



## I. News and Events

- **TAIFEX to Launch Mini Electronics Sector Index Futures**

TAIFEX plans to launch Mini Electronics Sector Index Futures (ZEF) by the end of the second quarter. With a reduced multiplier of NTD 500 per index point, one-eighth of the tick value of Electronics Sector Index Futures (TE), ZEF has a contract size of approximately NTD 400,000, providing investors with a more flexible and precise tool to manage their exposure to Taiwan's leading electronic industry. ZEF is fungible with TE at a ratio of 8:1 and will be available for trading in the after-hours trading session.

- **Single Stock Futures Set New Record in April**

Single Stock Futures (SSF) continued to gain traction from market participants. The average daily volume (ADV) reached 381,331 contracts in April, marking an all-time volume with a growth rate of 262% over 2020's ADV (105,458 contracts). The most-heavily traded of all - SSF on Evergreen Marine (CZF) – saw a record-breaking total of 1,449,480 contracts traded in the month. Several other SSFs, including Innolux (DQF), AU Optronics (CHF), China Steel (CBF) and Winbond Electronics (FZF), also hit historical monthly trading volumes.

To reduce entry barriers for investors, TAIFEX previously introduced a wider suite of small-sized SSFs, such as Mini SSF on Taiwan Semiconductor Manufacturing Co., Ltd (QFF). Following the list, 2 more contracts – Mini SSFs on Hiwin Technologies (QMF) and Phison Electronics (QNF) – were added on May 3, expanding the Exchange's constantly increasing small-sized product suite.

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

TAIFEX will hold the annual shareholders' meeting at 2:00 pm on June 25, 2021. 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 Monday, June 14, 2021.

## II. Statistics

## • TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume April 2021		ADV Jan- April 2021	Month- End OI April 2021
		April 2021		April 2020					
Index Futures	TX	3,112,623	9.89%	3,715,337	14.09%	15,192,676	11.77%	205,306	89,660
	MTX	4,740,512	15.07%	5,214,349	19.77%	22,963,443	17.79%	310,317	65,447
	TE	66,465	0.21%	65,664	0.25%	275,669	0.21%	3,725	3,667
	TF	36,668	0.12%	43,698	0.17%	144,721	0.11%	1,956	3,814
	XIF	4,853	0.02%	7,498	0.03%	24,081	0.02%	325	359
	GTF	2,702	0.01%	1,565	0.01%	8,013	0.01%	108	66
	G2F	10,475	0.03%	9,426	0.04%	52,201	0.04%	705	186
	T5F	1,307	0.00%	3,102	0.01%	7,311	0.01%	99	25
	TJF	2,288	0.01%	5,039	0.02%	8,491	0.01%	115	133
	SPF	2,176	0.01%	27,529	0.10%	20,078	0.02%	271	364
	UDF	42,433	0.13%	266,126	1.01%	272,986	0.21%	3,689	1,370
	UNF	66,881	0.21%	39,148	0.15%	275,922	0.21%	3,729	1,154
	BTF	1,634	0.01%	0	0.00%	7,823	0.01%	106	75
	E4F	1,080	0.00%	0	0.00%	13,522	0.01%	183	77
	F1F	5,496	0.02%	0	0.00%	27,872	0.02%	377	167
Index Options	TXO	15,987,191	50.81%	14,999,635	56.88%	69,650,612	53.96%	941,224	439,649
	TEO	6,587	0.02%	8,892	0.03%	20,054	0.02%	271	754
	TFO	8,933	0.03%	8,256	0.03%	36,024	0.03%	487	1,768
Single Stock Futures	STF	7,245,298	23.03%	1,802,095	6.83%	19,576,672	15.17%	264,550	593,294
Equity Options	STO	11,588	0.04%	13,073	0.05%	45,053	0.03%	609	5,276
Commodities Futures and Options	TGF	6,118	0.02%	15,031	0.06%	27,384	0.02%	370	672
	GDF	2,901	0.01%	9,365	0.04%	12,366	0.01%	167	110
	TGO	2,672	0.01%	3,655	0.01%	8,789	0.01%	119	243
	BRF	2,260	0.01%	7,282	0.03%	7,784	0.01%	105	406
ETF Futures	ETF	60,368	0.19%	66,064	0.25%	276,604	0.21%	3,738	13,063
ETF Options	ETO	11,340	0.04%	9,857	0.04%	46,904	0.04%	634	1,204
FX Futures	RHF	1,964	0.01%	2,252	0.01%	5,767	0.00%	78	546
	RTF	7,320	0.02%	10,519	0.04%	31,648	0.02%	428	1,359
	XEF	2,319	0.01%	1,089	0.00%	12,567	0.01%	170	253
	XJF	2,282	0.01%	1,581	0.01%	10,194	0.01%	138	149
	XAF	2,764	0.01%	2,429	0.01%	8,774	0.01%	119	107
	XBF	3,792	0.01%	6,627	0.03%	13,133	0.01%	177	170
FX Options	RHO	0	0.00%	162	0.00%	7	0.00%	0	64
	RTO	0	0.00%	2,800	0.01%	0	0.00%	0	321
Total		31,463,290	100.00%	26,369,145	100.00%	129,085,145	100.00%	1,744,395	1,225,972

**Legend :**

**TX:** TAIEX Futures, **MTX:** Mini-TAIEX Futures, **TE:** Electronic Sector Index 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:** Electronic 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 November 2020: FTSE® 100 Futures (F1F)
- Launched in June 2020: F4G TIP TW ESG Futures (E4F) and TIP Taiwan BIO Futures (BTF)

- Distribution of Participants**

Participants		Jan-Apr 2021		2020		2019	
<b>Retail Investors</b>		47.70%		48.04%		48.07%	
<b>Institutional Investors</b>	Futures Proprietary Trading	52.30%	21.75%	51.96%	24.93%	51.93%	29.93%
	Securities Proprietary Trading		0.27%		0.26%		0.28%
	Foreign Investors		29.48%		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		0.59%		0.49%		0.74%

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