

The Taiwan Futures Exchange (TAIFEX) has announced the margin changed of XBF, XEF, GDF, TGF, TGO, CSF, CYF, DIF, EEF, FWF, FYF, FZF, HSF, IPF, LMF, LXF, QEF, MJF, NJF, ODF, PRF, PXF, PYF, QDF, QLF and CSO. The margins will be effective after the close of the regular trading session on 2022/07/14.

1. FX Futures

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
XBF	USD	750	570	550	680	520	500
XEF	USD	570	440	420	630	480	460

2. Commodity Futures

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
GDF	USD	1,070	820	790	1,260	970	930
TGF	TWD	40,000	31,000	29,000	45,000	35,000	33,000

3. Commodity Options

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
TGO_A	TWD	21,000	16,000	15,000	23,000	18,000	17,000
TGO_B	TWD	11,000	8,000	8,000	12,000	9,000	9,000

The short Straddle/Strangle Additional Margin (C-value) is zero.

4. Single Stock Futures

Contracts	New Margin Rate				Previous Margin Rate			
	Group Level	Initial Margin	Maintenance Margin	Clearing Margin	Group Level	Initial Margin	Maintenance Margin	Clearing Margin
CSF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
CYF	1	13.50%	10.35%	10.00%	2	16.20%	12.42%	12.00%
DIF	1	13.50%	10.35%	10.00%	2	16.20%	12.42%	12.00%
EEF	1	13.50%	10.35%	10.00%	2	16.20%	12.42%	12.00%
FWF	1	13.50%	10.35%	10.00%	2	16.20%	12.42%	12.00%
FYF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
FZF	2	16.20%	12.42%	12.00%	3	20.25%	15.53%	15.00%
HSF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
IPF	-	21.60%	16.56%	16.00%	3	20.25%	15.53%	15.00%
LMF	1	13.50%	10.35%	10.00%	2	16.20%	12.42%	12.00%
LXF	1	13.50%	10.35%	10.00%	3	20.25%	15.53%	15.00%
QEF	1	13.50%	10.35%	10.00%	3	20.25%	15.53%	15.00%
MJF	1	13.50%	10.35%	10.00%	2	16.20%	12.42%	12.00%
NJF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
ODF	2	16.20%	12.42%	12.00%	3	20.25%	15.53%	15.00%

Contracts	New Margin Rate				Previous Margin Rate			
	Group Level	Initial Margin	Maintenance Margin	Clearing Margin	Group Level	Initial Margin	Maintenance Margin	Clearing Margin
PRF	2	16.20%	12.42%	12.00%	3	20.25%	15.53%	15.00%
PXF	1	13.50%	10.35%	10.00%	3	20.25%	15.53%	15.00%
PYF	1	13.50%	10.35%	10.00%	3	20.25%	15.53%	15.00%
QDF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
QLF	2	16.20%	12.42%	12.00%	3	20.25%	15.53%	15.00%

5. Single Stock Options

Contracts	New Margin Rate				Previous Margin Rate			
	Group Level	Initial Margin	Maintenance Margin	Clearing Margin	Group Level	Initial Margin	Maintenance Margin	Clearing Margin
CSO_a%	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
CSO_b%		10.125%	7.765%	7.500%		8.100%	6.210%	6.000%

The c% for the short Straddle/Strangle Additional Margin (C-value) is zero.