



Newsletter No: 097

November 2013

I. News and Events

- **TAIFEX continues to support disadvantaged children**

To assist children from disadvantaged families, the Taiwan Futures Exchange (TAIFEX) has been making charitable donations to the Ministry of Education's EduSave program for three consecutive years. This year, TAIFEX will help a total of 673 students from 66 schools and 18 counties to pay their tuition and school lunch fees through the EduSave program.

- **New measures to be launched on December 2nd, 2013**

Starting December 2nd, 2013, TAIFEX will introduce negotiated block trading for TAIEX Futures (TX), Mini-TAIEX Futures (MTX), TAIEX Options (TXO) and Single Stock Futures alongside the current continuous matching of block trades. Meanwhile, the minimum threshold for all block trades of combination orders with the same underlying will reduce from 200 futures contracts and 400 options contracts to 400 options contracts only.

In addition, the interval of data disclosure will be shortened from 250 milliseconds to 125 milliseconds in display of each matched price/volume and a snapshot of the best five bid and ask prices/volumes for each contract.

II. Trading Data

Statistics – October, 2013

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Oct '13	Month-end Open Interest
	October '13	October '12			
TX	1,896,012	1,881,804	19,276,437	94,958	57,388
MTX	1,092,470	1,151,340	11,075,726	54,560	30,441
T5F	1	107	189	1	2
TE	86,815	76,469	799,525	3,939	5,424
TF	77,065	77,450	932,798	4,595	3,334

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Oct '13	Month-end Open Interest
	October '13	October '12			
GBF	-	-	-	-	-
GDF	4	1	7	-	1
CPF	-	1	8	-	-
GTF	273	941	4,263	21	74
XIF	10,031	8,071	91,369	450	859
TGF	5,350	5,213	59,914	295	1,473
Single Stock Futures	437,117	368,998	4,570,932	22,517	116,364
TXO	7,771,122	9,166,963	93,452,362	460,356	825,958
TEO	9,680	10,773	94,619	466	1,318
TFO	20,561	13,520	215,528	1,062	3,224
Equity Options	6,371	8,738	61,967	305	2,753
GTO	-	-	2	-	-
XIO	31	72	810	4	20
TGO	6,281	6,297	74,307	366	1,004
Total	11,419,184	12,776,758	130,710,763	643,895	1,049,637

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, **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