Trading Suspension and Contract Adjustment Notice

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

I. Trading Suspension and Contract Adjustment

Subject：Split of Yuanta/P-shares Taiwan Top 50 ETF (0050) will take effect, with new beneficiary certificates to begin trading on June 18, 2025.

Trading Suspension Period：

NYF and SRF：2025/6/10 17:25 ~ 2025/6/18 05:00

NYO：2025/6/11~2025/6/17

Contract Adjustment Effective Date and Trading Resumption Date：2025/6/18

II. Contract Adjustment-Overall:

Effective as of the regular trading session starting from 8:45 on Jun. 18, 2025

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

Contract Symbol	NYF becomes NY1
Delivery Months	202506, 202507, 202509, 202512 and 202603
Underlying	40,000 beneficial units of the underlying security
Multiplier	40,000

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

Contract Symbol	SRF becomes SR1
Delivery Months	202506, 202507, 202509, 202512 and 202603
Underlying	4,000 beneficial units of the underlying security
Multiplier	4,000

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

Contract Symbol	NYO becomes NYA
Delivery Months	202506, 202507 and 202509
Underlying	40,000 beneficial units of the underlying security
Multiplier	10,000 (Unchanged)

* Please note that the last trading day of NY1, SR1 and NYA 202506 contracts is June 18, 2025.

III. Reintroduction of Standard Contracts

i、 Futures:

Launch Date	2025/06/18
Contract Symbol	NYF
Underlying	10,000 beneficial units of the underlying security
Delivery Months	202506, 202507, 202509, 202512 and 202603

ii、 Mini Futures:

Launch Date	2025/06/18
Contract Symbol	SRF
Underlying	1,000 beneficial units of the underlying security
Delivery Months	202506, 202507, 202509, 202512 and 202603

iii、 Options:

Launch Date	2025/06/18
Contract Symbol	NYO
Underlying	10,000 beneficial units of the underlying security
Delivery Months	202506, 202507 and 202509

IV. Position Limits

i、 Calculation Units Change to Shares of the Underlying Security

Contract Held	NYF	NY1	SRF	SR1	NYO	NYA
Shares per Contract Counted	10,000	40,000	1,000	4,000	10,000	40,000

ii、 Aggregation of Positions

For the purpose of position limit calculation, positions of NY1, NYF, SR1, SRF are combined; positions of NYA and NYO on the same side (i.e., long or short) are combined.

iii、 Position Limits*

Applicable Period / Position Limits	From 2025/06/18 To 2025/07/16	From 2025/07/17 Until NY1, SR1 and NYA have expired
Individual Trader	160,000,000 beneficial units	40,000,000 beneficial units

Institutional Trader	480,000,000 beneficial units	120,000,000 beneficial units
Market Maker	1,200,000,000 beneficial units	300,000,000 beneficial units

*The position limit calculation converting contracts to shares shall comply with the latest position limit standard applied to the underlying security.

V. Margining Requirements for Combination of Options and Futures Positions

Effective on 2025/6/18

Position Description	Margin Requirements	Remarks
Buy 1 NYF ，Sell 1 NYO Call Option	Margin Required for 1 NYF + Premium for NYO	
Sell 1 NYF ，Sell 1 NYO Put Option		
Buy 1 NY1 ，Sell 1 NYA Call Option	Margin Required for 1 NY1 + Premium for NYA	
Sell 1 NY1 ，Sell 1 NYA Put Option		
Buy 10 SRF，Sell 1 NYO Call Option	Margin Required for 10 SRF + Premium for NYO	
Sell 10 SRF，Sell 1 NYO Put Option		
Buy 10 SR1，Sell 1 NYA Call Option	Margin Required for 10 SR1 + Premium for NYA	
Sell 10 SR1，Sell 1 NYA Put Option		
Buy 4 NYF，Sell 1 NYA Call Option	Margin Required for 4 NYF+ Premium for NYA	Upon adjustment of the contract to 40,000 beneficial interest units for NYA, if the open positions of all series under the contract reaches zero, the application of the associated position combination shall be discontinued.
Sell 4 NYF，Sell 1 NYA Put Option		
Buy 40 SRF，Sell 1 NYA Call Option	Margin Required for 40 SRF+ Premium for NYA	
Sell 40 SRF，Sell 1 NYA Put Option		
Buy 1 NY1，Sell 1 to 4 NYO Call Option	Margin Required for 1 NY1 + Premium for NYO (1 NY1 position could be combined with 1to 4 NYO positions to form combination position	Upon adjustment of the contract to 40,000 beneficial interest units for NY1, if the open positions of all contract months under the contract reaches zero, the application of the associated position combination shall be discontinued.
Sell 1 NY1，Sell 1 to 4 NYO Put Option		

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.