

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	20210630	TWD 1,500,000,000.00	
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	20210630	TWD 0.00	
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	20210630	TWD 0.00	
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	20210630	TWD 2,360,007,317.00	
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	20210630	TWD 2,360,007,317.00	
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	20210630	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	20210630	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	20210630	TWD 3,540,010,975.50	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	20210630	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	20210630	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	20210630	TWD 266,398,365.00	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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 3,860,007,317.00 Post-Haircut:TWD 3,860,007,317.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	

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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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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	20210630	Pre-Haircut:TWD 0.00 Post-Haircut:TWD 0.00	
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.	20210630	Pre-Haircut:TWD 3,860,007,317.00 Post-Haircut:TWD 3,860,007,317.00	
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.	20210630	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.	20210630	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	20210630	Peak Day Amount In Previous 12 Months:TWD 3,559,768,608.07 Mean Average Over Previous 12 Months:TWD 1,796,690,438.98	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).	20210630	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)	20210630	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	20210630	Peak Day Amount In Previous 12 Months:TWD 1,518,187,623.00 Mean Average Over Previous 12 Months:TWD 39,772,924.00	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	20210630	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.	20210630	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)	20210630	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	20210630	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	20210630	Chinese: http://www.taifex.com.tw/cht/5/acceptableCollateral English: http://www.taifex.com.tw/enl/eng5/acceptableCollateral	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)	20210630	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	20210630	99.00%	
5.3	Results of testing of haircuts	5.3.2	Assumed holding/liquidation period for the assets accepted	20210630	1 day	
5.3	Results of testing of haircuts	5.3.3	Look-back period used for testing the haircuts	20210630	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.	20210630	4	Government Bond A08110, A10104, A09111 and A03112 respectively experience one day in which 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);	20210630	House_Gross:TWD 1,680,901,465.00 Client_Gross:TWD 59,424,413,924.00 Total:TWD 61,105,315,389.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	

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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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 5,537,821,202.00 HouseIM_PostHaircut:TWD 5,537,821,202.00 ClientIM_PreHaircut:TWD 95,289,407,931.00 ClientIM_PostHaircut:TWD 95,289,407,931.00 TotalIM_PreHaircut:TWD 100,827,229,133.00 TotalIM_PostHaircut:TWD 100,827,229,133.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	

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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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 0.00 ClientIM_PostHaircut:TWD 0.00 TotalIM_PreHaircut:TWD 0.00 TotalIM_PostHaircut:TWD 0.00	
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	20210630	HouseIM_PreHaircut:TWD 0.00 HouseIM_PostHaircut:TWD 0.00 ClientIM_PreHaircut:TWD 16,885,482.00 ClientIM_PostHaircut:TWD 16,885,482.00 TotalIM_PreHaircut:TWD 16,885,482.00 TotalIM_PostHaircut:TWD 16,885,482.00	1.The Non-Cash - Other listed here comprises Equities 、 government Bonds-Domestic and international 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).	20210630	HouseIM_PreHaircut:TWD 5,537,821,202.00 HouseIM_PostHaircut:TWD 5,537,821,202.00 ClientIM_PreHaircut:TWD 95,306,293,413.00 ClientIM_PostHaircut:TWD 95,306,293,413.00	
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	20210630	Index Futures and Options Margin Table https://www.taifex.com.tw/enl/eng5/indexMargining Single Stock Futures and Equity Options Margin Table https://www.taifex.com.tw/enl/eng5/stockMargining Commodity Futures and Options Margin Table https://www.taifex.com.tw/enl/eng5/goldMargining FX Futures and Options Margin Table https://www.taifex.com.tw/enl/eng5/fxMargining	

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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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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)	20210630	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	20210630	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	20210630	<p>Index Futures and Options Margin Table https://www.taifex.com.tw/enl/eng5/indexMargining</p> <p>Single Stock Futures and Equity Options Margin Table https://www.taifex.com.tw/enl/eng5/stockMargining</p> <p>Commodity Futures and Options Margin Table https://www.taifex.com.tw/enl/eng5/goldMargining</p> <p>FX Futures and Options Margin Table https://www.taifex.com.tw/enl/eng5/fxMargining</p> <p>SPAN Parameter Table https://www.taifex.com.tw/enl/eng5/spanRiskParameter</p>	
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	20210630	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	20210630	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	20210630	71	
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.	20210630	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.	20210630	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	20210630	10,244	
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	20210630	99.31%	
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	20210630	TWD 220,890,285.00	
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	20210630	TWD 4,339,556.00	
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	20210630	TWD 1,474,216,657.00	
6.7	Maximum total variation margin paid to 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	20210630	TWD 8,016,847,469.00	
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	20210630	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].	20210630	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	20210630	Size And Composition Of Qualifying Liquid Resources :0.00	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	20210630	Size And Composition Of Qualifying Liquid Resources :0.00	
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)	20210630	Size And Composition Of Qualifying Liquid Resources :0.00	
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	20210630	Size And Composition Of Qualifying Liquid Resources :12,505,957,327.00	
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	20210630	Size And Composition Of Qualifying Liquid Resources :0.00	
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)	20210630	Size And Composition Of Qualifying Liquid Resources :6,600,000,000.00	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)28330 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, 2021, 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	20210630	Size And Composition Of Qualifying Liquid Resources :42,987,726.00	
7.1	Liquidity Risk	7.1.9	Size and composition of qualifying liquid resources for each clearing service; (h) other	20210630	Size And Composition Of Qualifying Liquid Resources :0.00	
7.1	Liquidity Risk	7.1.10	State whether the CCP has routine access to central bank liquidity or facilities.	20210630	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.	20210630	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	20210630	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	20210630	TWD 1,102,878,276.00	

