



I. News and Events

- **TAIFEX Reported Volume Growth in Q3**

Taiwan Futures Exchange (TAIFEX) announced a record-breaking volume of 307,524,110 contracts in first three quarters of 2021, up 17.7% from 261,228,026 contracts in the same period last year, and the average daily volume (ADV) also set a record, rising to 1,708,467 contracts from 1,435,910 contracts, up 19.0%. In Q3 2021, total volume grew at a steady pace to 99,741,287 contracts, increased by 14.0% compared to 2020.

Over the first three quarters of 2021, TAIEX Options (TXO) has remained the most heavily traded product, posting a total of 154,414,267 contracts and an ADV of 857,857 contracts. Mini-TAIEX Futures (MTX) also grew 20.6% year-over-year (YoY) to 56,599,484 contracts, with an ADV of 314,442 contracts. Single Stock Futures (STF) posted the strongest YOY growth, with the volume of 58,296,050 contracts in 2021 tripled from 2020. This stellar record was attributed to the surge in trading stock futures on blue chips, such as Evergreen Marine Corp. (CZF), with its ADV soaring to 89.3 thousand from 1.8 thousand contracts, 49 times the volume of last year. Furthermore, Foreign institutional participation in Taiwan futures market continues rising to 31.5% from 26.0% in 2020.

- **Market Close for National Day**

In observance of the National Day, TAIFEX will be closed on Monday, October 11.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Sep 2021		ADV Jan-Sep 2021	Month-End OI Sep 2021
		Sep 2021		Sep 2020					
Index Futures	TX	3,178,251	11.3%	3,955,001	13.6%	34,453,234	11.2%	191,407	85,145
	MTX	5,540,912	19.7%	5,503,622	18.9%	56,599,484	18.4%	314,442	56,701
	TE	43,164	0.2%	66,120	0.2%	594,089	0.2%	3,300	2,351
	ZEF	72,129	0.3%	--	--	254,291	0.1%	3,795	1,894
	TF	26,163	0.1%	31,379	0.1%	325,154	0.1%	1,806	2,712
	XIF	4,913	0.0%	9,143	0.0%	62,754	0.0%	349	147
	GTF	817	0.0%	717	0.0%	13,098	0.0%	73	143
	G2F	2,540	0.0%	1,445	0.0%	66,930	0.0%	372	203
	T5F	489	0.0%	1,584	0.0%	11,310	0.0%	63	60
	TJF	3,314	0.0%	1,796	0.0%	19,599	0.0%	109	662
	SPF	1,969	0.0%	12,950	0.0%	30,386	0.0%	169	486
	UDF	64,344	0.2%	159,533	0.5%	570,223	0.2%	3,168	1,291
	UNF	45,403	0.2%	111,129	0.4%	539,656	0.2%	2,998	1,849
	BTf	627	0.0%	4,222	0.0%	11,702	0.0%	65	32
	E4F	712	0.0%	2,218	0.0%	19,316	0.0%	107	36
	F1F	6,368	0.0%	--	--	59,729	0.0%	332	245
Index Options	TXO	14,393,531	51.1%	16,844,256	58.0%	154,414,267	50.2%	857,857	403,955
	TEO	9,155	0.0%	7,797	0.0%	62,765	0.0%	349	1,336
	TFO	8,218	0.0%	10,323	0.0%	95,069	0.0%	528	3,108
Single Stock Futures	STF	4,703,745	16.7%	2,179,460	7.5%	58,296,050	19.0%	323,867	411,447
Equity Options	STO	6,236	0.0%	8,926	0.0%	79,518	0.0%	442	1,939
Commodities Futures and Options	TGF	4,911	0.0%	15,870	0.1%	56,022	0.0%	311	644
	GDF	2,793	0.0%	4,365	0.0%	28,575	0.0%	159	289
	TGO	1,463	0.0%	2,590	0.0%	21,850	0.0%	121	526
	BRF	1,465	0.0%	2,368	0.0%	19,017	0.0%	106	150
ETF Futures	ETF	52,727	0.2%	69,870	0.2%	596,242	0.2%	3,312	11,710
ETF Options	ETO	4,879	0.0%	10,453	0.0%	75,265	0.0%	418	1,615
FX Futures	RHF	1,160	0.0%	4,033	0.0%	11,660	0.0%	65	153
	RTF	5,873	0.0%	14,828	0.1%	56,685	0.0%	315	630
	XEF	2,020	0.0%	3,410	0.0%	26,968	0.0%	150	118
	XJF	928	0.0%	1,165	0.0%	16,197	0.0%	90	245
	XAF	777	0.0%	2,787	0.0%	14,692	0.0%	82	32
	XBF	946	0.0%	6,286	0.0%	22,306	0.0%	124	29
FX Options	RHO	0	0.0%	112	0.0%	7	0.0%	0	0
	RTO	0	0.0%	2,448	0.0%	0	0.0%	0	0
Total		28,192,942	100.0%	29,052,206	100.0%	307,524,110	100.0%	1,708,467	991,883

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-Sep 2021		2020		2019	
Retail Investors		48.07%		48.04%		48.07%	
Institutional Investors	Futures Proprietary Trading	51.93%	19.35%	51.96%	24.93%	51.93%	29.93%
	Securities Proprietary Trading		0.28%		0.26%		0.28%
	Foreign Investors		31.52%		26.03%		20.74%
	Securities Investments Trusts		0.15%		0.21%		0.21%
	Commodity Pool Operators		0.06%		0.04%		0.03%
	Other Institutional Investors		0.57%		0.49%		0.74%

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