



TAIFEX Derivatives Market

Market data from Taiwan Futures Exchange

Taiwan Futures Exchange (TAIFEX), the only derivatives exchange in Taiwan, was established in 1997. Today, more than 300 products are listed and traded. They cover a wide range of categories, including stock index futures and options, interest rate futures, single stock futures, equity options, gold futures and options, and currency futures.

TAIFEX's flagship products TAIEX futures, TAIEX options and Mini-TAIEX futures are three of the most successful equity index derivatives contracts in Asia. TAIEX (the Taiwan Stock Exchange Capitalization Weighted Stock Index) is the most widely followed of all Taiwan Stock Exchange Corporation (TWSE) indices and includes all listed stocks (excluding preferred stocks, full-delivery stocks and newly listed stocks, which are listed for less than one calendar month).

In 2015, trading volume at TAIFEX reached 264 million contracts. This represented an all-time high and meant that average daily trading volume exceed 1 million contracts.

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- The information product TAIFEX Derivatives Market provides level 1 and level 2 market data from TAIFEX
- 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

Data licensing

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Data availability

The information product is disseminated via direct data feeds from TAIFEX and indirectly through information providers (vendors). A list of vendors can be found at www.mds.deutsche-boerse.com > Information > Real-time market data > Vendor list.

More information

For more information about TAIFEX and its products please go to www.taifex.com.tw.

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