

TAIFEX Quantitative Disclosure Content

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.1	Prefunded - Own Capital Before;Reported as at quarter end	20200331	TWD \$ 1,500,000,000	
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.2	Prefunded - Own Capital Alongside;Reported as at quarter end	20200331	TWD \$ 0	
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.3	Prefunded - Own Capital After;Reported as at quarter end	20200331	TWD \$ 0	
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.4	Prefunded - Aggregate Participant Contributions - Required; Reported as at quarter end	20200331	TWD \$ 2,360,006,741	
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.5	Prefunded - Aggregate Participant Contributions - Post-Haircut Posted;Reported as at quarter end	20200331	TWD \$ 2,360,006,741	
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.6	Prefunded - Other;Reported as at quarter end	20200331	n/a	
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.7	Committed - Own/parent funds that are committed to address a participant default (or round of participant defaults);Reported as at quarter end	20200331	n/a	For additional information, please see Operating Rules of the Taiwan Futures Exchange Corporation Article 105.
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.8	Committed - Aggregate participant commitments to address an initial participant default (or initial round of participant defaults);Reported as at quarter end	20200331	TWD \$ 3,540,010,112	For additional information, please see Operating Rules of the Taiwan Futures Exchange Corporation Article 105.
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.9	Committed - Aggregate participant commitments to replenish the default fund to deal with a subsequent participant default (or round of participant defaults) after the initial participant default (or round of participant defaults) has been addressed;Reported as at quarter end	20200331	n/a	For additional information regarding the aggregate participant commitments to replenish the default fund, please see Operating Rules of the Taiwan Futures Exchange Corporation Article 110.
4.1	Total value of default resources(excluding initial and retained variation margin), split by clearing service if default funds are segregated by clearing service	4.1.10	Committed - Other;Reported as at quarter end	20200331	n/a	
4.2	Kccp	4.2.1	Kccp - Kccp need only be reported by those CCPs which are, or seek to be a "qualifying CCP" under relevant law	20200331	TWD \$ 101,894,139	Kccp is reported based on the definition of capital requirements for bank exposures to central counterparties(BCBS282).
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.1	Cash deposited at a central bank of issue of the currency concerned ; Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.2	Cash deposited at other central banks;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.3	Secured cash deposited at commercial banks (including reverse repo);Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.4	Unsecured cash deposited at commercial banks;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 3,860,006,741 Post-Haircut:TWD \$ 3,860,006,741	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.5	Non-cash Sovereign Government Bonds- Domestic Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	

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4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.6	Non-cash Sovereign Government Bonds-Other;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.7	Non-cash Agency Bonds;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.8	Non-cash State/municipal bonds;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.9	Non-cash Corporate bonds;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.10	Non-cash Equities;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.11	Non-cash Commodities-Gold;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.12	Non-cash Commodities-Other;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.13	Non-cash Commodities-Mutual Funds / UCITs;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total and split by:	4.3.14	Non-cash Commodities-Other;Reported as at quarter end;Pre-Haircut and Post-Haircut	20200331	Pre-Haircut:TWD \$ 0 Post-Haircut:TWD \$ 0	
4.3	Value of pre-funded default resources (excluding initial and retained variation margin) held for each clearing service, in total:	4.3.15	in total;Reported as at quarter end;Pre-Haircut and Post-Haircut value.	20200331	Pre-Haircut:TWD \$ 3,860,006,741 Post-Haircut:TWD \$ 3,860,006,741	
4.4	Credit Risk Disclosures	4.4.1	State whether the CCP is subject to a minimum "Cover 1" or "Cover 2" requirement in relation to total pre-funded default resources.	20200331	The average of the first and second largest possible losses of clearing members estimated by using stress testing.	
4.4	Credit Risk Disclosures	4.4.2	For each clearing service, state the number of business days within which the CCP assumes it will close out the default when calculating credit exposures that would potentially need to be covered by the default fund.	20200331	2	
4.4	Credit Risk Disclosures	4.4.3	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	20200331	Peak Day Amount In Previous 12 Months:TWD \$ 3,634,508,067 Mean Average Over Previous 12 Months:TWD \$ 1,843,168,391	The estimated stress loss is calculated as the average of the first and second largest possible losses of clearing members estimated by using stress testing.
4.4	Credit Risk Disclosures	4.4.4	Report the number of business days, if any, on which the above amount (4.4.3) exceeded actual pre-funded default resources (in excess of initial margin).	20200331	0	
4.4	Credit Risk Disclosures	4.4.5	The amount in 4.4.3 which exceeded actual pre-funded default resources (in excess of initial margin)	20200331	Amount Exceeded 1: 0	

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4.4	Credit Risk Disclosures	4.4.6	For each clearing service, the actual largest aggregate credit exposure (in excess of initial margin) to any single participant and its affiliates (including transactions cleared for indirect participants); Peak day amount in the previous 12 months and mean average over the previous 12 months	20200331	Peak Day Amount In Previous 12 Months:TWD \$ 2,192,959,543 Mean Average Over Previous 12 Months:TWD \$ 46,226,632	The actual largest aggregate credit exposure (in excess of initial margin) is calculated as the average of the first and second largest actual credit exposure of clearing members.
4.4	Credit Risk Disclosures	4.4.7	For each clearing service, the estimated largest aggregate stress loss (in excess of initial margin) that would be caused by the default of any two participants and their affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Peak day amount in the previous 12 months and mean average over the previous 12 months	20200331	n/a	
4.4	Credit Risk Disclosures	4.4.8	Number of business days, if any, on which the above amount(4.4.7) exceeded actual pre-funded default resources (in excess of initial margin) and by how much.	20200331	n/a	
4.4	Credit Risk Disclosures	4.4.9	The amount in 4.4.7 which exceeded actual pre-funded default resources (in excess of initial margin)	20200331	n/a	
4.4	Credit Risk Disclosures	4.4.10	For each clearing service, what was the actual largest aggregate credit exposure (in excess of initial margin) to any two participants and their affiliates (including transactions cleared for indirect participants)? Description: Peak Day Amount In Previous 12 Months;Mean Average Over Previous 12 Months	20200331	n/a	
5.1	Assets eligible as initial margin, and the respective haircuts applied	5.1.1	Assets eligible as initial margin and the respective haircuts applied	20200331	Chinese: <a href="http://www.taifex.com.tw/cht/5/acceptableCollateral">http://www.taifex.com.tw/cht/5/acceptableCollateral</a> English: <a href="http://www.taifex.com.tw/enl/eng5/acceptableCollateral">http://www.taifex.com.tw/enl/eng5/acceptableCollateral</a>	no haircut of cash initial margin
5.2	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	5.2.1	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)	20200331	Cash is eligible for pre-funded participant contributions to the default resources , and no respective haircuts applied	
5.3	Results of testing of haircuts	5.3.1	Confidence interval targeted through the calculation of haircuts	20200331	99.00%	
5.3	Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets accepted	20200331	1 day	
5.3	Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts	20200331	1 year	
5.3	Results of testing of haircuts	5.3.4	Number of days during the look-back period on which the fall in value during the assumed holding/liquidation period exceeded the haircut on an asset.	20200331	1	Government Bond A08105 has experienced 1 day where the fall in value exceeded the haircut on an asset during the look-back period.
6.1	For each clearing service, total initial margin required, split by house and client(or combined total if not segregated)	6.1.1	Total initial margin required split by house, client gross, client net and total(if not segregated);	20200331	House_Gross:TWD \$ 2,168,679,873 Client_Gross:TWD \$ 38,406,574,770 Total:TWD \$ 40,575,254,643	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.1	Cash deposited at a central bank of issue of the currency concerned;Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	

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PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
6.2	For each clearing service, total initial margin held, split by house and client	6.2.2	Cash deposited at other central banks;Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.3	Secured cash deposited at commercial banks (including reverse repo);Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.4	Unsecured cash deposited at commercial banks;Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 5,616,512,669 HouseIM_PostHaircut:TWD \$ 5,616,512,669 ClientIM_PreHaircut:TWD \$ 61,072,748,708 ClientIM_PostHaircut:TWD \$ 61,072,748,708 TotalIM_PreHaircut:TWD \$ 66,689,261,377 TotalIM_PostHaircut:TWD \$ 66,689,261,377	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.5	Non-cash sovereign government Bonds-Domestic;Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.6	Non-cash sovereign government Bonds-Other;Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.7	Non-cash Agency Bonds;Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.8	Non-cash State/municipal bonds;Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.9	Non-cash Corporate bonds;Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	

