

Contract Adjustment Notice

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

I. Contract Adjustment-Overall:

Effective Date : 2024/03/18

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 Mar. 15, 2024

Contract Symbol		CDF (Unchanged)
Delivery Months		202403, 202404, 202406, 202409 and 202412
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 \$6,999 per contract
	Short side	Adjusted downward by NT \$6,999 per contract

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

Effective as of the after-hours trading session starting from 17:25 on Mar. 15, 2024

Contract Symbol		QFF (Unchanged)
Delivery Months		202403, 202404, 202406, 202409 and 202412
Underlying		100 shares of the underlying common stock (ex-dividend)
Multiplier		100 (Unchanged)
Adjustment for Position Value	Long side	Adjusted upward by NT \$349 per contract
	Short side	Adjusted downward by NT \$349 per contract

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

Effective as of the regular trading session starting from 8:45 on Mar. 18, 2024

Contract Symbol		CDO becomes CDA
Delivery Months		202403, 202404 and 202406
Underlying		2,000 shares of the underlying common stock (ex-dividend) and NT \$6,999
Multiplier		2,000 (Unchanged)

*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 Taiwan Semiconductor Manufacturing Co., Ltd.(TSMC) changes the amount of previously announced cash dividend 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 TSMC changes previously announced cash dividend distribution on or after the effective date of contract adjustment, no further changes will be made on the adjusted contracts.

II. Reintroduction of Standard Options Contracts

Launch Date	2024/03/18
Contract Symbol	CDO
Underlying	2,000 shares of the underlying common stock (ex-dividend)
Delivery Months	202403, 202404 and 202406

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.