



6024



群益期貨法人說明會
Investor Conference

June 2025

Declaration

This presentation and relevant information may contain forecasting statements, including but not limited to the Company and its affiliated enterprises' business activities, goals, and plans in the future. A forecasting statement is subject to uncertain factors, including but not limited to incompletely anticipated and controlled variables and risks caused by environmental changes such as domestic and foreign markets, economy, politics, and law. Hence, there may be significant differences between the forecasting statements and the realities in the future.

The forecasting statements of this presentation are based on the present situation to make evaluation and speculation, and the Company neither takes responsibility for updating nor assumes any liabilities. This presentation shall not be regarded as an offer or an invitation to offer of any financial transactions or investments.

Outline

➤ **Business Overview**

- Basic Information
- Operational Highlights
- Financial Statements

➤ Prospect

➤ Corporate Governance & Sustainable Development

Basic Information

Trading members of 12 Exchanges worldwide



Stock Code : 6024

Paid-in Capital : 2.499 billion TWD

Office(s) : 2

Investment Businesses in Hong Kong, Chengdu and Shanghai

Employees : 387 (including subsidiaries)

In Taiwan Capital Futures took the lead in establishing DMA to Foreign Exchanges.

1997 Established with paid-in capital: 200 million

2008 Listed in TPEX

2017 from TPEX-listed to TWSE-listed

**2025
Paid-in Capital:
2.499 billion**

Business Ranking

Item	From Jan. to Apr. 2025	Ranking
Market share of domestic futures and options	9.48%	3
Market share of foreign overall markets	20.4%	2
Notional principal of leverage transaction business	NT\$602.7 billion	1
The asset management scale of managed futures	NT\$758 million	1
Customers' margin	NT\$55.69 billion	2
Consolidated net income before tax	NT\$508 million	2

Financial Data Over The Past Three Years

(NTD'000)				
Item	2025 Jan.~Apr.	2024	2023	2022
Consolidated net income before tax	508,438	1,463,185	1,276,858	957,283
Consolidated net income	414,989	1,192,126	1,011,052	781,353
Net income attributable to shareholders of the parent company	415,562	1,190,927	1,010,196	781,860
Earnings per share (NTD)	1.82	5.66	4.80	3.72

※ 2022、2023 and 2024 Audited by CPA

※ 2025 January - April financial data was the Company's self-assessed financial information

Consolidated Balance Sheet (Summary)

(NTD'000)

Item	Apr 30, 2025	Apr 30, 2024
Total assets	70,605,006	55,837,797
Current assets	69,650,111	54,960,527
Non-current assets	954,895	877,270
Total liabilities	60,356,248	48,208,899
Current liabilities	60,269,843	48,124,020
Non-current liabilities	86,405	84,879
Total equity	10,248,758	7,628,898
Equity attributable to shareholders of the parent company	10,245,150	7,625,094
Capital stock	2,499,376	2,104,376
Capital surplus	3,358,680	1,663,251
Retained earnings	4,301,356	3,801,674
Other equity interests	85,738	55,793
Non-controlling interests	3,608	3,804

※ Financial data was the Company's self-assessed financial information

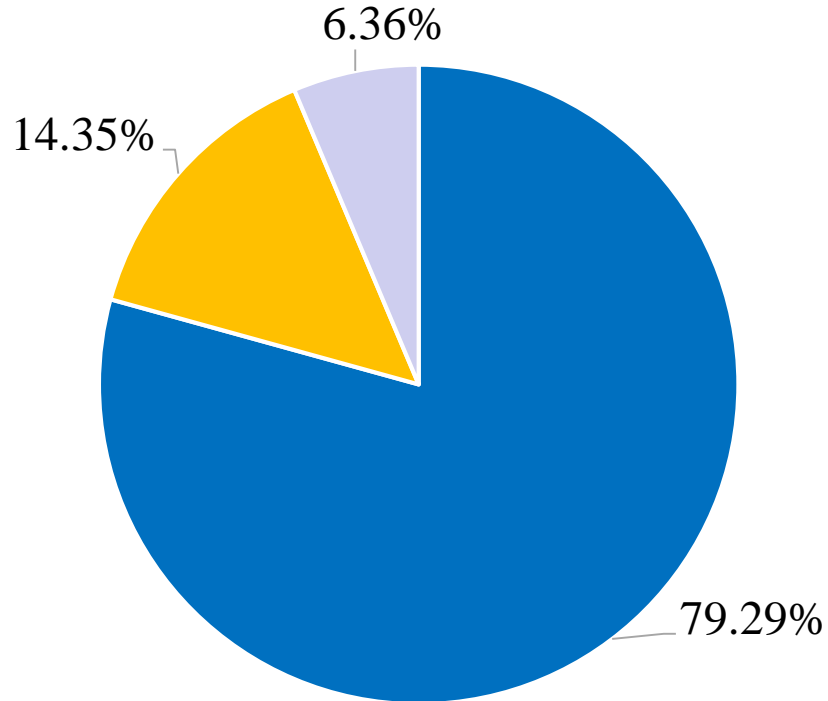
Consolidated Comprehensive Income Statement (Summary)

