



I. News and Events

- **TAIFEX to Launch Bi-Weekly Contracts for TXO and MTX**

Taiwan Futures Exchange (TAIFEX) is set to roll out bi-weekly contracts for TAIEX Options (TXO) and Mini-TAIEX Futures (MTX) in November, 2022. The TXO and MTX bi-weekly contracts will be listed every Wednesday and expire on the second Wednesday from the listing date. Following the listing cycle, both weekly and bi-weekly contracts will be available for trading on each trading day. In addition to the existing monthly contracts, the launch of bi-weekly contracts provides participants with more accuracy and flexibility for their strategic and arbitrage trading.

- **TAIFEX Obtained the CFTC's No-Action Relief for the Swaps Central Clearing Services**

TAIFEX obtained the Commodity Futures Trading Commission's (CFTC) No-Action Relief for the swaps central clearing services with effect from September 15, 2022. The Relief allows TAIFEX to clear proprietary swap transactions for U.S. clearing members, marking a milestone for TAIFEX's OTC derivatives central clearing business.

- **TAIFEX Participates in the "Ring the Bell for Financial Literacy" Campaign**

To highlight the importance of investor education, TAIFEX will kick off a simulated trading competition for college students on October 17 and run till December 21, 2022, to echo the "Ring the Bell for Financial Literacy" initiative as part of the World Investor Week co-hosted by the International Organization of Securities Commissions (IOSCO) and the World Federation of Exchanges (WFE). The competition enables students to conduct mock trading of TAIFEX products while honing trading strategies and risk management skills.

- **Market Close for National Day**

In observance of the National Day, TAIFEX will be closed for trading on Monday, October 10.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume September 2022		ADV Jan-Sep 2022	Month-End OI Sep 2022
		September 2022		September 2021					
Index Futures	TX	3,668,450	11.9%	3,178,251	11.3%	32,091,142	11.3%	176,325	80,712
	MTX	6,833,596	22.2%	5,540,912	19.7%	59,051,520	20.8%	324,459	67,712
	TE	56,772	0.2%	43,164	0.2%	510,201	0.2%	2,803	2,913
	ZEF	95,008	0.3%	72,129	0.3%	835,839	0.3%	4,593	2,759
	TF	39,480	0.1%	26,163	0.1%	411,938	0.1%	2,263	2,352
	ZFF	15,934	0.1%	--	--	168,610	0.1%	926	541
	XIF	2,615	0.0%	4,913	0.0%	30,092	0.0%	165	180
	GTF	966	0.0%	817	0.0%	6,832	0.0%	38	77
	G2F	1,887	0.0%	2,540	0.0%	19,094	0.0%	105	125
	T5F	1	0.0%	489	0.0%	1,046	0.0%	6	0
	TJF	1,293	0.0%	3,314	0.0%	17,725	0.0%	97	132
	SPF	3,420	0.0%	1,969	0.0%	29,734	0.0%	163	221
	UDF	74,187	0.2%	64,344	0.2%	703,219	0.2%	3,864	1,300
	UNF	125,088	0.4%	45,403	0.2%	1,047,473	0.4%	5,755	3,139
	BTF	2,776	0.0%	627	0.0%	7,278	0.0%	40	131
	E4F	501	0.0%	712	0.0%	10,464	0.0%	57	33
	F1F	9,910	0.0%	6,368	0.0%	56,570	0.0%	311	865
	SOF	6,371	0.0%	--	--	20,065	0.0%	291	174
	SHF	2,207	0.0%	--	--	5,903	0.0%	86	153
	Index Options	TXO	15,803,942	51.3%	14,393,531	51.1%	146,002,495	51.4%	802,212
TEO		6,445	0.0%	9,155	0.0%	111,049	0.0%	610	1,344
TFO		7,021	0.0%	8,218	0.0%	111,515	0.0%	613	2,007
Single Stock Futures	STF	3,931,480	12.8%	4,703,745	16.7%	42,020,703	14.8%	230,883	495,193
Equity Options	STO	2,691	0.0%	6,236	0.0%	33,772	0.0%	186	965
Commodities Futures and Options	TGF	6,287	0.0%	4,911	0.0%	60,217	0.0%	331	461
	GDF	2,842	0.0%	2,793	0.0%	21,046	0.0%	116	707
	TGO	2,952	0.0%	1,463	0.0%	20,398	0.0%	112	1,576
	BRF	3,935	0.0%	1,465	0.0%	38,281	0.0%	210	118
ETF Futures	ETF	63,584	0.2%	52,727	0.2%	555,677	0.2%	3,053	9,005
ETF Options	ETO	4,729	0.0%	4,879	0.0%	47,173	0.0%	259	1,337
FX Futures	RHF	648	0.0%	1,160	0.0%	4,887	0.0%	27	64
	RTF	3,250	0.0%	5,873	0.0%	25,927	0.0%	142	105
	XEF	3,888	0.0%	2,020	0.0%	13,095	0.0%	72	229
	XJF	4,579	0.0%	928	0.0%	28,801	0.0%	158	229
	XAF	1,043	0.0%	777	0.0%	7,837	0.0%	43	113
	XBF	2,511	0.0%	946	0.0%	9,614	0.0%	53	123
FX Options	RHO	0	0.0%	0	0.0%	0	0.0%	0	0

TAIFEX Newsletter								No. 204	October 2022
Contract	Ticker Symbol	Monthly Volume				YTD Volume September 2022		ADV Jan-Sep 2022	Month-End OI Sep 2022
		September 2022		September 2021					
	RTO	0	0.0%	0	0.0%	0	0.0%	0	0
Total		30,792,289	100.0%	28,192,942	100.0%	284,137,232	100.0%	1,561,194	1,105,448

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 June 2022: Taiwan Semiconductor 30 Futures (SOF) and Shipping and Transportation Sector Futures (SHF)
- Launched in December 2021: Mini Finance Sector Futures (ZFF)

• Distribution of Participants

Participants		Jan-Sep 2022		2021		2020	
Retail Investors		48.74%		48.27%		48.04%	
Institutional Investors	Futures Proprietary Trading	51.26%	18.43%	51.73%	19.19%	51.96%	24.93%
	Securities Proprietary Trading		0.45%		0.28%		0.26%
	Foreign Investors		31.71%		31.46%		26.03%
	Securities Investments Trusts		0.15%		0.15%		0.21%
	Commodity Pool Operators		0.09%		0.06%		0.04%
	Other Institutional Investors		0.43%		0.59%		0.49%

Disclaimer:

Data and information is provided for informational purposes only, and is not intended for trading purposes. Taiwan Futures Exchange (“TAIFEX”) shall not be liable for any error, delay, stagnation, omission or interruption in the content, or for any actions taken in reliance thereon.

All contents, including but not limited to textual accounts, writings, graphics, photographs, images, files, data, information and trading information, contained in this document is owned, controlled or licensed by or to TAIFEX, and is protected by copyright, patent, trademark, various other intellectual property rights and the Chapter of Ownership in the Civil Code. Without TAIFEX’s express prior written consent, no part of these contents may be used, modified, recopied, reproduced, publicly displayed, adapted, distributed, issued, disclosed or in any ways that may infringe TAIFEX’s proprietary rights. The meaning of aforementioned “Distribute” indicates, including but not limited, to relay, release, lend, lease, or sell to any third party.