I. News and Events

- **Taiwan Semiconductor 30 Futures & Shipping and Transportation Sector Futures to be Launched on June 27, 2022**

  The Taiwan Futures Exchange (TAIFEX) is set to launch Taiwan Semiconductor 30 Futures (SOF) and Shipping and Transportation Sector Futures (SHF) on 27 June 2022.

  TIP Taiwan Semiconductor Total Market Select 30 Index tracks the performance of the top 30 semiconductor companies ranked by market capitalization and listed on the Taiwan Stock Exchange and the Taipei Exchange, including the internationally renowned Taiwan Semiconductor Manufacturing Company (TSMC), MediaTek Inc. (MTK) and United Microelectronics Corporation (UMC). In addition to the regular session, SOF can also be traded overnight for investors to effect timely risk management actions during the hours of the US market, where the index's major components are listed as American Depositary Receipts (ADRs).

  TAIEX Shipping and Transportation Sub-Index comprises of companies including major maritime enterprises of Evergreen, Yang Ming and Wan Hai, as well as Eva Airways, China Airlines, and Taiwan High Speed Rail, and benchmarks the overall performance of Taiwan's shipping and transportation stocks.

  The new SOF and SHF will allow investors to manage their exposure to Taiwan's globally-critical industry and at the same time, capture new opportunities. For more information, visit the webpages of SOF and SHF.

- **TAIFEX to Add Products Applicable to Dynamic Price Banding Mechanism and the After-Hours Trading Session**

  The Exchange's Dynamic Price Banding Mechanism (DPBM) currently covers all its futures products and TAIEX Options. On 27 June 2022, TAIFEX plans to further apply Electronics Sector Index Options (TEO), Financial Sector Index Options (TFO), as well as the new SOF and SHF, to the mechanism. For more information, please visit here.

  Meanwhile, with an increase of 44.8% to 579,314 contracts year-over-year in its night session's monthly average daily volume, TAIFEX plans to also add ETF Futures to overnight trading on the aforementioned date, to help market participants to hedge or adjust their positions in response to market news and events in the European and US time zones. For more information, please visit here.

II. Statistics

- TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume May 2022		ADV Jan-May 2022	Month-End OI May 2022
		May 2022		May 2021					
Index Futures	TX	3,914,520	11.4%	5,356,241	11.5%	17,244,013	11.1%	179,625	105,640
	MTX	7,389,759	21.5%	9,267,236	19.9%	31,198,939	20.0%	324,989	67,406
	TE	63,194	0.2%	100,882	0.2%	271,373	0.2%	2,827	3,084
	ZEF	109,692	0.3%	--	--	435,013	0.3%	4,531	2,620
	TF	65,122	0.2%	56,774	0.1%	239,286	0.2%	2,493	2,130
	ZFF	28,762	0.1%	--	--	97,603	0.1%	1,017	927
	XIF	3,657	0.0%	7,645	0.0%	15,923	0.0%	166	367
	GTF	428	0.0%	1,085	0.0%	4,465	0.0%	47	92
	G2F	2,533	0.0%	2,373	0.0%	10,122	0.0%	105	119
	T5F	98	0.0%	1,086	0.0%	845	0.0%	9	21
	TJF	983	0.0%	1,916	0.0%	11,495	0.0%	120	88
	SPF	4,917	0.0%	3,457	0.0%	19,205	0.0%	200	417
	UDF	94,280	0.3%	58,603	0.1%	437,625	0.3%	4,559	2,243
	UNF	132,978	0.4%	64,027	0.1%	588,333	0.4%	6,128	3,605
	BTF	267	0.0%	963	0.0%	1,924	0.0%	20	8
	E4F	2,002	0.0%	2,524	0.0%	7,694	0.0%	80	6
	F1F	5,485	0.0%	4,138	0.0%	33,327	0.0%	347	328
Index Options	TXO	17,674,196	51.4%	20,968,130	45.0%	81,364,064	52.2%	847,542	520,591
	TEO	20,511	0.1%	11,397	0.0%	70,455	0.0%	734	2,771
	TFO	14,281	0.0%	12,182	0.0%	70,093	0.0%	730	3,666
Single Stock Futures	STF	4,788,935	13.9%	10,567,824	22.7%	23,409,737	15.0%	243,851	533,380
Equity Options	STO	3,145	0.0%	8,831	0.0%	22,784	0.0%	237	808
Commodities Futures and Options	TGF	8,445	0.0%	7,797	0.0%	36,339	0.0%	379	735
	GDF	2,550	0.0%	2,404	0.0%	11,697	0.0%	122	786
	TGO	2,139	0.0%	2,327	0.0%	11,321	0.0%	118	1,155
	BRF	4,926	0.0%	3,665	0.0%	20,158	0.0%	210	877
ETF Futures	ETF	57,081	0.2%	94,334	0.2%	281,921	0.2%	2,937	12,104
ETF Options	ETO	4,539	0.0%	6,173	0.0%	24,645	0.0%	257	1,874
FX Futures	RHF	262	0.0%	2,349	0.0%	2,935	0.0%	31	100
	RTF	2,830	0.0%	6,862	0.0%	12,928	0.0%	135	89
	XEF	771	0.0%	4,226	0.0%	3,571	0.0%	37	156
	XJF	1,848	0.0%	2,036	0.0%	15,625	0.0%	163	666
	XAF	1,020	0.0%	1,234	0.0%	3,933	0.0%	41	162
	XBF	728	0.0%	4,986	0.0%	3,966	0.0%	41	95
FX Options	RHO	0	0.0%	0	0.0%	0	0.0%	0	0
	RTO	0	0.0%	0	0.0%	0	0.0%	0	0