	(NTD'000)	
Item	Jan.~Apr., 2025	Jan.~Apr., 2024
Revenue	1,104,398	850,885
Operating expenses and costs	1,087,963	809,583
Operating income	16,435	41,302
Other income and expenses	492,003	434,853
Net income before tax	508,438	476,155
Income tax expense	93,449	91,958
Net income	414,989	384,197
Other comprehensive income	(1,542)	68,323
Total comprehensive income	413,447	452,520
Comprehensive income attributable to shareholders of the parent company	414,083	451,645
Earnings per share (NTD)	1.82	1.82

※ Financial data was the Company's self-assessed financial information

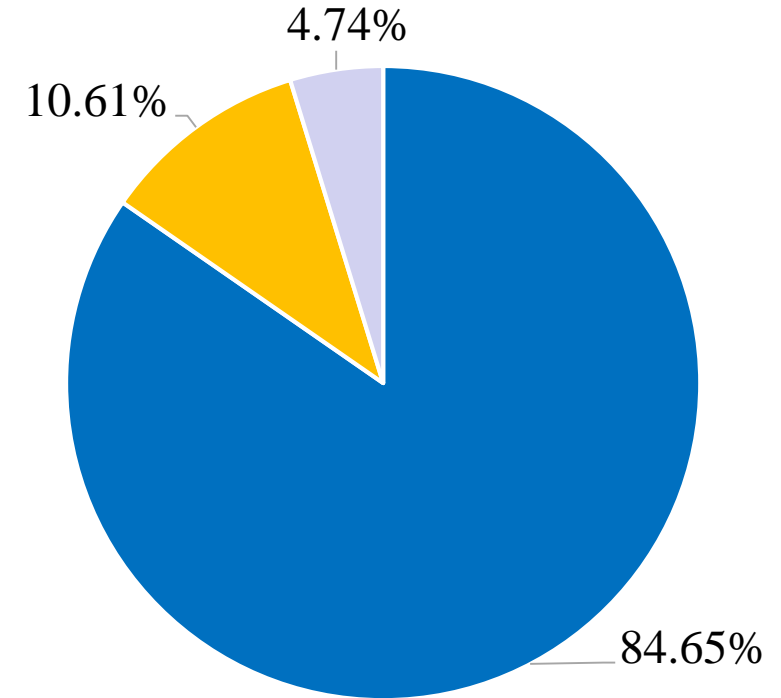
Consolidated Revenue Breakdown By Major Business

Jan.~Apr., 2025



■ Brokerage Business ■ Proprietary Trading ■ LTM Business

Jan.~Apr., 2024



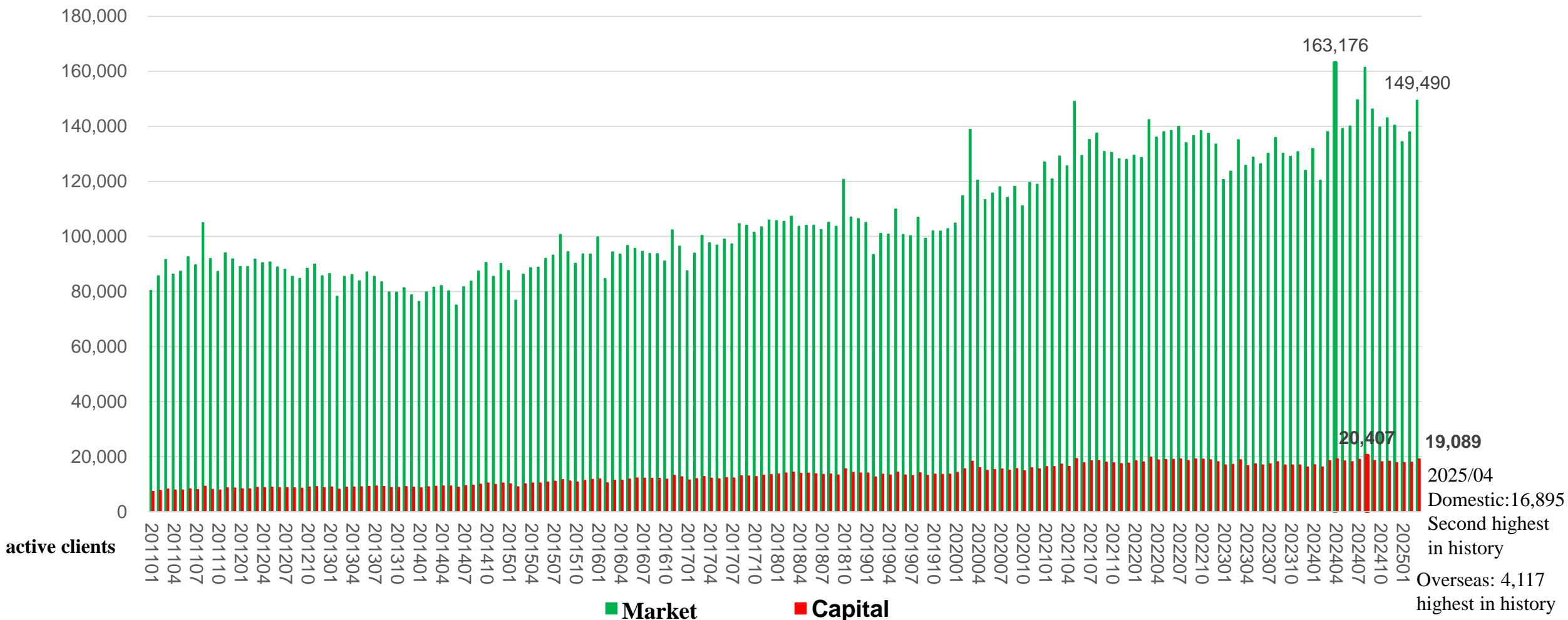
■ Brokerage Business ■ Proprietary Trading ■ LTM Business

