

The list of new single stock futures launched on 1st Feb 2024

#	Ticker Symbol	Underlying	Stock Code	Position Limit (Unit : lot)			Shares of underlying security	Margin Rate			
				Individual	Institutional /Proprietary	Market Maker		Group Level	Clearing	Maintenance	Initial
1	SD	CHUNG-HSIN ELECTRIC & MACHINERY MFG. CORP.	1513	4,000	12,000	30,000	2,000	Group1	10.00%	10.35%	13.50%
2	GV	PHIHONG TECHNOLOGY CO., LTD.	2457	2,000	6,000	15,000	2,000	Group1	10.00%	10.35%	13.50%
3	SE	Accton Technology Corp.	2345	Combined with the calculation of OPF position limit (on a pro rata basis of 20:1 contract size)			100	Group2	12.00%	12.42%	16.20%
4	SF	Elite Material Co., Ltd.	2383	Combined with the calculation of PJF position limit (on a pro rata basis of 20:1 contract size)			100	Group2	12.00%	12.42%	16.20%
5	SG	Cathay Global Autonomous and Electric Vehicles ETF	00893	2,000	6,000	15,000	10,000	-	9,000	10,000	13,000
6	SI	Yuanta U.S. Treasury 1-3 Year Bond ETF	00719B	2,000	6,000	15,000	10,000	-	11,000	12,000	15,000

Dynamic Price Banding Mechanism Rejection Base Reference and Rejection Threshold - Futures

Item	Applicable products	Contract month	Rejection base reference	Outright Rejection Threshold	Calendar Spread Rejection Threshold
Domestic Equity Index Futures	TAIEX Futures	Spot month and next calendar month	Most recent closing price of underlying index	1%	1%
		Third calendar month and three quarterly months	Most recent closing price of underlying index	2%	1%
	Mini-TAIEX Futures	Spot month and next calendar month	Most recent closing price of underlying index	1%	1%
		Weekly, Third calendar month and Next three quarterly months	Most recent closing price of underlying index	2%	1%
	Mini-TAIEX Flexible Futures	All expiration days	Most recent closing price of underlying index	2%	—
	Electronics Sector Index Futures	All months	Most recent closing price of underlying index	2%	1%
	Mini Electronics Sector Index Futures	All months	Most recent closing price of underlying index	2%	1%
	Finance Sector Index Futures	All months	Most recent closing price of underlying index	2%	1%
	Mini Finance Sector Index Futures	All months	Most recent closing price of underlying index	2%	1%
	Non-Finance Non-Electronic Sub-Index Futures	All months	Most recent closing price of underlying index	2%	1%
	Taipei Exchange Stock Index Futures	All months	Most recent closing price of underlying index	2%	1%
	TPEX 200 Futures	All months	Most recent closing price of underlying index	2%	1%
	F4G TIP TW ESG Futures	All months	Most recent closing price of underlying index	2%	1%
	TIP Taiwan Bio Futures	All months	Most recent closing price of underlying index	3%	1.5%

Item	Applicable products	Contract month	Rejection base reference	Outright Rejection Threshold	Calendar Spread Rejection Threshold
	Semiconductor 30 Futures	All months	Most recent closing price of underlying index	3%	1.5%
	Shipping and Transportation Sector Futures	All months	Most recent closing price of underlying index	3%	1.5%
Foreign Equity Index Futures	DJIA Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	S&P 500 Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	Nasdaq-100 Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	FTSE® 100 Index Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	TOPIX Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	PHLX Semiconductor Sector Futures	All months	The most recent daily settlement price of the nearest month futures contract	3%	1.5%
Single Stock Futures/ETF Futures	Single Stock Futures	All months	Referred Opening Price of the nearest month contract of the Single Stock Futures	7% (from the contracts opening of the regular trading session to the underlying security opening)	7% (from the contracts opening to the underlying security opening) 3.5% (after the

Item	Applicable products	Contract month	Rejection base reference	Outright Rejection Threshold	Calendar Spread Rejection Threshold
				3.5% (after the underlying security opening and after-hours session)	underlying security opening)
	Yuanta/P-shares Taiwan Top 50 ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	2%	2%
	Yuanta/P-shares Taiwan Dividend Plus ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	2%	2%
	Cathay MSCI Taiwan ESG Sustainability High Dividend Yield ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	2%	2%
	Capital TIP Customized Taiwan ESG Low Carbon 50 ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	2%	2%
	Fubon SSE180 ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%	3.5%
	Yuanta/P-shares SSE50 ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%	3.5%
	Cathay FTSE China A50 ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%	3.5%
	Fubon SZSE 100 Index ETF	All months	Referred Opening Price of the	3.5%	3.5%