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PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
6.2	For each clearing service, total initial margin held, split by house and client	6.2.10	Non-cash Equities;Description: HouseIM_PreHaircut, HouseIM_PostHaircut,ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut,TotalIM_PostHaircut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.11	Non-Cash Commodities - Gold;Description: HouseIM_PreHaircut, HouseIM_PostHaircut,ClientIM_PreHaircut, ClientIM_PostHaircut, TotalIM_PreHaircut,TotalIM_PostHaircut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.12	Non-Cash Commodities - Other; Total split by House and Client;Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.13	Non-Cash - Mutual Funds / UCITs; Total split by House and Client; Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 0 ClientIM_PostHaircut:TWD \$ 0 TotalIM_PreHaircut:TWD \$ 0 TotalIM_PostHaircut:TWD \$ 0	
6.2	For each clearing service, total initial margin held, split by house and client	6.2.14	Non-Cash - Other; Total split by House and Client; Pre-Haircut and Post Hair-cut	20200331	HouseIM_PreHaircut:TWD \$ 0 HouseIM_PostHaircut:TWD \$ 0 ClientIM_PreHaircut:TWD \$ 441,622,715 ClientIM_PostHaircut:TWD \$ 441,622,715 TotalIM_PreHaircut:TWD \$ 441,622,715 TotalIM_PostHaircut:TWD \$ 441,622,715	1.The Non-Cash - Other listed here comprises Equities 、government Bonds-Domestic and internaitional Bond. 2.The amount is deposit of securities as margin collateral.
6.2	For each clearing service, total initial margin held, split by house and client	6.2.15	For each clearing service, total initial margin held, split by house and client (if segregated).	20200331	HouseIM_PreHaircut:TWD \$ 5,616,512,669 HouseIM_PostHaircut:TWD \$ 5,616,512,669 ClientIM_PreHaircut:TWD \$ 61,514,371,423 ClientIM_PostHaircut:TWD \$ 61,514,371,423 TotalIM_PreHaircut:TWD \$ 67,130,884,092 TotalIM_PostHaircut:TWD \$ 67,130,884,092	
6.3	Initial Margin rates on individual contracts, where the CCP sets such rates	6.3.1	Initial Margin rates on individual contracts where the CCP sets such rates	20200331	Index Futures and Options Margin Table <a href="https://www.taifex.com.tw/enl/eng5/indexMargining">https://www.taifex.com.tw/enl/eng5/indexMargining</a>  Single Stock Futures and Equity Options Margin Table <a href="https://www.taifex.com.tw/enl/eng5/stockMargining">https://www.taifex.com.tw/enl/eng5/stockMargining</a>  Commodity Futures and Options Margin Table <a href="https://www.taifex.com.tw/enl/eng5/goldMargining">https://www.taifex.com.tw/enl/eng5/goldMargining</a>  FX Futures and Options Margin Table <a href="https://www.taifex.com.tw/enl/eng5/fxMargining">https://www.taifex.com.tw/enl/eng5/fxMargining</a>	



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6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.1	Type of IM Model	20200331	VaR based on historical volatility	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.2	Type of IM Model Change Effective Date	20200331	n/a	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.3	IM Model Name	20200331	SPAN	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.4	IM Model Name Change Effective Date	20200331	2007/10/08	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.5	Single Tailed Confidence Level	20200331	99.00%	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.6	Single Tailed Confidence Level Change Effective Date	20200331	2019/03/29	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.7	Look Back Period	20200331	30 days, 60 days, 90 days, 180 Days, 2500 Days	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.8	Look Back Period Change Effective Date	20200331	2019/03/29	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.9	Adjustments	20200331	n/a	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.10	Adjustments Change Effective Date	20200331	n/a	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.11	Close Out Period (days)	20200331	2	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.12	Close out period change Effective Date	20200331	2019/03/29	

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6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.13	IM Rates Link	20200331	Index Futures and Options Margin Table <a href="https://www.taifex.com.tw/enl/eng5/indexMargining">https://www.taifex.com.tw/enl/eng5/indexMargining</a>  Single Stock Futures and Equity Options Margin Table <a href="https://www.taifex.com.tw/enl/eng5/stockMargining">https://www.taifex.com.tw/enl/eng5/stockMargining</a>  Commodity Futures and Options Margin Table <a href="https://www.taifex.com.tw/enl/eng5/goldMargining">https://www.taifex.com.tw/enl/eng5/goldMargining</a>  FX Futures and Options Margin Table <a href="https://www.taifex.com.tw/enl/eng5/fXMargining">https://www.taifex.com.tw/enl/eng5/fXMargining</a>  SPAN Parameter Table <a href="https://www.taifex.com.tw/enl/eng5/spanRiskParameter">https://www.taifex.com.tw/enl/eng5/spanRiskParameter</a>	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.14	Frequency of Parameter Review	20200331	Daily	
6.4	Type of initial margin model used (e.g. portfolio simulation or risk aggregation) for each clearing service and the key model design parameters for each initial margin model applied to that clearing service	6.4.15	Frequency of Parameter Review Change Effective Date	20200331	n/a	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.1.1	Number of times over the past twelve months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account	20200331	63	
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.2	Frequency of daily back-testing result measurements.	20200331	Day end	
6.5	Specify if measured intraday/continuously or only once a day. If once a day, specify at what time of day.	6.5.1.3	Time of daily back-testing result if measured once a day.	20200331	End of Business	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.2	Number of observations	20200331	10,364	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.3	Achieved coverage level	20200331	99.39%	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.4	Where breaches of initial margin coverage (as defined in 6.5(a))have occurred, report on size of uncovered exposure; Peak size	20200331	TWD \$ 4,152,760,735	
6.5	Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service	6.5.5	Where breaches of initial margin coverage (as defined in 6.5(a)) have occurred, report on size of uncovered exposure; Average Size	20200331	TWD \$ 214,541,169	
6.6	Average Total Variation Margin Paid to the CCP by participants each business day	6.6.1	Average Total Variation Margin Paid to the CCP by participants each business day	20200331	TWD \$ 1,202,554,278	
6.7	Maximum total variation margin paidto the CCP on any given business day over the period	6.7.1	Maximum total variation margin paid to the CCP on any given business day over the period	20200331	TWD \$ 5,523,023,214	
6.8	Maximum aggregate initial margin call on any given business day over the period	6.8.1	Maximum aggregate initial margin call on any given business day over the period	20200331	n/a	All futures trading in Taiwan is subject to advanced margin collection (pre-margin). Futures brokers are required to collect margins or premiums from traders in the amounts specified by TAIFEX before accepting trade orders.

**TAIFEX Quantitative Disclosure Content**

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
7.1	Liquidity Risk	7.1.1	State whether the clearing service maintains sufficient liquid resources to [Cover 1] or [Cover 2].	20200331	TAIFEX maintains sufficient liquid resources for the average of the first and second largest possible losses of clearing members estimated by using stress testing.	
7.1	Liquidity Risk	7.1.2	Size and composition of qualifying liquid resources for each clearing service; (a) Cash deposited at a central bank of issue of the currency concerned	20200331	Size And Composition Of Qualifying Liquid Resources :0	7.1.2~7.1.9 TAIFEX is disclosing the size and composition of all resources it deems to be “qualifying liquid resources” in line with the guidance issued by Operating Rules of the Taiwan Futures Exchange Corporation 105.
7.1	Liquidity Risk	7.1.3	Size and composition of qualifying liquid resources for each clearing service; (b) Cash deposited at other central banks	20200331	Size And Composition Of Qualifying Liquid Resources :0	
7.1	Liquidity Risk	7.1.4	Size and composition of qualifying liquid resources for each clearing service; (c) Secured cash deposited at commercial banks(including reverse repo)	20200331	Size And Composition Of Qualifying Liquid Resources :0	
7.1	Liquidity Risk	7.1.5	Size and composition of qualifying liquid resources for each clearing service; (d) Unsecured cash deposited at commercial banks	20200331	Size And Composition Of Qualifying Liquid Resources :11,566,549,662	
7.1	Liquidity Risk	7.1.6	Size and composition of qualifying liquid resources for each clearing service; (e) secured committed lines of credit (ie those for which collateral/security will be provided by the CCP if drawn)including committed foreign exchange swaps and committed repos	20200331	Size And Composition Of Qualifying Liquid Resources :0	
7.1	Liquidity Risk	7.1.7	Size and composition of qualifying liquid resources for each clearing service; (f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)	20200331	Size And Composition Of Qualifying Liquid Resources :Please refer to Notes	To prevent the clearing margins becoming insufficient to pay if an exigency occurs in the futures market, the Corporation follows the Order No. 87(7)28830 issued by the SFB and has agreements with clearing banks to provide the Corporation with a \$6,600,000 thousand credit facility. As of December 31, 2020, there had been no drawdown on this facility nor was any borrowing outstanding.
7.1	Liquidity Risk	7.1.8	Size and composition of qualifying liquid resources for each clearing service; (g) highly marketable collateral held in custody and investments that are readily available and convertible into cash with prearranged and highly reliable funding arrangements even in extreme but plausible market conditions	20200331	Size And Composition Of Qualifying Liquid Resources :201,797,710	
7.1	Liquidity Risk	7.1.9	Size and composition of qualifying liquid resources for each clearing service; (h) other	20200331	Size And Composition Of Qualifying Liquid Resources :0	
7.1	Liquidity Risk	7.1.10	State whether the CCP has routine access to central bank liquidity or facilities.	20200331	no	
7.1	Liquidity Risk	7.1.11	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.	20200331	In the event that the timing of the payment obligations occur concurrently, TAIFEX would apply the liquid resources by regulations to meet the payment obligations.	
7.2	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources above.	7.2.1	Size and composition of any supplementary liquidity risk resources for each clearing service above those qualifying liquid resources in 7.1	20200331	n/a	
7.3	Liquidity Risk	7.3.1	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in total that would be caused by the default of any single participant and its affiliates (including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	20200331	TWD \$ 942,921,333	