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- **Corporate Governance & Sustainable Development**

The number of active clients trading domestic and overseas futures market reached a record high in April 2025



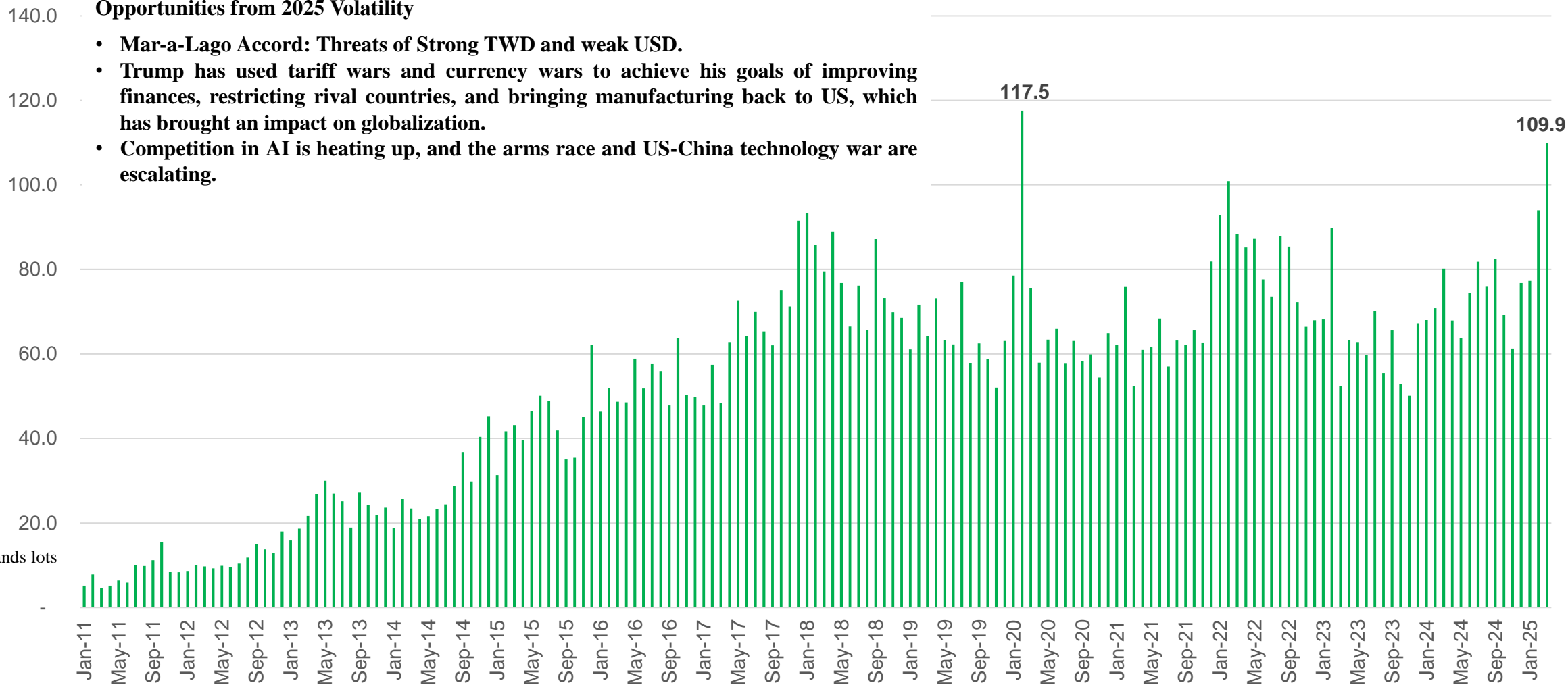
Capital Futures' market share of single stock futures grows with stability



