



## I. News and Events

- **Trading in Products and Night Session Continues to Grow in February**

Taiwan Futures Exchange (TAIFEX) reported a total volume of 24,932,457 contracts with an average daily volume (ADV) of 1,662,164 contracts traded in the month. Continuing its stellar performance in 2021, Single Stock Futures (STF) showed steady growth and marked an increase of 16.70% to 282,478 contracts in monthly ADV year-over-year (YoY), while in the offshore equity index category, Nasdaq-100 Futures and DJIA Futures posted monthly ADV growth of 97.37% to 6,927 contracts and 37.80% to 5,193 contracts, respectively. The Mini Electronics Sector Futures, launched in June 2021, also saw ADV growth of 9.15% to 3,960 contracts in February as compared to last year. Meanwhile, the ADV of overnight trading rose 26.71% in the month over the same period of 2021, accounting for 26.69% of the total volume.

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

As the US Daylight Saving Time starts from Sunday, March 13, 2022, the trading hours on the last trading day for the expiring contracts (202203, 202206 and 202209) of S&P 500 Futures (SPF), DJIA Futures (UDF), and Nasdaq-100 Futures (UNF) will end at 9:30 P.M. Taipei Time, while the expiring contracts (202205 to 202212) of Brent Crude Oil Futures (BRF) will cease trading at 2:30 A.M. Taipei Time. Also in line with the start of British Summer Time from Sunday, March 27, 2022, the trading hours on the last trading day for FTSE® 100 Futures (F1F) expiring contracts (202206 and 202209) will end at 5:15 P.M. 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 on Monday, April 4 and Tuesday, April 5, respectively.

## II. Statistics

## • TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume		ADV Jan-Feb 2022	Month-End OI Feb 2022
		Feb 2022		Feb 2021		Feb 2022			
Index Futures	TX	2,666,907	10.7%	2,880,532	12.7%	5,829,981	10.6%	176,666	78,923
	MTX	4,634,388	18.6%	4,346,263	19.2%	9,850,823	17.9%	298,510	61,334
	TE	41,164	0.2%	42,154	0.2%	96,304	0.2%	2,918	2,399
	ZEF	59,396	0.2%	--	--	147,921	0.3%	4,482	1,648
	TF	28,172	0.1%	27,994	0.1%	68,884	0.1%	2,087	2,595
	ZFF	11,177	0.0%	--	--	26,700	0.0%	809	750
	XIF	2,289	0.0%	3,960	0.0%	6,661	0.0%	202	145
	GTF	1,268	0.0%	1,391	0.0%	2,912	0.0%	88	109
	G2F	2,206	0.0%	11,530	0.1%	4,215	0.0%	128	138
	T5F	111	0.0%	1,359	0.0%	384	0.0%	12	33
	TJF	2,525	0.0%	1,519	0.0%	6,452	0.0%	196	108
	SPF	3,097	0.0%	4,941	0.0%	7,552	0.0%	229	573
	UDF	77,892	0.3%	48,988	0.2%	147,899	0.3%	4,482	1,454
	UNF	103,905	0.4%	45,625	0.2%	224,179	0.4%	6,793	4,673
	BTF	440	0.0%	793	0.0%	547	0.0%	17	12
	E4F	1,335	0.0%	731	0.0%	2,364	0.0%	72	3
	F1F	6,262	0.0%	4,744	0.0%	10,498	0.0%	318	373
Index Options	TXO	12,962,019	52.0%	11,999,998	52.9%	29,915,856	54.4%	906,541	473,765
	TEO	7,240	0.0%	2,438	0.0%	23,270	0.0%	705	1,640
	TFO	9,469	0.0%	4,860	0.0%	24,056	0.0%	729	1,637
Single Stock Futures	STF	4,237,166	17.0%	3,146,624	13.9%	8,474,243	15.4%	256,795	503,277
Equity Options	STO	4,307	0.0%	9,908	0.0%	12,044	0.0%	365	1,484
Commodities Futures and Options	TGF	4,139	0.0%	4,658	0.0%	8,974	0.0%	272	509
	GDF	1,049	0.0%	2,191	0.0%	4,093	0.0%	124	521
	TGO	2,069	0.0%	2,084	0.0%	3,217	0.0%	97	273
	BRF	3,798	0.0%	1,760	0.0%	5,665	0.0%	172	277
ETF Futures	ETF	44,727	0.2%	59,118	0.3%	99,264	0.2%	3,008	10,156
ETF Options	ETO	4,562	0.0%	8,473	0.0%	9,217	0.0%	279	1,932
FX Futures	RHF	1,057	0.0%	908	0.0%	1,953	0.0%	59	252
	RTF	1,567	0.0%	5,703	0.0%	4,845	0.0%	147	472
	XEF	461	0.0%	3,010	0.0%	715	0.0%	22	139
	XJF	4,405	0.0%	2,206	0.0%	7,403	0.0%	224	487
	XAF	974	0.0%	1,959	0.0%	1,263	0.0%	38	203
	XBF	914	0.0%	2,645	0.0%	1,294	0.0%	39	84
FX Options	RHO	0	0.0%	0	0.0%	0	0.0%	0	0
	RTO	0	0.0%	0	0.0%	0	0.0%	0	0
<b>Total</b>		<b>24,932,457</b>	<b>100.0%</b>	<b>22,681,067</b>	<b>100.0%</b>	<b>55,031,648</b>	<b>100.0%</b>	<b>1,667,626</b>	<b>1,152,378</b>

**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, **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 2021: Mini Electronics Sector Futures (ZEF)

- **Distribution of Participants**

Participants		Jan-Feb 2022		2021		2020	
<b>Retail Investors</b>		47.58%		48.27%		48.04%	
<b>Institutional Investors</b>	Futures Proprietary Trading	52.42%	19.49%	51.73%	19.19%	51.96%	24.93%
	Securities Proprietary Trading		0.37%		0.28%		0.26%
	Foreign Investors		31.84%		31.46%		26.03%
	Securities Investments Trusts		0.16%		0.15%		0.21%
	Commodity Pool Operators		0.09%		0.06%		0.04%
	Other Institutional Investors		0.46%		0.59%		0.49%

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