TAIFEX Quantitative Disclosure Content

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
7.3	Liquidity Risk	7.3.2	Report the number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in7.1, and available at the point the breach occurred), and by how much.:No. of days in quarter	20200331	DATE number:0TWD\$0	
7.3	Liquidity Risk	7.3.3	Number of business days, if any, on which the above amount exceeded its qualifying liquid resources (identified as in 7.1, andavailable at the point the breach occurred), and by how much;Amount of excess on each day	20200331	DATE number:0TWD\$0	
7.3	Liquidity Risk	7.3.4	Actual largest intraday and multiday payment obligation of a single participant and its affiliates (including transactions cleared for indirect participants) over the past twelve months; Peak day amount in previous twelve months	20200331	TWD \$ 2,111,030,750	
7.3	Liquidity Risk	7.3.5	Estimated largest same-day and, where relevant, intraday and multiday payment obligation in each relevant currency that would be caused by the default of any single participant and its affiliates(including transactions cleared for indirect participants) in extreme but plausible market conditions; Forward looking measure reported quarterly	20200331	n/a	Since the major financial resource can be drawn down in TWD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.
7.3	Liquidity Risk	7.3.6	Number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency(as identified in 7.1 and available at the point the breach occurred),and by how much	20200331	n/a	Since the major financial resource can be drawn down in TWD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.
7.3	Liquidity Risk	7.3.7	Report the number of business days, if any, on which the above amounts exceeded its qualifying liquid resources in each relevant currency (as identified in 7.1 and available at the point the breach occurred), and by how much; Amount of excess on each day	20200331	n/a	Since the major financial resource can be drawn down in TWD on the same day to cover liquidity requirement of respective currency, calculation of days with exceedances by currency is not available.
12.1	Percentage of settlements by valueeffected using a DvP, DvD or Pvpsettlement mechanism	12.1.1	Percentage of settlements by value effected using a DvP settlement mechanism	20200331	0.00%	
12.1	Percentage of settlements by valueeffected using a DvP, DvD or Pvpsettlement mechanism	12.1.2	Percentage of settlements by value effected using a DvD settlement mechanism	20200331	n/a	Settlement using DvD or Pvp settlement mechanism is not applicable to TAIFEX.
12.1	Percentage of settlements by valueeffected using a DvP, DvD or Pvpsettlement mechanism	12.1.3	Percentage of settlements by value effected using a Pvp settlement mechanism	20200331	n/a	Settlement using DvD or Pvp settlement mechanism is not applicable to TAIFEX.
12.2	Percentage of settlements byvolume effected using a DvP, DvD or Pvp settlement mechanism	12.2.1	Percentage of settlements by volume effected using a DvP settlement mechanism	20200331	0.00%	
12.2	Percentage of settlements byvolume effected using a DvP, DvDor Pvp settlement mechanism	12.2.2	Percentage of settlements by volume effected using a DvD settlement mechanism	20200331	n/a	Settlement using DvD or Pvp settlement mechanism is not applicable to TAIFEX.
12.2	Percentage of settlements byvolume effected using a DvP, DvD or Pvp settlement mechanism	12.2.3	Percentage of settlements by volume effected using a Pvp settlement mechanism	20200331	n/a	Settlement using DvD or Pvp settlement mechanism is not applicable to TAIFEX.
13.1	quantitative information related to defaults	13.1.1	Quantitative information related to defaults; Amount of loss versus amount of initial margin	20200331	n/a	No Clearing Participant default occurred
13.1	quantitative information related to defaults	13.1.2	Quantitative information related to defaults; Amount of other financial resources used to cover losses	20200331	n/a	No Clearing Participant default occurred
13.1	quantitative information related to defaults	13.1.3.1	Quantitative information related to defaults; Proportion of client positions closed-out	20200331	n/a	No Clearing Participant default occurred
13.1	quantitative information related to defaults	13.1.3.2	Quantitative information related to defaults; Proportion of client positions ported	20200331	n/a	No Clearing Participant default occurred

TAIFEX Quantitative Disclosure Content

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
13.1	quantitative information related to defaults	13.1.4	Quantitative information related to defaults; Appropriate references to other published material related to the defaults	20200331	n/a	No Clearing Participant default occurred
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.1	Total Client Positions held in individually segregated accounts	20200331	89.52%	
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts	20200331	10.48%	
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.3	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	20200331	n/a	The account structure of TAIFEX does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions	14.1.4	Total Client Positions held in comingled house and client accounts	20200331	n/a	The account structure of TAIFEX does not offer legally segregated but operationally comingled (LSOC) accounts nor comingled house and client accounts
15.1	General business risk	15.1.1	Value of liquid net assets funded by equity	20191231	<a href="http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf">http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf</a>	
15.1	General business risk	15.1.2	Six months of current operating expenses	20191231	<a href="http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf">http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf</a>	
15.2	General business risk; Financial	15.2.1	Total Revenue	20191231	<a href="http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf">http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf</a>	
15.2	General business risk; Financial	15.2.2	Total Expenditure	20191231	<a href="http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf">http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf</a>	
15.2	General business risk; Financial	15.2.3	Profits	20191231	<a href="http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf">http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf</a>	
15.2	General business risk; Financial	15.2.4	Total Assets	20191231	<a href="http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf">http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf</a>	
15.2	General business risk; Financial	15.2.5	Total Liabilities	20191231	<a href="http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf">http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2019.pdf</a>	
15.2	General business risk; Financial Disclosures	15.2.6	Explain if collateral posted by clearing participants is held on or off the CCPs balance sheet	20191231	The amount of clearing members's deposit of securities as margin collateral was \$756,383,726	
15.2	General business risk; Financial Disclosures	15.2.7	Additional items as necessary	20191231	n/a	
15.3	General business risk; Income breakdown	15.3.1	Percentage of total income that comes from fees related to provision of clearing services	20191231	67.10%	
15.3	General business risk; Income breakdown	15.3.2	Percentage of total income that comes from the reinvestment (or rehypothecation) of assets provided by clearing participants	20191231	25.91%	
16.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	16.1.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as initial margin	20200331	TWD \$ 66,689,261,377	
16.1	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, split by whether it was received as initial margin or default fund contribution	16.1.2	Total cash (but not securities) received from participants, regardless of the form in which it is held, deposited or invested, received as default fund contribution	20200331	TWD \$ 2,360,006,741	