Rich opportunities for 2025 overseas futures markets – The second highest monthly trading volume in history

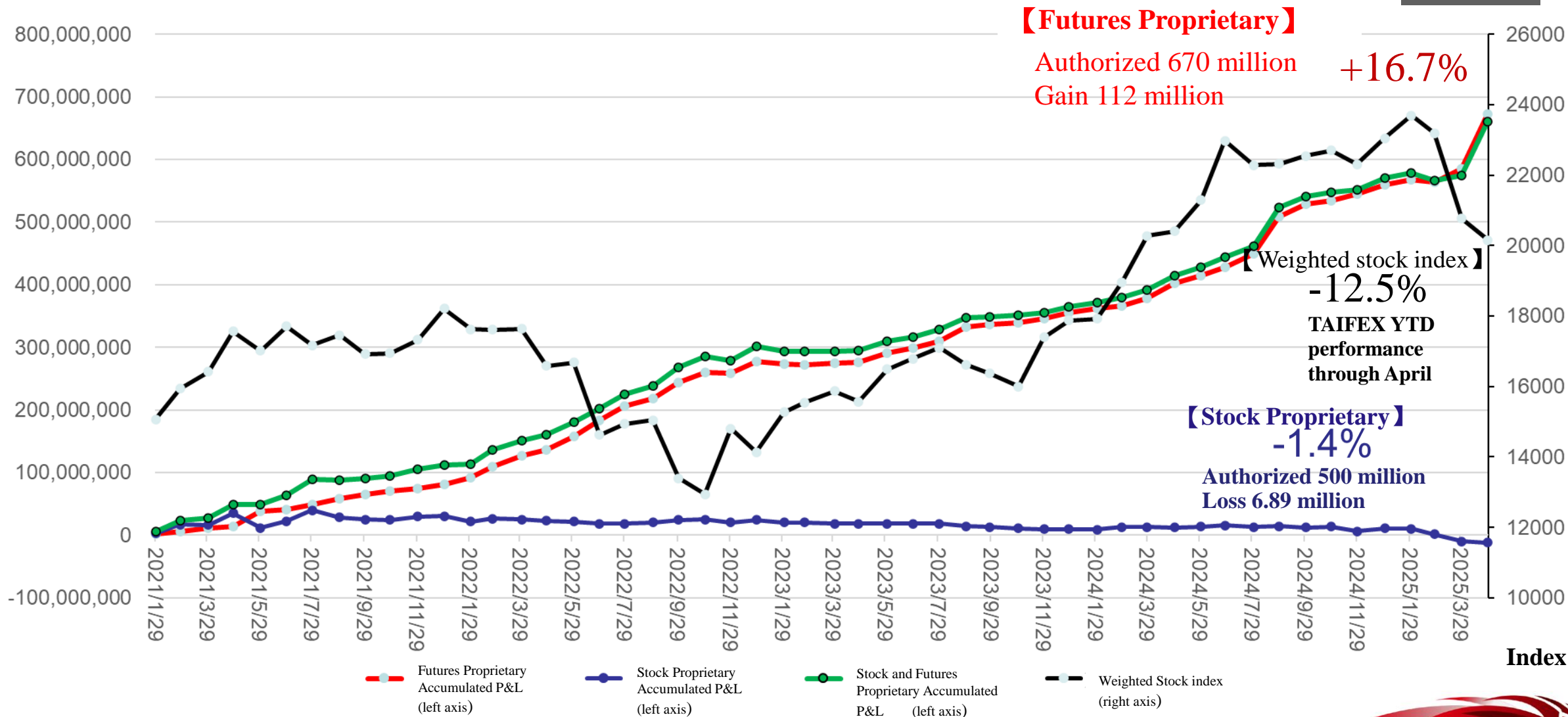
Opportunities from 2025 Volatility

- **Mar-a-Lago Accord: Threats of Strong TWD and weak USD.**
- **Trump has used tariff wars and currency wars to achieve his goals of improving finances, restricting rival countries, and bringing manufacturing back to US, which has brought an impact on globalization.**
- **Competition in AI is heating up, and the arms race and US-China technology war are escalating.**

