

## TAIFEX to Launch Taiwan Semiconductor 30 Futures & Shipping and Transportation Sector Futures

Taiwan Futures Exchange (TAIFEX) will introduce Taiwan Semiconductor 30 Futures (SOF) and Shipping and Transportation Sector Futures (SHF) in late June to provide traders with more choices to manage their risks exposure in Taiwan's Semiconductor sector or Shipping and Transportation sector. The SOF's multiplier is NTD 50 and SHF's is NTD 1,000, with contract value at around NTD 210,000 and NTD 270,000, respectively. Most of the specifications of these two contracts are as same as the specifications of TAIFEX's domestic equity index futures. With regard to the trading hours, SOF is also available for night session in addition to regular session, fully covering the trading hours of the underlying stock markets (including ADRs in the U.S.). Please see below for contract specifications of SOF and SHF.

### TAIFEX Taiwan Semiconductor 30 Index Futures Contract Specifications

Item	Description
Underlying Index	TIP Taiwan Semiconductor Total Market Select 30 Index
Ticker Symbol	SOF
Trading Hours	Trading days are the same as the regular business days of the Taiwan Stock Exchange and the Taipei Exchange <ul style="list-style-type: none"> <li>● Regular trading session: 08:45AM-1:45PM Taiwan time. 08:45AM-1:30PM on the last trading day for the delivery month contract</li> <li>● After-hours trading session: 03:00PM on trading day of TWSE and TPEx - 05:00AM of the following day; no after-hours trading session on the last trading day for the delivery month contract</li> </ul>
Contract Size	NTD 50 x Taiwan Semiconductor 30 Futures Price
Delivery Months	<ul style="list-style-type: none"> <li>● Spot month, the next two calendar months, and the next three quarterly months</li> <li>● Upon expiration of near month, new contract month will be listed for trading beginning on the next regular trading session</li> </ul>
Daily Settlement Price	The daily settlement price is the volume weighted average price, which is calculated by dividing the value of trades by the volume within the last one minute or otherwise determined by TAIFEX according to the Trading Rules.
Daily Price Limit	+/- 10% of daily settlement price of preceding regular trading session.
Minimum Price Fluctuation	1 index point (NTD 50)
Last Trading Day	The third Wednesday of the delivery month
Settlement	Cash settlement
Final Settlement Day	The same day as the last trading day

Final Settlement Price	The average price of the underlying index disclosed within the last 30 minutes prior to the close of trading on the final settlement day. The method used to calculate the final settlement price is described by TAIFEX.
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TIP Taiwan Semiconductor Total Market Select 30 Index (“TIP TWSTMS30 Index”) is owned by the Taiwan Index Plus Corporation (TIP) and the Taipei Exchange (TPEX). The use of TIP Taiwan Semiconductor Total Market Select 30 Index has been authorized by the TIP and the TPEX. The TIP and the TPEX make no warranties and bear no liability with respect to Taiwan Semiconductor 30 Futures.

### **TAIFEX Taiwan Stock Exchange Shipping and Transportation Sector Index Futures Contract Specifications**

Item	Description
Underlying Index	TAIEX Shipping and Transportation Sub-Index
Ticker Symbol	SHF
Trading Hours	Trading days are the same as the regular business days of the Taiwan Stock Exchange and the Taipei Exchange <ul style="list-style-type: none"> <li>● 08:45AM-1:45PM Taiwan time Monday through Friday of the regular business days of the Taiwan Stock Exchange</li> <li>● 08:45AM-1:30PM on the last trading day for the delivery month contract</li> </ul>
Contract Size	NTD 1,000 x Shipping and Transportation Sector Futures Price
Delivery Months	Spot month, the next two calendar months, and the next three quarterly months
Daily Settlement Price	The daily settlement price is the volume weighted average price, which is calculated by dividing the value of trades by the volume within the last one minute of regular trading session, or as otherwise determined by TAIFEX according to the Trading Rules.
Daily Price Limit	+/- 10% of previous day's settlement price
Minimum Price Fluctuation	0.05 index points (NTD 50)
Last Trading Day	The third Wednesday of the delivery month
Settlement	Cash settlement
Final Settlement Day	The same day as the last trading day
Final Settlement Price	The average price of the underlying index disclosed within the last 30 minutes prior to the close of trading on the final settlement day. Method used to calculate final settlement price.

Taiwan Stock Exchange Corporation (“TWSE”) owns all rights, titles, and interests in TAIEX Shipping and Transportation Sub-Index. Taiwan Futures Exchange has been licensed by TWSE to use TAIEX Shipping and Transportation Sub-Index for Shipping and Transportation Sector Futures; provided, however, that Shipping and Transportation Sector Futures is not in any way sponsored, endorsed, sold, or promoted by TWSE and TWSE shall not be liable (whether in negligence or otherwise) for any transaction in connection with Shipping and Transportation Sector Futures based on TAIEX Shipping and Transportation Sub-Index.