TAIFEX Quantitative Disclosure Content

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.1	Percentage of total participant cash held as cash deposits (including through reverse repo)	20200331	100.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.2	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at central banks of issue of the currency deposited	20200331	0.00%	TAIFEX does not meet The Central Bank of Taiwan performs clearing services.
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.3	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at other central banks	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.4	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Secured, including through reverse repo)	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.5	Percentage of total participant cash held as cash deposits (including through reverse repo); as cash deposits at commercial banks (Unsecured)	20200331	100.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.6	Percentage of total participant cash held as cash deposits (including through reverse repo); in money market funds	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.7	Percentage of total participant cash held as cash deposits (including through reverse repo); in other forms	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.8	Percentage of total participant cash held as cash deposits (including through reverse repo); percentage split by currency of these cash deposits (including reverse repo) and money market funds by CCY; Specify local currency in comments	20200331	TWD : 78.30% USD: 18.56% EUR: 1.41% JPY: 1.33% GBP: 0.19% AUD: 0.00% HKD: 0.00% CNY: 0.21%	Local currency:TWD
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.9	Percentage of total participant cash held as cash deposits (including through reverse repo); weighted average maturity of these cash deposits (including reverse repo) and money market funds	20200331	0.32year	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.10	Percentage of total participant cash invested in securities; Domestic sovereign government bonds	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.11	Percentage of total participant cash invested in securities; Other sovereign government bonds	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.12	Percentage of total participant cash invested in securities; Agency Bonds	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.13	Percentage of total participant cash invested in securities; State/municipal bonds	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.14	Percentage of total participant cash invested in securities; Other instruments	20200331	0.00%	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.15	Percentage of total participant cash invested in securities; percentage split by currency of these securities; Specify local currency in comments	20200331	TWD : 0.00% USD: 0.00% EUR: 0.00% JPY: 0.00% GBP: 0.00% AUD: 0.00% HKD: 0.00% CNY: 0.00%	Local currency:TWD

TAIFEX Quantitative Disclosure Content

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.16	Weighted average maturity of securities	20200331	0year	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.17	Provide an estimate of the risk on the investment portfolio (excluding central bank and commercial bank deposits) (99% one-day VaR, or equivalent)	20200331	0	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.18	State if the CCP investment policy sets a limit on the proportion of the investment portfolio that may be allocated to a single counterparty, and the size of that limit.	20200331	TAIFEX adheres to the permitted investment categories laid out in SFB Regulation Governing Futures Clearing Houses 14.	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.19	State the number of times over the previous quarter in which this limit has been exceeded	20200331	0	
16.2	How total cash received from participants (16.1) is held/deposited/invested, including;	16.2.20	Percentage of total participant cash held as securities.	20200331	0.00%	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.1	Total value of participant non-cash rehypothecated (Initial margin)	20200331	n/a	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.2	Total value of participant non-cash rehypothecated (Default fund)	20200331	n/a	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.3	Rehypothecation of participant assets (ie non-cash) by the CCP where allowed; initial margin; over the following maturities:Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up to two years; Over two years	20200331	n/a	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.4	Rehypothecation of participant assets (ie non-cash); default fund;over the following maturities:Overnight/one day; one day and up to one week; One week and up to one month; One month and up to one year; One year and up o two years; Over two years	20200331	n/a	
17.1	Operational availability target for the core system(s) involved in clearing(whether or not outsourced) over specified period for the system (e.g.99.99% over a twelve-month period)	17.1.1	Operational availability target for the core system(s) involved in clearing (whether or not outsourced) over specified period for the system (e.g. 99.99% over a twelve-month period)	20200331	99.95%	
17.2	Actual availability of the core system(s) over the previous twelve-month period	17.2.1	Actual availability of the core system(s) over the previous twelve-month period	20200331	100.00%	
17.3	Total number of failures	17.3.1	Total number of failures and duration affecting the core system(s)involved in clearing over the previous twelve-month period	20200331	DurationofFailure: 00:00:00	
17.4	Recovery time objective(s)	17.4.1	Recovery time objective(s) (e.g. within two hours)	20200331	within 4 hours	
18.1	Number of clearing members, by clearing service	18.1.1.1	Number of general clearing members	20200331	21	
18.1	Number of clearing members, by clearing service	18.1.1.2	Number of direct clearing members	20200331	8	
18.1	Number of clearing members, by clearing service	18.1.1.3	Number of others category (Describe in comments)	20200331	n/a	
18.1	Number of clearing members, by clearing service	18.1.2.1	Number of central bank participants	20200331	n/a	
18.1	Number of clearing members, by clearing service	18.1.2.2	Number of CCP participants	20200331	n/a	
18.1	Number of clearing members, by clearing service	18.1.2.3	Number of bank participants	20200331	n/a	
18.1	Number of clearing members, by clearing service	18.1.2.4	Number of other participants (Describe in comments)	20200331	29	all TAIFEX Clearing Participants are required to be corporations.
18.1	Number of clearing members, by clearing service	18.1.3.1	Number of domestic participants	20200331	29	

TAIFEX Quantitative Disclosure Content

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
18.1	Number of clearing members, by clearing service	18.1.3.2	Number of foreign participants	20200331	n/a	all TAIFEX Clearing Participants are required to be domestically incorporated.
18.2	Open Position Concentration	18.2.1	For each clearing service with ten or more members, but fewer than 25 members; Percentage of open positions held by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	20200331	n/a	Not applicable to TAIFEX which has more than 25 members onboard.
18.2	Open Position Concentration	18.2.2	For each clearing service with 25 or more members; Percentage of open positions held by the largest five clearing members,including both house and client, in aggregate; Average and Peak over the quarter	20200331	AverageInQuarter : 56.64% PeakInQuarter: 59.87%	
18.2	Open Position Concentration	18.2.3	For each clearing service with 25 or more members; Percentage of open positions held by the largest ten clearing members,including both house and client, in aggregate; Average and Peak over the quarter	20200331	AverageInQuarter : 77.19% PeakInQuarter: 81.53%	
18.3	Initial Margin Concentration	18.3.1	For each clearing service with ten or more members, but fewer than 25 members; Percentage of initial margin posted by the largest five clearing members, including both house and client, in aggregate; Average and Peak over the quarter	20200331	n/a	Not applicable to TAIFEX which has more than 25 members onboard.
18.3	Initial Margin Concentration	18.3.2	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest five clearing members,including both house and client, in aggregate; Average and Peak over the quarter	20200331	AverageInQuarter : 56.07% PeakInQuarter: 60.79%	
18.3	Initial Margin Concentration	18.3.3	For each clearing service with 25 or more members; Percentage of initial margin posted by the largest ten clearing members,including both house and client, in aggregate; Average and Peak over the quarter	20200331	AverageInQuarter : 76.86% PeakInQuarter: 80.46%	
18.4	Segregated Default Fund Concentration	18.4.1	For each segregated default fund with ten or more members, but fewer than 25 members; Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	20200331	n/a	Not applicable to TAIFEX which has more than 25 members onboard.
18.4	Segregated Default Fund Concentration	18.4.2	For each segregated default fund with 25 or more members;Percentage of participant contributions to the default fund contributed by largest five clearing members in aggregate	20200331	AverageInQuarter : 47.34% PeakInQuarter: 47.39%	
18.4	Segregated Default Fund Concentration	18.4.3	For each segregated default fund with 25 or more members;Percentage of participant contributions to the default fund contributed by largest ten clearing members in aggregat	20200331	AverageInQuarter : 68.13% PeakInQuarter: 68.15%	
19.1	Tiered participation arrangements,measures of concentration of client clearing	19.1.1	Number of clients (if known)	20200331	n/a	TAIFEX deals with its Clearing Participants as principal and not agent, it has no contractual relationship with the clients of its Clearing Participant. Hence TAIFEX does not have information on the number of retail clients of its Clearing Participants.
19.1	Tiered participation arrangements,measures of concentration of client clearing	19.1.2	Number of direct members that clear for clients	20200331	26	
19.1	Tiered participation arrangements,measures of concentration of client clearing	19.1.3.1	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Peak	20200331	PeakInQuarter: 64.54%	
19.1	Tiered participation arrangements,measures of concentration of client clearing	19.1.3.2	Percent of client transactions attributable to the top five clearing members (if CCP has 10+ clearing members) - Average	20200331	AverageInQuarter : 60.36%	



