

| News and Events

TAIFEX H1 ADV Surges to Record 2.27 Million Contracts

Taiwan Futures Exchange (TAIFEX) achieved a landmark performance in H1 2026, with total trading volume surging to a record 263,834,292 contracts, up 27% from the previous half-year record set in H1 2021. Average daily volume (ADV) also climbed to a new all-time high of 2,274,434 contracts, reaffirming TAIFEX's robust growth momentum and vibrant market activity.

TAIEX Options (TXO) continued to lead the market as the largest contributor, with ADV reaching 692,319 contracts. Within TXO, Wednesday-expiry contracts accounted for the largest share, with an ADV of 312,759 contracts, or 45% of total TXO volume, followed by Friday-expiry contracts at 268,075 contracts, or 39%, and monthly contracts at 118,418 contracts, or 17%. Single Stock Futures (STF) ranked second with an ADV of 656,902 contracts, delivering exceptional year-on-year growth of 181%. Micro TAIEX Futures (TMF), Mini-TAIEX Futures (MTX), and TAIEX Futures (TX) followed with ADVs of 405,573, 339,717, and 149,231 contracts, respectively.

The night trading session also continued to gain traction as a major engine of market activity, with ADV reaching 770,499 contracts and accounting for 34% of total market volume. Foreign institutional participation exceeded 40% for the first time, highlighting TAIFEX's growing appeal among global market participants.

Four TAIFEX Market Enhancements Go Live

On July 6, TAIFEX introduced four market measure enhancements to improve trading efficiency, strengthen risk management, and provide market participants with more flexible tools amid evolving market conditions.

1. Smaller contract sizes for selected products

TAIFEX has reduced the contract sizes of Gold Futures (GDF), NT Dollar Gold Futures (TGF), and Non-Finance Non-Electronics Sub-Index Futures (XIF) to one-tenth of their original sizes, while Gold Options (TGO) have been reduced to one-fifth, lowering capital requirements and improving position management flexibility.

2. Expanded Gold Options strike listings

Gold Options strike listings have been expanded to provide a wider range of trading opportunities. Nearest-month contracts now offer 15 strikes above and below the at-the-money level, while other contract months list 10 strikes above and below.

3. Tick size refinement for high-priced Single Stock Futures

The minimum price fluctuation (tick size) for Single Stock Futures priced between NT\$1,000 and NT\$2,500 has been reduced from NT\$5 to NT\$1, helping to narrow bid-ask spreads, lower execution costs, and enhance hedging precision.

4. Expanded three-tier price limit mechanism

The three-tier price limit mechanism has been extended to foreign component securities ETF

Futures and Options. Foreign equity ETF products and bond ETF futures are subject to $\pm 7\%$, $\pm 10\%$, and $\pm 15\%$ and $\pm 5\%$, $\pm 10\%$, and $\pm 15\%$ price limits, respectively, supporting orderly trading during periods of heightened global market volatility.

TAIFEX Declared Annual Dividend of TWD 3.8 Per Share

TAIFEX held its annual shareholders' meeting on June 18 and passed the resolution for annual dividend distribution. With Taiwan futures market maintaining solid performance in 2025, TAIFEX reported a net income of TWD 4,378 million, equivalent to TWD 6.07 earnings per share, and announced a dividend of TWD 3.8 per share, including a cash dividend of TWD 2 and a stock dividend of TWD 1.8.

Trading Volume Statistics

Code	Product	Monthly Volume		YTD Volume	ADV	Month-End OI
		Jun 2026	Jun 2025	Jun 2026	Jan-Jun 2026	Jun 2026
Equity Index Futures						
TX	TAIEX Futures	3,299,793	2,321,090	17,310,853	149,231	107,840
MTX	Mini-TAIEX Futures	8,098,945	4,462,892	39,407,219	339,717	44,043
TMF	Micro TAIEX Futures	12,218,738	3,183,308	47,046,520	405,573	81,036
MXFFX	Mini-TAIEX Flexible Futures	0	0	0	0	0
M1F	Taiwan Mid-Cap 100 Futures	32,199	12,659	100,227	864	439
TE	Electronics Sector Index Futures	8,564	16,782	84,039	724	421
ZEF	Mini Electronics Sector Futures	29,008	29,482	212,201	1,829	499
TF	Finance Sector Index Futures	10,456	12,190	53,353	460	411
ZFF	Mini Finance Sector Futures	9,945	6,036	39,438	340	278
XIF	Non-Finance Non-Electronics Sub-Index Futures	1,694	2,142	10,601	91	125
GTF	Taipei Exchange Stock Index Futures	3	33	94	1	1
G2F	TPEX 200 Futures	285	1,521	3,952	34	41
E4F	F4G TIP TW ESG Futures	3,156	3,445	38,677	333	78
BTF	TIP Taiwan BIO Futures	13	47	452	4	8
SOF	Taiwan Semiconductor 30 Futures	9,732	3,055	34,673	299	70
SHF	Shipping and Transportation Sector Futures	11	78	117	1	0
TJF	TOPIX Futures	5,081	1,861	30,062	259	176
SPF	S&P 500 Futures	522	1,454	4,679	40	127
UDF	DJIA Futures	2,802	4,950	20,623	178	238
UNF	Nasdaq-100 Futures	18,435	27,686	86,196	743	803
SXF	PHLX Semiconductor Sector Futures	4,946	4,601	26,208	226	432
F1F	FTSE® 100 Futures	6,551	5,448	31,706	273	107
Equity Index Options						
TXO	TAIEX Options	11,293,480	11,842,918	80,309,061	692,319	179,675
TEO	Electronics Sector Index Options	2,213	1,950	49,210	424	334
TFO	Finance Sector Index Options	9,317	21,555	82,039	707	801

Single Stock Futures and Options						
STF	Single Stock Futures	17,426,859	5,013,856	76,200,595	656,902	1,166,200
STO	Single Stock Options	18,681	15,084	130,662	1,126	4,920
ETF Futures and Options						
ETF	ETF Futures	607,114	230,503	2,351,490	20,271	61,859
ETO	ETF Options	1,986	1,822	24,455	211	1,230
Commodity Futures and Options						
GDF	Gold Futures	2,007	6,143	13,640	118	29
TGF	NT Dollar Gold Futures	2,713	12,081	51,618	445	286
TGO	Gold Options	565	2,328	14,401	124	39
BRF	Brent Crude Oil Futures	1,340	729	9,173	79	82
FX Futures						
RHF	USD/CNH FX Futures	496	491	3,750	32	238
RTF	USD/CNT FX Futures	2,220	2,756	14,564	126	104
XEF	EUR/USD FX Futures	1,001	296	5,779	50	97
XJF	USD/JPY FX Futures	2,249	8,121	20,300	175	649
XAF	AUD/USD FX Futures	498	81	3,494	30	34
XBF	GBP/USD FX Futures	979	169	8,171	70	51
Total		53,134,597	27,261,643	263,834,292	2,274,434	1,653,801

Participant Structure

Participants	Jan-Jun 2026	2025	202
Retail Investors	44.68%	47.23%	47.27%
Institutional Investors	55.32%	52.77%	52.73%
Futures Proprietary Trading	13.96%	18.97%	17.98%
Securities Proprietary Trading	0.50%	0.48%	0.45%
Foreign Investors	40.22%	32.58%	33.51%
Securities Investments Trusts	0.20%	0.23%	0.14%
Commodity Pool Operators	0.02%	0.01%	0.02%
Other Institutional Investors	0.42%	0.49%	0.63%

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