



Newsletter No: 083

September 2012

I. News and Events

• TAIFEX to launch weekly TXO campaign

The Taiwan Futures Exchange (TAIFEX) will launch weekly TAIEX Options (TXO) in the fourth quarter. To promote the product to investors and traders, TAIFEX will hold more than one hundred help sessions with FCMs and IBs between September 12, 2012 and January 2013.

TXO is the most actively traded product on TAIFEX. According to FOW TRADEdata, trading volume for the product amounted to 125 million contracts in 2011, ranking it fifth among global stock index options.

II. Trading Data

Statistics – August 31, 2012

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Aug '12	Month-end Open Interest
	Aug '12	Aug '11			
TX	1,935,908	3,878,841	17,154,426	103,966	58,553
MTX	1,199,827	2,510,067	11,405,975	69,127	30,397
T5F	8	81	295	2	0
TE	82,314	192,023	736,830	4,466	3,377
TF	76,457	242,396	954,178	5,783	4,306
GBF	0	0	1	0	0
GDF	0	38	23	0	0
CPF	6	2	12	0	0
GTF	1,300	2,251	14,063	85	165
XIF	7,746	21,653	69,228	420	485
TGF	5,904	16,078	43,564	264	440
Single Stock Futures					
TXO	751,529	273,709	3,144,089	19,055	117,133
TEO	7,919,911	14,261,138	68,980,297	418,062	913,658
TFO	7,803	25,994	60,720	368	1358
TFO	12,068	37,458	138,112	837	1,916

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Aug '12	Month-end Open Interest
	Aug '12	Aug '11			
Equity Options	10,599	12,843	81,289	493	6,642
GTO	0	18	108	1	0
XIO	80	4	544	3	51
TGO	6,805	19,679	55,003	333	522
Total	12,018,265	21,494,273	102,838,757	623,265	1,139,003

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:** TAIFEX 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