

The Taiwan Futures Exchange (TAIFEX) has announced the margin changed of TJF, RTF, RHF, XAF, XBF, XEF, NYF, RXF, and NYO. The margins will be effective after the close of the regular trading session on 2024/02/23.

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
TJF	TWD	23,000	18,000	17,000	21,000	16,000	15,000

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
RTF	RMB	2,970	2,280	2,200	3,780	2,900	2,800
RHF	RMB	14,580	11,180	10,800	18,360	14,080	13,600
XAF	USD	650	500	480	800	620	590
XBF	USD	870	670	640	1,080	830	800
XEF	USD	600	460	440	710	540	520

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
NYF	TWD	71,000	54,000	52,000	61,000	47,000	45,000
RXF	TWD	9,000	7,000	6,000	10,000	8,000	7,000

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
NYO_A	TWD	69,000	53,000	51,000	61,000	47,000	45,000
NYO_B	TWD	35,000	27,000	26,000	31,000	24,000	23,000

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