

Contract Adjustment Notice

Taiwan Semiconductor Manufacturing Co., Ltd. (CD ; QF ; 2330)

I. Contract Adjustment-Overall:

Effective Date : 2021/9/16

i 、 Contract Adjustment- Futures:

Contract Symbol		CDF (Unchanged)
Delivery Months [*]		202110, 202112, 202203 and 202206
Underlying		2,000 shares of the underlying common stock (ex-dividend)
Multiplier		2,000 (Unchanged)
Adjustment for Position Value	Long side	Adjusted upward by NT \$5,500 per contract
	Short side	Adjusted downward by NT \$5,500 per contract

ii 、 Contract Adjustment- Mini Futures:

Contract Symbol		QFF (Unchanged)
Delivery Months [*]		202110, 202112, 202203 and 202206
Underlying		100 shares of the underlying common stock (ex-dividend)
Multiplier		100 (Unchanged)
Adjustment for Position Value	Long side	Adjusted upward by NT \$275 per contract
	Short side	Adjusted downward by NT \$275 per contract

* 2021/9/16 is the launch day of contract month 202111, which is not subject to the contract adjustment.

iii 、 Contract Adjustment- Options:

Contract Symbol		CDO becomes CDA
Delivery Months		202110, 202112, 202203 and 202206
Underlying		2,000 shares of the underlying common stock (ex-dividend) and NT \$5,500
Multiplier		2,000 (Unchanged)

II. Reintroduction of Standard Options Contracts

Launch Date	2021/9/16
Contract Symbol	CDO
Underlying	2,000 shares of the underlying common stock (ex-dividend)
Delivery Months	202110, 202112, 202203 and 202206

III. Position Limit of Stock Options

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

The contract adjustments of single stock futures and single stock options shall be subject to the corporate actions announced by the stock issuing company. If the issuing company changes previously announced cash dividends and/or stock dividends on or after the effective date of contract adjustment, no further changes will be made on the adjusted 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.