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 in 7.1, and available at the point the breach occurred), and by how much.;No. of days in quarter	20210630	DATE number:0TWD0	
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, and available at the point the breach occurred), and by how much;Amount of excess on each day	20210630	DATE number:0TWD0	
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	20210630	TWD 1,639,671,231.00	
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	20210630	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	20210630	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	20210630	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 value effected using a DvP, DvD or PVP settlement mechanism	12.1.1	Percentage of settlements by value effected using a DvP settlement mechanism	20210630	0.00%	
12.1	Percentage of settlements by value effected using a DvP, DvD or PVP settlement mechanism	12.1.2	Percentage of settlements by value effected using a DvD settlement mechanism	20210630	n/a	Settlement using DvD or PVP settlement mechanism is not applicable to TAIFEX.
12.1	Percentage of settlements by value effected using a DvP, DvD or PVP settlement mechanism	12.1.3	Percentage of settlements by value effected using a PVP settlement mechanism	20210630	n/a	Settlement using DvD or PVP settlement mechanism is not applicable to TAIFEX.
12.2	Percentage of settlements by volume effected using a DvP, DvD or PVP settlement mechanism	12.2.1	Percentage of settlements by volume effected using a DvP settlement mechanism	20210630	0.00%	
12.2	Percentage of settlements by volume effected using a DvP, DvD or PVP settlement mechanism	12.2.2	Percentage of settlements by volume effected using a DvD settlement mechanism	20210630	n/a	Settlement using DvD or PVP settlement mechanism is not applicable to TAIFEX.
12.2	Percentage of settlements by volume effected using a DvP, DvD or PVP settlement mechanism	12.2.3	Percentage of settlements by volume effected using a PVP settlement mechanism	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	84.09%	
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	20210630	15.91%	
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	20210630	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	20210630	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	20210630	http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2020.pdf	
15.1	General business risk	15.1.2	Six months of current operating expenses	20210630	http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2020.pdf	
15.2	General business risk; Financial	15.2.1	Total Revenue	20210630	http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2020.pdf	
15.2	General business risk; Financial	15.2.2	Total Expenditure	20210630	http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2020.pdf	
15.2	General business risk; Financial	15.2.3	Profits	20210630	http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2020.pdf	
15.2	General business risk; Financial	15.2.4	Total Assets	20210630	http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2020.pdf	
15.2	General business risk; Financial	15.2.5	Total Liabilities	20210630	http://www.taifex.com.tw/file/taifex/Dailydownload/QD_Files/report2020.pdf	
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	20210630	The amount of clearing members's deposit of securities as margin collateral was \$392,718,248	
15.2	General business risk; Financial Disclosures	15.2.7	Additional items as necessary	20210630	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	20210630	77.20%	
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	20210630	18.13%	
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	20210630	TWD 100,827,229,133.00	
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	20210630	TWD 2,360,007,317.00	

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)	20210630	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	20210630	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	20210630	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)	20210630	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)	20210630	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	20210630	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	20210630	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	20210630	TWD : 49.91% USD: 43.54% EUR: 4.39% JPY: 1.74% GBP: 0.30% AUD: 0.00% HKD: 0.02% CNY: 0.10%	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	20210630	0.27year	
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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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)	20210630	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.	20210630	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	20210630	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.	20210630	0.00%	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.1	Total value of participant non-cash rehypothecated (Initial margin)	20210630	n/a	
16.3	Rehypothecation of participant assets (ie non-cash)	16.3.2	Total value of participant non-cash rehypothecated (Default fund)	20210630	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	20210630	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	20210630	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)	20210630	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	20210630	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	20210630	DurationofFailure: 00:00:00	
17.4	Recovery time objective(s)	17.4.1	Recovery time objective(s) (e.g. within two hours)	20210630	within 4 hours	
18.1	Number of clearing members, by clearing service	18.1.1.1	Number of general clearing members	20210630	20	
18.1	Number of clearing members, by clearing service	18.1.1.2	Number of direct clearing members	20210630	8	
18.1	Number of clearing members, by clearing service	18.1.1.3	Number of others category (Describe in comments)	20210630	n/a	
18.1	Number of clearing members, by clearing service	18.1.2.1	Number of central bank participants	20210630	n/a	
18.1	Number of clearing members, by clearing service	18.1.2.2	Number of CCP participants	20210630	n/a	
18.1	Number of clearing members, by clearing service	18.1.2.3	Number of bank participants	20210630	n/a	
18.1	Number of clearing members, by clearing service	18.1.2.4	Number of other participants (Describe in comments)	20210630	28	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	20210630	28	

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	20210630	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	20210630	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	20210630	AverageInQuarter : 60.27% PeakInQuarter: 63.04%	
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	20210630	AverageInQuarter : 81.33% PeakInQuarter: 83.40%	
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	20210630	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	20210630	AverageInQuarter : 57.02% PeakInQuarter: 62.38%	
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	20210630	AverageInQuarter : 80.55% PeakInQuarter: 83.46%	
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	20210630	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	20210630	49.26%	
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	20210630	70.16%	
19.1	Tiered participation arrangements,measures of concentration of client clearing	19.1.1	Number of clients (if known)	20210630	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	20210630	25	
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	20210630	PeakInQuarter: 63.72%	
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	20210630	AverageInQuarter : 61.95%	

