



## I. News and Events

- **TAIFEX to Launch F4G TIP TW ESG Futures and TIP Taiwan BIO Futures**

TAIFEX is scheduled to list FTSE4Good TIP Taiwan ESG (F4G TIP TW ESG) index futures (E4F) and TIP Taiwan Market Biotechnology and Medical Care (TIP Taiwan BIO) index futures (BTF) in the second quarter, pending regulatory approval. F4G TIP TW ESG index is designed to measure the performance of companies listed on the Taiwan Stock Exchange (TWSE) that meet the globally recognized ESG standards used by FTSE4Good Index Series. While TIP Taiwan BIO index, comprised of the biotechnology and medical care companies listed on TWSE and the Taipei Exchange (TPEX), is a market-value representative index weighted by free-float adjusted market capitalization. The two new products enable investors to gain or hedge exposure in the sustainable investment and the bio-tech industry in Taiwan. Details of the contract specifications and rules are available [here](#).

- **3<sup>rd</sup> Level Price Limit for BRF Expanded to  $\pm 50\%$  on the Last Trading Day**

In response to the volatile global oil market, TAIFEX has expanded the 3<sup>rd</sup> Level price limit in the last trading session of the expiring Brent Crude Oil Futures (BRF) to  $\pm 50\%$  of the daily settlement price of the prior regular session. The measure took effect from the after-hours trading session of April 30, 2020.

- **TAIFEX to Hold Annual Shareholders' Meeting**

TAIFEX will hold the annual shareholders' meeting at 2:00pm on June 18, 2020. The meeting will be convened in the TAIFEX auditorium on the 6<sup>th</sup> floor, 100 Roosevelt Rd., Sec 2, Taipei City.

- **Market Close for Dragon Boat Festival**

In observation of the Dragon Boat Festival, TAIFEX will be closed for trading on both Thursday, June 25, and Friday, June 26, 2020.

## II. Statistics

### • TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Apr 2020		ADV Jan-Apr 2020	Month-End OI Apr 2020
		April 2020		April 2019					
Index Futures	TX	3,715,337	14.1%	2,599,501	12.6%	18,130,425	14.6%	238,558	96,490
	MTX	5,214,349	19.8%	2,262,631	11.0%	22,305,106	18.0%	293,488	48,577
	TE	65,664	0.2%	63,640	0.3%	363,160	0.3%	4,778	2,269
	TF	43,698	0.2%	29,003	0.1%	172,638	0.1%	2,272	1,897
	XIF	7,498	0.0%	3,194	0.0%	24,017	0.0%	316	927
	GTF	1,565	0.0%	583	0.0%	5,823	0.0%	77	90
	G2F	9,426	0.0%	0	0.0%	38,543	0.0%	507	242
	T5F	3,102	0.0%	3,156	0.0%	10,821	0.0%	142	115
	TJF	5,039	0.0%	8,085	0.0%	32,657	0.0%	430	237
	I5F	0	0.0%	275	0.0%	0	0.0%	0	0
	SPF	27,529	0.1%	16,263	0.1%	127,887	0.1%	1,683	473
	UDF	266,126	1.0%	106,701	0.5%	1,333,535	1.1%	17,547	2,631
	UNF	39,148	0.1%	0	0.0%	209,494	0.2%	2,757	567
Index Options	TXO	14,999,635	56.9%	13,499,575	65.4%	72,650,071	58.6%	955,922	603,617
	TEO	8,892	0.0%	11,196	0.1%	30,783	0.0%	405	1,161
	TFO	8,256	0.0%	4,718	0.0%	29,716	0.0%	391	1,778
	XIO	0	0.0%	0	0.0%	0	0.0%	0	0
	GTO	0	0.0%	0	0.0%	0	0.0%	0	0
Single Stock Futures	STF	1,802,095	6.8%	1,742,850	8.4%	7,743,336	6.2%	101,886	158,750
Equity Options	STO	13,073	0.0%	15,860	0.1%	50,479	0.0%	664	5,187
Interest Rate Futures	GBF	0	0.0%	0	0.0%	0	0.0%	0	0
Commodities Futures and Options	TGF	15,031	0.1%	10,633	0.1%	57,692	0.0%	759	877
	GDF	9,365	0.0%	1,891	0.0%	19,204	0.0%	253	311
	TGO	3,655	0.0%	3,210	0.0%	16,929	0.0%	223	576
	BRF	7,282	0.0%	3,662	0.0%	14,417	0.0%	190	593
ETF Futures	ETF	66,064	0.3%	115,947	0.6%	340,471	0.3%	4,480	14,415
ETF Options	ETO	9,857	0.0%	14,182	0.1%	48,147	0.0%	634	4,158
FX Futures	RHF	2,252	0.0%	7,952	0.0%	16,907	0.0%	222	624
	RTF	10,519	0.0%	25,110	0.1%	76,969	0.1%	1,013	1,417
	XEF	1,089	0.0%	14,163	0.1%	11,506	0.0%	151	307
	XJF	1,581	0.0%	18,987	0.1%	24,023	0.0%	316	386
	XAF	2,429	0.0%	20,281	0.1%	19,390	0.0%	255	254
	XBF	6,627	0.0%	18,443	0.1%	23,436	0.0%	308	108
FX Options	RHO	162	0.0%	2,774	0.0%	1,167	0.0%	15	262

