



## I. News and Events

- Trading in TAIFEX and US Equity Index Products Continues to Grow**

Taiwan Futures Exchange (TAIFEX) reported a total volume of 34,835,976 contracts with an average daily volume (ADV) of 1,583,453 contracts traded in November, an increase of 20.99% year-over-year (YoY). The two flagship products with newly-added bi-weekly contracts, Mini-TAIFEX Futures and TAIFEX Options, grew 42.91% YoY to 6,758,828 contracts and 38.56% YoY to 19,834,814 contracts in their respective monthly volumes, while TAIFEX Futures increased 29.52% YoY to 3,561,292 contracts.

On top of that, volumes of Nasdaq-100 Futures and DJIA Futures amounted to 1,237,964 contracts and 828,338 contracts year-to-date, up 85.90% and 17.65% over last year's figures of the same period, separately.

- TAIFEX Published 2023 Holiday Calendar**

TAIFEX will observe the following holidays in 2023, and the market will be closed accordingly.

Date	Holiday
Monday, January 2	Adjusted holiday for New Year's Day (Jan 1)
Friday, January 20 – Friday, January 27	Chinese New Year (Jan 17 will be the last trading day before the Chinese New Year)
Monday, February 27	Adjusted holiday for Peace Memorial Day
Tuesday, February 28	Peace Memorial Day
Monday, April 3	Adjusted holiday for Children's Day
Tuesday, April 4	Children's Day
Wednesday, April 5	Tomb Sweeping Day
Monday, May 1	Labor Day
Thursday, June 22	Dragon Boat Festival
Friday, June 23	Adjusted holiday for Dragon Boat Festival
Friday, September 29	Mid-Autumn Festival
Monday, October 9	Adjusted holiday for National Day
Tuesday, October 10	National Day

- Market Close for New Year's Day**

In observance of New Year's Day, TAIFEX will be closed on Monday, January 2, 2023.

## II. Statistics

## • TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume November 2022		ADV Jan-Nov 2022	Month-End OI Nov 2022
		November 2022		November 2021					
Index Futures	TX	3,561,292	10.2%	2,749,669	9.6%	39,882,187	11.2%	178,045	88,289
	MTX	6,758,828	19.4%	4,729,336	16.4%	73,783,822	20.8%	329,392	58,866
	TE	50,983	0.1%	43,663	0.2%	621,411	0.2%	2,774	2,550
	ZEF	84,608	0.2%	70,805	0.2%	1,020,520	0.3%	4,556	2,073
	TF	33,937	0.1%	27,384	0.1%	488,637	0.1%	2,181	1,666
	ZFF	19,658	0.1%	--	--	207,992	0.1%	929	991
	XIF	3,727	0.0%	4,516	0.0%	37,084	0.0%	166	211
	GTF	473	0.0%	1,068	0.0%	7,915	0.0%	35	95
	G2F	1,716	0.0%	3,709	0.0%	21,983	0.0%	98	117
	T5F	--	--	313	0.0%	1,046	0.0%	6	--
	TJF	1,227	0.0%	2,975	0.0%	20,498	0.0%	92	84
	SPF	1,658	0.0%	1,854	0.0%	34,830	0.0%	155	178
	UDF	53,656	0.2%	62,007	0.2%	828,338	0.2%	3,698	4,113
	UNF	80,485	0.2%	74,206	0.3%	1,237,964	0.3%	5,527	3,996
	BTF	1,078	0.0%	208	0.0%	9,438	0.0%	42	61
	E4F	443	0.0%	125	0.0%	11,260	0.0%	50	11
	F1F	4,875	0.0%	7,702	0.0%	68,375	0.0%	305	477
	SOF	5,252	0.0%	--	--	34,030	0.0%	307	192
	SHF	202	0.0%	--	--	6,830	0.0%	62	39
	Index Options	TXO	19,834,814	56.9%	14,315,297	49.7%	184,599,960	52.1%	824,107
TEO		6,208	0.0%	5,416	0.0%	127,027	0.0%	567	1,773
TFO		12,229	0.0%	7,786	0.0%	136,001	0.0%	607	2,751
Single Stock Futures	STF	4,199,964	12.1%	6,609,945	23.0%	50,373,681	14.2%	224,883	453,073
Equity Options	STO	2,882	0.0%	6,777	0.0%	37,626	0.0%	168	739
Commodities Futures and Options	TGF	8,564	0.0%	7,130	0.0%	75,182	0.0%	336	1,627
	GDF	2,587	0.0%	3,349	0.0%	25,239	0.0%	113	693
	TGO	1,852	0.0%	1,820	0.0%	26,114	0.0%	117	1,053
	BRF	3,103	0.0%	2,571	0.0%	43,699	0.0%	195	397
ETF Futures	ETF	78,451	0.2%	39,337	0.1%	705,915	0.2%	3,151	9,675
ETF Options	ETO	7,215	0.0%	5,497	0.0%	60,508	0.0%	270	1,641
FX Futures	RHF	550	0.0%	279	0.0%	6,163	0.0%	28	240
	RTF	3,928	0.0%	1,943	0.0%	31,795	0.0%	142	206
	XEF	1,383	0.0%	808	0.0%	16,706	0.0%	75	196
	XJF	4,044	0.0%	2,471	0.0%	37,141	0.0%	166	207
	XAF	1,069	0.0%	952	0.0%	10,791	0.0%	48	158
	XBF	3,035	0.0%	1,204	0.0%	18,206	0.0%	81	103
FX Options	RHO	--	--	0	0.0%	0	0.0%	0	--
	RTO	--	--	0	0.0%	0	0.0%	0	--
Total		34,835,976	100.0%	28,792,122	100.0%	354,655,914	100%	1,583,285	989,699

**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, **SOF:** Taiwan Semiconductor 30 Futures, **SHF:** Shipping and Transportation Sector 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 2022: Taiwan Semiconductor 30 Futures (SOF) and Shipping and Transportation Sector Futures (SHF)
- De-listed in September 2022: Taiwan 50 Futures (T5F), USD/CNH FX Options (RHO), and USD/CNT FX Options (RTO)

- Distribution of Participants**

Participants		Jan-Nov 2022		2021		2020	
Retail Investors		48.54%		48.27%		48.04%	
Institutional Investors	Futures Proprietary Trading	51.46%	18.96%	51.73%	19.19%	51.96%	24.93%
	Securities Proprietary Trading		0.44%		0.28%		0.26%
	Foreign Investors		31.39%		31.46%		26.03%
	Securities Investments Trusts		0.15%		0.15%		0.21%
	Commodity Pool Operators		0.08%		0.06%		0.04%
	Other Institutional Investors		0.45%		0.59%		0.49%

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