

TAIFEX to Deliver Real-Time Market Data Feed from March 2020

The Taiwan Futures Exchange (TAIFEX) is set to provide real-time market data feed from 23 March 2020 simultaneously with the introduction of continuous trading on Taiwan's stock market, which currently adopts the call auction trading method during trading hours.

TAIFEX has implemented continuous trading since 2002, and existing data feed disseminates a snapshot of prices and volumes of the best five bids and asks every 125 milliseconds (or 8 times a second). Starting from March 2020, market participants and information vendors can choose to connect to the new real-time data feed or the existing feed, depending on their diverse needs.

To facilitate the upcoming new measure, TAIFEX conducted a market-wide test earlier this month to verify the quality and speed of the information transmitted through the new data feed.

With real-time data reflecting the continuous matching of trades on TAIFEX, market participants will be able to gain latest intelligence to market movements and discover trading opportunities. The robust new data feed will also greatly strengthen investors' capabilities of deploying various trading strategies between the cash and futures markets.

In the future, as the speed of order matching becomes in synchronization with information dissemination, accessing real-time market data is expected to trigger more movements and more trading opportunities, and further enhance stability, transparency and price discovery functions of Taiwan's futures market.

About Taiwan Futures Exchange

Taiwan Futures Exchange (TAIFEX), established in 1997, provides a wide range of futures and options across equities, equity indices, FX and commodities. TAIFEX has continuously enhanced its technology and services in trading, clearing and settlement to ensure a fair and orderly marketplace. With a vision to be a world-class exchange befitting the fast-evolving marketplace, TAIFEX is poised to extend its global reach and stands as a primary derivatives exchange in Asia. For further details, please visit TAIFEX website at www.taifex.com.tw.