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	20210630	PeakInQuarter: 86.57%	
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	20210630	AverageInQuarter : 84.88%	
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	20210630	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	20210630	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)	20210630	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	20210630	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	20210630	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	20210630	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	20210630	n/a	FMI Links are not applicable to TAIFEX.
20.4	FMI Links, Results of Back-testing coverage	20.4.3	Achieved coverage level	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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.	20210630	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)	20210630	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, CCY and Over-the-Counter (OTC) or Exchange Traded (ETD)	20210630	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)	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	20210630	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	TWD	20210630	139.00	53,056,182.33
Commodity Futures and Options	TAIFEX Gold Futures	GDF	USD	20210630	161.00	2,722,355.77
Commodity Futures and Options	TAIFEX NT Dollar Gold Futures	TGF	TWD	20210630	318.00	193,735,259.02
Commodity Futures and Options	Gold Options	TGO	TWD	20210630	127.00	341,345.90
Equity Futures	Nan Ya Plastics Corp.	CAF	TWD	20210630	671.00	114,186,589.18
Equity Futures	China Steel Corp.	CBF	TWD	20210630	30,225.00	2,275,530,734.10
Equity Futures	United Microelectronics Corp.	CCF	TWD	20210630	28,081.00	2,958,452,416.72
Equity Futures	Taiwan Semiconductor Manufacturing Co., Ltd.	CDF	TWD	20210630	9,939.00	11,679,299,010.16
Equity Futures	Fubon Financial Holding Co., Ltd.	CEF	TWD	20210630	1,588.00	218,832,973.44
Equity Futures	Formosa Plastics Corp.	CFF	TWD	20210630	677.00	140,482,178.03
Equity Futures	Compal Electronics, Inc.	CGF	TWD	20210630	215.00	10,675,256.07
Equity Futures	AU Optronics Corp.	CHF	TWD	20210630	29,998.00	1,502,099,079.67
Equity Futures	Hua Nan Financial Holdings Co., Ltd.	CJF	TWD	20210630	82.00	3,053,004.59
Equity Futures	Cathay Financial Holding Co., Ltd.	CKF	TWD	20210630	1,558.00	167,124,366.89
Equity Futures	Mega Financial Holding Co., Ltd.	CLF	TWD	20210630	55.00	3,512,747.21
Equity Futures	Taishin Financial Holding Co., Ltd.	CMF	TWD	20210630	54.00	1,551,825.57
Equity Futures	CTBC Financial Holding Co., Ltd.	CNF	TWD	20210630	174.00	7,851,779.02
Equity Futures	Uni-President Enterprises Corp.	CQF	TWD	20210630	85.00	12,538,781.64
Equity Futures	Far Eastern New Century Corp.	CRF	TWD	20210630	183.00	11,752,972.46

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	TWD	20210630	3,328.00	176,689,723.93
Equity Futures	CMC Magnetics Corp.	CUF	TWD	20210630	157.00	3,463,575.08
Equity Futures	Qisda Corp.	CWF	TWD	20210630	676.00	44,688,836.39
Equity Futures	Nanya Technology Corp.	CYF	TWD	20210630	1,506.00	265,299,698.03
Equity Futures	Evergreen Marine Corp. (Taiwan) Ltd.	CZF	TWD	20210630	117,397.00	22,952,629,555.74
Equity Futures	Chang Hwa Commercial Bank, Ltd.	DCF	TWD	20210630	38.00	1,298,447.54
Equity Futures	Shin Kong Financial Holding Co., Ltd.	DDF	TWD	20210630	1,221.00	23,954,333.44
Equity Futures	SinoPac Financial Holdings Co., Ltd.	DEF	TWD	20210630	138.00	3,727,387.54
Equity Futures	Taiwan Cement Corp., Ltd.	DFF	TWD	20210630	1,174.00	122,755,438.03
Equity Futures	Formosa Chemicals & Fibre Corp.	DGF	TWD	20210630	145.00	25,687,059.34
Equity Futures	Hon Hai Precision Ind. Co., Ltd.	DHF	TWD	20210630	8,968.00	2,012,386,831.48
Equity Futures	Macronix International Co., Ltd.	DIF	TWD	20210630	5,799.00	512,575,659.67
Equity Futures	Asustek Computer Inc.	DJF	TWD	20210630	326.00	250,819,722.62
Equity Futures	Quanta Computer Inc.	DKF	TWD	20210630	105.00	19,659,008.85
Equity Futures	Chunghwa Telecom Co., Ltd.	DLF	TWD	20210630	104.00	23,534,039.02
Equity Futures	E.Sun Financial Holding Co., Ltd.	DNF	TWD	20210630	103.00	5,360,809.84
Equity Futures	Yuanta Financial Holding Co., Ltd.	DOF	TWD	20210630	174.00	8,824,250.49
Equity Futures	First Financial Holding Co., Ltd.	DPF	TWD	20210630	35.00	1,565,943.61
Equity Futures	Innolux Corp.	DQF	TWD	20210630	45,632.00	2,182,384,794.75
Equity Futures	Acer Inc.	DSF	TWD	20210630	3,248.00	208,770,425.57
Equity Futures	MediaTek Inc.	DVF	TWD	20210630	3,121.00	6,105,659,374.10
Equity Futures	Ruentex Industries Ltd.	DWF	TWD	20210630	241.00	39,841,807.87
Equity Futures	Wistron Corp.	DXF	TWD	20210630	184.00	11,622,245.90
Equity Futures	Asia Cement Corp.	DYF	TWD	20210630	250.00	25,073,008.52
Equity Futures	Great Wall Enterprise Co., Ltd.	DZF	TWD	20210630	39.00	4,501,395.08
Equity Futures	Grand Pacific Petrochemical Corp.	EEF	TWD	20210630	1,561.00	91,759,233.44
Equity Futures	China Petrochemical Development Corp.	EGF	TWD	20210630	3,729.00	105,239,363.61
Equity Futures	Tong Yang Industry Co., Ltd.	EHF	TWD	20210630	23.00	1,620,427.54
Equity Futures	Teco Electric & Machinery Co., Ltd.	EMF	TWD	20210630	32.00	2,127,216.72
Equity Futures	AIRTAC International Group	EPF	TWD	20210630	10.00	20,825,617.05
Equity Futures	Namchow Holdings Co., Ltd.	ERF	TWD	20210630	34.00	3,779,926.23
Equity Futures	China Man-Made Fiber Corp.	EYF	TWD	20210630	694.00	16,205,064.92
Equity Futures	Taiwan Fertilizer Co., Ltd.	EZF	TWD	20210630	53.00	6,209,107.21
Equity Futures	Ta Chen Stainless Pipe Co., Ltd.	FEF	TWD	20210630	9,012.00	865,921,267.21
Equity Futures	Hiwin Technologies Corp.	FFF	TWD	20210630	108.00	83,236,680.33
Equity Futures	King Slide Works Co., Ltd.	FGF	TWD	20210630	4.00	2,741,696.07
Equity Futures	Cheng Shin Rubber Ind., Co., Ltd.	FKF	TWD	20210630	267.00	27,341,482.62