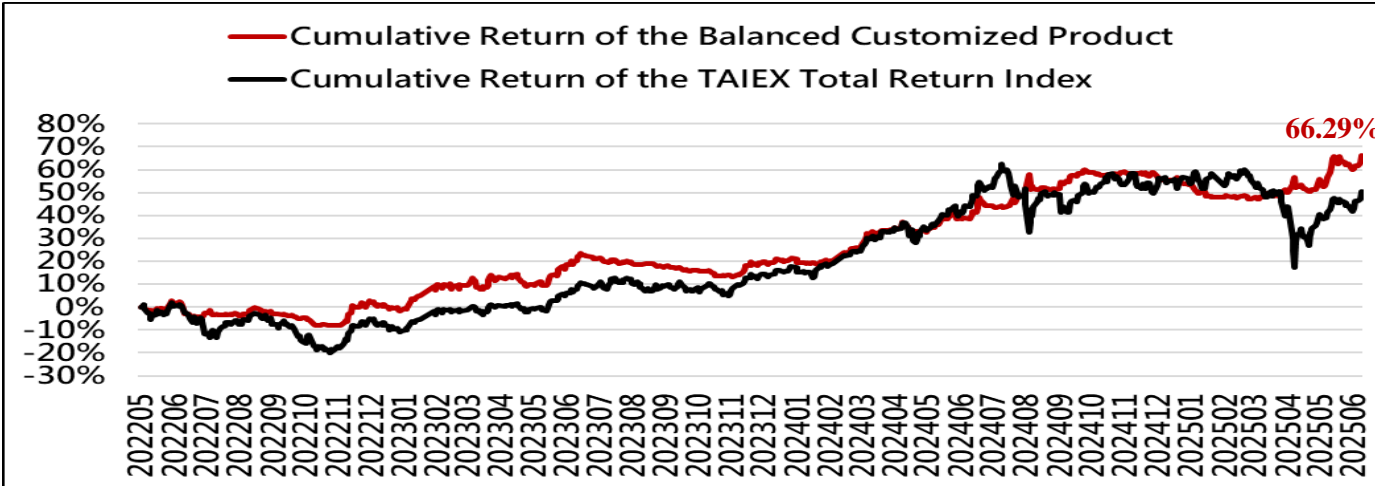
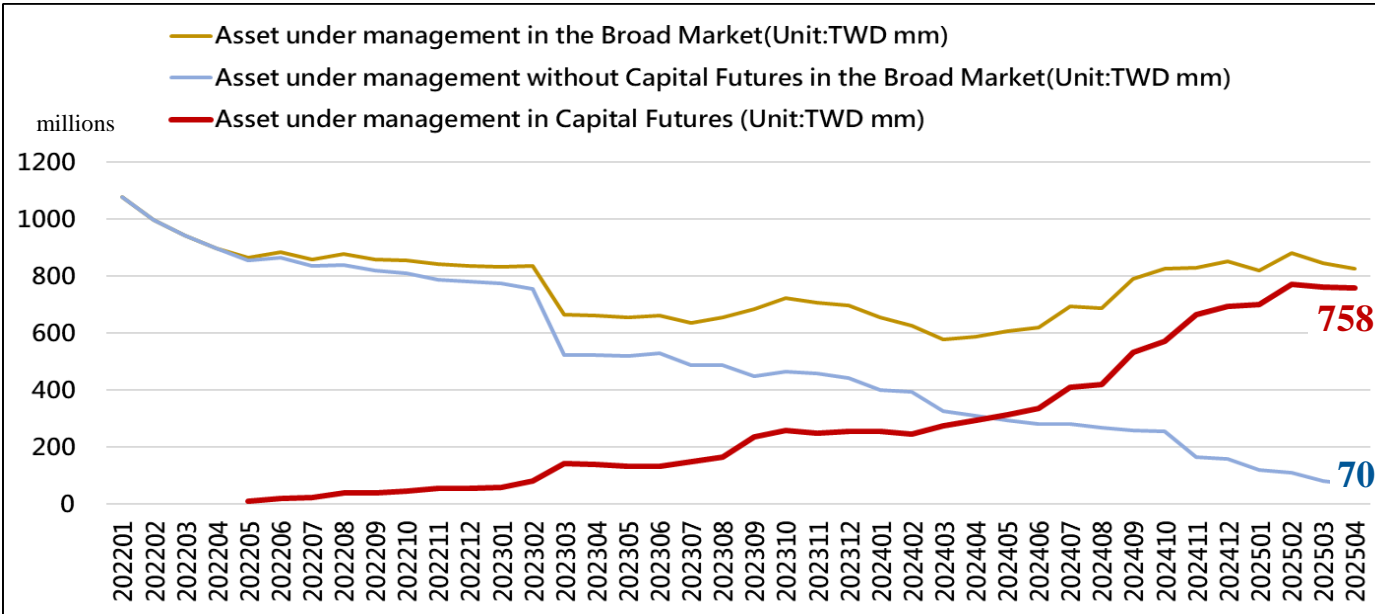


Trump Effect amplifies volatility, lifting proprietary trading performance

Period:
2025/1-4



Asset under management of managed futures business ranks **1st** in market shares



● Feature of product:

- Hedging strategy centered on a position-based (chip-based) model.
- Pursue absolute return, high Sharpe ratio, and reduce risk.
- Captures gains while limiting losses, leveraging the hedging function of futures.
- Customizable products tailored to client risk profiles.