**TAIFEX Quantitative Disclosure Content**

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
19.1	Tiered participation arrangements,measures of concentration of client clearing	19.1.4.1	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Peak	20200331	PeakInQuarter: 84.92%	
19.1	Tiered participation arrangements,measures of concentration of client clearing	19.1.4.2	Percent of client transactions attributable to the top ten clearing members (if CCP has 25+ clearing members) - Average	20200331	AverageInQuarter : 81.52%	
20.1	FMI Links, Value of Trades	20.1.1	Value of trades cleared through each link – as a share of total trade values/total notional values cleared	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.2	FMI Links, Initial Margin orequivalent financial resources provided	20.2.1	Initial margin or equivalent financial resources provided to each linked CCP by the CCP to cover the potential future exposure of the linked CCP on contracts cleared across link	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.3	FMI Links, Initial Margin orequivalent financial resources collected	20.3.1	Initial margin or equivalent financial resources collected from each linked CCP to cover potential future exposure to the linked CCP on contracts cleared across link (at market value and post haircut)	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.4	FMI Links, Results of Back-testing coverage	20.4.1.1	Number of times over the past twelve months that coverage provided by margin and equivalent financial resources held against each linked CCP fell below the actual marked-to-market exposure to that linked CCP – based on daily back testing results; Intraday or Continuous or Once-a-day	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.4	FMI Links, Results of Back-testing coverage	20.4.1.2	Back-testing results frequency - state if measured intraday/continuously/once a day	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.4	FMI Links, Results of Back-testing coverage	20.4.1.3	If 20.4.1.2 is `once a day` then the time of day measure is taken,otherwise blank	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.4	FMI Links, Results of Back-testing coverage	20.4.2	Number of observations (i.e. number of accounts multiplied by number of days covered in the back test); Intraday or Continuous or Once-a-day	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.4	FMI Links, Results of Back-testing coverage	20.4.3	Achieved coverage level	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.1	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources provided to each linked CCP, that are available to the linked CCP to cover exposures to the CCP	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.5	FMI Links, Additional pre-funded financial resources provided to	20.5.1.2	Whether part of, additional to, or separate from the standard default fund	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.1	Additional pre-funded financial resources (if any) beyond initial margin and equivalent financial resources collected from each linked CCP, that are available to the linked CCP to cover exposures to the CCP	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.6	FMI Links, Additional pre-funded financial resources collected from	20.6.1.2	Whether part of, additional to, or separate from the standard default fund	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.7	FMI Links, Cross Margining	20.7.1	Value of trades subject to cross margining, by clearing service, as a percentage of total trade values/total notional values cleared	20200331	n/a	FMI Links are not applicable to TAIFEX.
20.7	FMI Links, Cross Margining	20.7.2	Reduction in total initial margin held by the CCP as a result of cross margining, as a percentage of total initial margin that would otherwise have been held.	20200331	n/a	FMI Links are not applicable to TAIFEX.
23.1	Disclosure of rules, key procedures,and market data; Average Daily Volumes	23.1.1	Average Daily Volumes by Asset Class, Instrument, CCY and Over-the-Counter(OTC) or Exchange Traded (ETD)	20200331	Please refer to supplementary table below	

TAIFEX Quantitative Disclosure Content

PFMI Disclosure #	Disclosure Title	Disclosure Reference	Disclosure Description	Current Quarter Report Date	Current Quarter Data	Current Quarter Notes
23.1	Disclosure of rules, key procedures,and market data; Average Daily Volumes	23.1.2	Average Notional Value of trades cleared by Asset Class, CCYand Over-the-Counter(OTC) or Exchange Traded (ETD)	20200331	Please refer to supplementary table below	
23.2	Disclosure of rules, key procedures,and market data; Non-Yet-Settled	23.2.1	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions by Asset Class, Instrument,CCY and Over-the-Counter (OTC) or Exchange Traded (ETD)	20200331	n/a	TAIFEX does not clear cash market securities.
23.2	Disclosure of rules, key procedures,and market data; Average Daily Volumes	23.2.2	Defines the Asset Class for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	20200331	Please refer to supplementary table below	
23.2	Disclosure of rules, key procedures,and market data; Average Daily Volumes	23.2.3	Defines the Product Type for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	20200331	Please refer to supplementary table below	
23.2	Disclosure of rules, key procedures,and market data; Average Daily Volumes	23.2.4	Defines the Product Code for volumes reported in Disclosure References 23.1.1, 23.1.2 and 23.2.1	20200331	Please refer to supplementary table below	
23.3	Disclosure of rules, key procedures,and market data; Execution Facility	23.3.1	Average daily volumes submitted by Execution facility or matching/confirmation venue	20200331	n/a	TAIFEX does not clear other Execution facility or matching/confirmation venue.
23.3	Disclosure of rules, key procedures,and market data; Execution Facility	23.3.2	Notional contract values submitted by Execution facility or matching/confirmation venue	20200331	n/a	TAIFEX does not clear other Execution facility or matching/confirmation venue.

Supplementary Table Disclosure 23.1 & 23.2

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
Commodity Futures and Options	Brent Crude Oil Futures	BRF	NTD	20200331	126	35,734,613
Commodity Futures and Options	TAIFEX Gold Futures	GDF	USD	20200331	176	2,742,420
Commodity Futures and Options	TAIFEX NT Dollar Gold Futures	TGF	NTD	20200331	762	435,784,098
Commodity Futures and Options	Gold Options	TGO	NTD	20200331	234	1,051,503
Equity Futures	Nan Ya Plastics Corp.	CAF	NTD	20200331	29	3,852,373
Equity Futures	China Steel Corp.	CBF	NTD	20200331	122	5,333,264
Equity Futures	United Microelectronics Corp.	CCF	NTD	20200331	2,316	70,702,044
Equity Futures	Taiwan Semiconductor Manufacturing Co., Ltd.	CDF	NTD	20200331	10,955	6,734,603,450
Equity Futures	Fubon Financial Holding Co., Ltd.	CEF	NTD	20200331	395	32,708,248
Equity Futures	Formosa Plastics Corp.	CFF	NTD	20200331	57	9,828,510
Equity Futures	Compal Electronics, Inc.	CGF	NTD	20200331	99	3,492,443
Equity Futures	AU Optronics Corp.	CHF	NTD	20200331	3,382	63,980,553
Equity Futures	Hua Nan Financial Holdings Co., Ltd.	CJF	NTD	20200331	40	1,593,655
Equity Futures	Cathay Financial Holding Co., Ltd.	CKF	NTD	20200331	410	31,742,822
Equity Futures	Mega Financial Holding Co., Ltd.	CLF	NTD	20200331	92	5,736,293
Equity Futures	Taishin Financial Holding Co., Ltd.	CMF	NTD	20200331	45	1,196,909
Equity Futures	CTBC Financial Holding Co., Ltd.	CNF	NTD	20200331	80	3,265,499
Equity Futures	Uni-President Enterprises Corp.	CQF	NTD	20200331	116	16,294,915
Equity Futures	Far Eastern New Century Corp.	CRF	NTD	20200331	88	4,777,080

TAIFEX Quantitative Disclosure Content

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
Equity Futures	Walsin Lihwa Corp.	CSF	NTD	20200331	586	15,183,206
Equity Futures	CMC Magnetics Corp.	CUF	NTD	20200331	311	4,702,563
Equity Futures	Qisda Corp.	CWF	NTD	20200331	98	3,685,888
Equity Futures	Tatung Co., Ltd.	CXF	NTD	20200331	1,030	41,336,182
Equity Futures	Nanya Technology Corp.	CYF	NTD	20200331	1,557	227,971,183
Equity Futures	Evergreen Marine Corp. (Taiwan) Ltd.	CZF	NTD	20200331	772	17,080,823
Equity Futures	Chang Hwa Commercial Bank, Ltd.	DCF	NTD	20200331	335	14,162,050
Equity Futures	Shin Kong Financial Holding Co., Ltd.	DDF	NTD	20200331	1,123	20,214,221
Equity Futures	SinoPac Financial Holdings Co., Ltd.	DEF	NTD	20200331	74	1,813,610
Equity Futures	Taiwan Cement Corp., Ltd.	DFF	NTD	20200331	625	51,760,382
Equity Futures	Formosa Chemicals & Fibre Corp.	DGF	NTD	20200331	60	9,331,319
Equity Futures	Hon Hai Precision Ind. Co., Ltd.	DHF	NTD	20200331	6,863	1,099,203,042
Equity Futures	Macronix International Co., Ltd.	DIF	NTD	20200331	3,573	248,683,858
Equity Futures	Asustek Computer Inc.	DJF	NTD	20200331	24	9,764,476
Equity Futures	Quanta Computer Inc.	DKF	NTD	20200331	158	19,355,969
Equity Futures	Chunghwa Telecom Co., Ltd.	DLF	NTD	20200331	77	16,621,720
Equity Futures	E.Sun Financial Holding Co., Ltd.	DNF	NTD	20200331	460	23,381,853
Equity Futures	Yuanta Financial Holding Co., Ltd.	DOF	NTD	20200331	97	3,660,398
Equity Futures	First Financial Holding Co., Ltd.	DPF	NTD	20200331	45	1,976,847
Equity Futures	Innolux Corp.	DQF	NTD	20200331	3,960	62,340,668
Equity Futures	Acer Inc.	DSF	NTD	20200331	520	16,074,508
Equity Futures	Epistar Corp.	DUF	NTD	20200331	3,351	209,506,989
Equity Futures	MediaTek Inc.	DVF	NTD	20200331	2,609	1,949,830,564
Equity Futures	Ruentex Industries Ltd.	DWF	NTD	20200331	76	10,422,693
Equity Futures	Wistron Corp.	DXF	NTD	20200331	374	18,360,445
Equity Futures	Asia Cement Corp.	DYF	NTD	20200331	182	15,786,051
Equity Futures	Great Wall Enterprise Co., Ltd.	DZF	NTD	20200331	17	1,338,940
Equity Futures	Grand Pacific Petrochemical Corp.	EEF	NTD	20200331	119	3,860,894
Equity Futures	China Petrochemical Development Corp.	EGF	NTD	20200331	555	8,962,393
Equity Futures	Tong Yang Industry Co., Ltd.	EHF	NTD	20200331	9	702,603
Equity Futures	Teco Electric & Machinery Co., Ltd.	EMF	NTD	20200331	56	2,909,565
Equity Futures	AIRTAC International Group	EPF	NTD	20200331	34	32,893,580
Equity Futures	Namchow Holdings Co., Ltd.	ERF	NTD	20200331	2	229,297
Equity Futures	China Man-Made Fiber Corp.	EYF	NTD	20200331	25	355,781
Equity Futures	Ta Chen Stainless Pipe Co., Ltd.	FEF	NTD	20200331	168	10,063,296
Equity Futures	Hiwin Technologies Corp.	FFF	NTD	20200331	769	438,735,123
Equity Futures	King Slide Works Co., Ltd.	FGF	NTD	20200331	2	1,017,361