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	YULON MOTOR CO.,LTD	FNF	TWD	20210630	267.00	23,680,567.87
Equity Futures	Lite-On Technology Corp.	FQF	TWD	20210630	66.00	8,494,846.89
Equity Futures	Delta Electronics, Inc.	FRF	TWD	20210630	690.00	402,541,151.80
Equity Futures	Compeq Manufacturing Co., Ltd.	FTF	TWD	20210630	646.00	52,328,992.46
Equity Futures	Elitegroup Computer Systems Co., Ltd.	FVF	TWD	20210630	608.00	33,763,528.52
Equity Futures	D-LINK Corp.	FWF	TWD	20210630	187.00	8,420,501.64
Equity Futures	Optotech Corp.	FYF	TWD	20210630	182.00	10,136,324.59
Equity Futures	Winbond Electronics Corp.	FZF	TWD	20210630	11,586.00	779,890,300.33
Equity Futures	Synnex Technology International Corp.	GAF	TWD	20210630	73.00	8,012,310.82
Equity Futures	Foxconn Technology Co., Ltd.	GCF	TWD	20210630	300.00	40,169,908.52
Equity Futures	Gigabyte Technology Co., Ltd.	GHF	TWD	20210630	1,002.00	221,598,668.20
Equity Futures	Micro-Star International Co., Ltd.	GIF	TWD	20210630	609.00	212,141,942.95
Equity Futures	Realtek Semiconductor Corp.	GJF	TWD	20210630	269.00	268,152,219.02
Equity Futures	Cheng Uei Precision Industry Co., Ltd.	GLF	TWD	20210630	77.00	6,662,416.07
Equity Futures	Everlight Electronics Co., Ltd.	GMF	TWD	20210630	155.00	15,048,819.67
Equity Futures	Sunplus Technology Co., Ltd.	GNF	TWD	20210630	1,419.00	89,176,941.97
Equity Futures	United Integrated Services Co., Ltd.	GOF	TWD	20210630	29.00	14,278,635.74
Equity Futures	King Yuan Electronics Co., Ltd.	GRF	TWD	20210630	1,056.00	93,452,098.69
Equity Futures	Visual Photonics Epitaxy Co., Ltd.	GUF	TWD	20210630	439.00	104,195,570.82
Equity Futures	Elan Microelectronics Corp.	GWF	TWD	20210630	709.00	289,745,626.89
Equity Futures	Catcher Technology Co., Ltd.	GXF	TWD	20210630	760.00	285,825,137.05
Equity Futures	Zinwell Corp.	GZF	TWD	20210630	179.00	7,855,377.38
Equity Futures	Amtran Technology Co., Ltd.	HAF	TWD	20210630	737.00	28,318,649.84
Equity Futures	Walsin Technology Corp.	HBF	TWD	20210630	1,425.00	635,364,985.25
Equity Futures	HTC Corp.	HCF	TWD	20210630	1,001.00	77,487,887.21
Equity Futures	BES Engineering Co.	HHF	TWD	20210630	267.00	5,372,536.07
Equity Futures	Kindom Construction Corp.	HIF	TWD	20210630	364.00	28,905,625.90
Equity Futures	Highwealth Construction Corp.	HLF	TWD	20210630	73.00	6,439,475.41
Equity Futures	Huaku Development Co., Ltd.	HOF	TWD	20210630	11.00	1,948,878.36
Equity Futures	EVA Airways Corp.	HSF	TWD	20210630	12,591.00	482,537,202.62
Equity Futures	China Life Insurance Co., Ltd.	HYF	TWD	20210630	79.00	4,016,235.74
Equity Futures	Taiwan Business Bank, Ltd.	IAF	TWD	20210630	73.00	1,420,574.75
Equity Futures	Taiwan Tea Corp.	IHF	TWD	20210630	185.00	8,073,290.16
Equity Futures	Elite Semiconductor Memory Technology Inc.	IIF	TWD	20210630	4,708.00	1,261,674,628.52
Equity Futures	Largan Precision Co., Ltd.	IJF	TWD	20210630	8.00	49,408,547.54
Equity Futures	Asia Optical Co., Inc.	IMF	TWD	20210630	661.00	113,054,140.98
Equity Futures	Novatek Microelectronics Corp.	IOF	TWD	20210630	2,827.00	3,069,950,328.20

