

# Contract Adjustment Notice

## Yuanta/P-shares Taiwan Top 50 ETF (NY ; 0050)

### I. Contract Adjustment-Overall:

Effective Date : 2024/01/17

#### i 、 Contract Adjustment- Futures(eligible to trade in the after-hours session):

Effective as of the after-hours trading session starting from 17:25 on Jan. 16, 2024

Contract Symbol		NYF (Unchanged)
Delivery Months		202401, 202402, 202403, 202406 and 202409
Underlying		10,000 shares of the underlying common stock (ex-dividend)
Multiplier		10,000 (Unchanged)
Adjustment for Position Value	Long side	Adjusted upward by NT \$30,000 per contract
	Short side	Adjusted downward by NT \$30,000 per contract

#### ii 、 Contract Adjustment- Options(NOT eligible to trade in the after-hours session):

Effective as of the regular trading session starting from 8:45 on Jan. 17, 2024

Contract Symbol		NYO becomes NYA
Delivery Months		202401, 202402 and 202403
Underlying		10,000 shares of the underlying common stock (ex-dividend) and NT \$30,000
Multiplier		10,000 (Unchanged)

\*.The contract adjustments subject to the corporate actions of Yuanta Funds. If Yuanta Funds changes the amount of previously announced income distribution one trading day before the effective date of the contract adjustments, the Adjustment for Position Value of futures contract calculated basing on the previously declared dividend may remain the same when the after-hours trading session starts due to limited process time, and will be modified with the newly changed dividend effective from the following regular trading session. If Yuanta Funds changes previously announced income distribution on or after the effective date of contract adjustments, no further changes will be made on the adjusted contracts.

### II. Reintroduction of Standard Options Contracts

Launch Date		2024/01/17
Contract Symbol		NYO
Underlying		10,000 shares of the underlying common stock (ex-dividend)
Delivery Months		202401, 202402 and 202403

### **III. Position Limit of Stock Options**

Positions of adjusted contracts are combined with that of standard contracts.

Please be noted that Taiwan Futures Exchange has its formal Contract Adjustment Notice in Chinese. Should any discrepancy between the Chinese version and the English translation exist, the Chinese text shall govern.