TAIFEX Quantitative Disclosure Content

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
Equity Futures	Cheng Shin Rubber Ind., Co., Ltd.	FKF	NTD	20200331	51	3,796,930
Equity Futures	Lite-On Technology Corp.	FQF	NTD	20200331	65	5,793,253
Equity Futures	Delta Electronics, Inc.	FRF	NTD	20200331	262	72,390,669
Equity Futures	Compeq Manufacturing Co., Ltd.	FTF	NTD	20200331	2,770	219,357,580
Equity Futures	Elitegroup Computer Systems Co., Ltd.	FVF	NTD	20200331	46	1,054,824
Equity Futures	D-LINK Corp.	FWF	NTD	20200331	827	21,797,606
Equity Futures	Optotech Corp.	FYF	NTD	20200331	151	6,686,341
Equity Futures	Winbond Electronics Corp.	FZF	NTD	20200331	1,720	56,763,782
Equity Futures	Synnex Technology International Corp.	GAF	NTD	20200331	21	1,506,119
Equity Futures	Foxconn Technology Co., Ltd.	GCF	NTD	20200331	52	6,275,272
Equity Futures	Gigabyte Technology Co., Ltd.	GHF	NTD	20200331	725	75,890,083
Equity Futures	Micro-Star International Co., Ltd.	GIF	NTD	20200331	485	86,039,721
Equity Futures	Realtek Semiconductor Corp.	GJF	NTD	20200331	349	161,480,353
Equity Futures	Cheng Uei Precision Industry Co., Ltd.	GLF	NTD	20200331	141	10,774,072
Equity Futures	Everlight Electronics Co., Ltd.	GMF	NTD	20200331	116	8,133,322
Equity Futures	Sunplus Technology Co., Ltd.	GNF	NTD	20200331	89	2,077,314
Equity Futures	United Integrated Services Co., Ltd.	GOF	NTD	20200331	81	29,794,565
Equity Futures	King Yuan Electronics Co., Ltd.	GRF	NTD	20200331	549	36,857,422
Equity Futures	Visual Photonics Epitaxy Co., Ltd.	GUF	NTD	20200331	1,240	237,859,405
Equity Futures	Elan Microelectronics Corp.	GWF	NTD	20200331	497	83,891,066
Equity Futures	Catcher Technology Co., Ltd.	GXF	NTD	20200331	1,092	493,962,666
Equity Futures	Zinwell Corp.	GZF	NTD	20200331	38	1,288,552
Equity Futures	Amtran Technology Co., Ltd.	HAF	NTD	20200331	18	329,996
Equity Futures	Walsin Technology Corp.	HBF	NTD	20200331	3,950	1,697,507,954
Equity Futures	HTC Corp.	HCF	NTD	20200331	723	48,068,793
Equity Futures	BES Engineering Co.	HHF	NTD	20200331	74	1,020,006
Equity Futures	Kindom Construction Corp.	HIF	NTD	20200331	167	9,128,708
Equity Futures	Highwealth Construction Corp.	HLF	NTD	20200331	61	5,225,281
Equity Futures	Huaku Development Co., Ltd.	HOF	NTD	20200331	20	3,511,513
Equity Futures	EVA Airways Corp.	HSF	NTD	20200331	870	18,819,850
Equity Futures	China Life Insurance Co., Ltd.	HYF	NTD	20200331	65	2,877,237
Equity Futures	Taiwan Business Bank, Ltd.	IAF	NTD	20200331	79	1,823,365
Equity Futures	Taiwan Tea Corp.	IHF	NTD	20200331	10	300,787
Equity Futures	Elite Semiconductor Memory Technology Inc.	IIF	NTD	20200331	156	11,072,198
Equity Futures	Largan Precision Co., Ltd.	IJF	NTD	20200331	24	215,562,841
Equity Futures	Asia Optical Co., Inc.	IMF	NTD	20200331	1,208	207,494,045
Equity Futures	Novatek Microelectronics Corp.	IOF	NTD	20200331	788	326,035,885

TAIFEX Quantitative Disclosure Content

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
Equity Futures	Faraday Technology Corp.	IPF	NTD	20200331	231	23,655,830
Equity Futures	WT Microelectronics Co., Ltd.	IQF	NTD	20200331	235	18,361,066
Equity Futures	Unimicron Technology Corp.	IRF	NTD	20200331	3,336	246,414,734
Equity Futures	TXC Corp.	ITF	NTD	20200331	185	17,430,775
Equity Futures	Kinsus Interconnect Technology Corp.	IXF	NTD	20200331	481	46,103,288
Equity Futures	Shin Zu Shing Co., Ltd.	IYF	NTD	20200331	391	108,825,401
Equity Futures	Alpha Networks Inc.	IZF	NTD	20200331	243	9,699,386
Equity Futures	Global Unichip Corp.	JBF	NTD	20200331	329	152,320,858
Equity Futures	Lotes Co., Ltd.	JFF	NTD	20200331	269	163,316,228
Equity Futures	TPK Holding Co., Ltd.	JNF	NTD	20200331	453	39,908,422
Equity Futures	WPG Holdings Ltd.	JPF	NTD	20200331	18	1,357,688
Equity Futures	Pegatron Corp.	JSF	NTD	20200331	229	28,219,480
Equity Futures	Chong Hong Construction Co., Ltd.	JWF	NTD	20200331	10	1,522,103
Equity Futures	Career Technology (MFG.) Co., Ltd.	JZF	NTD	20200331	1,092	65,454,457
Equity Futures	Radiant Opto-Electronics Corp.	KAF	NTD	20200331	151	29,953,152
Equity Futures	ITEQ Corp.	KBF	NTD	20200331	271	74,198,254
Equity Futures	Powertech Technology Inc.	KCF	NTD	20200331	149	31,374,855
Equity Futures	Tong Hsing Electronic Industries, Ltd.	KDF	NTD	20200331	861	246,415,357
Equity Futures	AcBel Polytech Inc.	KFF	NTD	20200331	91	4,074,025
Equity Futures	Wistron NeWeb Corp.	KGF	NTD	20200331	52	6,756,769
Equity Futures	Taiflex Scientific Co., Ltd.	KIF	NTD	20200331	159	15,237,775
Equity Futures	Darfon Electronics Corp.	KKF	NTD	20200331	154	12,213,871
Equity Futures	Pou Chen Corp.	KLF	NTD	20200331	72	4,557,579
Equity Futures	Taiwan Hon Chuan Enterprise Co., Ltd.	KOF	NTD	20200331	178	20,843,716
Equity Futures	Ruentex Development Co., Ltd.	KPF	NTD	20200331	60	4,963,945
Equity Futures	Makalot Industrial Co., Ltd.	KSF	NTD	20200331	126	35,457,524
Equity Futures	Pan-International Industrial Corp.	KWF	NTD	20200331	84	3,277,860
Equity Futures	Tripod Technology Corp.	LBF	NTD	20200331	31	7,071,579
Equity Futures	Taiwan Mobile Co., Ltd.	LCF	NTD	20200331	69	14,690,575
Equity Futures	Genius Electronic Optical Co., Ltd.	LEF	NTD	20200331	3,052	3,026,665,882
Equity Futures	Flexium Interconnect Inc.	LIF	NTD	20200331	661	151,150,371
Equity Futures	Merida Industry Co., Ltd.	LMF	NTD	20200331	63	18,839,183
Equity Futures	Taiwan Cooperative Financial Holding Co., Ltd.	LOF	NTD	20200331	26	1,039,224
Equity Futures	Inventec Corp.	LQF	NTD	20200331	111	4,921,587
Equity Futures	China Development Financial Holding Corp.	LRF	NTD	20200331	39	690,421
Equity Futures	Far Eastone Telecommunications Co., Ltd.	LTF	NTD	20200331	39	5,166,024
Equity Futures	Zhen Ding Technology Holding Ltd.	LUF	NTD	20200331	683	158,065,486



