



I. News and Events

- **TAIFEX Granted Exempt DCO Status by the U.S. CFTC**

The Taiwan Futures Exchange (TAIFEX) was recognized as an Exempt Derivatives Clearing Organization (Exempt DCO) by the U.S. Commodity Futures Trading Commission (CFTC), highlighting the deepening financial collaboration between Taiwan and the U.S. This designation, which follows a one-year No-Action Relief for OTC derivatives clearing granted in 2022 and extended in 2023, allows TAIFEX to clear OTC derivatives for U.S. participants, making it the fifth Exempt DCO by the CFTC.

Launched in July 2022, TAIFEX's OTC clearing business has gained acknowledgment from global financial regulators, including recognition from the European Securities and Markets Authority and an exemption by the Japan Financial Services Agency, thereby enhancing its global standing.

- **Change of Trading Hours for US and UK Products Due to Daylight Saving Time**

As the US Daylight Saving Time starts from Sunday, March 10, 2024, the trading hours on the last trading day for the expiring contracts (202403, 202406 and 202409) of S&P 500 Futures (SPF), DJIA Futures (UDF), Nasdaq-100 Futures (UNF) and PHLX Semiconductor Sector Futures (SXF) will end at 9:30 PM Taipei Time, while the expiring contracts (202405 to 202412) of Brent Crude Oil Futures (BRF) will cease trading at 2:30 AM Taipei Time the following day. Also in line with the start of British Summer Time from Sunday, March 31, 2024, the trading hours on the last trading day for FTSE® 100 Futures (F1F) expiring contracts (202406 and 202409) will end at 5:15 PM Taipei Time.

- **Market to be Closed for Children's Day and Tomb Sweeping Day**

In observance of Children's Day and Tomb Sweeping Day, TAIFEX will be closed for trading from Thursday, April 4 to Friday, April 5.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Feb 2024		ADV Jan-Feb 2024	Month-End OI Feb 2024
		Feb 2024		Feb 2023					
Index Futures	TX	1,713,808	10.9%	2,431,458	10.9%	4,953,925	10.5%	141,541	80,725
	MTX	2,602,946	16.5%	4,630,484	20.7%	7,968,073	16.9%	227,659	58,052
	MXFFX	1,105	0.0%	--	--	1,890	0.0%	95	8
	TE	23,201	0.1%	32,587	0.1%	60,894	0.1%	1,740	1,227
	ZEF	59,281	0.4%	64,457	0.3%	153,680	0.3%	4,391	2,503
	TF	11,230	0.1%	20,559	0.1%	28,421	0.1%	812	1,284
	ZFF	13,133	0.1%	10,095	0.0%	31,296	0.1%	894	1,012
	XIF	1,483	0.0%	2,512	0.0%	3,293	0.0%	94	187
	GTF	199	0.0%	313	0.0%	491	0.0%	14	41
	G2F	4,486	0.0%	3,304	0.0%	9,248	0.0%	264	166
	E4F	904	0.0%	1,332	0.0%	1,498	0.0%	43	73
	BTF	60	0.0%	723	0.0%	198	0.0%	6	14
	SOF	3,339	0.0%	8,604	0.0%	10,099	0.0%	289	509
	SHF	30	0.0%	2,521	0.0%	805	0.0%	23	24
	TJF	3,554	0.0%	887	0.0%	9,162	0.0%	262	255
	SPF	1,646	0.0%	2,324	0.0%	3,330	0.0%	95	345
	UDF	11,042	0.1%	44,556	0.2%	32,656	0.1%	933	1,243
	UNF	47,211	0.3%	70,475	0.3%	114,393	0.2%	3,268	2,881
	SXF	8,608	0.1%	--	--	17,154	0.0%	490	725
	F1F	3,187	0.0%	3,107	0.0%	5,696	0.0%	163	346
Index Options	TXO	8,051,643	51.0%	11,972,324	53.5%	25,311,888	53.8%	723,197	302,017
	TEO	2,670	0.0%	2,207	0.0%	5,696	0.0%	163	991
	TFO	3,384	0.0%	3,730	0.0%	7,118	0.0%	203	923
Single Stock Futures	STF	3,133,552	19.8%	2,991,350	13.4%	8,085,474	17.2%	231,014	485,395
Single Stock Options	STO	7,221	0.0%	697	0.0%	21,093	0.0%	603	1,870
Commodities Futures and Options	GDF	624	0.0%	3,257	0.0%	1,446	0.0%	41	265
	TGF	3,441	0.0%	5,361	0.0%	8,812	0.0%	252	204
	TGO	2,199	0.0%	2,322	0.0%	4,459	0.0%	127	817
	BRF	1,049	0.0%	595	0.0%	2,307	0.0%	66	107
ETF Futures	ETF	66,206	0.4%	46,904	0.2%	150,184	0.3%	4,291	35,249
ETF Options	ETO	3,072	0.0%	8,617	0.0%	6,938	0.0%	198	1,134
FX Futures	RHF	132	0.0%	827	0.0%	513	0.0%	15	41
	RTF	2,214	0.0%	1,496	0.0%	5,366	0.0%	153	85
	XEF	470	0.0%	1,030	0.0%	1,741	0.0%	50	95
	XJF	2,142	0.0%	2,841	0.0%	8,141	0.0%	233	963
	XAF	229	0.0%	466	0.0%	938	0.0%	27	55
	XBF	1,074	0.0%	832	0.0%	2,498	0.0%	71	89
Total		15,791,775	100.0%	22,375,154	100.0%	47,030,814	100.0%	1,343,738	981,920

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX Futures, **MXFFX:** Mini-TAIEX Flexible Futures, **E4F:** F4G TIP TW ESG 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, **SHF:** Shipping and Transportation Sector Futures, **SOF:** Taiwan Semiconductor 30 Futures, **BTF:** TIP Taiwan BIO Futures, **GTF:** Taipei Exchange Stock Index Futures, **G2F:** TPEx 200 Futures, **TJF:** TOPIX Futures, **UDF:** DJIA Futures, **SPF:** S&P 500 Futures, **UNF:** Nasdaq-100 Futures, **SXF:** PHLX Semiconductor Sector Futures, **F1F:** FTSE® 100 Futures, **TXO:** TAIEX Options, **TEO:** Electronics Sector Index Options, **TFO:** Finance Sector Index Options, **STF:** Single Stock Futures, **STO:** Single Stock Options, **GDF:** Gold Futures, **TGF:** TWD-Denominated 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.

Note :

- Launched in December 2023: PHLX Semiconductor Sector Futures (SXF).
- Launched in January 2024: Mini-TAIEX Flexible Futures (MXFFX).

- Distribution of Participants**

Participants		Jan-Feb 2024		2023		2022	
Retail Investors		47.52%		48.11%		48.47%	
Institutional Investors	Futures Proprietary Trading	52.48%	20.16%	51.89%	21.28%	51.53%	19.20%
	Securities Proprietary Trading		0.45%		0.44%		0.44%
	Foreign Investors		30.70%		29.35%		31.21%
	Securities Investments Trusts		0.16%		0.15%		0.15%
	Commodity Pool Operators		0.05%		0.06%		0.08%
	Other Institutional Investors		0.95%		0.62%		0.44%

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