



I. News and Events

- **Trading in US Equity Index Products and Night Session Continues to Grow in August**

Taiwan Futures Exchange (TAIFEX) reported a total volume of 28,799,993 contracts with an average daily volume (ADV) of 1,252,174 contracts traded in the month, a decrease of 9.30% year-over-year (YoY) in year-to-date (YTD) volume. Amid staggering growth, YTD volume in Nasdaq-100 Futures and DJIA Futures, grew 86.62% to 922,385 contracts and 24.34% to 629,032 contracts YoY, respectively. In night trading session, the number of contracts traded overnight also rose 43.55% YTD over the same period of 2021, accounting for 29.83% of the market's total volume.

With a steady rise since the start of the year, trading of foreign institutional investors now accounted for 31.82% of the total trading volume YTD, up from 31.58% over the same period of 2021.

- **TAIFEX to Participate in World Investor Week 2022**

As part of World Investor Week (WIW), the Exchange will host “TAIFEX Trading Challenge” – a simulated futures and options trading competition for college students – from October 17, 2022 to December 21, 2022, to participate in the “Ring the Bell for Financial Literacy” campaign. The competition will educate and provide hands-on futures trading experience for young investors, and to inform them of the criticality of risk management in futures trading.

WIW is a global initiative of the International Organization of Securities Commissions (IOSCO) and World Federation of Exchanges (WFE), aimed at raising awareness about the importance of investor education and protection.

- **Market Close for National Day**

In observation of National Day, TAIFEX will be closed for trading on October 10.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Aug 2022	ADV Jan-Aug 2022	Month-End OI Aug 2022
		Aug 2022		Aug 2021				
Index Futures	TX	3,220,595	11.2%	3,693,892	10.7%	28,422,692	11.2%	176,538
	MTX	5,906,029	20.5%	6,455,745	18.8%	52,217,924	20.6%	324,335
	TE	54,875	0.2%	48,869	0.1%	453,429	0.2%	2,816
	ZEF	96,569	0.3%	84,136	0.2%	740,831	0.3%	4,601
	TF	34,820	0.1%	35,647	0.1%	372,458	0.1%	2,313
	ZFF	14,977	0.1%	--	--	152,676	0.1%	948
	XIF	2,548	0.0%	7,463	0.0%	27,477	0.0%	171
	GTF	492	0.0%	1,535	0.0%	5,866	0.0%	36
	G2F	2,308	0.0%	3,826	0.0%	17,207	0.0%	107
	T5F	0	0.0%	1,543	0.0%	1,045	0.0%	6
	TJF	1,645	0.0%	2,386	0.0%	16,432	0.0%	102
	SPF	1,967	0.0%	1,835	0.0%	26,314	0.0%	163
	UDF	50,404	0.2%	65,666	0.2%	629,032	0.2%	3,907
	UNF	108,475	0.4%	50,354	0.1%	922,385	0.4%	5,729
	BTF	1,774	0.0%	618	0.0%	4,502	0.0%	28
	E4F	819	0.0%	454	0.0%	9,963	0.0%	62
	F1F	1,822	0.0%	6,474	0.0%	46,660	0.0%	290
	SOF	5,207	0.0%	--	--	13,694	0.0%	285
	SHF	1,310	0.0%	--	--	3,696	0.0%	77
								400
Index Options	TXO	14,947,780	51.9%	17,015,792	49.5%	130,198,553	51.4%	808,687
	TEO	9,126	0.0%	8,679	0.0%	104,604	0.0%	650
	TFO	11,972	0.0%	14,182	0.0%	104,494	0.0%	649
Single Stock Futures	STF	4,225,789	14.7%	6,811,270	19.8%	38,089,223	15.0%	236,579
Equity Options	STO	1,741	0.0%	7,607	0.0%	31,081	0.0%	193
Commodities Futures and Options	TGF	5,930	0.0%	5,142	0.0%	53,930	0.0%	335
	GDF	1,662	0.0%	3,084	0.0%	18,204	0.0%	113
	TGO	2,249	0.0%	3,722	0.0%	17,446	0.0%	108
	BRF	5,151	0.0%	1,292	0.0%	34,346	0.0%	213
ETF Futures	ETF	64,845	0.2%	55,716	0.2%	492,093	0.2%	3,056
ETF Options	ETO	5,950	0.0%	4,631	0.0%	42,444	0.0%	264
FX Futures	RHF	423	0.0%	513	0.0%	4,239	0.0%	26
	RTF	3,653	0.0%	2,868	0.0%	22,677	0.0%	141
	XEF	1,682	0.0%	3,162	0.0%	9,207	0.0%	57
	XJF	3,733	0.0%	482	0.0%	24,222	0.0%	150
	XAF	763	0.0%	1,467	0.0%	6,794	0.0%	42
	XBF	908	0.0%	1,146	0.0%	7,103	0.0%	44
								185

Contract	Ticker Symbol	Monthly Volume				YTD Volume Aug 2022		ADV Jan-Aug 2022	Month-End OI Aug 2022
		Aug 2022		Aug 2021					
FX Options	RHO	0	0.0%	0	0.0%	0	0.0%	0	0
	RTO	0	0.0%	0	0.0%	0	0.0%	0	0
Total		28,799,993	100.0%	34,401,198	100.0%	253,344,943	100.0%	1,573,571	963,414

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX 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, **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, **SOF:** Taiwan Semiconductor 30 Futures, **SHF:** Shipping and Transportation Sector 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, **XEY:** 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 2022: Taiwan Semiconductor 30 Futures (SOF) and Shipping and Transportation Sector Futures (SHF)
- Launched in December 2021: Mini Finance Sector Futures (ZFF)

- **Distribution of Participants**

Participants		Jan-Aug 2022		2021		2020	
Retail Investors		48.62%		48.27%		48.04%	
Institutional Investors	Futures Proprietary Trading	51.38%	18.45%	51.73%	19.19%	51.96%	24.93%
	Securities Proprietary Trading		0.46%		0.28%		0.26%
	Foreign Investors		31.82%		31.46%		26.03%
	Securities Investments Trusts		0.15%		0.15%		0.21%
	Commodity Pool Operators		0.09%		0.06%		0.04%
	Other Institutional Investors		0.42%		0.59%		0.49%

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