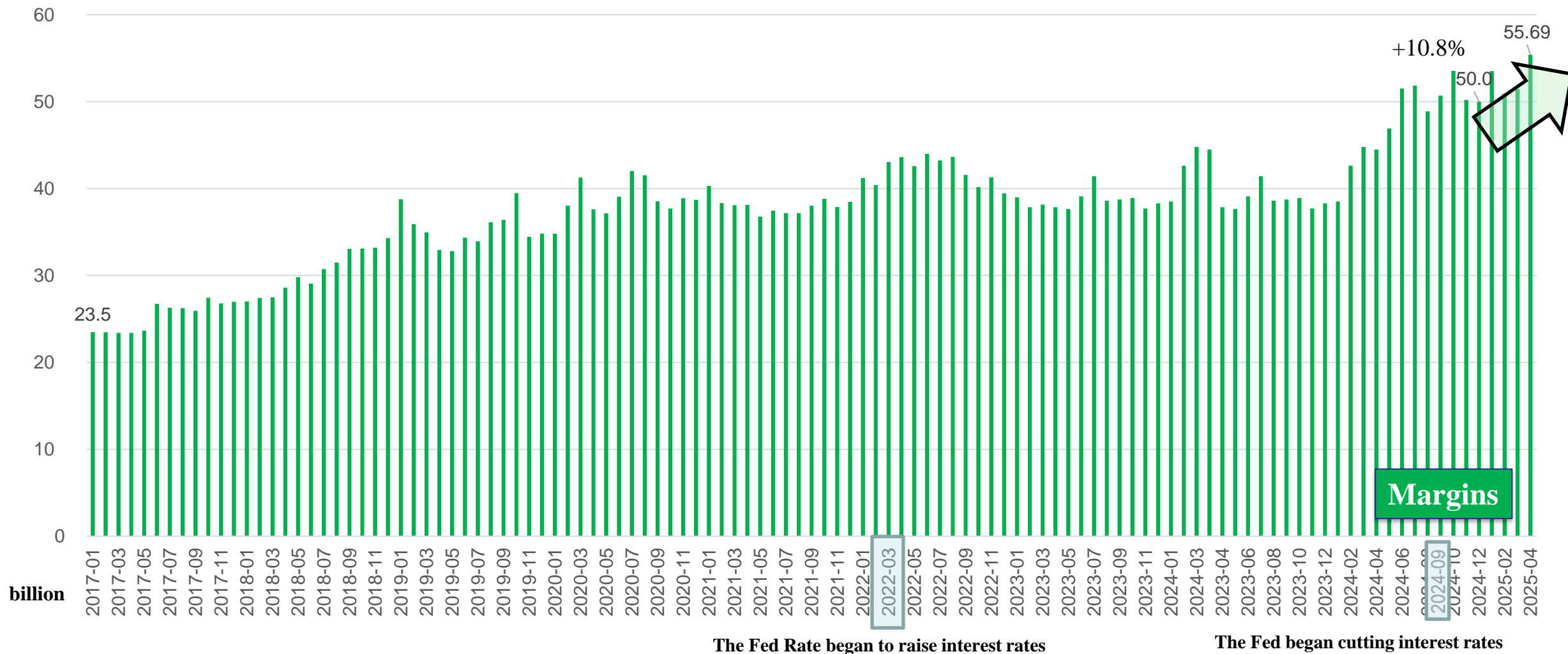
● The number of managed fund and account continues to grow:

- Capital Futures has the largest market share of its managed futures business, with a market share of 91.6% (as of April 2025).
- Capital Futures' managed futures business **continues to grow in terms of managed funds and the number of accounts.**

● Business target:

