



I. News and Events

- **Trading Volume Continuous to Grow in July**

After posting strong growth in the first half of this year, TAIFEX extended its growing momentum into July, as the total trading volume surged to nearly 32 million contracts, up 27% month-on-month and 52% year-on-year. Compared with the same period last year, the Mini TAIEX Futures' trading of over 5 million contracts marks a 122% growth, which makes it become the 2nd most traded product on TAIFEX.

- **Three New Single Stock Futures Launched**

Single Stock Futures on Yulon Motor Co., Ltd. (Stock Code: 2201), AURAS Technology Co., Ltd. (Stock Code: 3324) and mini Single Stock Futures on MediaTek Inc. (Stock Code: 2454) were introduced on August 3, 2020. Now TAIFEX offers a total of 204 Single Stock Futures (including 6 mini-sized contracts) and 49 Single Stock Options for investors to hedge and implement strategic trading.

- **TAIFEX Continues its Food Bank Program for Six Years in a Row**

TAIFEX has been continuing to fulfill its social responsibility and initiated the Food Bank program together with major financial institutions six years in a row. On July 31, TAIFEX hosted a donation ceremony, attended by the program partners and local government representatives, to provide food and necessities to disadvantaged households. The program has reached a total of NT\$210 million in donation and benefited over 270,000 families and more than 880,000 people for the past six years.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume July 2020		ADV Jan-Jul 2020	Month-End OI July 2020
		July 2020		July 2019					
Index Futures	TX	4,163,663	13.0%	2,723,930	13.0%	29,112,496	14.2%	209,442	102,091
	MTX	5,171,107	16.2%	2,323,478	11.1%	36,676,069	17.8%	263,857	42,171
	TE	79,406	0.2%	72,724	0.3%	563,851	0.3%	4,056	2,944
	TF	33,820	0.1%	29,656	0.1%	271,508	0.1%	1,953	3,521
	XIF	5,883	0.0%	3,488	0.0%	40,078	0.0%	288	618
	GTF	3,169	0.0%	2,021	0.0%	11,049	0.0%	79	182
	G2F	16,574	0.1%	--	--	70,480	0.0%	507	406
	T5F	5,107	0.0%	2,484	0.0%	20,352	0.0%	146	191
	TJF	8,246	0.0%	28,762	0.1%	58,535	0.0%	421	186
	I5F	--	--	29	0.0%	--	--	--	--
	SPF	24,570	0.1%	13,112	0.1%	214,311	0.1%	1,542	571
	UDF	202,272	0.6%	135,306	0.6%	2,005,317	1.0%	14,427	1,660
	UNF	57,611	0.2%	--	--	341,207	0.2%	2,455	1,142
	BTF	20,870	0.1%	--	--	29,680	0.0%	781	536
	E4F	21,258	0.1%	--	--	37,135	0.0%	977	71
Index Options	TXO	19,576,063	61.3%	13,580,976	64.8%	121,609,376	59.1%	874,888	491,817
	TEO	11,227	0.0%	12,302	0.1%	57,539	0.0%	414	3,474
	TFO	9,315	0.0%	4,784	0.0%	57,267	0.0%	412	2,698
Single Stock Futures	STF	2,342,398	7.3%	1,804,273	8.6%	13,323,041	6.5%	95,849	193,206
Equity Options	STO	11,169	0.0%	22,134	0.1%	78,118	0.0%	562	4,708
Commodities Futures and Options	TGF	16,637	0.1%	11,378	0.1%	96,172	0.0%	692	1,278
	GDF	6,952	0.0%	1,314	0.0%	39,071	0.0%	281	306
	TGO	3,606	0.0%	4,062	0.0%	26,807	0.0%	193	1,493
	BRF	2,946	0.0%	904	0.0%	26,341	0.0%	190	314
ETF Futures	ETF	98,774	0.3%	76,866	0.4%	563,963	0.3%	4,057	13,442
ETF Options	ETO	13,817	0.0%	13,993	0.1%	87,128	0.0%	627	4,469
FX Futures	RHF	2,951	0.0%	2,852	0.0%	26,070	0.0%	188	863
	RTF	15,408	0.0%	14,407	0.1%	117,542	0.1%	846	1,498
	XEF	6,688	0.0%	15,599	0.1%	26,742	0.0%	192	180
	XJF	1,205	0.0%	13,241	0.1%	30,381	0.0%	219	157
	XAF	3,122	0.0%	10,527	0.1%	32,522	0.0%	234	125
	XBF	4,492	0.0%	16,362	0.1%	40,713	0.0%	293	124
FX Options	RHO	285	0.0%	390	0.0%	2,367	0.0%	17	224
	RTO	2,859	0.0%	6,879	0.0%	17,480	0.0%	126	370
Total		31,943,470	100.0%	20,948,233	100.0%	205,710,708	100%	1,481,211	877,036

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, **XBFB:** GBP/USD FX Futures, **RHO:** USD/CNH FX Options, **RTO:** USD/CNT FX Options.

Note :

- De-listed in Sep 2019: 10-year Government Bond Futures (GBF), Non-Finance Non-Electronics Sub-Index Options (XIO), Taipei Exchange Stock Index Options (GTO), and 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-Jul 2020		2019		2018	
Retail Investors		47.32%		48.07%		48.30%	
Institutional Investors	Futures Proprietary Trading	52.68%	25.43%	51.93%	29.93%	51.70%	30.13%
	Securities Proprietary Trading		0.28%		0.28%		0.34%
	Foreign Investors		26.29%		20.74%		20.26%
	Securities Investments Trusts		0.19%		0.21%		0.20%
	Commodity Pool Operators		0.03%		0.03%		0.04%
	Other Institutional Investors		0.46%		0.74%		0.72%

Disclaimer:

Data and information is provided for informational purposes only, and is not intended for trading purposes. Taiwan Futures Exchange (“TAIFEX”) shall not be liable for any error, delay, stagnation, omission or interruption in the content, or for any actions taken in reliance thereon.

All contents, including but not limited to textual accounts, writings, graphics, photographs, images, files, data, information and trading information, contained in this document is owned, controlled or licensed by or to TAIFEX, and is protected by copyright, patent, trademark, various other intellectual property rights and the Chapter of Ownership in the Civil Code. Without TAIFEX's express prior written consent, no part of these contents may be used, modified, recopied, reproduced, publicly displayed, adapted, distributed, issued, disclosed or in any ways that may infringe TAIFEX's proprietary rights. The meaning of aforementioned “Distribute” indicates, including but not limited, to relay, release, lend, lease, or sell to any third party.