

# FTSE® 100 Index Futures

FTSE 100

Launch Date:  
Nov 23,  
2020



Tapping into the UK equity market



Small-sized contract design facilitating greater trading flexibility



TWD denomination

## FTSE® 100 Index Futures Contract Specifications

### Trading Hours(GMT+8)

- Trading days conform to regular exchange trading days
- Regular Session: 8:45~13:45
- After-hours Session
  - ◆ 15:00~5:00. The expiring contract on the last trading day trades until 18:15(17:15 during British Summer Time)

### Contract Size

- TWD 50 x TAIFEX FTSE® 100 Futures Price

### Minimum Price Fluctuation

- 1 index point (TWD 50)

### Delivery Months

- Four months in the March Quarterly Cycle (Mar, Jun, Sep, Dec)

### Daily Price Limit

- 3-Level Price Limits at  $\pm 7\%$ ,  $\pm 13\%$  and  $\pm 20\%$  of the daily settlement price of the preceding regular trading session

### Last Trading Day

- The third Friday of the contract expiration month (If the third Friday is not a scheduled business day of the underlying cash market, the last trading day shall be the preceding business day of the underlying cash market)

### Final Settlement Day

- The first business day following the last trading day

### Final Settlement Price

- The Expiry Value of the FTSE® 100 Index on the last trading day



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