

TAIFEX 「 FTSE4Good TIP Taiwan ESG Index Futures 」
Contract Specification

Item	Description
Underlying Index	FTSE4Good TIP Taiwan ESG Index
Ticker Symbol	E4F
Trading Hours	<ul style="list-style-type: none"> • 08:45AM-1:45PM Taiwan time Monday through Friday of the regular business days of the Taiwan Stock Exchange • 08:45AM-1:30PM on the last trading day for the delivery month contract
Contract Size	NTD 100 x TAIFEX F4G TIP TW ESG Futures Price
Delivery Months	Spot month, the next two calendar months, and the next three quarterly months
Daily Settlement Price	The daily settlement price is the volume weighted average price, which is calculated by dividing the value of trades by the volume within the last one minute or otherwise determined by TAIFEX according to the Trading Rules.
Daily Price Limit	+/- 10% of previous day's settlement price
Minimum Price Fluctuation	1 index point (NTD 100)
Last Trading Day	The third Wednesday of the delivery month
Settlement	Cash settlement
Final Settlement Day	The same day as the last trading day
Final Settlement Price	The average price of the underlying index disclosed within the last 30 minutes prior to the close of trading on the final settlement day. The method used to calculate the final settlement price is described by TAIFEX.
Position Limit	<ul style="list-style-type: none"> • Any investor's aggregate open same-side positions in the Contract for various delivery months at any time shall not exceed the limit standards announced by TAIFEX.

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	<ul style="list-style-type: none"> • Institutional investors may apply for an exemption from the above limit on trading accounts for hedging purpose. • These position limits are not applicable to omnibus accounts, with the exception of undisclosed omnibus accounts, which accounts are subject to the limits for institutional investors.
Margin	<ul style="list-style-type: none"> • The trading margin and the maintenance margin may not be lower than the publicly announced TAIFEX standard for the initial margin and the maintenance margin. • The initial margin and maintenance margin announced by the TAIFEX shall be based on the clearing margin calculated according to the Taiwan Futures Exchange Corporation Methods and Standards for Receipt of Clearing Margins plus a percentage prescribed by the TAIFEX.

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