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	TWD	20210630	738.00	98,923,478.69
Equity Futures	WT Microelectronics Co., Ltd.	IQF	TWD	20210630	46.00	4,857,500.00
Equity Futures	Unimicron Technology Corp.	IRF	TWD	20210630	3,659.00	805,396,628.85
Equity Futures	TXC Corp.	ITF	TWD	20210630	1,223.00	271,923,827.54
Equity Futures	Kinsus Interconnect Technology Corp.	IXF	TWD	20210630	1,210.00	274,399,271.80
Equity Futures	Shin Zu Shing Co., Ltd.	IYF	TWD	20210630	55.00	12,771,263.93
Equity Futures	Alpha Networks Inc.	IZF	TWD	20210630	111.00	7,376,826.56
Equity Futures	Global Unichip Corp.	JBF	TWD	20210630	382.00	299,560,471.15
Equity Futures	Lotes Co., Ltd.	JFF	TWD	20210630	111.00	116,654,020.33
Equity Futures	Jentech Precision Industrial Co., Ltd	JMF	TWD	20210630	51.00	27,647,391.80
Equity Futures	TPK Holding Co., Ltd.	JNF	TWD	20210630	739.00	75,067,639.34
Equity Futures	WPG Holdings Ltd.	JPF	TWD	20210630	26.00	2,574,886.89
Equity Futures	Pegatron Corp.	JSF	TWD	20210630	414.00	60,001,821.31
Equity Futures	Chong Hong Construction Co., Ltd.	JWF	TWD	20210630	7.00	1,150,206.23
Equity Futures	Career Technology (MFG.) Co., Ltd.	JZF	TWD	20210630	910.00	61,336,582.30
Equity Futures	Radiant Opto-Electronics Corp.	KAF	TWD	20210630	66.00	16,319,767.54
Equity Futures	ITEQ Corp.	KBF	TWD	20210630	113.00	31,376,705.57
Equity Futures	Powertech Technology Inc.	KCF	TWD	20210630	85.00	18,454,096.39
Equity Futures	Tong Hsing Electronic Industries, Ltd.	KDF	TWD	20210630	369.00	144,608,005.90
Equity Futures	Taiwan Surface Mounting Technology Corp.	KEF	TWD	20210630	496.00	117,806,575.41
Equity Futures	AcBel Polytech Inc.	KFF	TWD	20210630	106.00	6,092,448.20
Equity Futures	Wistron NeWeb Corp.	KGF	TWD	20210630	36.00	5,044,233.11
Equity Futures	Taiflex Scientific Co., Ltd.	KIF	TWD	20210630	47.00	4,930,913.11
Equity Futures	Darfon Electronics Corp.	KKF	TWD	20210630	76.00	7,205,008.85
Equity Futures	Pou Chen Corp.	KLF	TWD	20210630	259.00	18,658,037.38
Equity Futures	Taiwan Hon Chuan Enterprise Co., Ltd.	KOF	TWD	20210630	196.00	28,775,325.25
Equity Futures	Ruentex Development Co., Ltd.	KPF	TWD	20210630	84.00	8,767,153.77
Equity Futures	Makalot Industrial Co., Ltd.	KSF	TWD	20210630	187.00	96,395,510.49
Equity Futures	Pan-International Industrial Corp.	KWF	TWD	20210630	1,804.00	147,682,717.05
Equity Futures	Tripod Technology Corp.	LBF	TWD	20210630	13.00	3,399,205.57
Equity Futures	Taiwan Mobile Co., Ltd.	LCF	TWD	20210630	25.00	5,044,636.39
Equity Futures	Genius Electronic Optical Co., Ltd.	LEF	TWD	20210630	674.00	667,917,502.95
Equity Futures	Flexium Interconnect Inc.	LIF	TWD	20210630	432.00	106,548,055.41
Equity Futures	Merida Industry Co., Ltd.	LMF	TWD	20210630	69.00	44,838,530.16
Equity Futures	Taiwan Cooperative Financial Holding Co., Ltd.	LOF	TWD	20210630	17.00	698,797.70
Equity Futures	Inventec Corp.	LQF	TWD	20210630	280.00	14,845,203.28
Equity Futures	China Development Financial Holding Corp.	LRF	TWD	20210630	653.00	16,333,893.77

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	Far Eastone Telecommunications Co., Ltd.	LTF	TWD	20210630	20.00	2,561,116.72
Equity Futures	Zhen Ding Technology Holding Ltd.	LUF	TWD	20210630	500.00	103,349,354.75
Equity Futures	Chailease Holding Co., Ltd.	LVF	TWD	20210630	19.00	7,723,659.02
Equity Futures	Eclat Textile Co., Ltd.	LWF	TWD	20210630	169.00	195,967,123.93
Equity Futures	Yageo Corp.	LXF	TWD	20210630	1,243.00	1,254,492,531.48
Equity Futures	Nan Ya Printed Circuit Board Corp.	LYF	TWD	20210630	1,096.00	725,685,277.38
Equity Futures	Grape King Bio Ltd.	MAF	TWD	20210630	12.00	4,161,938.69
Equity Futures	Chin-Poon Industrial Co., Ltd.	MBF	TWD	20210630	67.00	4,325,827.54
Equity Futures	Chroma Ate Inc.	MJF	TWD	20210630	15.00	5,777,769.84
Equity Futures	Merry Electronics Co., Ltd.	MKF	TWD	20210630	148.00	33,769,429.84
Equity Futures	System Corp.	MPF	TWD	20210630	5.00	955,824.26
Equity Futures	Sigurd Microelectronics Corp.	MQF	TWD	20210630	208.00	21,656,326.23
Equity Futures	Taiwan Paiho Ltd.	MVF	TWD	20210630	267.00	50,879,494.43
Equity Futures	St.Shine Optical Co., Ltd.	MYF	TWD	20210630	1.00	916,354.75
Equity Futures	Win Semiconductors Corp.	NAF	TWD	20210630	408.00	289,058,666.56
Equity Futures	Advanced Ceramic X Corp.	NBF	TWD	20210630	9.00	8,790,620.98
Equity Futures	Dynapack International Technology Corp.	NCF	TWD	20210630	55.00	12,635,130.16
Equity Futures	ADATA Technology Co., Ltd.	NDF	TWD	20210630	2,927.00	597,317,902.30
Equity Futures	Ardentec Corp.	NEF	TWD	20210630	99.00	8,743,396.07
Equity Futures	Gigasolar Materials Corp.	NGF	TWD	20210630	59.00	21,327,412.13
Equity Futures	Center Laboratories, Inc.	NIF	TWD	20210630	69.00	9,498,346.23
Equity Futures	Gloria Material Technology Corp.	NJF	TWD	20210630	174.00	7,524,642.30
Equity Futures	Vanguard International Semiconductor Co.	NLF	TWD	20210630	143.00	32,745,014.75
Equity Futures	Coretronic Corp.	NMF	TWD	20210630	83.00	9,966,874.43
Equity Futures	Sino-American Silicon Products Inc.	NOF	TWD	20210630	2,049.00	727,668,044.26
Equity Futures	Simplo Technology Co., Ltd.	NQF	TWD	20210630	49.00	35,769,006.89
Equity Futures	Chipbond Technology Corp.	NSF	TWD	20210630	190.00	27,563,239.67
Equity Futures	PChome online Inc.	NUF	TWD	20210630	101.00	21,213,988.85
Equity Futures	E Ink Holdings Inc.	NVF	TWD	20210630	880.00	110,028,196.07
Equity Futures	Phison Electronics Corp.	NWF	TWD	20210630	308.00	313,887,172.13
Equity Futures	Xxentria Technology Materials Co., Ltd.	NXF	TWD	20210630	16.00	2,210,050.16
Equity Futures	Yuanta/P-shares Taiwan Top 50 ETF	NYF	TWD	20210630	2,537.00	3,417,968,260.66
Equity Futures	W.I.S.E. Yuanta/P-shares CSI 300 ETF	NZF	TWD	20210630	28.00	6,622,821.31
Equity Futures	Fubon SSE180 ETF	OAF	TWD	20210630	482.00	185,047,511.48
Equity Futures	Yuanta/P-shares SSE50 ETF	OBF	TWD	20210630	28.00	10,817,342.62
Equity Futures	Fuh Hwa CSI300 A Shares ETF (FH CSI300)	OCF	TWD	20210630	17.00	5,312,160.66
Equity Futures	Cub Elecparts Inc.	ODF	TWD	20210630	137.00	62,063,466.56

