



Newsletter No: 077

March 2012

## I. News and Events

- **Market Closes for Tomb Sweeping Day/Children's Day**

In observance of the Tomb Sweeping Day/Children's Day, TAIFEX will be closed for trading on April 4.

## II. Trading Data

Statistics – February 29, 2012

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Feb '12	Month-end Open Interest
	Feb '12	Feb '11			
<b>TX</b>	2,227,735	1,921,327	3,643,710	104,106	60,812
<b>MTX</b>	1,468,187	1,055,978	2,377,896	67,940	32,652
<b>T5F</b>	28	19	30	1	4
<b>TE</b>	111,308	109,835	178,113	5,089	3,456
<b>TF</b>	194,118	210,523	303,361	8,667	6,252
<b>GBF</b>	0	0	0	0	0
<b>GDF</b>	2	75	4	0	3
<b>CPF</b>	0	0	0	0	0
<b>GTF</b>	2,799	4,232	3,905	112	312
<b>XIF</b>	10,620	12,199	18,599	531	495
<b>TGF</b>	4,996	7,771	10,081	288	350
<b>Single Stock Futures</b>	361,795	93,346	564,824	16,138	68,631
<b>TXO</b>	8,978,858	10,743,837	15,701,078	448,602	828,324
<b>TEO</b>	6,048	16,028	11,382	325	1,793
<b>TFO</b>	18,183	34,798	31,482	899	2,670
<b>Equity Options</b>	9,503	10,824	20,502	586	2,226
<b>GTO</b>	0	7,107	0	0	0
<b>XIO</b>	37	7,370	37	1	34
<b>TGO</b>	7,078	7,060	13,578	388	987
<b>Total</b>	13,401,295	14,242,329	22,878,582	653,674	1,009,001

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, **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, **GTO**: GreTai Securities Market Stock Index Options, **XIO**: Non-Finance Non-Electronics Sub-Index Options, **TGO**: NTD-Denominated Gold Options