

I. News and Events

Mini Electronics Sector Futures Off to Strong Start

Taiwan Futures Exchange's (TAIFEX) Mini Electronics Sector Futures (ZEF) has shown steady growth since its launch on June 28, with an average daily volume of 3,921 contracts as of the end of July. Over half of its volume were attributed to retail investors, while foreign institutions and proprietary traders accounted for 27% and 19%, respectively. With one-eighth the size of the standard Electronics Sector Index Futures (TE), ZEF provides investors greater accessibility and flexibility for trading and hedging.

New Single Stock Futures Added

TAIFEX continues to expand offering of Single Stock Futures (SSFs). On August 2, TAIFEX added five standard Single Stock Futures (SSF) on Eternal Materials Co., Ltd. (stock code: 1717), Taiwan Glass Ind. Corp. (1802), Cheng Loong Corp. (1904), Tung Ho Steel Enterprise Corp. (2006) and Channel Well Technology Co., Ltd. (3078), as well as two Mini SSFs on Asustek Computer Inc. (2357) and Nan Ya Printed Circuit Board Corp. (8046). Currently, a total of 228 SSFs (including 19 Mini SSFs) and 48 equity options (ticker symbol: please visit here) are listed for investors to hedge or gain exposure to the cash market.

TAIFEX Declared Annual Dividend of TWD 4.65 Per Share

TAIFEX held its annual shareholders' meeting on July 20, and passed the resolution for annual dividend distribution. With trading volume hitting all-time high last year, TAIFEX reported a record net income of TWD 2,858 million, or TWD 7.76 earnings per share, and announced to pay dividend of TWD 4.65 dividend per share, including a cash dividend of TWD 3.25 and a stock dividend of TWD 1.4.

Market Close for Mid-Autumn Festival

In observation of Mid-Autumn Festival, TAIFEX will be closed for trading on Monday, September 20 and Tuesday, September 21.

II.Statistics

TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume			Month-End
		July 20	021	July 2	020	July 2021		Jan-July 2021	OI July 2021
Index Futures	TX	3,764,116	10.1%	4,163,663	13.0%	27,581,091	11.3%	199,863	85,780
	MTX	6,643,644	17.9%	5,171,107	16.2%	44,602,827	18.2%	323,209	48,420
	TE	64,090	0.2%	79,406	0.2%	502,056	0.2%	3,638	2,708
	ZEF	92,005	0.2%			98,026	0.0%	3,921	2,440
	TF	35,001	0.1%	33,820	0.1%	263,344	0.1%	1,908	2,731
	XIF	11,785	0.0%	5,883	0.0%	50,378	0.0%	365	329
	GTF	742	0.0%	3,169	0.0%	10,746	0.0%	78	65
	G2F	3,620	0.0%	16,574	0.1%	60,564	0.0%	439	162
	T5F	369	0.0%	5,107	0.0%	9,278	0.0%	67	23
	TJF	1,837	0.0%	8,246	0.0%	13,899	0.0%	101	244
	SPF	1,639	0.0%	24,570	0.1%	26,582	0.0%	193	359
	UDF	67,013	0.2%	202,272	0.6%	440,213	0.2%	3,190	2,000
	UNF	56,593	0.2%	57,611	0.2%	443,899	0.2%	3,217	1,350
	BTF	723	0.0%	20,870	0.1%	10,457	0.0%	76	42
	E4F	1,064	0.0%	21,258	0.1%	18,150	0.0%	132	43
	F1F	8,850	0.0%			46,887	0.0%	340	353
Index Options	TXO	17,641,927	47.5%	19,576,063	61.3%	123,004,944	50.2%	891,340	399,581
	TEO	7,801	0.0%	11,227	0.0%	44,931	0.0%	326	1,257
	TFO	17,363	0.0%	9,315	0.0%	72,669	0.0%	527	4,684
Single Stock Futures	STF	8,636,212	23.2%	2,342,398	7.3%	46,781,035	19.1%	338,993	452,714
Equity Options	STO	7,179	0.0%	11,169	0.0%	65,675	0.0%	476	1,698
Commodities Futures and Options	TGF	5,085	0.0%	16,637	0.1%	45,969	0.0%	333	564
	GDF	3,421	0.0%	6,952	0.0%	22,698	0.0%	164	503
	TGO	2,649	0.0%	3,606	0.0%	16,665	0.0%	121	1,068
	BRF	2,232	0.0%	2,946	0.0%	16,260	0.0%	118	133
ETF Futures	ETF	55,907	0.2%	98,774	0.3%	487,799	0.2%	3,535	11,934
ETF Options	ETO	4,857	0.0%	13,817	0.0%	65,755	0.0%	476	1,370
FX Futures	RHF	724	0.0%	2,951	0.0%	9,987	0.0%	72	520
	RTF	2,706	0.0%	15,408	0.0%	47,944	0.0%	347	1,472
	XEF	2,046	0.0%	6,688	0.0%	21,786	0.0%	158	206
	XJF	1,745	0.0%	1,205	0.0%	14,787	0.0%	107	125
	XAF	1,032	0.0%	3,122	0.0%	12,448	0.0%	90	144
	XBF	1,170	0.0%	4,492	0.0%	20,214	0.0%	146	214
FX Options	RHO	0	0.0%	285	0.0%	7	0.0%	0	0
	RTO	0	0.0%	2,859	0.0%	0	0.0%	0	160
Total		37,147,147	100.0%	31,943,470	100.0%	244,929,970	100%	1,774,855	1,025,396

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-July 2021		2020		2019	
Retail Investors)4%	48.04%		48.07%		
Institutional Investors	Futures Proprietary Trading		19.41%	- 51.96%	24.93%	51.93%	29.93%	
	Securities Proprietary Trading	F1 0/0/	0.28%		0.26%		0.28%	
	Foreign Investors		31.50%		26.03%		20.74%	
	Securities Investments Trusts	51.96%	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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