



I. News and Events

- **TAIFEX to List Taiwan Semiconductor 30 Futures & Shipping and Transportation Sector Futures**

Taiwan Futures Exchange (TAIFEX) is scheduled to launch Taiwan Semiconductor 30 Futures (SOF) and Shipping and Transportation Sector Futures (SHF) in June, further expanding its suite of sector index futures offerings:

- The underlying of SOF is the TIP Taiwan Semiconductor Total Market Select 30 Index, with constituents of top 30 semiconductor companies by market capitalization listed on Taiwan Stock Exchange (TWSE) and Taipei Exchange (TPEX), reflecting the overall performance of Taiwan's semiconductor industry. Also, main constituents, such as TSMC, the world's leading semiconductor foundry, and UMC, ASE Industrial Holding, etc., have their depository receipts listed in the U.S., therefore the SOF is available for trading in the night session to cover trading hours of the U.S. market, enabling investors to adjust their positions in a timely manner.
- The underlying of SHF is the Shipping and Transportation Index, comprising all TWSE-listed stocks in the sector, representing the overall performance of Taiwan's globally competitive maritime and transportation industry. The index constitutes 23 enterprises, of which Evergreen Marine, Yang Ming Marine Transport and Wan Hai Lines constantly ranked in the global top 12 liners by vessel capacity, according to the shipping intelligence provider Alphaliner.

Both SOF and SHF feature small contract sizes, enabling market participants to hedge or trade with higher flexibility and precision. For contract specifications and rules of these two products, please visit [here](#).

- **TAIFEX to Impose Dynamic Price Banding Mechanism to More Products**

Together with the two new products – SOF and SHF, TAIFEX will also make Electronics Sector Index Options (TEO) and Financial Sector Index Options (TFO) applicable to the Dynamic Price Banding Mechanism (DPBM). With new additions, TAIFEX's index futures and index options, FX Futures, Equities Futures and Commodity Futures are eligible for the mechanism. For more information, please visit [here](#).

- **TAIFEX to Hold Annual Shareholders' Meeting**

TAIFEX will hold the annual shareholders' meeting at 2:00 pm on June 23, 2022. The meeting will be convened in the TAIFEX auditorium on the 6th floor, 102 Roosevelt Rd., Sec 2, Taipei City.

