



Newsletter No: 066

April 2011

I. News and Events

- **Taiwan Futures Exchange will be closed for holiday**

TAIFEX will be closed for Children's Day on April 4 and Tomb Sweeping Day on April 5, 2011.

- **Taiwan Futures Exchange conducts training events on Single Stock Futures**

To ensure the new measures related to Single Stock Futures are fully understood by the public before taking effect on May 3, 2011, TAIFEX has conducted various training sessions throughout Taiwan. Starting April 12 and continuing until June 30, TAIFEX will introduce more classes for the public. Topics will include: Single Stock Futures, Futures, Options, and Advanced-level Futures and Options. Please check our website for detailed information.

II. Trading Data

Statistics – March 31, 2011

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Mar '11	Month-end Open Interest
	March '11	March '10			
TX	2,801,319	2,156,197	6,721,663	120,030	68,149
MTX	1,600,051	1,252,819	3,629,334	64,810	26,555
T5F	22	31	567	10	502
TE	141,667	81,271	386,688	6,905	7,534
TF	195,720	91,143	762,460	13,615	6,955
GBF	0	0	0	0	0
GDF	40	3	186	3	35
MSF	44	18	60	1	43
CPF	5	0	15	0	1
GTF	4,008	4,060	11,749	210	186
XIF	17,377	7,775	40,966	732	1,558
TGF	7,057	5,394	23,316	416	926
Single Stock Futures¹	127,048	5,993	322,054	5,751	15,799

¹ Single Stock Futures were launched on Jan. 25, 2010

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Mar '11	Month-end Open Interest
	March '11	March '10			
TXO	13,168,347	7,644,395	33,987,887	606,927	1,194,216
TEO	23,506	58,209	51,220	915	4,922
TFO	29,538	56,436	138,531	2,474	4,874
Equity Options	11,930	1,908	34,430	615	2,882
MSO	0	818	50	1	0
GTO	12,311	8,482	28,075	501	1,052
XIO	7,839	13,838	25,960	464	1,816
TGO	6,807	4,616	22,790	407	3,666
Total	18,154,636	11,393,406	46,188,001	824,786	1,341,671

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, **GDF:** TAIEX Gold Futures, **MSF:** TAIEX MSCI Taiwan Index Futures, **CPF :** 30-Day Commercial Paper Interest Rate Futures, **GTF:** GreTai Securities Market Stock Index Futures, **XIF:** Non-Finance Non-Electronics Sub-Index Futures, **TGF :**TAIFEX NT Dollar Gold Futures, **TXO:**TAIEX Options, **TEO:** Electronic Sector Index Options, **TFO:** Finance Sector Index Options, **MSO:** TAIEX MSCI Taiwan Index Options, **GTO:** GreTai Securities Market Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** NTD-Denominated Gold Options