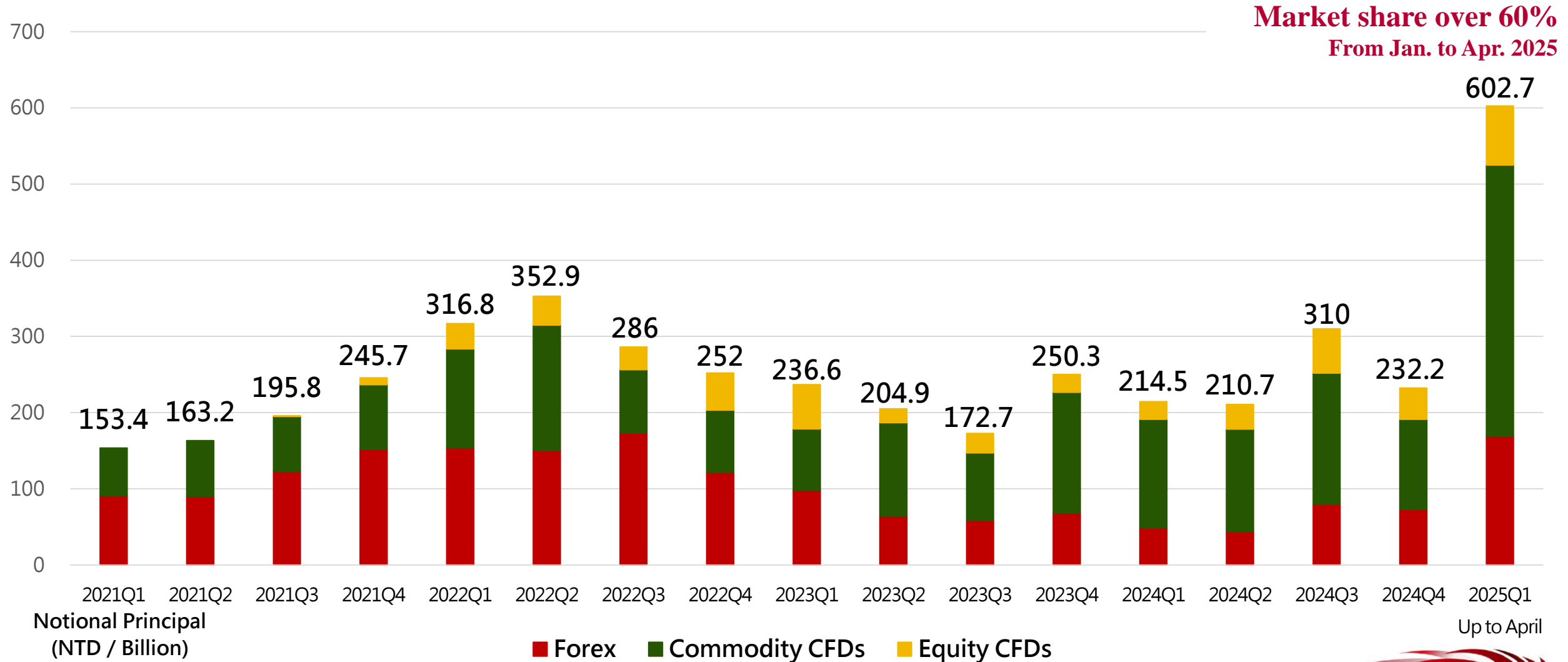
- Pursue **absolute returns** for clients as the core objective.
- **The only company in the industry publicly discloses performance.**

Customer margins continue to increase (ranking second in the market), driving steady growth in interest income



Innovative Business

The growth of LTM trading volume surges as market volatility increases, leading in market share



2025 Capital Futures U.S. Stock CFDs' features, advantages and activities

- Capital Futures' US stock CFDs allow for both long and short positions, offering flexible trading with leverage. Investors can participate with a small amount of capital.
- The "Capital Trade Ace, CTA" provides real-time US stock quotes and advanced trading types with features such as stop-loss and take-profit, enhancing the trading efficiency to investors.
- Capital Futures offers both leveraged and non-leveraged 167 US stock CFDs and 25 ETF CFDs.
- 58 US stock CFDs and 3 ETF CFDs traded in pre-market and post-market trading sessions to increase profitable opportunities and reduce losses.
- As the first LTM to providing non-leveraged US Stock CFDs, this product demonstrates significant potential for growth due to nearly NT\$2.5 trillion in trading volume of US stocks and ETFs this year through sub-brokers in Taiwan.

Item	US Stock Sub-brokerage	Capital Futures US Stock CFD (Non-Leveraged)	Capital Futures US Stock CFD (Leveraged)
Real-time stock price	Delayed quotes usually	Real-time quotes [APP]	Real-time quotes [APP]
Leverage	None	None	Yes · 3-10x
Long/Short	Long only	Long only	Long and short
Trading Hours	Regular: 21:30–04:00	Pre-market: 16:00–21:30 Regular: 21:30–04:00 Post-market: 04:00–08:00	Pre-market: 16:00–21:30 Regular: 21:30–04:00 Post-market: 04:00–08:00
Financial Costs	None	None	Yes · receive financial cost with short positions



AI Development of Capital Futures

Automated Marketing Drives Strong Results During Lunar New Year Campaign

Enhanced New Account Activation

New user trading activation rate increased by **2%** YoY, with pre-campaign activity rising by **4.62%**, driven by precise segmentation and personalized engagement.

Significant Growth in Trading Volume

Average daily volume during the campaign rose **23%** YoY, with campaign-period daily trading up **39%**, highlighting the effectiveness of automation in boosting activity.

Sustained Post-Campaign Engagement

A total of **1,156** users continued trading into February, representing **79%** of January's campaign volume. This indicates strong carryover effects and customer stickiness post-campaign.

