



## I. News and Events

- **TAIFEX to Launch Taiwan Mid-Cap 100 Index Futures in Early December**

To meet the growing demand for diversified asset management, Taiwan Futures Exchange (TAIFEX) will introduce Taiwan Mid-Cap 100 Index Futures (M1F) in early December, covering mid-cap stocks ranked 51st to 150th by market capitalization on the Taiwan Stock Exchange. With a contract multiplier of TWD 10, the M1F contract size is approximately TWD 200,000, providing investors and asset managers with enhanced access to mid-cap stock movements across diverse sectors including shipping, technology, and consumer goods. This new product offers cost-efficient and versatile hedging options and will be available in both day and night trading sessions, allowing participants to manage exposure and respond to global market trends efficiently. For more information, please visit [here](#).

- **TAIFEX Reports Strong Volume Growth and Expands Offerings with 10 New Single Stock Futures**

TAIFEX posted trading volume growth compared to the same period last year. Year-to-date, trading volume reached 334,206,967 contracts, marking a 23.32% increase year-over-year (YoY) and an average daily volume (ADV) of 1,679,432 contracts. Core products, including TAIEX Options, Mini-TAIEX Futures, and TAIEX Futures demonstrated robust performance, with accumulated volumes of 165,750,709 contracts, 64,846,464 contracts, and 33,544,159 contracts, achieving YoY increases of 12.98%, 29.38%, and 20.62%, respectively. The Micro TAIEX, launched in July, has also performed well, with an average daily trading volume of 142,639 contracts since its listing.

Driven by a vibrant stock market this year, TAIFEX saw heightened demand for equity futures. Single Stock Futures (SSFs) reached 56,147,359 contracts, while ETF futures totaled 1,555,263 contracts, reflecting YoY increases of 31.79% and 248.77%, respectively. In response to this demand, TAIFEX introduced 10 new SSFs on November 1, covering sectors such as resilient power grids, semiconductors and robotics. Additionally, two new futures contracts on U.S. Treasury and ESG corporate bond ETFs were listed to provide investors with tools for navigating interest rate shifts and macroeconomic risks following U.S. rate adjustments. With these new listings, TAIFEX now offers a total of 293 SSFs. Please visit [here](#) for the full list.

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

With the conclusion of British Summer Time on October 27, the trading hours on the last trading day for FTSE® 100 Futures expiring in December 2024 and March 2025 will end at 6:15 PM Taipei Time. Similarly, in line with the end of U.S. Daylight Saving Time on November 3, the trading hours on the last trading day for Brent Crude Oil Futures expiring from January through

April will end at 3:30 AM Taipei Time. Additionally, trading for DJIA Futures, S&P 500 Futures, Nasdaq-100 Futures, and PHLX Semiconductor Sector Futures contracts expiring in December 2024 will end at 10:30 PM Taipei Time.