Item	Applicable products	Contract month	Rejection base reference	Outright Rejection Threshold	Calendar Spread Rejection Threshold
	Futures		nearest month contract of the ETF futures		
	Capital SZSE SME Price Index ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%	3.5%
	Fubon Vietnam ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%	3.5%
	Yuanta U.S. Treasury 20+ Year Bond ETF Futures	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%	3.5%
	Cathay Global Autonomous and Electric Vehicles ETF	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%	3.5%
	Yuanta U.S. Treasury 1-3 Year Bond ETF	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%	3.5%
FX Futures	USD/CNT FX Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	USD/CNH FX Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	EUR/USD FX Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	USD/JPY FX Futures	All months	The most recent daily settlement price of the	2%	1%

Item	Applicable products	Contract month	Rejection base reference	Outright Rejection Threshold	Calendar Spread Rejection Threshold
			nearest month futures contract		
	GBP/USD FX Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
	AUD/USD FX Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	1%
Commodity Futures	TAIFEX Gold Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	2%
	TAIFEX NT Dollar Gold Futures	All months	The most recent daily settlement price of the nearest month futures contract	2%	2%
	Brent Crude Oil Futures	All months	The most recent daily settlement price of the nearest month futures contract	3%	3%

Dynamic Price Banding Mechanism Rejection Base Reference and Rejection Threshold - Options

Item	Applicable products	Contract month	Rejection base reference	Outright Rejection Threshold
Domestic Equity Index Options	TAIEX Options	Weekly, Spot month	Most recent closing price of underlying index	<p>Prior to the latest volatility parameter of the trading session is available: 2%</p> <p>After the latest volatility parameter of the trading session is available: $2\% \times \text{Delta} \times 2$.</p> <p>✓ When the absolute value of Delta is less than 0.25, Delta value will be replaced with 0.25.</p> <p>✓ When the absolute value of Delta is greater than 0.5, Delta value will be replaced with 0.5</p>
		Next calendar month , third calendar month two quarterly months	Most recent closing price of underlying index	2%
	Electronic Sector Index Options	Spot month	Most recent closing price of underlying index	<p>Prior to the latest volatility parameter of the trading session is available: 2%</p> <p>After the latest volatility parameter of the trading session is available: $2\% \times \text{Delta} \times 2$.</p> <p>✓ When the absolute value of Delta is less than 0.25, Delta value will be replaced with 0.25.</p> <p>✓ When the absolute</p>

Item	Applicable products	Contract month	Rejection base reference	Outright Rejection Threshold
				value of Delta is greater than 0.5, Delta value will be replaced with 0.5
		Next calendar month , third calendar month	Most recent closing price of underlying index	2%
	Finance Sector Index Options	Spot month	Most recent closing price of underlying index	<p>Prior to the latest volatility parameter of the trading session is available: 2%</p> <p>After the latest volatility parameter of the trading session is available: $2\% \times \text{Delta} \times 2$.</p> <p>✓ When the absolute value of Delta is less than 0.25, Delta value will be replaced with 0.25.</p> <p>✓ When the absolute value of Delta is greater than 0.5, Delta value will be replaced with 0.5</p>
		Next calendar month , third calendar month	Most recent closing price of underlying index	2%
Single Stock Options/ETF Options	Single Stock Options	All months	Referred Opening Price of the nearest month contract of the single stock futures	3.5%
	Yuanta/P-shares Taiwan Top 50 ETF Options	All months	Referred Opening Price of the nearest month contract of the ETF futures	2%
	FubonSSE180 ETF Options	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%

Item	Applicable products	Contract month	Rejection base reference	Outright Rejection Threshold
	Yuanta/P-shares SSE50 ETF Options	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%
	Cathay FTSE China A50 ETF Options	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%
	FubonSZSE 100 Index ETF Options	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%
	Capital SZSE SME Price Index ETF Options	All months	Referred Opening Price of the nearest month contract of the ETF futures	3.5%
Commodity Options	Gold Options	All months	The most recent daily settlement price of the nearest month of the NT Dollar Gold futures contract	2%