

# Contract Adjustment Notice

## Fubon Financial Holding Co., Ltd. (CE ; 2881)

### I. Contract Adjustment:

#### i. Standard Futures and Options Contracts

Effective Date	2021/9/6
Delivery Months	202109, 202110, 202112, 202203 and 202206
Contract Symbol	CEF becomes CE1 CEO becomes CEA
Underlying	2,200 shares of the underlying common stock (ex-right) and the fair value of subscription rights.
Fair Value of Subscription Rights*	1. The fair value for contract month 202109 is the greater of zero or 76.2417* times the difference between the close price of the underlying stock on <u>the final settlement day</u> and the subscription price. 2. The fair value for contract month 202110, 202112, 202203 and 202206 is the greater of zero or 76.2417 times the difference between the close price of the underlying stock on <u>the final payment day</u> ( 2021/10/18 ) and the subscription price. 3. The fair value shall be rounded down to dollar (NTD dominated).
Multiplier	CE1:2,200 CEA:2,000 (Unchanged)

\*1. Subscription price and the final payment day are subject to the announcement of the issuing company. But it doesn't come into effect if the issuing company changes subscription price or the final payment day or withdraws the rights distribution after the final settlement day. Moreover, if the issuing company adjusts the final payment day, the fair value of subscription rights shall be calculated in accordance with Taiwan Futures Exchange Corporation Trading Rules for Single Stock Futures Contracts article 24 paragraph 4 and Single Stock Options Contracts article 25 paragraph 2.

2. 76.2417 shares are the priority subscription right of holding 2,000 shares of the issuing company. Moreover, if the issuing company withdraws the rights distribution, the fair value of the subscription rights will be canceled.

#### ii. Adjustments Contracts

Effective Date	2021/9/6
Delivery Months	202109
Contract Symbol	CEA becomes CEB
Underlying	2,200 shares of the underlying common stock (ex-right) and NT\$ 6,000 and the fair value of subscription rights.
Fair Value of Subscription Rights*	1. The fair value for contract month 202109 is the greater of zero or 76.2417* times the difference between the close price of the underlying stock on <u>the final settlement day</u> and the subscription

	price. 2. The fair value shall be rounded down to dollar (NTD dominated).
Multiplier	2,000 (Unchanged)

- \*1. Subscription price and the final payment day are subject to the announcement of the issuing company. But it doesn't come into effect if the issuing company changes subscription price or the final payment day or withdraws the rights distribution after the final settlement day. Moreover, if the issuing company adjusts the final payment day, the fair value of subscription rights shall be calculated in accordance with Taiwan Futures Exchange Corporation Trading Rules for Single Stock Options Contracts article 25 paragraph 2.
2. 76.2417 shares are the priority subscription right of holding 2,000 shares of the issuing company. Moreover, if the issuing company withdraws the rights distribution, the fair value of the subscription rights will be canceled.

## II. Reintroduction of Standard Futures and Options Contracts

Launch Date	2021/9/6
Contract Symbol	Futures: CEF Options : CEO
Underlying	2,000 shares of the underlying common stock (ex-right)
Delivery Months	202109, 202110, 202112, 202203 and 202206

## III. Position Limit of Stock Futures and Options

### i. Calculation Units Change to Shares of the Underlying Security

Contract Held	CE1	CEF	CEA	CEB	CEO
Shares per Contract Counted	2,200	2,000	2,200	2,200	2,000

### ii. Aggregation of Positions

For the purpose of position limit calculation, positions of CE1 and CEF are combined; positions of CEA, CEB and CEO on the same side (i.e., long or short) are combined.

### iii. Position Limits\*

Applicable Period	From 2021/09/06 To 2021/10/20	From 2021/10/21 Until CE1, CEA and CEB have expired
Position Limits		
Individual Trader	17,600,000 shares	16,000,000 shares
Institutional Trader	52,800,000 shares	48,000,000 shares
Market Maker	132,000,000 shares	120,000,000 shares

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

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.