TAIFEX Quantitative Disclosure Content

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
Equity Futures	Chailease Holding Co., Ltd.	LVF	NTD	20200331	132	29,660,250
Equity Futures	Eclat Textile Co., Ltd.	LWF	NTD	20200331	96	65,775,157
Equity Futures	Yageo Corp.	LXF	NTD	20200331	3,647	2,889,185,166
Equity Futures	Nan Ya Printed Circuit Board Corp.	LYF	NTD	20200331	205	21,622,437
Equity Futures	Grape King Bio Ltd.	MAF	NTD	20200331	104	42,524,257
Equity Futures	Chin-Poon Industrial Co., Ltd.	MBF	NTD	20200331	47	2,688,401
Equity Futures	Lextar Electronics Corp.	MCF	NTD	20200331	277	9,040,897
Equity Futures	Chroma Ate Inc.	MJF	NTD	20200331	113	33,123,651
Equity Futures	Merry Electronics Co., Ltd.	MKF	NTD	20200331	770	219,936,988
Equity Futures	Systex Corp.	MPF	NTD	20200331	8	1,231,504
Equity Futures	Sigurd Microelectronics Corp.	MQF	NTD	20200331	175	12,035,686
Equity Futures	Taiwan Paiho Ltd.	MVF	NTD	20200331	246	36,387,638
Equity Futures	St.Shine Optical Co., Ltd.	MYF	NTD	20200331	2	2,007,855
Equity Futures	Win Semiconductors Corp.	NAF	NTD	20200331	2,204	1,219,382,389
Equity Futures	Advanced Ceramic X Corp.	NBF	NTD	20200331	10	5,915,515
Equity Futures	Dynapack International Technology Corp.	NCF	NTD	20200331	86	10,889,484
Equity Futures	ADATA Technology Co., Ltd.	NDF	NTD	20200331	1,120	149,675,313
Equity Futures	Ardentec Corp.	NEF	NTD	20200331	56	2,991,726
Equity Futures	Gigasolar Materials Corp.	NGF	NTD	20200331	93	24,358,617
Equity Futures	TTY Biopharm Co., Ltd.	NHF	NTD	20200331	3	480,630
Equity Futures	Center Laboratories, Inc.	NIF	NTD	20200331	29	3,000,392
Equity Futures	Gloria Material Technology Corp.	NJF	NTD	20200331	7	223,358
Equity Futures	Vanguard International Semiconductor Co.	NLF	NTD	20200331	165	24,710,344
Equity Futures	Coretronic Corp.	NMF	NTD	20200331	15	1,028,041
Equity Futures	Sino-American Silicon Products Inc.	NOF	NTD	20200331	2,533	501,394,024
Equity Futures	Simplo Technology Co., Ltd.	NQF	NTD	20200331	53	32,267,712
Equity Futures	Chipbond Technology Corp.	NSF	NTD	20200331	285	34,139,833
Equity Futures	PChome online Inc.	NUF	NTD	20200331	23	4,684,911
Equity Futures	E Ink Holdings Inc.	NVF	NTD	20200331	245	14,174,078
Equity Futures	Phison Electronics Corp.	NWF	NTD	20200331	269	167,257,118
Equity Futures	Xxentria Technology Materials Co., Ltd.	NXF	NTD	20200331	1	165,089
Equity Futures	Yuanta/P-shares Taiwan Top 50 ETF	NYF	NTD	20200331	1,777	1,500,232,766
Equity Futures	W.I.S.E. Yuanta/P-shares CSI 300 ETF	NZF	NTD	20200331	281	50,685,655
Equity Futures	Fubon SSE180 ETF	OAF	NTD	20200331	1,256	377,502,584
Equity Futures	Yuanta/P-shares SSE50 ETF	OBF	NTD	20200331	150	46,536,636
Equity Futures	Fuh Hwa CSI300 A Shares ETF (FH CSI300)	OCF	NTD	20200331	138	31,773,873
Equity Futures	Cub Elecparts Inc.	ODF	NTD	20200331	52	16,842,169

TAIFEX Quantitative Disclosure Content

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
Equity Futures	Hannstar Display Corp.	OEF	NTD	20200331	542	7,342,525
Equity Futures	Boardtek Electronics Corp.	OGF	NTD	20200331	20	836,799
Equity Futures	Hu Lane Associate Inc.	OHF	NTD	20200331	15	2,597,737
Equity Futures	Cathay FTSE China A50 ETF	OJF	NTD	20200331	623	128,512,421
Equity Futures	Fubon SZSE 100 Index ETF	OKF	NTD	20200331	319	35,690,409
Equity Futures	Largan Precision Co., Ltd.	OLF	NTD	20200331	1,632	728,909,648
Equity Futures	St.Shine Optical Co., Ltd.	OMF	NTD	20200331	24	984,957
Equity Futures	Capital SZSE SME Price Index ETF	OOF	NTD	20200331	317	43,617,368
Equity Futures	Accton Technology Corp.	OPF	NTD	20200331	1,140	383,817,669
Equity Futures	Ennoconn Corp.	OQF	NTD	20200331	75	32,893,779
Equity Futures	Hota Industrial Mfg. Co., Ltd.	ORF	NTD	20200331	132	30,210,492
Equity Futures	Longchen Paper & Packaging Co., Ltd.	OSF	NTD	20200331	520	16,649,505
Equity Futures	LandMark Optoelectronics Corp.	OTF	NTD	20200331	52	29,145,980
Equity Futures	Tung Thih Electronic Co., Ltd.	OUF	NTD	20200331	36	4,034,256
Equity Futures	Taiwan Union Technology Corp.	OVF	NTD	20200331	241	62,310,044
Equity Futures	Globalwafers.Co., Ltd.	OWF	NTD	20200331	1,393	1,098,021,539
Equity Futures	Chunghwa Precision Test Tech. Co., Ltd.	OXF	NTD	20200331	11	18,796,570
Equity Futures	Chunghwa Precision Test Tech. Co., Ltd.	OYF	NTD	20200331	122	10,852,869
Equity Futures	ASE Technology Holding Co., Ltd.	OZF	NTD	20200331	333	45,932,419
Equity Futures	PixArt Imaging Inc.	PAF	NTD	20200331	1,523	516,791,355
Equity Futures	Globalwafers.Co., Ltd.	PBF	NTD	20200331	386	15,435,408
Equity Futures	PharmaEngine, Inc.	PCF	NTD	20200331	11	1,324,801
Equity Futures	Taidoc Technology Corp.	PDF	NTD	20200331	71	21,886,660
Equity Futures	Taiwan Semiconductor Co., Ltd.	PEF	NTD	20200331	136	11,547,988
Equity Futures	Yuanta/P-shares Taiwan Dividend Plus ETF	PPF	NTD	20200331	38	9,795,513
Equity Futures	Taiwan High Speed Rail Corp.	PGF	NTD	20200331	147	10,449,661
Equity Futures	Asmedia Technology Inc.	PHF	NTD	20200331	30	46,776,951
Equity Futures	eMemory Technology Inc.	PIF	NTD	20200331	6	3,790,508
Equity Futures	Elite Material Co., Ltd.	PJF	NTD	20200331	555	135,322,093
Equity Futures	Prosperity Dielectrics Co., Ltd.	PKF	NTD	20200331	190	24,829,322
Equity Futures	Wafer Works Corp.	PLF	NTD	20200331	257	17,003,189
Equity Futures	TCI Co., Ltd.	PMF	NTD	20200331	94	43,153,399
Equity Futures	Asmedia Technology Inc.	PNF	NTD	20200331	117	9,449,919
Equity Futures	Egis Technology Inc.	POF	NTD	20200331	41	17,048,660
Equity Futures	Speed Tech Corp.	PPF	NTD	20200331	38	5,658,197
Equity Futures	Co-Tech Development Corp.	PQF	NTD	20200331	17	1,264,038
Equity Index Futures	Electronic Sector Index Futures	EXF	NTD	20200331	5,312	10,425,063,086