2025 新春不打烊
2025/1/2~2025/1/31
金蛇報喜 財源廣進

新戶發財金 最高可領500元 開戶領發財金200元 (海期、槓桿各100元) 訂閱獨家觀點100元 動用一口200元	交易滿額抽黃金 海期每滿5口 槓桿每滿1口	新春限期加碼 交易抽豪禮 新靜戶1/22前 交易海期及槓桿 美股CFD 1/22~1/31 交易每滿1口	大戶限定 獨享黃金獎牌 海期交易達3000口 槓桿交易達500口
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期貨交易與槓桿保證金交易具有一定風險，交易者應先評估本身資金及所能擔負之風險，過去績效或未來預期表現不可作為日後績效之保證。
群益期貨股份有限公司 112年金管期總字第010號 台北市大安區敦化南路二段97號B1 期貨總公司電話：(02)2700-2888 槓桿保證金講壇：(02)2700-1518

Capital Futures to Launch AI-Powered Strategy Builder

Provide a trend-following strategy using MACD.

PowerLanguage script for MultiCharts)

PowerLanguage

複製

```
inputs: FastLength(12), SlowLength(26), MACDLength(9);
variables: var0(0), var1(0), var2(0);

// Calculate MACD line
var0 = MACD(Close, FastLength, SlowLength);
// Calculate MACD signal line
var1 = XAverage(var0, MACDLength);
// Calculate MACD histogram
var2 = var0 - var1;
```

Strategy Description

- **MACD (Moving Average Convergence Divergence):**
A trend-following momentum indicator that illustrates the relationship between two moving averages.
- **FastLength (Short-Term Moving Average):**
Common default setting: 12 periods.
- **SlowLength (Long-Term Moving Average):**
Common default setting: 26 periods.
- **MACDLength (Signal Line):**
Common default setting: 9 periods.
- **Histogram:**
The difference between the MACD line and the signal line.

Trading Rules

- **Buy Signal:**

Enabling Quantitative Trading —
No Coding Required
Key Features

**Conversational Web
Interface**

**Condition Autocomplete
Assistance**

**Syntax Validation &
Error Correction**

**One-Click Export to
MultiCharts**

【AI Smart Advisor】RNN Prediction Model

RNN module focuses on "next day K line prediction classification", which is an application of time series model, mainly predicting the next day's short-term direction, and assisting advisors to complete stock selection and fund allocation before the market opens.

From programming to intelligence, creating AI consulting process.



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Environment (E)

Upgrading Equipment · Responding to Carbon-Reducing Goals

Joined the
“Earth Hour 2025”



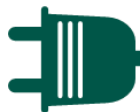
Chiller Equipment
Replacement



Reducing Carbon Emissions through Office
Printer Replacement



**Reducing Environmental Impact, Enhancing
Energy Efficiency**



Society (S)

Positive Care · Shared Prosperity



Fully sponsored the 2025 Taipei Freeway Marathon for employees and their families to promote health.

2025 03



Invited FJCU Finance and International Business faculty and students for a visit on fin-tech practice.

2025 04



Purchased Mother's Day gifts from disadvantaged groups for directors and staff to support charity.

2025 05



The Capital Group Family Day promoting sustainability and fraud awareness for employees and families.

2025 05

Forward-Looking Risk Control · Operation with Stability

- In early April, the U.S. “Freedom Day” announcement of reciprocal tariffs caused the Taiwan Index Futures to plunge 4,112 points, a drop of 19.3%.
- Amid the intense market volatility, our management team responded diligently, demonstrating strong risk control capabilities.
- Statistics show that on April 10 and 11, the total default amount from our sole client was only NT\$72,703—the lowest among all FCMs.

Pre-event

• Risk Controls Beyond Regulatory Standards

Clients holding over NT\$50 million in a single stock futures contract and with margin ratios below 200% are identified daily. Their margin adequacy is reviewed to mitigate potential default risks.

• Preventing Naked Short Options Positions through Monitoring and Notification

Post-close system checks flag clients with naked short options. Account managers are notified to engage clients and recommend spread strategies to control unlimited loss risks.

During-event

• Stress Testing for High-Risk Clients

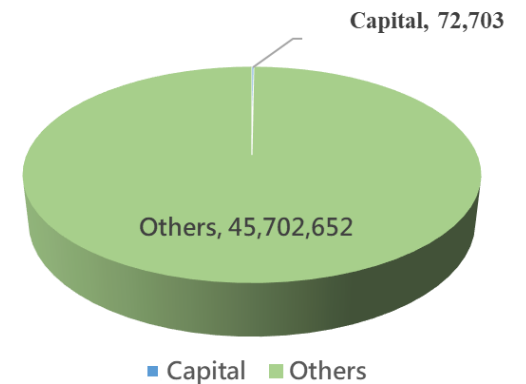
Before night session close, clients with margin ratios under 100% and positions over 20 TAIEX contracts are stress-tested. Results are shared with the business unit to enable timely client risk alerts.

Post-event

• Proactive Client Communication to Prevent Default Events

If excessive losses occur, account managers explain margin requirements and default consequences to clients, with SMS alerts sent by the dealing desk.

Accounting for just
0.16% of the total
NT\$45,775,355 default
amount reported by all
FCMs.



-The End-
THANK YOU

Do All The Best for Customers.