



Newsletter No: 049

November 2009

I. TAIFEX Hosted “2009 Your Gateway to Taiwan” conference to welcome overseas investment

The Taiwan Futures Exchange (“TAIFEX”) successfully hosted 2009 Your Gateway to Taiwan conference in Hong Kong and Singapore to attract international institutional investors to trade in Taiwan. The conferences were well received by its audiences, which comprised over one hundred senior executives from leading international companies and institutional investors from around the world. Panel discussions with leading derivatives experts focused on using TAIFEX as an efficient platform for derivatives trading, and also considered the market outlook and opportunities for market participants.

II. TAIFEX named top Futures Exchange of 2009 by AsiaRisk magazine

Taiwan Futures Exchange (TAIFEX) was named the Derivatives Exchange of the Year 2009 by AsiaRisk magazine on Oct. 26. This is the second time that TAIFEX has been singled out for this distinction, the first coming in 2004. The award serves primarily as recognition of the fact that TAIFEX has set itself apart from other derivatives exchange in the Asia-Pacific region by virtue of its outstanding operating performance, innovation, and risk management. In the future, the exchange will continue to make every possible effort to develop a more diversified product line, bring its market systems more closely in line with international norms, and maintain market efficiency. Further progress on these fronts promises to take the exchange to a new level of high quality.

III. Trading Data

Monthly Statistics – October 2009

Contracts	Monthly Volume		Year-To-Month Trading Volume Jan-Oct '09	Average Daily Trading Volume Jan-Oct '09	Month end Open Interest
	Oct '09	Sept '09			
TX	2,063,654	2,211,921	21,031,041	101,599	46,647
MTX	1,245,287	1,341,283	11,856,196	57,276	22,580
T5F	54	102	737	4	12
TE	101,162	90,101	1,019,763	4,926	3,951
TF	128,718	120,846	1,269,789	6,134	6,195
GBF	7,720	8,434	86,799	419	0
GDF	21	1	129	1	12
MSF	10	21	438	2	2
CPF	822	1,300	11,258	54	0
GTF	3,498	5,017	56,986	275	64
XIF	9,296	9,201	144,824	700	379
TGF	163,075	188,406	3,022,344	14,601	628

Contracts	Monthly Volume		Year-To-Month Trading Volume Jan-Oct '09	Average Daily Trading Volume Jan-Oct '09	Month end Open Interest
	Oct '09	Sept '09			
TXO	5,744,152	5,900,719	60,844,782	293,936	653,336
TEO	60,901	59,554	673,931	3,256	1,955
TFO	61,409	59,294	651,933	3,149	2,633
Equity Options	340,171	539,201	7,640,298	36,910	1,494
MSO	75,595	78,827	981,742	4,743	600
GTO	50,587	57,510	594,389	2,871	833
XIO	50,625	56,676	646,166	3,122	2,630
TGO	328,699	431,502	5,139,477	26,356	1,184
Total	10,435,456	11,159,916	115,673,022	558,807	745,135

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, **MSF:** TAIFEX MSCI Taiwan Index 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, **Equity Options, MSO:** TAIFEX MSCI Taiwan Index Options, **GTO:** GreTai Securities Market Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** NTD-denominated gold options