



I. News and Events

- TAIFEX Published 2021 Holiday Calendar**

The Taiwan Futures Exchange (TAIFEX) will observe the following holidays in 2021, and the market will be closed accordingly.

Date	Holiday
Friday, January 1	New Year's Day
Wednesday, February 10 – Tuesday, February 16	Chinese New Year (February 5 is the last trading day before the Chinese New Year; February 8 – 9 are business days but the market will not open for trading)
Monday, March 1	Adjusted Holiday for Peace Memorial Day (February 28)
Friday, April 2	Adjusted Holiday for Children's Day (April 4)
Monday, April 5	Adjusted Holiday for Tomb Sweeping Day (April 4)
Friday, April 30	Adjusted Holiday for Labor Day (May 1)
Monday, June 14	Dragon Boat Festival
Monday, September 20	Adjusted Holiday
Tuesday, September 21	Mid-Autumn Festival
Monday, October 11	Adjusted Holiday for National Day (October 10)
Friday, December 31	Adjusted Holiday for New Year's Day (January 1, 2022)

- TAIFEX Received CFTC Commission Certification for TAIEX FTSE® 100 Futures**

TAIFEX FTSE® 100 Futures, newly debuted on November 23, has been granted Commission Certification by the U.S. Commodity Futures Trading Commission (CFTC) and can now be offered to US persons. To date, TAIFEX has obtained CFTC's Commission Certification for 11 products, including its two flagship futures - TAIEX Futures and Mini-TAIEX Futures as well as all of its foreign index products - TOPIX Futures, DJIA Futures, S&P 500 Futures and Nasdaq-100 Futures.

- TAIFEX Poised to Set Annual Record Volume**

TAIFEX's trading volume reached 309,697,676 contracts on November 30, surpassing the previous record of 308,083,576 contracts in 2018. Of all core products, Mini-TAIEX Futures (MTX) posted the strongest growth, with a significant increase of 102.1% YoY to 55,231,745 contracts. The market volatility triggered by the pandemic is considered as a major factor of soaring demand for risk hedging, which drives up the volume of the derivatives market. Meanwhile, ADV in the after-hours session also rose 57.4% YoY as of November 30, with MTX displaying a robust growth of 141.7%. Contracts traded overnight represented 27.7% of the market's total volume, up from 22.9% of the same period in 2019.

II. Statistics

• TAIEX Trading Volume

Contract	Ticker Symbol	Monthly Volume				YTD Volume Jan-Nov 2020		ADV Jan-Nov 2020	Month-End OI Nov 2020
		Nov 2020		Nov 2019					
Index Futures	TX	3,341,402	12.1%	2,776,539	12.0%	42,804,306	13.8%	192,812	116,216
	MTX	4,516,141	16.4%	2,365,288	10.3%	55,231,745	17.8%	248,792	55,813
	TE	66,175	0.2%	75,376	0.3%	798,371	0.3%	3,596	2,623
	TF	32,154	0.1%	32,593	0.1%	384,407	0.1%	1,732	2,749
	XIF	6,042	0.0%	3,167	0.0%	65,709	0.0%	296	466
	GTF	664	0.0%	3,381	0.0%	14,375	0.0%	65	96
	G2F	21,656	0.1%	14,233	0.1%	118,212	0.0%	532	530
	T5F	3,476	0.0%	4,554	0.0%	29,618	0.0%	133	141
	TJF	3,508	0.0%	15,967	0.1%	68,038	0.0%	306	161
	SPF	10,930	0.0%	23,107	0.1%	250,822	0.1%	1,130	354
	UDF	165,113	0.6%	131,518	0.6%	2,526,240	0.8%	11,379	2,219
	UNF	82,256	0.3%	21,552	0.1%	661,087	0.2%	2,978	1,440
	BTF	4,714	0.0%	0	0.0%	51,027	0.0%	422	98
	E4F	13,585	0.0%	0	0.0%	67,584	0.0%	559	58
	F1F	1,375	0.0%	0	0.0%	1,375	0.0%	229	32
Index Options	TXO	16,850,888	61.1%	15,667,462	67.9%	182,740,529	59.0%	823,156	583,037
	TEO	3,064	0.0%	4,758	0.0%	82,182	0.0%	370	485
	TFO	6,595	0.0%	6,689	0.0%	86,415	0.0%	389	2,212
Single Stock Futures	STF	2,321,923	8.4%	1,745,863	7.6%	21,945,097	7.1%	98,852	251,652
Equity Options	STO	10,920	0.0%	19,252	0.1%	114,509	0.0%	516	3,371
Commodities Futures and Options	TGF	10,461	0.0%	10,339	0.0%	150,861	0.0%	680	805
	GDF	4,358	0.0%	3,037	0.0%	58,192	0.0%	262	459
	TGO	2,286	0.0%	2,999	0.0%	39,036	0.0%	176	757
	BRF	2,611	0.0%	982	0.0%	35,508	0.0%	160	424
ETF Futures	ETF	71,935	0.3%	67,350	0.3%	836,604	0.3%	3,768	16,044
ETF Options	ETO	8,768	0.0%	12,310	0.1%	121,834	0.0%	549	1,750
FX Futures	RHF	2,226	0.0%	4,187	0.0%	39,375	0.0%	177	976
	RTF	6,835	0.0%	15,986	0.1%	165,688	0.1%	746	1,365
	XEF	2,085	0.0%	4,441	0.0%	38,669	0.0%	174	345
	XJF	2,043	0.0%	14,030	0.1%	37,429	0.0%	169	589
	XAF	2,603	0.0%	4,999	0.0%	42,500	0.0%	191	166
	XBF	4,487	0.0%	7,002	0.0%	64,613	0.0%	291	367
FX Options	RHO	24	0.0%	457	0.0%	2,739	0.0%	12	142
	RTO	10	0.0%	3,625	0.0%	22,980	0.0%	104	580
Total		27,583,313	100%	23,063,043	100%	309,697,676	100%	1,395,703	1,048,522

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX Futures, **TE:** Electronic Sector Index Futures, **TF:** Finance Sector Index 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:** Electronic 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 November 2020: FTSE® 100 Futures (F1F)
- Launched in June 2020: F4G TIP TW ESG Futures (E4F) and TIP Taiwan BIO Futures (BTF)

- Distribution of Participants**

Participants		Jan-Nov 2020		2019		2018	
Retail Investors		47.83%		48.07%		48.30%	
Institutional Investors	Futures Proprietary Trading	52.17%	25.00%	51.93%	29.93%	51.70%	30.13%
	Securities Proprietary Trading		0.26%		0.28%		0.34%
	Foreign Investors		26.18%		20.74%		20.26%
	Securities Investments Trusts		0.21%		0.21%		0.20%
	Commodity Pool Operators		0.04%		0.03%		0.04%
	Other Institutional Investors		0.48%		0.74%		0.72%

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