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	TWD	20210630	11,250.00	501,370,845.25
Equity Futures	Hu Lane Associate Inc.	OHF	TWD	20210630	32.00	7,689,877.05
Equity Futures	Cathay FTSE China A50 ETF	OJF	TWD	20210630	167.00	46,061,077.05
Equity Futures	Fubon SZSE 100 Index ETF	OKF	TWD	20210630	180.00	30,357,763.93
Equity Futures	Largan Precision Co., Ltd.	OLF	TWD	20210630	911.00	274,228,877.79
Equity Futures	St.Shine Optical Co., Ltd.	OMF	TWD	20210630	59.00	1,924,563.44
Equity Futures	Capital SZSE SME Price Index ETF	OOF	TWD	20210630	74.00	13,271,573.77
Equity Futures	Accton Technology Corp.	OPF	TWD	20210630	135.00	79,378,691.80
Equity Futures	Ennoconn Corp.	OQF	TWD	20210630	44.00	19,094,177.38
Equity Futures	Hota Industrial Mfg. Co., Ltd.	ORF	TWD	20210630	58.00	12,048,102.62
Equity Futures	Longchen Paper & Packaging Co., Ltd.	OSF	TWD	20210630	1,045.00	56,016,208.20
Equity Futures	LandMark Optoelectronics Corp.	OTF	TWD	20210630	7.00	3,357,502.62
Equity Futures	Tung Thih Electronic Co., Ltd.	OUF	TWD	20210630	520.00	229,174,823.61
Equity Futures	Taiwan Union Technology Corp.	OVF	TWD	20210630	159.00	34,735,141.97
Equity Futures	Globalwafers.Co., Ltd.	OWF	TWD	20210630	497.00	812,347,788.20
Equity Futures	Chunghwa Precision Test Tech. Co., Ltd.	OXF	TWD	20210630	1.00	1,302,847.21
Equity Futures	Chunghwa Precision Test Tech. Co., Ltd.	OYF	TWD	20210630	42.00	3,124,260.10
Equity Futures	ASE Technology Holding Co., Ltd.	OZF	TWD	20210630	1,210.00	270,345,123.61
Equity Futures	PixArt Imaging Inc.	PAF	TWD	20210630	274.00	104,710,317.38
Equity Futures	Globalwafers.Co., Ltd.	PBF	TWD	20210630	639.00	52,190,124.72
Equity Futures	PharmaEngine, Inc.	PCF	TWD	20210630	21.00	2,982,968.20
Equity Futures	Taidoc Technology Corp.	PDF	TWD	20210630	67.00	28,917,716.39
Equity Futures	Taiwan Semiconductor Co., Ltd.	PEF	TWD	20210630	178.00	20,449,994.43
Equity Futures	Yuanta/P-shares Taiwan Dividend Plus ETF	PFF	TWD	20210630	11.00	3,821,690.16
Equity Futures	Taiwan High Speed Rail Corp.	PGF	TWD	20210630	24.00	1,445,548.20
Equity Futures	Asmedia Technology Inc.	PHF	TWD	20210630	1.00	2,483,123.61
Equity Futures	eMemory Technology Inc.	PIF	TWD	20210630	9.00	16,557,915.08
Equity Futures	Elite Material Co., Ltd.	PJF	TWD	20210630	357.00	134,289,375.08
Equity Futures	Prosperity Dielectrics Co., Ltd.	PKF	TWD	20210630	99.00	13,810,980.66
Equity Futures	Wafer Works Corp.	PLF	TWD	20210630	2,537.00	278,059,628.52
Equity Futures	TCI Co., Ltd.	PMF	TWD	20210630	82.00	39,918,749.84
Equity Futures	Asmedia Technology Inc.	PNF	TWD	20210630	117.00	14,677,813.48
Equity Futures	Egis Technology Inc.	POF	TWD	20210630	21.00	7,322,567.21
Equity Futures	Speed Tech Corp.	PPF	TWD	20210630	40.00	5,939,075.41
Equity Futures	Co-Tech Development Corp.	PQF	TWD	20210630	694.00	111,535,997.38
Equity Futures	Advanced Wireless Semiconductor Company	PRF	TWD	20210630	390.00	114,212,082.30
Equity Futures	MiTAC Holdings Corporation	PSF	TWD	20210630	25.00	1,457,552.13

