



Newsletter No: 104

June 2014

I. News and Events

• TAIFEX to Hold Annual Shareholders' Meeting

Taiwan Futures Exchange (TAIFEX) will hold its annual shareholders' meeting at 2:00 pm on June 19, 2014. The meeting will be convened in TAIFEX auditorium on the 6th floor, at 100 Roosevelt Rd., Sec. 2, Taipei.

• The Eurex/TAIFEX Link was Successfully Launched on 15 May 2014

The Eurex/TAIFEX Link was successfully launched on 15 May 2014 and the two exchanges held a joint celebration ceremony at Eurex headquarter in Frankfurt the following day. With the link, traders will be able to trade daily futures products with TAIEX Futures (TX) and TAIEX Options (TXO) as their underlyings on the Eurex after Taiwan market closes. The trading volume for the Link on 15 May was 1,196 contracts, with 100 contracts of Daily Futures on TX and 1,096 contracts of Daily Futures on TXO.

II. Trading Data

Statistics – May, 2014

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-May '14	Month-End Open Interest
	May '14	May '13			
TX	1,831,339	2,171,292	8,432,335	86,044	71,328
MTX	958,100	1,148,635	4,551,550	46,444	33,269
T5F	30	57	73	1	7
TE	91,572	84,196	356,312	3,636	5,365
TF	92,775	108,952	335,168	3,420	6,406
GBF	0	0	0	0	0
GDF	0	0	0	0	0
CPF	0	0	0	0	0
GTF	372	351	2,260	23	64
XIF	12,105	8,613	47,539	485	708

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-May '14	Month-End Open Interest
	May '14	May '13			
TGF	3,720	6,850	18,478	189	666
Single Stock Futures	488,024	409,147	2,324,307	23,717	106,258
TXO	10,700,062	11,457,233	45,532,711	464,620	1,114,660
TEO	15,536	8,545	80,625	823	2,552
TFO	21,565	23,903	79,523	811	4,030
Equity Options	8,886	6,691	38,248	390	3,645
GTO	0	0	0	0	0
XIO	18	203	141	1	4
TGO	3,183	7,419	19,541	199	2,233
Total	14,227,287	15,442,087	61,818,811	630,804	1,351,195

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX Futures, **T5F:** Taiwan 50 Futures, **TE:** Electronic Sector Index Futures, **TF:** Finance Sector Index Futures, **GBF:** 10-year Government Bond Futures, **CPF:** 30-Day Commercial Paper Interest Rate Futures (delisted on June 20, 2013), **GDF:** TAIEX Gold Futures, **GTF:** GreTai Securities Market Stock Index Futures, **XIF:** Non-Finance Non-Electronics Sub-Index Futures, **TGF:** TAIEX NT Dollar Gold Futures, **TXO:** TAIEX Options, **TEO:** Electronic Sector Index Options, **TFO:** Finance Sector Index Options, **GTO:** GreTai Securities Market Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** NTD-Denominated Gold Options