



Newsletter No: 084

October 2012

I. News and Events

- **TAIFEX signed MOU with NYSE Euronext**

NYSE Euronext and Taiwan Futures Exchange (TAIFEX) signed a Memorandum of Understanding (MOU) on October 16 to forge closer links between the two exchanges and explore bilateral business opportunities.

The agreement will serve as a framework for further cooperation in developing innovative products and exploring potential distribution channels for key products.

II. Trading Data

Statistics – September 30, 2012

| Contract | Monthly Volume | | Year-to-Date Volume | Average Daily Volume Jan-Sep '12 | Month-end Open Interest |
|-----------------------------|----------------|-----------|---------------------|----------------------------------|-------------------------|
| | Sep '12 | Sep '11 | | | |
| TX | 1,664,679 | 3,096,717 | 18,819,105 | 101,725 | 62,770 |
| MTX | 980,398 | 2,129,954 | 12,386,373 | 66,953 | 29,715 |
| T5F | 3 | 68 | 298 | 2 | 1 |
| TE | 69,501 | 142,317 | 806,331 | 4,359 | 2,939 |
| TF | 79,925 | 196,387 | 1,034,103 | 5,590 | 4,740 |
| GBF | 0 | 0 | 1 | 0 | 0 |
| GDF | 7 | 23 | 30 | 0 | 5 |
| CPF | 1 | 0 | 13 | 0 | 1 |
| GTF | 949 | 2,045 | 15,012 | 81 | 125 |
| XIF | 6,988 | 14,677 | 76,216 | 412 | 568 |
| TGF | 5,169 | 13,002 | 48,733 | 263 | 713 |
| Single Stock Futures | | | | | |
| | 443,212 | 221,750 | 3,587,301 | 19,391 | 91,236 |
| TXO | 7,479,053 | 9,820,857 | 76,459,350 | 413,294 | 871,433 |
| TEO | 8,386 | 16,375 | 69,106 | 374 | 982 |
| TFO | 16,537 | 27,112 | 154,649 | 836 | 1,114 |
| Equity Options | 9,681 | 9,750 | 90,970 | 492 | 4,875 |

| Contract | Monthly Volume | | Year-to-Date Volume | Average Daily Volume Jan-Sep '12 | Month-end Open Interest |
|--------------|----------------|------------|------------------------|--|-------------------------------|
| | Sep '12 | Sep '11 | | | |
| GTO | 0 | 1 | 108 | 1 | 0 |
| XIO | 66 | 0 | 610 | 3 | 19 |
| TGO | 5,926 | 5,377 | 60,929 | 329 | 2878 |
| Total | 10,770,481 | 15,696,412 | 113,609,238 | 614,104 | 1,074,114 |

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