



I. News and Events

- **TAIFEX to Launch TXO and MTX Bi-Weekly Contracts and Applies DPBM to ETF Options**

On November 9, Taiwan Futures Exchange (TAIFEX) will launch bi-weekly contracts for TAIEX Options (TXO) and Mini-TAIEX Futures (MTX). The TXO and MTX bi-weekly contracts are listed every Wednesday and expire on the second Wednesday from the listing date. With introduction of bi-weekly contracts, TAIFEX provides weekly, bi-weekly, monthly as well as quarterly contracts of TXO and MTX on each trading day, enabling market participants to implement strategic and arbitrage trading with more accuracy and flexibility.

Meanwhile, on November 7, ETF Options are applicable to the Dynamic Price Banding Mechanism (DPBM), which currently covers all of TAIFEX's futures products, as well as Equity Index and ETF Options. For more information, please visit [here](#).

- **TAIFEX Re-Granted CFTC's Commission Certification for TX and MTX**

The U.S. Commodity Futures Trading Commission (CFTC) re-granted Commission Certification for TAIFEX's TAIEX Futures (TX) and Mini-TAIEX Futures (MTX) contracts on October 24. As a result, TX and MTX can now be offered and sold to U.S. participants through eligible brokers. The underlying index of TX and MTX has met the definition of a broad-based security index again since 2022 with its single component security's weighting below 30%.

- **New Single Stock Futures and Equity Options Added**

To provide investors with more trading and hedging tools, on November 1, TAIFEX listed three more Single Stock Futures (STFs) on Pan Jit International Inc. (2481), Asia Vital Components Co., Ltd. (3017) and Sercomm Corp. (5388), along with three more new Equity Options (STOs) on Eva Airways Corp. (2618), Shin Kong Financial Holding Co., Ltd. (2888) and Unimicron Technology Corp. (3037). In total, TAIFEX now offers 242 STFs and 50 STOs for investors to implement hedging and trading strategies. Please visit [here](#) for the full list of STFs and STOs.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume October 2022		ADV Jan-Oct 2022	Month-End OI Oct 2022
		October 2022		October 2021					
Index Futures	TX	4,229,753	11.9%	3,204,292	11.3%	36,320,895	11.4%	179,806	79,203
	MTX	7,973,474	22.3%	5,846,347	20.6%	67,024,994	21.0%	331,807	59,410
	TE	60,227	0.2%	43,236	0.2%	570,428	0.2%	2,824	2,630
	ZEF	100,073	0.3%	82,552	0.3%	935,912	0.3%	4,633	2,322
	TF	42,762	0.1%	23,882	0.1%	454,700	0.1%	2,251	2,253
	ZFF	19,724	0.1%	--	--	188,334	0.1%	932	1,149
	XIF	3,265	0.0%	4,835	0.0%	33,357	0.0%	165	279
	GTF	610	0.0%	674	0.0%	7,442	0.0%	37	68
	G2F	1,173	0.0%	4,267	0.0%	20,267	0.0%	100	118
	T5F	--	--	388	0.0%	1,046	0.0%	6	--
	TJF	1,546	0.0%	4,255	0.0%	19,271	0.0%	95	136
	SPF	3,438	0.0%	2,341	0.0%	33,172	0.0%	164	215
	UDF	71,463	0.2%	71,828	0.3%	774,682	0.2%	3,835	3,773
	UNF	110,006	0.3%	52,062	0.2%	1,157,479	0.4%	5,730	2,232
	BTF	1,082	0.0%	372	0.0%	8,360	0.0%	41	30
	E4F	353	0.0%	127	0.0%	10,817	0.0%	54	1
	F1F	6,930	0.0%	6,983	0.0%	63,500	0.0%	314	1,067
	SOF	8,713	0.0%	--	--	28,778	0.0%	323	189
	SHF	725	0.0%	--	--	6,628	0.0%	74	116
	Index Options	TXO	18,762,651	52.6%	14,195,716	50.1%	164,765,146	51.5%	815,669
TEO		9,770	0.0%	8,381	0.0%	120,819	0.0%	598	1,501
TFO		12,257	0.0%	6,456	0.0%	123,772	0.0%	613	2,487
Single Stock Futures	STF	4,153,014	11.6%	4,683,818	16.5%	46,173,717	14.4%	228,583	453,611
Equity Options	STO	972	0.0%	5,619	0.0%	34,744	0.0%	172	374
Commodities Futures and Options	TGF	6,401	0.0%	5,132	0.0%	66,618	0.0%	330	558
	GDF	1,606	0.0%	3,130	0.0%	22,652	0.0%	112	674
	TGO	3,864	0.0%	1,685	0.0%	24,262	0.0%	120	353
	BRF	2,315	0.0%	949	0.0%	40,596	0.0%	201	181
ETF Futures	ETF	71,787	0.2%	53,035	0.2%	627,464	0.2%	3,106	9,463
ETF Options	ETO	6,120	0.0%	4,576	0.0%	53,293	0.0%	264	1,147
FX Futures	RHF	726	0.0%	962	0.0%	5,613	0.0%	28	260
	RTF	1,940	0.0%	5,295	0.0%	27,867	0.0%	138	250
	XEF	2,228	0.0%	2,255	0.0%	15,323	0.0%	76	223
	XJF	4,296	0.0%	2,349	0.0%	33,097	0.0%	164	278
	XAF	1,885	0.0%	414	0.0%	9,722	0.0%	48	90
	XBF	5,557	0.0%	968	0.0%	15,171	0.0%	75	237
FX Options	RHO	--	--	0	0.0%	0	0.0%	0	--
	RTO	--	--	0	0.0%	0	0.0%	0	--
Total		35,682,706	100.0%	28,329,181	100.0%	319,819,938	100%	1,583,267	1,108,886

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-Oct 2022		2021		2020	
Retail Investors		48.69%		48.27%		48.04%	
Institutional Investors	Futures Proprietary Trading	51.31%	18.51%	51.73%	19.19%	51.96%	24.93%
	Securities Proprietary Trading		0.45%		0.28%		0.26%
	Foreign Investors		31.68%		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		0.44%		0.59%		0.49%

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