



Newsletter No: 081

July 2012

I. News and Events

• TAIFEX held the General Meeting 2012 in June

Taiwan Futures Exchange (TAIFEX) held the General Meeting 2012 on June 21. With a net income of NTD 2.19 billion and EPS of NTD 8.05 in 2011, an annual growth of 53.13% and 53.04%, respectively, TAIFEX delivered brilliant performance and announced a cash dividend of NTD 2.25 and a stock dividend of NTD 0.25 (0.025 shares) per share. Looking ahead, TAIFEX will continue to launch products that meet market needs and amend existing measures for a sustained development of Taiwan's futures market.

II. Trading Data

Statistics – June 30, 2012

| Contract | Monthly Volume | | Year-to-Date Volume | Average Daily Volume Jan-Jun '12 | Month-end Open Interest |
|-----------------------------|----------------|------------|---------------------|----------------------------------|-------------------------|
| | Jun '12 | Jun '11 | | | |
| TX | 2,212,209 | 2,645,745 | 13,077,700 | 108,080 | 75,680 |
| MTX | 1,518,506 | 1,598,369 | 8,816,726 | 72,866 | 32,643 |
| T5F | 29 | 60 | 274 | 2 | 0 |
| TE | 81,835 | 118,106 | 569,907 | 4,710 | 3,002 |
| TF | 86,038 | 135,103 | 773,622 | 6,394 | 3,613 |
| GBF | 0 | 0 | 1 | 0 | 0 |
| GDF | 13 | 1 | 23 | 0 | 2 |
| CPF | 2 | 0 | 6 | 0 | 0 |
| GTF | 1,664 | 2,112 | 11,360 | 94 | 124 |
| XIF | 6,932 | 15,243 | 52,982 | 438 | 348 |
| TGF | 5,824 | 6,807 | 32,572 | 269 | 856 |
| Single Stock Futures | | | | | |
| | 262,434 | 238,604 | 1,797,497 | 14,855 | 67,547 |
| TXO | 8,276,629 | 10,810,351 | 52,913,228 | 437,299 | 658,465 |
| TEO | 6,625 | 16,231 | 42,792 | 354 | 816 |
| TFO | 19,273 | 21,689 | 113,376 | 937 | 2,147 |

| Contract | Monthly Volume | | Year-to-Date Volume | Average Daily Volume Jan-Jun '12 | Month-end Open Interest |
|-----------------------|----------------|------------|------------------------|--|-------------------------------|
| | Jun '12 | Jun '11 | | | |
| Equity Options | 9,538 | 10,787 | 61,037 | 504 | 3,701 |
| GTO | 0 | 240 | 108 | 1 | 0 |
| XIO | 96 | 44 | 322 | 3 | 60 |
| TGO | 9,610 | 7,296 | 44,541 | 368 | 1,121 |
| Total | 12,497,257 | 15,626,788 | 78,308,074 | 647,174 | 850,125 |

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