



TAIFEX Information Products

Information from Taiwan's leading futures exchange

- The Taiwan Futures Exchange (TAIFEX) was established in 1997
- TAIFEX currently lists and trades a total of nearly 300 products, covering a wide range of product categories, including stock index, single stock, gold and currency futures and options
- TAIFEX calculates strategy indices (in cooperation with Taiwan Index Plus Corporation) and volatility indices
- Deutsche Börse is the licensor of TAIFEX Information Products to international (non-Taiwanese) Customers

Overview: TAIFEX Information Products

	TAIFEX Derivatives Market Ultra/TAIFEX Derivatives Market Ultra Domestic	TAIFEX Derivatives Market/TAIFEX Derivatives Market Domestic	TAIFEX Volatility Indices/TAIFEX Volatility Indices Domestic
Features	<ul style="list-style-type: none"> ▪ Ultra Information Product ▪ Includes Information on all derivatives tradeable on TAIFEX including TAIEX futures and options and Mini-TAIEX futures as well as strategy indices ▪ Provides un-netted pre-trade Information (i.e. bids and offers are distributed as they occur) ▪ Price aggregated order book data up to order book depth 5 ▪ Un-netted post-trade Information ▪ Available in level 1 and level 2* 	<ul style="list-style-type: none"> ▪ Core Information Product ▪ Includes data on all derivatives tradeable on TAIFEX including TAIEX futures and options and Mini-TAIEX futures as well as strategy indices ▪ Provides netted pre-trade Information (i.e. bids and offers are distributed 8 times per second) ▪ Price aggregated order book data up to order book depth 5 ▪ Netted post-trade information (i.e. traded prices etc. are distributed 8 times per second) ▪ Available in level 1 and level 2* 	<ul style="list-style-type: none"> ▪ Core information product ▪ Provides index data from Taiwan's leading derivatives exchange ▪ Contains data for the TAIEX Options Volatility Index calculated using the VIX formula of Standard & Poor's
Access	<ul style="list-style-type: none"> ▪ The Information Products are disseminated via direct data feeds from TAIFEX and indirectly through Information providers (vendors). A list of vendors can be found at Real-time Data > Vendor list">https://www.mds.deutsche-boerse.com/mds-de/> Real-time Data > Vendor list. 		

* Level 1 provides the best bid and ask price along with the respective order volumes and corresponding Reference Data, level 2 contains all Information provided in level 1 but includes the five best bid and ask prices and the respective volumes

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