



## I. News and Events

- **TAIFEX to Launch FTSE® 100 Index Futures**

Taiwan Futures Exchange (TAIFEX) is scheduled to list FTSE® 100 index futures (F1F) in the fourth quarter, further complementing its international index product suite. The FTSE® 100 index futures is TWD-denominated and cash-settled against the FTSE® 100 index, the most widely used UK economy indicator, consisting of 100 largest companies listed on the London Stock Exchange. The contract is also available in the after-hours session, which covers the active trading hours of the UK and the US equity market, enabling traders to gain or hedge the exposure to the UK market. The launch date will be soon announced once receiving regulatory approval. Details of the contract specifications and rules are available [here](#).

- **TAIFEX Trading Volumes Continue to Grow in September**

Fueled by a strong growth of 60.5% year-on-year (YoY) in September, TAIFEX broke another historical record with total volume of 261,228,026 contracts in the first three quarters of 2020. Led by the tripling of monthly trading of Mini-TAIEX Futures (MTX) to 5,503,622 contracts, TAIFEX core products – MTX, TAIEX Futures (TX) and TAIEX Options (TXO) - marked substantial increase of trading activity in the month with growths of 196.7%, 74.7% and 42.9% YoY, respectively. With continued interests in trading in Taiwan's futures market, TAIFEX is anticipated to hit a new all-time high by the end of the year.

## II. Statistics

### • TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume		ADV Jan-Sep 2020	Month-End OI Sep 2020
		Sep 2020		Sep 2019		Sep 2020			
Index Futures	TX	3,955,001	13.6%	2,264,527	12.5%	36,677,506	14.0%	201,525	112,962
	MTX	5,503,622	18.9%	1,855,196	10.2%	46,915,982	18.0%	257,780	67,031
	TE	66,120	0.2%	54,386	0.3%	683,691	0.3%	3,757	3,007
	TF	31,379	0.1%	27,465	0.2%	331,213	0.1%	1,820	2,308
	XIF	9,143	0.0%	3,132	0.0%	54,340	0.0%	299	565
	GTF	717	0.0%	1,306	0.0%	12,756	0.0%	70	100
	G2F	1,445	0.0%	--	--	78,830	0.0%	433	158
	T5F	1,584	0.0%	2,572	0.0%	23,588	0.0%	130	88
	TJF	1,796	0.0%	15,610	0.1%	63,162	0.0%	347	118
	I5F	--	--	19	0.0%	--	--	--	--
	SPF	12,950	0.0%	16,095	0.1%	234,213	0.1%	1,287	317
	UDF	159,533	0.5%	179,431	1.0%	2,258,236	0.9%	12,408	1,211
	UNF	111,129	0.4%	--	--	501,604	0.2%	2,756	1,364
	BTF	4,222	0.0%	--	--	40,748	0.0%	503	85
E4F	2,218	0.0%	--	--	45,549	0.0%	562	34	
Index Options	TXO	16,844,256	58.0%	11,785,813	65.1%	153,951,317	58.9%	845,886	306,859
	TEO	7,797	0.0%	10,836	0.1%	74,070	0.0%	407	1,399
	TFO	10,323	0.0%	3,305	0.0%	74,401	0.0%	409	3,594
Single Stock Futures	STF	2,179,460	7.5%	1,713,383	9.5%	17,688,064	6.8%	97,187	188,713
Equity Options	STO	8,926	0.0%	14,452	0.1%	97,201	0.0%	534	4,190
Commodities Futures and Options	TGF	15,870	0.1%	13,149	0.1%	129,819	0.0%	713	1,143
	GDF	4,365	0.0%	1,264	0.0%	50,388	0.0%	277	364
	TGO	2,590	0.0%	2,842	0.0%	34,910	0.0%	192	1,158
	BRF	2,368	0.0%	2,064	0.0%	31,125	0.0%	171	659
ETF Futures	ETF	69,870	0.2%	58,790	0.3%	704,417	0.3%	3,870	15,018
ETF Options	ETO	10,453	0.0%	13,520	0.1%	107,576	0.0%	591	2,163
FX Futures	RHF	4,033	0.0%	3,700	0.0%	33,273	0.0%	183	1,085
	RTF	14,828	0.1%	15,159	0.1%	146,751	0.1%	806	2,036
	XEF	3,410	0.0%	6,685	0.0%	34,432	0.0%	189	177
	XJF	1,165	0.0%	10,089	0.1%	33,574	0.0%	184	96
	XAF	2,787	0.0%	5,228	0.0%	38,030	0.0%	209	136
	XBF	6,286	0.0%	15,729	0.1%	51,690	0.0%	284	111
FX Options	RHO	112	0.0%	628	0.0%	2,658	0.0%	15	178
	RTO	2,448	0.0%	3,213	0.0%	22,912	0.0%	126	766
<b>Total</b>		<b>29,052,206</b>	<b>100.0%</b>	<b>18,099,588</b>	<b>100.0%</b>	<b>261,228,026</b>	<b>100%</b>	<b>1,435,910</b>	<b>719,193</b>

**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, **I5F:** Nifty 50 Futures, **SPF:** S&P 500 Futures, **UDF:** DJIA Futures, **UNF:** Nasdaq-100 Futures, **BTF:** TIP Taiwan BIO Futures, **E4F:** F4G TIP TW ESG 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 :**

- De-listed in Sep 2019: Nifty 50 Futures (I5F)
- Launched in June 2020: F4G TIP TW ESG Futures (E4F) and TIP Taiwan BIO Futures (BTF)

• **Distribution of Participants**

Participants		Jan-Sep 2020		2019		2018	
<b>Retail Investors</b>		47.53%		48.07%		48.30%	
<b>Institutional Investors</b>	Futures Proprietary Trading	52.47%	25.09%	51.93%	29.93%	51.70%	30.13%
	Securities Proprietary Trading		0.26%		0.28%		0.34%
	Foreign Investors		26.42%		20.74%		20.26%
	Securities Investments Trusts		0.20%		0.21%		0.20%
	Commodity Pool Operators		0.03%		0.03%		0.04%
	Other Institutional Investors		0.47%		0.74%		0.72%

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