



## I. News and Events

- **TAIFEX Posted Robust Volume Growth with Expanded Foreign Participation**

Taiwan Futures Exchange (TAIFEX) reports its August market statistics, recording a total of 34,401,198 contracts traded in the month, up 29.99% as compared to 26,465,112 contracts in August 2020.

Of all, Single Stock Futures (STF) showed the greatest year-over-year (YoY) growth. Comprising world-renowned high-tech companies such as Taiwan Semiconductor Manufacturing Co. (TSMC), STF traded 6,811,270 contracts in the month and rose 211.65% YoY compared to August 2020. Stock futures on Evergreen Marine Corp. (Taiwan) Ltd. (CZF) led all 228 STFs in monthly volume and totaled 2,189,186 contracts, an increase of over 2,440% YoY.

Other core products, including TAIEX Options (TXO), Mini-TAIEX Futures (MTX) and TAIEX Futures (TX), grew 9.8% YoY to 17,015,792 contracts, 36.3% YoY to 6,455,745 contracts, and 2.32% YoY to 3,693,892 contracts, respectively.

Mini Electronics Sector Futures (ZEF), the latest addition to the Exchange's product offering, traded over 182 thousand contracts since its launch on June 28. With a daily average of 3,876 contracts, ZEF provides an instrument for investors to fine-tune their exposure to Taiwan's electronics sector.

Steadily rose since the start of the year, trading of foreign institutional investors accounted for 31.58% of the total trading volume year-to-date (YTD), up from 26.32% over the same period of 2020.

- **Market Close for Mid-Autumn Festival and National Day**

In observation of national holidays, TAIFEX will be closed for trading on September 20 and 21 for Mid-Autumn Festival, and October 11 for National Day.

## II. Statistics

## • TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume		ADV Jan-Aug 2021	Month-End OI Aug 2021
		Aug 2021		Aug 2020		Aug 2021			
Index Futures	TX	3,693,892	10.7%	3,610,009	13.6%	31,274,983	11.2%	195,469	86,342
	MTX	6,455,745	18.8%	4,736,291	17.9%	51,058,572	18.3%	319,116	52,399
	TE	48,869	0.1%	53,720	0.2%	550,925	0.2%	3,443	2,342
	ZEF	84,136	0.2%	--	--	182,162	0.1%	3,876	1,388
	TF	35,647	0.1%	28,326	0.1%	298,991	0.1%	1,869	3,042
	XIF	7,463	0.0%	5,119	0.0%	57,841	0.0%	362	256
	GTF	1,535	0.0%	990	0.0%	12,281	0.0%	77	107
	G2F	3,826	0.0%	6,905	0.0%	64,390	0.0%	402	91
	T5F	1,543	0.0%	1,652	0.0%	10,821	0.0%	68	16
	TJF	2,386	0.0%	2,831	0.0%	16,285	0.0%	102	176
	SPF	1,835	0.0%	6,952	0.0%	28,417	0.0%	178	663
	UDF	65,666	0.2%	93,386	0.4%	505,879	0.2%	3,162	1,972
	UNF	50,354	0.1%	49,268	0.2%	494,253	0.2%	3,089	2,031
	BTF	618	0.0%	6,846	0.0%	11,075	0.0%	69	27
	E4F	454	0.0%	6,196	0.0%	18,604	0.0%	116	35
	F1F	6,474	0.0%	--	--	53,361	0.0%	334	200
Index Options	TXO	17,015,792	49.5%	15,497,685	58.6%	140,020,736	50.1%	875,130	515,311
	TEO	8,679	0.0%	8,734	0.0%	53,610	0.0%	335	1,205
	TFO	14,182	0.0%	6,811	0.0%	86,851	0.0%	543	4,257
Single Stock Futures	STF	6,811,270	19.8%	2,185,563	8.3%	53,592,305	19.2%	334,952	415,504
Equity Options	STO	7,607	0.0%	10,157	0.0%	73,282	0.0%	458	1,815
Commodities Futures and Options	TGF	5,142	0.0%	17,777	0.1%	51,111	0.0%	319	688
	GDF	3,084	0.0%	6,952	0.0%	25,782	0.0%	161	324
	TGO	3,722	0.0%	5,513	0.0%	20,387	0.0%	127	230
	BRF	1,292	0.0%	2,416	0.0%	17,552	0.0%	110	133
ETF Futures	ETF	55,716	0.2%	70,584	0.3%	543,515	0.2%	3,397	12,105
ETF Options	ETO	4,631	0.0%	9,995	0.0%	70,386	0.0%	440	1,597
FX Futures	RHF	513	0.0%	3,170	0.0%	10,500	0.0%	66	420
	RTF	2,868	0.0%	14,381	0.1%	50,812	0.0%	318	1,386
	XEF	3,162	0.0%	4,280	0.0%	24,948	0.0%	156	318
	XJF	482	0.0%	2,028	0.0%	15,269	0.0%	95	220
	XAF	1,467	0.0%	2,721	0.0%	13,915	0.0%	87	210
	XBF	1,146	0.0%	4,691	0.0%	21,360	0.0%	134	175
FX Options	RHO	0	0.0%	179	0.0%	7	0.0%	0	0
	RTO	0	0.0%	2,984	0.0%	0	0.0%	0	160
<b>Total</b>		<b>34,401,198</b>	<b>100.0%</b>	<b>26,465,112</b>	<b>100.0%</b>	<b>279,331,168</b>	<b>100.0%</b>	<b>1,745,820</b>	<b>1,107,145</b>

**Legend :**

**TX:** TAIEX Futures, **MTX:** Mini-TAIEX Futures, **TE:** Electronics Sector Index Futures, **ZEF:** Mini Electronics Sector Futures, **TF:** Finance Sector Index 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 June 2021: Mini Electronics Sector Futures (ZEF)
- Launched in November 2020: FTSE® 100 Futures (F1F)

• **Distribution of Participants**

Participants		Jan-Aug 2021		2020		2019	
<b>Retail Investors</b>		48.08%		48.04%		48.07%	
<b>Institutional Investors</b>	Futures Proprietary Trading	51.92%	19.29%	51.96%	24.93%	51.93%	29.93%
	Securities Proprietary Trading		0.28%		0.26%		0.28%
	Foreign Investors		31.58%		26.03%		20.74%
	Securities Investments Trusts		0.15%		0.21%		0.21%
	Commodity Pool Operators		0.05%		0.04%		0.03%
	Other Institutional Investors		0.57%		0.49%		0.74%

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