Contract	Ticker Symbol	Monthly Volume				YTD Volume May 2022		ADV Jan-May 2022	Month-End OI May 2022
		May 2022		May 2021					
Total		34,406,884	100.0%	46,635,707	100.0%	155,983,357	100.0%	1,624,827	1,269,116

Legend：

TX: TAIEX Futures, **MTX**: Mini-TAIEX Futures, **TE**: Electronics Sector Index Futures, **ZEF**: Mini Electronics Sector Futures, **TF**: Finance Sector Index Futures, **ZFF**: Mini Finance Sector Futures, **XIF**: Non-Finance Non-Electronics Sub-Index Futures, **GTF**: Taipei Exchange Stock Index Futures, **G2F**: TPEx 200 Futures, **T5F**: Taiwan 50 Futures, **TJF**: TOPIX Futures, **SPF**: S&P 500 Futures, **UDF**: DJIA Futures, **UNF**: Nasdaq-100 Futures, **BTF**：TIP Taiwan BIO Futures, **E4F**：F4G TIP TW ESG Futures, **F1F**：FTSE® 100 Futures, **TXO**: TAIEX Options, **TEO**: Electronics Sector Index Options, **TFO**: Finance Sector Index Options, **STF**: Single Stock Futures, **STO**: Equity Options, **TGF**: TWD-Denominated Gold Futures, **GDF**: Gold Futures, **TGO**: TWD-Denominated Gold Options, **BRF**: Brent Crude Oil Futures, **ETF**: ETF Futures, **ETO**: ETF Options, **RHF**: USD/CNH FX Futures, **RTF**: USD/CNT FX Futures, **XEF**: EUR/USD FX Futures, **XJF**: USD/JPY FX Futures, **XAF**: AUD/USD FX Futures, **XBF**: GBP/USD FX Futures, **RHO**: USD/CNH FX Options, **RTO:** USD/CNT FX Options.

Note：

– Launched in December 2021: Mini Finance Sector Futures (ZFF)

– Launched in June 2021: Mini Electronics Sector Futures (ZEF)

- ## Distribution of Participants

Participants		Jan-May 2022		2021		2020	
Retail Investors		48.58%		48.27%		48.04%	
Institutional Investors	Futures Proprietary Trading	51.42%	18.75%	51.73%	19.19%	51.96%	24.93%
	Securities Proprietary Trading		0.41%		0.28%		0.26%
	Foreign Investors		31.61%		31.46%		26.03%
	Securities Investments Trusts		0.14%		0.15%		0.21%
	Commodity Pool Operators		0.09%		0.06%		0.04%
	Other Institutional Investors		0.42%		0.59%		0.49%

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