



I. News and Events

- **TAIFEX's Market Performance in 2022**

Taiwan Futures Exchange (TAIFEX) closed out 2022 with a total of 384,468,497 contracts, marking the second highest volume and the third consecutive year of over 300 million contracts traded. And, trading in the night session remained active and accounted for 31.48% of the total volume, surging 59.29% compared to 2021's level.

Throughout 2022, of all TAIFEX's flagship products-TAIEX Futures (TX), Mini-TAIEX Futures (MTX) and TAIEX Options (TXO), MTX outstood itself, marking a growth momentum with 8,0176,220 contracts traded, a year-on-year (YoY) increase of 11.68%. Notably, its Nasdaq-100 Futures kept an upward trend from the previous year and recorded a historical high of 1,303,032 contracts, up 67.55% YoY. DJIA Futures also grew 12.40% YoY to 893,386 contracts. In addition, foreign institutional investors remained steady, accounting for 31.21% of TAIFEX's total trading volume.

- **ESMA Granted TAIFEX a Third -Country CCP Recognition**

TAIFEX received the recognition as a Tier 1 third-country central counterparty (TC-CCP) under the European Markets Infrastructure Regulation (EMIR) by the European Securities and Markets Authority (ESMA) with effect from 31 December 2022. The recognition marks another milestone for European Union financial institutions to be able to manage efficiently their trade exposure to TAIFEX in respect of OTC derivatives and ETD transactions with lower capital requirements, and therefore can further facilitate their participation in Taiwan's market.

Previously, TAIFEX obtained the Commodity Futures Trading Commission's (CFTC) No-Action Relief for the swaps central clearing services, allowing TAIFEX to clear proprietary swap transactions for U.S. persons or affiliates of U.S. persons.

- **Market Close for Chinese New Year**

In observance of the Chinese New Year Holiday, TAIFEX will be closed for trading from Wednesday, January 18 through Friday, January 27, and resume trading on Monday, January 30. Please note that Tuesday, January 17 is the last trading day before the Chinese New Year Holiday.

II. Statistics

• TAIFEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume December 2022		ADV Jan-Dec 2022	Month-End OI Dec 2022
		December 2022		December 2021					
Index Futures	TX	3,249,384	10.9%	2,674,044	9.7%	43,131,571	11.2%	175,332	81,419
	MTX	6,392,398	21.4%	4,614,250	16.7%	80,176,220	20.9%	325,920	53,212
	TE	45,461	0.2%	37,142	0.1%	666,872	0.2%	2,711	3,003
	ZEF	97,603	0.3%	67,625	0.2%	1,118,123	0.3%	4,545	2,183
	TF	30,528	0.1%	26,023	0.1%	519,165	0.1%	2,110	1,474
	ZFF	14,381	0.0%	7,805	0.0%	222,373	0.1%	904	657
	XIF	3,094	0.0%	3,583	0.0%	40,178	0.0%	163	292
	GTF	505	0.0%	846	0.0%	8,420	0.0%	34	64
	G2F	1,577	0.0%	4,291	0.0%	23,560	0.0%	96	120
	T5F	--	--	437	0.0%	1,046	0.0%	6	0
	TJF	1,526	0.0%	2,369	0.0%	22,024	0.0%	90	110
	SPF	2,752	0.0%	3,016	0.0%	37,582	0.0%	153	172
	UDF	65,048	0.2%	90,742	0.3%	893,386	0.2%	3,632	3,244
	UNF	65,068	0.2%	111,771	0.4%	1,303,032	0.3%	5,297	2,817
	BTF	2,124	0.0%	267	0.0%	11,562	0.0%	47	128
	E4F	890	0.0%	141	0.0%	12,150	0.0%	49	18
	F1F	3,408	0.0%	8,602	0.0%	71,783	0.0%	292	280
	SOF	4,085	0.0%	--	--	38,115	0.0%	287	171
	SHF	302	0.0%	--	--	7,132	0.0%	54	45
Index Options	TXO	16,143,565	54.2%	14,407,977	52.3%	200,743,525	52.2%	816,031	363,908
	TEO	4,085	0.0%	6,907	0.0%	131,112	0.0%	533	915
	TFO	9,918	0.0%	6,619	0.0%	145,919	0.0%	593	2,011
Single Stock Futures	STF	3,582,328	12.0%	5,405,005	19.6%	53,956,009	14.0%	219,333	424,516
Equity Options	STO	1,670	0.0%	7,476	0.0%	39,296	0.0%	160	249
Commodities Futures and Options	TGF	6,536	0.0%	5,320	0.0%	81,718	0.0%	332	386
	GDF	1,995	0.0%	3,474	0.0%	27,234	0.0%	111	617
	TGO	2,590	0.0%	1,732	0.0%	28,704	0.0%	117	372
	BRF	1,163	0.0%	2,284	0.0%	44,862	0.0%	182	120
ETF Futures	ETF	62,194	0.2%	43,005	0.2%	768,109	0.2%	3,122	8,794
ETF Options	ETO	7,140	0.0%	4,589	0.0%	67,648	0.0%	275	1,212
FX Futures	RHF	223	0.0%	1,075	0.0%	6,386	0.0%	26	59
	RTF	2,254	0.0%	4,430	0.0%	34,049	0.0%	138	38
	XEF	1,621	0.0%	429	0.0%	18,327	0.0%	75	41
	XJF	2,970	0.0%	2,720	0.0%	40,111	0.0%	163	140
	XAF	893	0.0%	414	0.0%	11,684	0.0%	47	46
	XBF	1,304	0.0%	548	0.0%	19,510	0.0%	79	55
Total		29,812,583	100.0%	27,556,958	100.0%	384,468,497	100%	1,562,880	952,888

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.

Note :

- Launched in June 2022: Taiwan Semiconductor 30 Futures (SOF) and Shipping and Transportation Sector Futures (SHF)
- Delisted in September 2022: Taiwan 50 Futures (T5F)

- Distribution of Participants**

Participants		Jan-Dec 2022		2021		2020	
Retail Investors		48.47%		48.27%		48.04%	
Institutional Investors	Futures Proprietary Trading	51.53%	19.20%	51.73%	19.19%	51.96%	24.93%
	Securities Proprietary Trading		0.44%		0.28%		0.26%
	Foreign Investors		31.21%		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%

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.