

The Taiwan Futures Exchange (TAIFEX) has announced the margin restoration of TX, MTX, TE, ZEF, TF, ZFF, GTF, G2F, XIF, E4F, BTF, SOF, SHF, TJF, UDF, SPF, UNF, F1F, RTF, RHF, XAF, XBF, XEF, XJF, GDF, TGF, BRF, NYF, NZF, OAF, OBF, OCF, OJF, OKF, OOF, PFF, TXO, TEO, TFO, TGO, NYO, NZO, OAO, OBO, OCO, OJO, OKO and OOO to the previous levels in respect of the end of Lunar New Year holiday. The margins will be effective after the close of the regular trading session on 2023/01/31.

1. Equity Index Futures

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
TX	TWD	136,000	141,000	184,000	150,000	156,000	203,000
MTX	TWD	34,000	35,250	46,000	37,500	39,000	50,750
TE	TWD	133,000	138,000	180,000	147,000	153,000	199,000
ZEF	TWD	16,625	17,250	22,500	18,375	19,125	24,875
TF	TWD	58,000	61,000	79,000	64,000	67,000	87,000
ZFF	TWD	14,500	15,250	19,750	16,000	16,750	21,750
GTF	TWD	35,000	37,000	48,000	39,000	41,000	53,000
G2F	TWD	20,000	21,000	27,000	22,000	23,000	30,000
XIF	TWD	59,000	62,000	80,000	65,000	68,000	88,000
E4F	TWD	32,000	34,000	44,000	36,000	38,000	49,000
BTF	TWD	14,000	15,000	19,000	16,000	17,000	22,000
SOF	TWD	11,000	12,000	15,000	13,000	14,000	18,000
SHF	TWD	14,000	15,000	19,000	16,000	17,000	22,000
TJF	TWD	15,000	16,000	21,000	17,000	18,000	23,000

UDF	TWD	34,000	36,000	46,000	38,000	40,000	52,000
SPF	TWD	42,000	44,000	57,000	47,000	49,000	64,000
UNF	TWD	37,000	39,000	50,000	41,000	43,000	56,000
F1F	TWD	20,000	21,000	27,000	22,000	23,000	30,000

2. Equity Index Options

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
TXO_A	TWD	35,000	37,000	48,000	39,000	41,000	53,000
TXO_B	TWD	18,000	19,000	24,000	20,000	21,000	27,000
TXO_C	TWD	3,600	3,800	4,800	4,000	4,200	5,400
TEO_A	TWD	34,000	36,000	46,000	38,000	40,000	52,000
TEO_B	TWD	17,000	18,000	23,000	19,000	20,000	26,000
TFO_A	TWD	14,000	15,000	19,000	16,000	17,000	22,000
TFO_B	TWD	7,000	8,000	10,000	8,000	9,000	11,000

Except for TXO, the short Straddle/Strangle Additional Margin (C-value) is zero.

3. FX Futures

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
RTF	RMB	2,800	2,900	3,780	3,100	3,210	4,190
RHF	RMB	13,600	14,080	18,360	15,000	15,530	20,250
XAF	USD	590	620	800	650	680	880
XBF	USD	800	830	1,080	880	920	1,190
XEF	USD	520	540	710	580	610	790

XJF	JPY	84,000	87,000	114,000	93,000	97,000	126,000
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4. Commodity Futures

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
GDF	USD	790	820	1,070	870	910	1,180
TGF	TWD	29,000	31,000	40,000	32,000	34,000	44,000
BRF	TWD	59,000	62,000	80,000	65,000	68,000	88,000

5. Commodity Options

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

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

6. Single Stock Futures for exchange-traded funds(ETFs)

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
NYF	TWD	52,000	54,000	71,000	58,000	61,000	79,000
NZF	TWD	12,000	13,000	17,000	14,000	15,000	19,000
OAF	TWD	18,000	19,000	25,000	20,000	21,000	27,000
OBF	TWD	21,000	22,000	29,000	24,000	25,000	33,000
OCF	TWD	16,000	17,000	22,000	18,000	19,000	25,000

OJF	TWD	13,000	14,000	18,000	15,000	16,000	21,000
OKF	TWD	10,000	11,000	14,000	11,000	12,000	15,000
OOF	TWD	10,000	11,000	14,000	11,000	12,000	15,000
PPF	TWD	11,000	12,000	15,000	13,000	14,000	18,000

7. Single Stock Options for exchange-traded funds(ETFs)

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
NYO_A	TWD	52,000	54,000	71,000	58,000	61,000	79,000
NYO_B	TWD	26,000	27,000	36,000	29,000	31,000	40,000
NZO_A	TWD	12,000	13,000	17,000	14,000	15,000	19,000
NZO_B	TWD	6,000	7,000	9,000	7,000	8,000	10,000
OAO_A	TWD	18,000	19,000	25,000	20,000	21,000	27,000
OAO_B	TWD	9,000	10,000	13,000	10,000	11,000	14,000
OBO_A	TWD	21,000	22,000	29,000	24,000	25,000	33,000
OBO_B	TWD	11,000	11,000	15,000	12,000	13,000	17,000
OCO_A	TWD	16,000	17,000	22,000	18,000	19,000	25,000
OCO_B	TWD	8,000	9,000	11,000	9,000	10,000	13,000
OJO_A	TWD	13,000	14,000	18,000	15,000	16,000	21,000
OJO_B	TWD	7,000	7,000	9,000	8,000	8,000	11,000
OKO_A	TWD	10,000	11,000	14,000	11,000	12,000	15,000
OKO_B	TWD	5,000	6,000	7,000	6,000	6,000	8,000
OOO_A	TWD	10,000	11,000	14,000	11,000	12,000	15,000
OOO_B	TWD	5,000	6,000	7,000	6,000	6,000	8,000

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