Contract	Ticker Symbol	Monthly Volume				YTD Volume Apr 2020		ADV Jan-Apr 2020	Month-End OI Apr 2020
		April 2020		April 2019					
	RTO	2,800	0.0%	12,181	0.1%	9,422	0.0%	124	866
Total		26,369,145	100.0%	20,636,647	100.0%	123,938,171	100%	1,630,766	950,162

**Legend :**

**TX:** TAIEX Futures, **MTX:** Mini-TAIEX Futures, **T5F:** Taiwan 50 Futures, **TE:** Electronic Sector Index Futures, **TF:** Finance Sector Index Futures, **TJF:** TOPIX Futures, **I5F:** Nifty 50 Futures, **SPF:** S&P 500 Futures, **UDF:** DJIA Futures, **UNF:** Nasdaq-100 Futures, **GBF:** 10-year Government Bond Futures, **GDF:** Gold Futures, **GTF:** Taipei Exchange Stock Index Futures, **G2F:** TPEX 200 Futures, **XIF:** Non-Finance Non-Electronics Sub-Index Futures, **TGF:** TWD-Denominated Gold Futures, **TXO:** TAIEX Options, **TEO:** Electronic Sector Index Options, **TFO:** Finance Sector Index Options, **GTO:** Taipei Exchange Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** TWD-Denominated Gold Options, **BRF:** Brent Crude Oil Futures, **STF:** Single Stock Futures, **STO:** Equity Options, **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 :**

- De-listed in Sep 2019: 10-year Government Bond Futures (GBF), Non-Finance Non-Electronics Sub-Index Options (XIO), Taipei Exchange Stock Index Options (GTO), and Nifty 50 Futures (I5F)
- Launched in Oct 2019: TPEX 200 Futures (G2F) and Nasdaq-100 Futures (UNF)

- Distribution of Participants**

Participants		Jan-Apr 2020		2019		2018	
<b>Retail Investors</b>		46.42%		48.07%		48.30%	
<b>Institutional Investors</b>	Futures Proprietary Trading	53.58%	25.84%	51.93%	29.93%	51.70%	30.13%
	Securities Proprietary Trading		0.32%		0.28%		0.34%
	Foreign Investors		26.74%		20.74%		20.26%
	Securities Investments Trusts		0.17%		0.21%		0.20%
	Commodity Pool Operators		0.03%		0.03%		0.04%
	Other Institutional Investors		0.48%		0.74%		0.72%

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