



Newsletter No: 103

May 2014

## I. News and Events

### • Market Closes for Dragon Boat Festival

In observance of Dragon Boat Festival, TAIEX will be closed for trading on June 2 (Monday).

### • Eurex/TAIFEX Link to be launched on 15 May 2014

Through the Eurex/TAIFEX Link cooperation program with Eurex, TAIEX authorizes Eurex to list TWD-denominated Daily Futures on TAIEX Futures (TX) and TAIEX Options (TXO) on Eurex for trading after Taiwan market closes. With the link, traders will be able to trade daily futures products with TX and TXO as their underlyings on the Eurex after Taiwan market closes. The cooperation marks a milestone for TAIEX as it is the first time to export its flagship products overseas. For Eurex, the cooperation will extend its Asian reach and broaden global product suites. The products will launch on 15 May 2014.

## II. Trading Data

Statistics – April, 2014

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-April '14	Month-end Open Interest
	April '14	April '13			
<b>TX</b>	1,831,159	1,862,528	6,600,996	85,727	69,844
<b>MTX</b>	924,143	1,006,704	3,593,450	46,668	38,252
<b>T5F</b>	1	10	43	1	1
<b>TE</b>	81,978	77,178	264,740	3,438	5,774
<b>TF</b>	65,772	107,793	242,393	3,148	6,415
<b>GBF</b>	0	0	0	0	0
<b>GDF</b>	0	3	0	0	0
<b>CPF</b>	0	3	0	0	0
<b>GTF</b>	621	405	1,888	25	75
<b>XIF</b>	10,357	9,084	35,434	460	588
<b>TGF</b>	4,372	9,773	14,758	192	481
<b>Single Stock</b>	494,325	346,494	1,836,283	23,848	106,665

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-April '14	Month-end Open Interest
	April '14	April '13			
<b>Futures</b>					
<b>TXO</b>	10,525,106	9,832,542	34,832,649	452,372	1,050,384
<b>TEO</b>	19,737	10,768	65,089	845	3,194
<b>TFO</b>	13,018	26,767	57,958	753	6,282
<b>Equity Options</b>	7,606	5,923	29,362	381	4,072
<b>GTO</b>	0	0	0	0	0
<b>XIO</b>	42	160	123	2	10
<b>TGO</b>	4,098	11,179	16,358	212	712
<b>Total</b>	13,982,335	13,307,314	47,591,524	618,072	1,292,749

**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