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	AURAS Technology Co.,Ltd.	PTF	TWD	20210630	69.00	25,748,972.13
Equity Futures	MediaTek Inc.	PUF	TWD	20210630	2,723.00	266,203,340.18
Equity Futures	Wiwynn Corporation	PVF	TWD	20210630	2.00	2,709,244.92
Equity Futures	Wiwynn Corporation	PWF	TWD	20210630	39.00	3,488,779.26
Equity Futures	Interational Games System Co.,Ltd.	PXF	TWD	20210630	9.00	14,013,168.85
Equity Futures	Interational Games System Co.,Ltd.	PYF	TWD	20210630	95.00	7,806,810.67
Equity Futures	Aspeed Technology Inc.	PZF	TWD	20210630	0.00	387,254.10
Equity Futures	Aspeed Technology Inc.	QAF	TWD	20210630	7.00	1,533,691.93
Equity Futures	Ennostar Inc.	QBF	TWD	20210630	172.00	26,855,891.15
Equity Futures	U-Ming Marine Transport Corp.	QCF	TWD	20210630	4,151.00	591,726,756.07
Equity Futures	Formosa Sumco Technology Corporation	QDF	TWD	20210630	31.00	10,934,897.38
Equity Futures	Yageo Corporation	QEF	TWD	20210630	572.00	29,679,372.82
Equity Futures	Taiwan Semiconductor Manufacturing Co., Ltd.	QFF	TWD	20210630	4,233.00	248,515,982.05
Equity Futures	Realtek Semiconductor Corporation	QGF	TWD	20210630	117.00	5,848,994.13
Equity Futures	Novatek Microelectronics Corp.	QHF	TWD	20210630	1,443.00	78,136,400.77
Equity Futures	Win Semiconductors Corp.	QIF	TWD	20210630	199.00	7,071,035.75
Equity Futures	Genius Electronic Optical Co.,Ltd	QJF	TWD	20210630	413.00	20,793,313.16
Equity Futures	YFY Inc.	QKF	TWD	20210630	545.00	50,430,426.19
Equity Futures	Xintec Inc	QLF	TWD	20210630	120.00	39,812,521.90
Equity Futures	Hiwin Technologies Corp.	QMF	TWD	20210630	11.00	403,641.00
Equity Futures	Phison Electronics Corp.	QNF	TWD	20210630	59.00	2,893,352.74
Equity Index Futures	TIP Taiwan Market Biotechnology and Medical Care Index	BTF	TWD	20210630	58.00	13,646,154.10
Equity Index Futures	FTSE4Good TIP Taiwan ESG Index	E4F	TWD	20210630	76.00	65,131,640.98
Equity Index Futures	Electronic Sector Index Futures	EXF	TWD	20210630	3,750.00	12,184,391,829.51
Equity Index Futures	FTSER 100 Futures	F1F	TWD	20210630	257.00	89,271,888.92
Equity Index Futures	Finance Sector Index Futures	FXF	TWD	20210630	1,972.00	2,906,175,622.95
Equity Index Futures	TPEX 200 Futures	G2F	TWD	20210630	249.00	109,874,558.20
Equity Index Futures	Taipei Exchange Stock Index Futures	GTF	TWD	20210630	77.00	63,615,216.39
Equity Index Futures	Mini-TAIEX Futures Weekly	MX1	TWD	20210630	832.00	707,448,760.00
Equity Index Futures	Mini-TAIEX Futures Weekly	MX2	TWD	20210630	1,022.00	857,589,266.67
Equity Index Futures	Mini-TAIEX Futures Weekly	MX4	TWD	20210630	969.00	824,846,727.78
Equity Index Futures	Mini-TAIEX Futures Weekly	MX5	TWD	20210630	564.00	494,628,316.67
Equity Index Futures	Mini-TAIEX Futures	MXF	TWD	20210630	322,698.00	270,544,378,003.28
Equity Index Futures	S&P 500 Futures	SPF	TWD	20210630	115.00	95,806,710.72
Equity Index Futures	Taiwan 50 Futures	T5F	TWD	20210630	48.00	64,473,513.11
Equity Index Futures	TOPIX Futures	TJF	TWD	20210630	90.00	34,640,927.02

