

The Taiwan Futures Exchange (TAIFEX) has announced the margin changed of OAF, OBF, OJF, OKF, OOF, RXF, RZF, OAO, OBO, OJO, OKO and OOO. The margins will be effective after the close of the regular trading session on 2023/11/17.

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
OAF	TWD	21,000	16,000	15,000	25,000	19,000	18,000
OBF	TWD	23,000	18,000	17,000	29,000	22,000	21,000
OJF	TWD	15,000	12,000	11,000	18,000	14,000	13,000
OKF	TWD	11,000	9,000	8,000	14,000	11,000	10,000
OOF	TWD	11,000	9,000	8,000	14,000	11,000	10,000
RXF	TWD	10,000	8,000	7,000	7,000	6,000	5,000
RZF	TWD	15,000	12,000	11,000	17,000	13,000	12,000

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
OAO_A	TWD	21,000	16,000	15,000	25,000	19,000	18,000
OAO_B	TWD	11,000	8,000	8,000	13,000	10,000	9,000
OBO_A	TWD	23,000	18,000	17,000	29,000	22,000	21,000
OBO_B	TWD	12,000	9,000	9,000	15,000	11,000	11,000
OJO_A	TWD	15,000	12,000	11,000	18,000	14,000	13,000
OJO_B	TWD	8,000	6,000	6,000	9,000	7,000	7,000
OKO_A	TWD	11,000	9,000	8,000	14,000	11,000	10,000
OKO_B	TWD	6,000	5,000	4,000	7,000	6,000	5,000
OOO_A	TWD	11,000	9,000	8,000	14,000	11,000	10,000
OOO_B	TWD	6,000	5,000	4,000	7,000	6,000	5,000

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