



I. News and Events

- **A Promising Start for Mini Electronics Sector Futures**

Taiwan Futures Exchange's (TAIFEX) Mini Electronics Sector Futures (ZEF), launched on June 28, has drawn significant interests from retail investors. More than 10,000 contracts were traded in the first week of the launch, with over 80% of the volume attributed to retail investors. Featuring one-eighth the size of the standard Electronics Sector Index Futures (TE), ZEF's lower threshold offers greater flexibility for both retail and institutional investors to gain or hedge exposure in the Taiwan's leading electronics industry.

- **Robust Trading Volume in H1 2021**

TAIFEX posted a record-breaking half-year trading volume of 207,782,823 contracts in H1 2021, an increase of 19.6% from the previous high in H1 2020. The average daily volume (ADV) also set a record, peaked at 1,793,185 contracts, up 28.6% compared to 2020.

Over the course of H1 2021, Mini-TAIFEX Futures (MTX) remained the most-heavily traded equity index futures, with an all-time high volume of 37,959,183 contracts and an ADV of 327 thousand contracts. In view of the increasing popularity of small-sized contracts, more are expected to be listed in due course.

Trading of Single Stock Future (SSF) has taken off and given new impetus to the market since last year. The ADV tripled in H1 2021 compared to the same period last year, averaging 329 thousand contracts. Evergreen Marine (CZF), the most actively-traded of all 212 stock futures, with its ADV surging to 82.4 thousand contracts, hit an all-time high. As the underlying market wraps up a strong H1 and the growth momentum shows no sign of abating, the Exchange is on track to another record year.

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

TAIFEX will hold the annual shareholders' meeting at 2:00pm on July 20, 2021. The meeting will be convened at the Taiwan Academy of Banking and Finance (TABF), the 5th and 6th floor, 62 Roosevelt Rd., Sec. 3, Taipei City.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Jun 2021		ADV Jan-Jun 2021	Month-End OI Jun 2021
		Jun 2021		Jun 2020					
Index Futures	TX	3,268,058	10.2%	3,358,485	13.3%	23,816,975	11.5%	205,319	96,103
	MTX	5,728,504	17.9%	4,486,257	17.8%	37,959,183	18.3%	327,234	52,714
	TE	61,415	0.2%	59,379	0.2%	437,966	0.2%	3,776	3,020
	ZEF	6,021	0.0%	--	--	6,021	0.0%	2,007	453
	TF	26,848	0.1%	31,814	0.1%	228,343	0.1%	52	2,314
	XIF	6,867	0.0%	4,866	0.0%	38,593	0.0%	333	418
	GTF	906	0.0%	1,167	0.0%	10,004	0.0%	86	123
	G2F	2,370	0.0%	11,032	0.0%	56,944	0.0%	491	78
	T5F	512	0.0%	2,584	0.0%	8,909	0.0%	77	38
	TJF	1,655	0.0%	11,672	0.0%	12,062	0.0%	104	151
	SPF	1,408	0.0%	36,996	0.1%	24,943	0.0%	215	278
	UDF	41,611	0.1%	256,380	1.0%	373,200	0.2%	3,217	1,602
	UNF	47,357	0.1%	41,284	0.2%	387,306	0.2%	3,339	1,415
	BTF	948	0.0%	8,810	0.0%	9,734	0.0%	84	55
	E4F	1,040	0.0%	15,877	0.1%	17,086	0.0%	147	50
	F1F	6,027	0.0%	--	--	38,037	0.0%	328	139
Index Options	TXO	14,744,275	46.0%	15,027,340	59.6%	105,363,017	50.7%	908,302	264,835
	TEO	5,679	0.0%	9,303	0.0%	37,130	0.0%	320	800
	TFO	7,100	0.0%	10,181	0.0%	55,306	0.0%	477	1,948
Single Stock Futures	STF	8,000,327	25.0%	1,677,829	6.7%	38,144,823	18.4%	328,835	529,957
Equity Options	STO	4,612	0.0%	8,351	0.0%	58,496	0.0%	504	2,278
Commodities Futures and Options	TGF	5,703	0.0%	12,526	0.0%	40,884	0.0%	352	577
	GDF	4,507	0.0%	6,620	0.0%	19,277	0.0%	166	223
	TGO	2,900	0.0%	3,771	0.0%	14,016	0.0%	121	185
	BRF	2,579	0.0%	4,909	0.0%	14,028	0.0%	121	494
ETF Futures	ETF	60,954	0.2%	64,151	0.3%	431,892	0.2%	3,723	13,367
ETF Options	ETO	7,821	0.0%	12,673	0.1%	60,898	0.0%	525	1,391
FX Futures	RHF	1,147	0.0%	3,831	0.0%	9,263	0.0%	80	540
	RTF	6,728	0.0%	14,910	0.1%	45,238	0.0%	390	1,482
	XEF	2,947	0.0%	5,005	0.0%	19,740	0.0%	170	252
	XJF	812	0.0%	3,933	0.0%	13,042	0.0%	112	106
	XAF	1,408	0.0%	6,201	0.0%	11,416	0.0%	98	124
	XBF	925	0.0%	8,793	0.0%	19,044	0.0%	164	242
FX Options	RHO	0	0.0%	414	0.0%	7	0.0%	0	0
	RTO	0	0.0%	2,236	0.0%	0	0.0%	0	160
Total		32,061,971	100.0%	25,209,580	100.0%	207,782,823	100.0%	1,791,231	977,912

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-Jun 2021		2020		2019	
Retail Investors		47.75%		48.04%		48.07%	
Institutional Investors	Futures Proprietary Trading	52.25%	19.92%	51.96%	24.93%	51.93%	29.93%
	Securities Proprietary Trading		0.28%		0.26%		0.28%
	Foreign Investors		31.28%		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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