## II. Statistics

### • TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Oct 2024		ADV Jan-Oct 2024	Month-End OI Oct 2024
		Oct 2024		Oct 2023					
Index Futures	TX	2,643,426	9.1%	3,147,685	10.6%	33,544,159	10.0%	168,564	81,166
	MTX	5,442,926	18.7%	5,506,112	18.5%	64,846,464	19.4%	325,862	57,638
	TMF	2,796,333	9.6%	--	--	9,128,871	2.7%	142,639	41,482
	MXFFX	0	0.0%	--	--	3,190	0.0%	17	0
	TE	16,094	0.1%	31,304	0.1%	291,092	0.1%	1,463	1,052
	ZEF	45,737	0.2%	94,309	0.3%	919,238	0.3%	4,619	1,191
	TF	9,801	0.0%	20,119	0.1%	179,655	0.1%	903	833
	ZFF	6,108	0.0%	23,679	0.1%	148,404	0.0%	746	565
	XIF	1,908	0.0%	1,219	0.0%	24,877	0.0%	125	77
	GTF	219	0.0%	358	0.0%	3,036	0.0%	15	37
	G2F	2,167	0.0%	3,914	0.0%	35,382	0.0%	178	161
	E4F	2,376	0.0%	856	0.0%	18,642	0.0%	94	101
	BTF	100	0.0%	277	0.0%	2,081	0.0%	10	6
	SOF	3,929	0.0%	5,039	0.0%	58,040	0.0%	292	184
	SHF	98	0.0%	1,021	0.0%	3,251	0.0%	16	9
	TJF	2,272	0.0%	7,391	0.0%	57,745	0.0%	290	205
	SPF	1,004	0.0%	2,728	0.0%	21,000	0.0%	106	394
	UDF	14,997	0.1%	30,128	0.1%	193,137	0.1%	971	907
	UNF	34,756	0.1%	93,515	0.3%	621,722	0.2%	3,124	3,099
	SXF	9,911	0.0%	--	--	115,114	0.0%	578	1,106
	F1F	1,584	0.0%	2,379	0.0%	30,352	0.0%	153	41
Index Options	TXO	13,697,339	47.0%	16,382,536	55.0%	165,750,709	49.6%	832,918	160,139
	TEO	2,534	0.0%	4,627	0.0%	29,965	0.0%	151	623
	TFO	8,587	0.0%	4,796	0.0%	95,842	0.0%	482	3,541
Single Stock Futures	STF	4,052,036	13.9%	4,356,441	14.6%	56,147,359	16.8%	282,148	558,437
Single Stock Options	STO	8,068	0.0%	6,784	0.0%	108,868	0.0%	547	2,554
Commodities Futures and Options	GDF	945	0.0%	2,037	0.0%	11,803	0.0%	59	42
	TGF	3,871	0.0%	6,892	0.0%	52,329	0.0%	263	395
	TGO	3,115	0.0%	2,615	0.0%	31,494	0.0%	158	569
	BRF	2,409	0.0%	1,308	0.0%	26,118	0.0%	131	159
ETF Futures	ETF	328,810	1.1%	45,395	0.2%	1,555,263	0.5%	7,815	115,896
ETF Options	ETO	7,255	0.0%	3,856	0.0%	38,386	0.0%	193	2,832
FX Futures	RHF	303	0.0%	228	0.0%	3,732	0.0%	19	21
	RTF	3,595	0.0%	3,061	0.0%	28,404	0.0%	143	96
	XEF	310	0.0%	877	0.0%	6,663	0.0%	33	33

Contract	Ticker Symbol	Monthly Volume				YTD Volume Oct 2024		ADV Jan-Oct 2024	Month-End OI Oct 2024
		Oct 2024		Oct 2023					
	XJF	3,563	0.0%	2,172	0.0%	62,138	0.0%	312	994
	XAF	89	0.0%	760	0.0%	3,349	0.0%	17	51
	XBF	610	0.0%	808	0.0%	9,093	0.0%	46	23
Total		29,159,185	100.0%	29,797,226	100.0%	334,206,967	100.0%	1,679,432	1,036,659

**Legend :**

**TX:** TAIEX Futures, **MTX:** Mini-TAIEX Futures, **TMF:** Micro TAIEX Futures, **MXFFX:** Mini-TAIEX Flexible 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, **E4F:** F4G TIP TW ESG Futures, **BTF:** TIP Taiwan BIO Futures, **SOF:** Taiwan Semiconductor 30 Futures, **SHF:** Shipping and Transportation Sector Futures, **TJF:** TOPIX Futures, **SPF:** S&P 500 Futures, **UDF:** DJIA 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).
- Launched in July 2024: Micro TAIEX Futures (TMF).

### • Distribution of Participants

Participants		Jan-Oct 2024		2023		2022	
Retail Investors		47.23%		48.11%		48.47%	
Institutional Investors	Futures Proprietary Trading	52.77%	18.18%	51.89%	21.28%	51.53%	19.20%
	Securities Proprietary Trading		0.44%		0.44%		0.44%
	Foreign Investors		33.33%		29.35%		31.21%
	Securities Investments Trusts		0.13%		0.15%		0.15%
	Commodity Pool Operators		0.02%		0.06%		0.08%
	Other Institutional Investors		0.67%		0.62%		0.44%

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