

The Taiwan Futures Exchange (TAIFEX) has announced the margin changed of TX, MTX, MXFFX, TMF, TE, ZEF, TF, ZFF, UNF, SXF, TXO, TEO and TFO. The margins will be effective after the close of the regular trading session on 2024/09/27.

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
TX	TWD	322,000	247,000	238,000	292,000	224,000	216,000
MTX	TWD	80,500	61,750	59,500	73,000	56,000	54,000
MXFFX	TWD	80,500	61,750	59,500	73,000	56,000	54,000
TMF	TWD	16,100	12,350	11,900	14,600	11,200	10,800
TE	TWD	407,000	312,000	301,000	369,000	283,000	273,000
ZEF	TWD	50,875	39,000	37,625	46,125	35,375	34,125
TF	TWD	118,000	91,000	87,000	107,000	82,000	79,000
ZFF	TWD	29,500	22,750	21,750	26,750	20,500	19,750
UNF	TWD	67,000	51,000	49,000	59,000	45,000	43,000
SXF	TWD	48,000	37,000	35,000	42,000	33,000	31,000

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
TXO_A	TWD	86,000	66,000	63,000	77,000	59,000	57,000
TXO_B	TWD	43,000	33,000	32,000	39,000	30,000	29,000
TXO_C	TWD	8,600	6,600	6,400	7,800	6,000	5,800
TEO_A	TWD	99,000	76,000	73,000	90,000	69,000	66,000
TEO_B	TWD	50,000	38,000	37,000	45,000	35,000	33,000
TFO_A	TWD	30,000	23,000	22,000	27,000	21,000	20,000
TFO_B	TWD	15,000	12,000	11,000	14,000	11,000	10,000

※The short Straddle/Strangle Additional Margin (C-value) for TEO and TFO is zero.