

The Taiwan Futures Exchange (TAIFEX) has announced the margin changed of OAF, OBF, OJF, OKF, OOF, OAO, OBO, OJO, OKO and OOO. The margins will be effective after the close of the regular trading session on 2024/10/11.

| Contracts | Currency | New Margin | | | Previous Margin | | |
|-----------|----------|----------------|--------------------|-----------------|-----------------|--------------------|-----------------|
| | | Initial Margin | Maintenance Margin | Clearing Margin | Initial Margin | Maintenance Margin | Clearing Margin |
| OAF | TWD | 38,000 | 29,000 | 28,000 | 21,000 | 16,000 | 15,000 |
| OBF | TWD | 38,000 | 29,000 | 28,000 | 23,000 | 18,000 | 17,000 |
| OJF | TWD | 27,000 | 21,000 | 20,000 | 15,000 | 12,000 | 11,000 |
| OKF | TWD | 17,000 | 13,000 | 12,000 | 11,000 | 9,000 | 8,000 |
| OOF | TWD | 19,000 | 15,000 | 14,000 | 11,000 | 9,000 | 8,000 |

| Contracts | Currency | New Margin | | | Previous Margin | | |
|-----------|----------|----------------|--------------------|-----------------|-----------------|--------------------|-----------------|
| | | Initial Margin | Maintenance Margin | Clearing Margin | Initial Margin | Maintenance Margin | Clearing Margin |
| OAO_A | TWD | 38,000 | 29,000 | 28,000 | 21,000 | 16,000 | 15,000 |
| OAO_B | TWD | 19,000 | 15,000 | 14,000 | 11,000 | 8,000 | 8,000 |
| OBO_A | TWD | 38,000 | 29,000 | 28,000 | 23,000 | 18,000 | 17,000 |
| OBO_B | TWD | 19,000 | 15,000 | 14,000 | 12,000 | 9,000 | 9,000 |
| OJO_A | TWD | 29,000 | 22,000 | 21,000 | 15,000 | 12,000 | 11,000 |
| OJO_B | TWD | 15,000 | 11,000 | 11,000 | 8,000 | 6,000 | 6,000 |
| OKO_A | TWD | 18,000 | 14,000 | 13,000 | 11,000 | 9,000 | 8,000 |
| OKO_B | TWD | 9,000 | 7,000 | 7,000 | 6,000 | 5,000 | 4,000 |
| OOO_A | TWD | 21,000 | 16,000 | 15,000 | 11,000 | 9,000 | 8,000 |
| OOO_B | TWD | 11,000 | 8,000 | 8,000 | 6,000 | 5,000 | 4,000 |

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