

The Taiwan Futures Exchange (TAIFEX) has announced the margin changed of CHF, CZF, DQF, DVF, PUF, EEF, FEF, FZF, GHF, GMF, HSF, IIF, IOF, QHF, IXF, JFF, KWF, LWF, MBF, NDF, NOF, NWF, QNF, OEF, OUF, PCF, PLF, QCF, CHO, CZO, DQO and DVO. The margins will be effective after the close of the regular trading session on 2021/07/07.

Contracts	New Margin Rate				Previous Margin Rate			
	Group Level	Initial Margin	Maintenance Margin	Clearing Margin	Group Level	Initial Margin	Maintenance Margin	Clearing Margin
CHF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
CZF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
DQF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
DVF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
PUF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
EEF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
FEF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
FZF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
GHF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
GMF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
HSF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
IIF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
IOF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
QHF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
IXF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
JFF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
KWF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
LWF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
MBF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
NDF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
NOF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
NWF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
QNF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
OEF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
OUF		25.65%	19.67%	19.00%		22.95%	17.60%	17.00%
PCF	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
PLF	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
QCF	3	20.25%	15.53%	15.00%	1	13.50%	10.35%	10.00%

Contracts	New Margin Rate				Previous Margin Rate			
	Group Level	Initial Margin	Maintenance Margin	Clearing Margin	Group Level	Initial Margin	Maintenance Margin	Clearing Margin
CHO_a%	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
CHO_b%		10.125%	7.765%	7.500%		8.100%	6.210%	6.000%
CZO_a%	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
CZO_b%		10.125%	7.765%	7.500%		8.100%	6.210%	6.000%
DQO_a%	3	20.25%	15.53%	15.00%	2	16.20%	12.42%	12.00%
DQO_b%		10.125%	7.765%	7.500%		8.100%	6.210%	6.000%
DVO_a%	2	16.20%	12.42%	12.00%	1	13.50%	10.35%	10.00%
DVO_b%		8.100%	6.210%	6.000%		6.750%	5.175%	5.000%

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