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	TAIEX Futures	TXF	TWD	20210630	192,409.00	646,027,773,104.92
Equity Index Futures	DJIA Futures	UDF	TWD	20210630	2,335.00	1,585,925,985.69
Equity Index Futures	Nasdaq-100 Futures	UNF	TWD	20210630	2,920.00	1,999,981,927.28
Equity Index Futures	Non-Finance Non-Electronics Sub-Index Futures	XIF	TWD	20210630	317.00	515,600,988.52
Equity Index Futures	Mini Electronics Sector Futures	ZEF	TWD	20210630	2,007.00	825,635,850.00
Equity Index Options	Electronic Sector Index Options	TEO	TWD	20210630	414.00	4,922,171.15
Equity Index Options	Finance Sector Index Options	TFO	TWD	20210630	495.00	1,797,065.98
Equity Index Options	TAIEX Options Weekly	TX1	TWD	20210630	408,371.00	1,329,480,073.67
Equity Index Options	TAIEX Options Weekly	TX2	TWD	20210630	450,156.00	1,524,013,522.50
Equity Index Options	TAIEX Options Weekly	TX4	TWD	20210630	405,127.00	1,388,671,580.83
Equity Index Options	TAIEX Options Weekly	TX5	TWD	20210630	313,989.00	966,025,871.67
Equity Index Options	TAIEX Options	TXO	TWD	20210630	248,153.00	1,418,853,078.77
Equity Options	Nan Ya Plastics Corp.	CAO	TWD	20210630	0.00	0.00
Equity Options	China Steel Corp.	CBO	TWD	20210630	14.00	108,798.36
Equity Options	United Microelectronics Corp.	CCO	TWD	20210630	49.00	235,462.62
Equity Options	Taiwan Semiconductor Manufacturing Co., Ltd.	CDO	TWD	20210630	87.00	1,961,101.64
Equity Options	Fubon Financial Holding Co., Ltd.	CEO	TWD	20210630	14.00	129,281.31
Equity Options	Formosa Plastics Corp.	CFO	TWD	20210630	1.00	18,010.82
Equity Options	Compal Electronics, Inc.	CGO	TWD	20210630	4.00	7,079.02
Equity Options	AU Optronics Corp.	CHO	TWD	20210630	90.00	294,571.15
Equity Options	Hua Nan Financial Holdings Co., Ltd.	CJO	TWD	20210630	1.00	1,146.89
Equity Options	Cathay Financial Holding Co., Ltd.	CKO	TWD	20210630	30.00	133,611.80
Equity Options	Mega Financial Holding Co., Ltd.	CLO	TWD	20210630	4.00	5,104.92
Equity Options	Taishin Financial Holding Co., Ltd.	CMO	TWD	20210630	4.00	4,928.52
Equity Options	CTBC Financial Holding Co., Ltd.	CNO	TWD	20210630	4.00	7,600.33
Equity Options	Uni-President Enterprises Corp.	CQO	TWD	20210630	0.00	476.72
Equity Options	Far Eastern New Century Corp.	CRO	TWD	20210630	10.00	20,000.00
Equity Options	Walsin Lihwa Corp.	CSO	TWD	20210630	7.00	29,516.07
Equity Options	Evergreen Marine Corp. (Taiwan) Ltd.	CZO	TWD	20210630	0.00	442.62
Equity Options	Chang Hwa Commercial Bank, Ltd.	DCO	TWD	20210630	2.00	1,999.34
Equity Options	SinoPac Financial Holdings Co., Ltd.	DEO	TWD	20210630	5.00	8,236.39
Equity Options	Taiwan Cement Corp., Ltd.	DFO	TWD	20210630	7.00	22,384.92
Equity Options	Formosa Chemicals & Fibre Corp.	DGO	TWD	20210630	2.00	9,587.54
Equity Options	Hon Hai Precision Ind. Co., Ltd.	DHO	TWD	20210630	21.00	154,642.95
Equity Options	Asustek Computer Inc.	DJO	TWD	20210630	0.00	3,972.79
Equity Options	Quanta Computer Inc.	DKO	TWD	20210630	1.00	10,107.21

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	Chunghwa Telecom Co., Ltd.	DLO	TWD	20210630	2.00	105.90
Equity Options	E.Sun Financial Holding Co., Ltd.	DNO	TWD	20210630	1.00	669.18
Equity Options	Yuanta Financial Holding Co., Ltd.	DOO	TWD	20210630	5.00	8,450.82
Equity Options	First Financial Holding Co., Ltd.	DPO	TWD	20210630	1.00	613.11
Equity Options	Innolux Corp.	DQO	TWD	20210630	65.00	236,603.61
Equity Options	Acer Inc.	DSO	TWD	20210630	5.00	27,900.98
Equity Options	MediaTek Inc.	DVO	TWD	20210630	11.00	640,988.52
Equity Options	Ruentex Industries Ltd.	DWO	TWD	20210630	5.00	24,661.64
Equity Options	Wistron Corp.	DXO	TWD	20210630	4.00	14,384.59
Equity Options	Micro-Star International Co., Ltd.	GIO	TWD	20210630	2.00	27,570.82
Equity Options	Catcher Technology Co., Ltd.	GXO	TWD	20210630	0.00	7,135.74
Equity Options	HTC Corp.	HCO	TWD	20210630	8.00	33,660.00
Equity Options	Largan Precision Co., Ltd.	IJO	TWD	20210630	0.00	46,499.34
Equity Options	Taiwan Cooperative Financial Holding Co., Ltd.	LOO	TWD	20210630	1.00	1,048.52
Equity Options	Yuanta/P-shares Taiwan Top 50 ETF	NYO	TWD	20210630	14.00	139,421.31
Equity Options	W.I.S.E. Yuanta/P-shares CSI 300 ETF	NZO	TWD	20210630	44.00	196,144.26
Equity Options	Fubon SSE180 ETF	OAO	TWD	20210630	107.00	451,440.98
Equity Options	Yuanta/P-shares SSE50 ETF	OBO	TWD	20210630	46.00	188,559.02
Equity Options	Fuh Hwa CSI300 A Shares ETF (FH CSI300)	OCO	TWD	20210630	27.00	87,663.93
Equity Options	Cathay FTSE China A50 ETF	OJO	TWD	20210630	94.00	240,449.18
Equity Options	Fubon SZSE 100 Index ETF	OKO	TWD	20210630	74.00	231,036.07
Equity Options	Capital SZSE SME Price Index ETF	OOO	TWD	20210630	22.00	80,860.66
Equity Options	ASE Technology Holding Co., Ltd.	OZO	TWD	20210630	2.00	14,851.80
Equity Options	Ennostar Inc.	QBO	TWD	20210630	1.00	6,458.36
FX Futures	USD/CNH FX Futures	RHF	CNY	20210630	86.00	56,164,493.61
FX Futures	USD/CNT FX Futures	RTF	CNY	20210630	334.00	43,460,296.07
FX Futures	AUD/USD FX Futures	XAF	USD	20210630	89.00	1,705,037.46
FX Futures	GBP/USD FX Futures	XBF	USD	20210630	158.00	4,420,022.07
FX Futures	EUR/USD FX Futures	XEF	USD	20210630	152.00	3,679,522.26
FX Futures	USD/JPY FX Futures	XJF	JPY	20210630	84.00	183,207,954.10
FX Options	USD/CNH FX Options	RHO	CNY	20210630	0.00	19,787.54
FX Options	USD/CNT FX Options	RTO	CNY	20210630	2.00	28,314.75

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