- **Market Close for Dragon Boat Festival**

In observance of Dragon Boat Festival, TAIFEX will be closed for trading on Friday, June 3.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Apr 2022		ADV Jan-Apr 2022	Month-End OI Apr 2022
		Apr 2022		Apr 2021					
Index Futures	TX	3,268,248	11.2%	3,112,623	9.9%	13,329,493	11.0%	177,727	82,499
	MTX	5,961,780	20.5%	4,740,512	15.1%	23,809,180	19.6%	317,456	62,722
	TE	62,519	0.2%	66,465	0.2%	208,179	0.2%	2,776	2,624
	ZEF	93,476	0.3%	--	--	325,321	0.3%	4,338	2,857
	TF	66,318	0.2%	36,668	0.1%	174,164	0.1%	2,322	2,537
	ZFF	28,306	0.1%	--	--	68,841	0.1%	918	733
	XIF	3,045	0.0%	4,853	0.0%	12,266	0.0%	164	166
	GTF	557	0.0%	2,702	0.0%	4,037	0.0%	54	105
	G2F	1,747	0.0%	10,475	0.0%	7,589	0.0%	101	129
	T5F	73	0.0%	1,307	0.0%	747	0.0%	10	12
	TJF	1,638	0.0%	2,288	0.0%	10,512	0.0%	140	121
	SPF	2,588	0.0%	2,176	0.0%	14,288	0.0%	191	403
	UDF	72,933	0.3%	42,433	0.1%	343,345	0.3%	4,578	1,560
	UNF	93,835	0.3%	66,881	0.2%	455,355	0.4%	6,071	4,491
	BTf	659	0.0%	1,634	0.0%	1,657	0.0%	22	20
	E4F	2,146	0.0%	1,080	0.0%	5,692	0.0%	76	3
	F1F	5,033	0.0%	5,496	0.0%	27,842	0.0%	371	224
Index Options	TXO	14,795,659	50.8%	15,987,191	50.8%	63,689,868	52.4%	849,198	419,823
	TEO	15,675	0.1%	6,587	0.0%	49,944	0.0%	666	2,937
	TFO	19,306	0.1%	8,933	0.0%	55,812	0.0%	744	3,959
Single Stock Futures	STF	4,519,582	15.5%	7,245,298	23.0%	18,620,802	15.3%	248,277	495,402
Equity Options	STO	2,974	0.0%	11,588	0.0%	19,639	0.0%	262	874
Commodities Futures and Options	TGF	8,375	0.0%	6,118	0.0%	27,894	0.0%	372	899
	GDF	1,724	0.0%	2,901	0.0%	9,147	0.0%	122	560
	TGO	3,133	0.0%	2,672	0.0%	9,182	0.0%	122	618
	BRF	3,048	0.0%	2,260	0.0%	15,232	0.0%	203	144
ETF Futures	ETF	56,071	0.2%	60,368	0.2%	224,840	0.2%	2,998	12,186
ETF Options	ETO	4,792	0.0%	11,340	0.0%	20,106	0.0%	268	1,393
FX Futures	RHF	325	0.0%	1,964	0.0%	2,673	0.0%	36	97
	RTF	2,493	0.0%	7,320	0.0%	10,098	0.0%	135	151
	XEF	527	0.0%	2,319	0.0%	2,800	0.0%	37	172
	XJF	1,881	0.0%	2,282	0.0%	13,777	0.0%	184	400
	XAF	777	0.0%	2,764	0.0%	2,913	0.0%	39	159
	XBF	788	0.0%	3,792	0.0%	3,238	0.0%	43	99
FX Options	RHO	0	0.0%	0	0.0%	0	0.0%	0	0
	RTO	0	0.0%	0	0.0%	0	0.0%	0	0
Total		29,102,031	100.0%	31,463,290	100.0%	121,576,473	100%	1,621,020	1,101,079

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX Futures, **TE:** Electronics Sector Index Futures, **ZEF:** Mini Electronics Sector Futures, **TF:** Finance Sector Index Futures, **ZFF:** Mini Finance Sector Futures, **XIF:** Non-Finance Non-Electronics Sub-Index Futures, **GTF:** Taipei Exchange Stock Index Futures, **G2F:** TPEX 200 Futures, **T5F:** Taiwan 50 Futures, **TJF:** TOPIX Futures, **SPF:** S&P 500 Futures, **UDF:** DJIA Futures, **UNF:** Nasdaq-100 Futures, **BTF:** TIP Taiwan BIO Futures, **E4F:** F4G TIP TW ESG Futures, **F1F:** FTSE® 100 Futures, **TXO:** TAIEX Options, **TEO:** Electronics Sector Index Options, **TFO:** Finance Sector Index Options, **STF:** Single Stock Futures, **STO:** Equity Options, **TGF:** TWD-Denominated Gold Futures, **GDF:** Gold Futures, **TGO:** TWD-Denominated Gold Options, **BRF:** Brent Crude Oil Futures, **ETF:** ETF Futures, **ETO:** ETF Options, **RHF:** USD/CNH FX Futures, **RTF:** USD/CNT FX Futures, **XEF:** EUR/USD FX Futures, **XJF:** USD/JPY FX Futures, **XAF:** AUD/USD FX Futures, **XBF:** GBP/USD FX Futures, **RHO:** USD/CNH FX Options, **RTO:** USD/CNT FX Options.

Note :

- Launched in December 2021: Mini Finance Sector Futures (ZFF)
- Launched in June 2021: Mini Electronics Sector Futures (ZEF)

• **Distribution of Participants**

Participants		Jan-Apr 2022		2021		2020	
Retail Investors		48.21%		48.27%		48.04%	
Institutional Investors	Futures Proprietary Trading	51.79%	19.01%	51.73%	19.19%	51.96%	24.93%
	Securities Proprietary Trading		0.40%		0.28%		0.26%
	Foreign Investors		31.72%		31.46%		26.03%
	Securities Investments Trusts		0.14%		0.15%		0.21%
	Commodity Pool Operators		0.09%		0.06%		0.04%
	Other Institutional Investors		0.43%		0.59%		0.49%

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