TAIFEX Quantitative Disclosure Content

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
Equity Index Futures	Finance Sector Index Futures	FXF	NTD	20200331	2,303	2,912,839,189
Equity Index Futures	TPEX 200 Futures	G2F	NTD	20200331	520	156,136,093
Equity Index Futures	Taipei Exchange Stock Index Futures	GTF	NTD	20200331	76	42,148,800
Equity Index Futures	Mini-TAIEX Futures Weekly	MX1	NTD	20200331	2,425	1,346,559,381
Equity Index Futures	Mini-TAIEX Futures Weekly	MX2	NTD	20200331	2,001	1,149,321,268
Equity Index Futures	Mini-TAIEX Futures Weekly	MX4	NTD	20200331	2,598	1,371,198,791
Equity Index Futures	Mini-TAIEX Futures	MXF	NTD	20200331	303,103	159,832,026,413
Equity Index Futures	S&P 500 Futures	SPF	NTD	20200331	1,792	1,092,587,358
Equity Index Futures	Taiwan 50 Futures	T5F	NTD	20200331	138	118,773,716
Equity Index Futures	TOPIX Futures	TJF	NTD	20200331	493	155,057,208
Equity Index Futures	TAIEX Futures	TXF	NTD	20200331	257,412	553,150,985,964
Equity Index Futures	DJIA Futures	UDF	NTD	20200331	19,061	9,695,255,590
Equity Index Futures	Nasdaq-100 Futures	UNF	NTD	20200331	3,042	1,331,534,882
Equity Index Futures	Non-Finance Non-Electronics Sub-Index Futures	XIF	NTD	20200331	295	319,969,334
Equity Index Options	Electronic Sector Index Options	TEO	NTD	20200331	418	3,334,702
Equity Index Options	Finance Sector Index Options	TFO	NTD	20200331	419	3,298,943
Equity Index Options	TAIEX Options Weekly	TX1	NTD	20200331	474,319	1,437,323,682
Equity Index Options	TAIEX Options Weekly	TX2	NTD	20200331	513,489	1,340,223,746
Equity Index Options	TAIEX Options Weekly	TX4	NTD	20200331	391,224	1,442,967,986
Equity Index Options	TAIEX Options	TXO	NTD	20200331	373,214	2,142,480,519
Equity Options	Nan Ya Plastics Corp.	CAO	NTD	20200331	1	5,278
Equity Options	China Steel Corp.	CBO	NTD	20200331	9	10,849
Equity Options	United Microelectronics Corp.	CCO	NTD	20200331	78	69,526
Equity Options	Taiwan Semiconductor Manufacturing Co., Ltd.	CDO	NTD	20200331	49	839,719
Equity Options	Fubon Financial Holding Co., Ltd.	CEO	NTD	20200331	22	62,243
Equity Options	Formosa Plastics Corp.	CFO	NTD	20200331	4	19,120
Equity Options	Compal Electronics, Inc.	CGO	NTD	20200331	6	6,538
Equity Options	AU Optronics Corp.	CHO	NTD	20200331	104	80,440
Equity Options	Hua Nan Financial Holdings Co., Ltd.	CJO	NTD	20200331	6	7,835
Equity Options	Cathay Financial Holding Co., Ltd.	CKO	NTD	20200331	23	36,888
Equity Options	Mega Financial Holding Co., Ltd.	CLO	NTD	20200331	6	11,085
Equity Options	Taishin Financial Holding Co., Ltd.	CMO	NTD	20200331	5	4,944
Equity Options	CTBC Financial Holding Co., Ltd.	CNO	NTD	20200331	7	12,795
Equity Options	Uni-President Enterprises Corp.	CQO	NTD	20200331	4	19,196
Equity Options	Far Eastern New Century Corp.	CRO	NTD	20200331	2	5,744
Equity Options	Walsin Lihwa Corp.	CSO	NTD	20200331	12	2,259

TAIFEX Quantitative Disclosure Content

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
Equity Options	Tatung Co., Ltd.	CXO	NTD	20200331	26	42,469
Equity Options	Evergreen Marine Corp. (Taiwan) Ltd.	CZO	NTD	20200331	28	10,206
Equity Options	Chang Hwa Commercial Bank, Ltd.	DCO	NTD	20200331	2	1,236
Equity Options	SinoPac Financial Holdings Co., Ltd.	DEO	NTD	20200331	5	5,521
Equity Options	Taiwan Cement Corp., Ltd.	DFO	NTD	20200331	31	73,010
Equity Options	Formosa Chemicals & Fibre Corp.	DGO	NTD	20200331	5	22,414
Equity Options	Hon Hai Precision Ind. Co., Ltd.	DHO	NTD	20200331	52	292,353
Equity Options	Asustek Computer Inc.	DJO	NTD	20200331	0	434
Equity Options	Quanta Computer Inc.	DKO	NTD	20200331	3	5,019
Equity Options	Chunghwa Telecom Co., Ltd.	DLO	NTD	20200331	2	10,736
Equity Options	E.Sun Financial Holding Co., Ltd.	DNO	NTD	20200331	17	33,687
Equity Options	Yuanta Financial Holding Co., Ltd.	DOO	NTD	20200331	2	2,704
Equity Options	First Financial Holding Co., Ltd.	DPO	NTD	20200331	2	735
Equity Options	Innolux Corp.	DQO	NTD	20200331	91	36,514
Equity Options	Acer Inc.	DSO	NTD	20200331	4	8,650
Equity Options	Epistar Corp.	DUO	NTD	20200331	12	18,365
Equity Options	MediaTek Inc.	DVO	NTD	20200331	7	88,836
Equity Options	Ruentex Industries Ltd.	DWO	NTD	20200331	5	10,055
Equity Options	Wistron Corp.	DXO	NTD	20200331	6	7,230
Equity Options	Micro-Star International Co., Ltd.	GIO	NTD	20200331	2	6,458
Equity Options	Catcher Technology Co., Ltd.	GXO	NTD	20200331	3	37,671
Equity Options	HTC Corp.	HCO	NTD	20200331	5	9,155
Equity Options	Largan Precision Co., Ltd.	IJO	NTD	20200331	0	92,404
Equity Options	Taiwan Cooperative Financial Holding Co., Ltd.	LOO	NTD	20200331	3	5,128
Equity Options	Yuanta/P-shares Taiwan Top 50 ETF	NYO	NTD	20200331	53	1,128,216
Equity Options	W.I.S.E. Yuanta/P-shares CSI 300 ETF	NZO	NTD	20200331	89	330,254
Equity Options	Fubon SSE180 ETF	OAD	NTD	20200331	207	1,209,880
Equity Options	Yuanta/P-shares SSE50 ETF	OBO	NTD	20200331	87	974,770
Equity Options	Fuh Hwa CSI300 A Shares ETF (FH CSI300)	OCO	NTD	20200331	71	381,173
Equity Options	Cathay FTSE China A50 ETF	OJO	NTD	20200331	124	614,166
Equity Options	Fubon SZSE 100 Index ETF	OKO	NTD	20200331	45	86,495
Equity Options	Capital SZSE SME Price Index ETF	OOO	NTD	20200331	46	170,811
Equity Options	ASE Technology Holding Co., Ltd.	OZO	NTD	20200331	13	88,047
FX Futures	USD/CNH FX Futures	RHF	CNY	20200331	262	183,560,668
FX Futures	USD/CNT FX Futures	RTF	CNY	20200331	1,187	166,351,094
FX Futures	AUD/USD FX Futures	XAF	USD	20200331	303	4,917,449
FX Futures	GBP/USD FX Futures	XBF	USD	20200331	300	7,710,252

TAIFEX Quantitative Disclosure Content

Product Types 23.2.3	Asset Class 23.2.2	Product Code 23.2.4	Currency	Current Quarter Report Date	Current Quarter Average Daily Volumes 23.1.1	Current Quarter Average Notional Value of trades 23.1.2
FX Futures	EUR/USD FX Futures	XEF	USD	20200331	186	4,149,395
FX Futures	USD/JPY FX Futures	XJF	JPY	20200331	401	863,412,618
FX Options	USD/CNH FX Options	RHO	CNY	20200331	18	20,649
FX Options	USD/CNT FX Options	RTO	CNY	20200331	108	14,515

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