



Newsletter No: 080

June 2012

I. News and Events

• TAIFEX to Hold Annual Shareholders' Meeting

Taiwan Futures Exchange (TAIFEX) will hold its annual shareholders' meeting at 2 : 30pm on June 21, 2012. The meeting will be convened at the 6F, 100, Roosevelt Road, Section 2, Taipei.

II. Trading Data

Statistics – May 31, 2012

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-May '12	Month-end Open Interest
	May '12	May '11			
TX	2,476,401	2,536,909	10,865,491	108,655	63,544
MTX	1,661,963	1,503,374	7,298,220	72,982	34,811
T5F	125	1,019	245	2	2
TE	101,591	117,685	488,072	4,881	3,031
TF	105,718	177,804	687,584	6,876	4,905
GBF	1	0	1	0	0
GDF	2	30	10	0	3
CPF	1	0	4	0	1
GTF	1,821	2,740	9,696	97	270
XIF	8,491	19,727	46,050	461	519
TGF	6,479	6,920	26,748	267	1,401
Single Stock Futures	334,208	225,649	1,535,063	15,351	64,897
TXO	10,005,770	10,122,258	44,636,599	446,366	1,061,254
TEO	8,762	12,171	36,167	362	2,406
TFO	23,067	21,383	94,103	941	7,508
Equity Options	10,107	11,965	51,499	515	3,927
GTO	0	1,016	108	1	0
XIO	66	2,926	226	2	24
TGO	7,638	7,437	34,931	349	3,377
Total	14,752,211	14,771,013	65,810,817	658,108	1,251,880

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