



I. News and Events

- **TAIFEX's Trading Volume Surged in August**

TAIFEX reported a total trading volume of 272,681,247 contracts from January to August, with an average daily volume (ADV) of 1,704,258 contracts, making a surge of 23.31% compared to the same period in 2023. Among its core products, TAIEX Options (TXO), Mini-TAIEX Futures (MTX), and TAIEX Futures (TX) showed strong momentum, with ADV rising by 15.49%, 28.80%, and 22.56%, respectively.

Meanwhile, the newly launched Micro TAIEX Futures (TMF) swiftly gained market traction, achieving an ADV of 138,149 contracts in August. Retail investors were highly active, accounting for 64.03% of the volume, while foreign institutions contributed 17.03%.

- **FIA Forum: Taipei 2024 Concluded Successfully**

The FIA Forum: Taipei 2024, co-hosted by TAIFEX and the Futures Industry Association (FIA) on August 29, brought together over 340 attendees from international derivatives trading community. The Forum offered valuable opportunities for knowledge sharing, networking, and collaboration. Exchange leaders and industry experts shared insights during two panel discussions: "Emerging Dynamics: Driving Innovation and Growth in Taiwan's Derivatives Markets" and "The Future of Options Trading". They also explored the latest trends and future challenges shaping both APAC and global markets, providing attendees with valuable takeaways and fresh perspectives on the industry's future development.

- **TAIFEX Held the 10th Diamond Awards Ceremony**

On September 5, TAIFEX hosted the 10th Futures Trading Diamond Awards to recognize outstanding performance by institutions, including futures brokers and related intermediaries, and to encourage their continued participation and contribution to the growth and development of Taiwan's futures market.

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

In observance of Mid-Autumn Festival and National Day, TAIFEX will be closed for trading on September 17, and October 10.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Aug 2024		ADV Jan-Aug 2024	Month-End OI Aug 2024
		Aug 2024		Aug 2023					
Index Futures	TX	4,362,075	11.2%	3,574,838	9.7%	27,678,928	10.2%	172,993	84,827
	MTX	9,916,901	25.4%	6,737,580	18.3%	52,734,444	19.3%	329,590	47,454
	TMF	3,039,269	7.8%	--	--	3,178,420	1.2%	127,137	25,775
	MXFFX	0	0.0%	--	--	3,190	0.0%	22	0
	TE	29,823	0.1%	42,572	0.1%	256,003	0.1%	1,600	1,224
	ZEF	92,707	0.2%	110,998	0.3%	820,961	0.3%	5,131	1,248
	TF	20,571	0.1%	21,529	0.1%	156,171	0.1%	976	1,201
	ZFF	13,268	0.0%	17,190	0.0%	134,117	0.0%	838	632
	XIF	3,274	0.0%	1,792	0.0%	20,782	0.0%	130	154
	GTF	295	0.0%	398	0.0%	2,533	0.0%	16	42
	G2F	2,173	0.0%	4,459	0.0%	31,118	0.0%	194	114
	E4F	2,232	0.0%	1,656	0.0%	14,803	0.0%	93	61
	BTF	245	0.0%	429	0.0%	1,919	0.0%	12	24
	SOF	6,455	0.0%	4,800	0.0%	47,356	0.0%	296	256
	SHF	172	0.0%	1,334	0.0%	3,015	0.0%	19	12
	TJF	3,813	0.0%	4,245	0.0%	51,108	0.0%	319	214
	SPF	2,390	0.0%	3,227	0.0%	17,792	0.0%	111	661
	UDF	26,838	0.1%	35,941	0.1%	160,669	0.1%	1,004	1,225
	UNF	86,481	0.2%	94,694	0.3%	532,677	0.2%	3,329	4,045
	SXF	15,069	0.0%	--	--	91,719	0.0%	573	1,134
	F1F	7,626	0.0%	2,232	0.0%	26,041	0.0%	163	155
Index Options	TXO	14,473,855	37.1%	19,426,846	52.7%	138,229,610	50.7%	863,935	319,092
	TEO	3,544	0.0%	6,479	0.0%	26,058	0.0%	163	1,349
	TFO	15,178	0.0%	6,213	0.0%	78,638	0.0%	491	2,324
Single Stock Futures	STF	6,641,344	17.0%	6,709,382	18.2%	47,085,818	17.3%	294,286	659,552
Single Stock Options	STO	8,466	0.0%	2,915	0.0%	94,026	0.0%	588	2,183
Commodities Futures and Options	GDF	2,160	0.0%	2,151	0.0%	9,738	0.0%	61	210
	TGF	6,442	0.0%	6,318	0.0%	42,816	0.0%	268	276
	TGO	2,927	0.0%	2,246	0.0%	26,937	0.0%	168	555
	BRF	821	0.0%	302	0.0%	22,108	0.0%	138	159
ETF Futures	ETF	248,464	0.6%	44,395	0.1%	981,300	0.4%	6,133	86,580
ETF Options	ETO	3,874	0.0%	3,661	0.0%	27,882	0.0%	174	1,300
FX Futures	RHF	390	0.0%	213	0.0%	2,975	0.0%	19	124
	RTF	2,703	0.0%	3,035	0.0%	22,363	0.0%	140	202
	XEF	763	0.0%	998	0.0%	5,930	0.0%	37	118
	XJF	7,510	0.0%	3,288	0.0%	50,658	0.0%	317	655
	XAF	282	0.0%	765	0.0%	2,856	0.0%	18	50
	XBF	1,196	0.0%	1,477	0.0%	7,768	0.0%	49	53

Contract	Ticker Symbol	Monthly Volume				YTD Volume Aug 2024		ADV Jan-Aug 2024	Month-End OI Aug 2024
		Aug 2024		Aug 2023					
Total		39,051,596	100.0%	36,880,598	100.0%	272,681,247	100.0%	1,704,258	1,245,240

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX Futures, **TMF:** Micro TAIEX Futures, **MXFFX:** Mini-TAIEX Flexible 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, **E4F:** F4G TIP TW ESG Futures, **BTF:** TIP Taiwan BIO Futures, **SOF:** Taiwan Semiconductor 30 Futures, **SHF:** Shipping and Transportation Sector Futures, **TJF:** TOPIX Futures, **SPF:** S&P 500 Futures, **UDF:** DJIA Futures, **UNF:** Nasdaq-100 Futures, **SXF:** PHLX Semiconductor Sector Futures, **F1F:** FTSE® 100 Futures, **TXO:** TAIEX Options, **TEO:** Electronics Sector Index Options, **TFO:** Finance Sector Index Options, **STF:** Single Stock Futures, **STO:** Single Stock Options, **GDF:** Gold Futures, **TGF:** TWD-Denominated 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.

Note :

- Launched in December 2023: PHLX Semiconductor Sector Futures (SXF).
- Launched in January 2024: Mini-TAIEX Flexible Futures (MXFFX).
- Launched in July 2024: Micro TAIEX Futures (TMF).

- Distribution of Participants**

Participants		Jan-Aug 2024		2023		2022	
Retail Investors		47.01%		48.11%		48.47%	
Institutional Investors	Futures Proprietary Trading	52.99%	18.57%	51.89%	21.28%	51.53%	19.20%
	Securities Proprietary Trading		0.45%		0.44%		0.44%
	Foreign Investors		33.14%		29.35%		31.21%
	Securities Investments Trusts		0.12%		0.15%		0.15%
	Commodity Pool Operators		0.02%		0.06%		0.08%
	Other Institutional Investors		0.69%		0.62%		0.44%

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