

The Taiwan Futures Exchange (TAIFEX) has announced the margin changed of TX, MTX, MXFFX, TE, ZEF, TF, ZFF, E4F, SHF, TXO, TEO and TFO. The margins will be effective after the close of the regular trading session on 2024/05/17.

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
TX	TWD	218,000	167,000	161,000	198,000	152,000	146,000
MTX	TWD	54,500	41,750	40,250	49,500	38,000	36,500
MXFFX	TWD	54,500	41,750	40,250	49,500	38,000	36,500
TE	TWD	273,000	210,000	202,000	248,000	190,000	183,000
ZEF	TWD	34,125	26,250	25,250	31,000	23,750	22,875
TF	TWD	87,000	67,000	64,000	79,000	61,000	58,000
ZFF	TWD	21,750	16,750	16,000	19,750	15,250	14,500
E4F	TWD	57,000	44,000	42,000	52,000	40,000	38,000
SHF	TWD	15,000	12,000	11,000	14,000	11,000	10,000
TXO_A	TWD	56,000	43,000	41,000	50,000	39,000	37,000
TXO_B	TWD	28,000	22,000	21,000	25,000	20,000	19,000
TXO_C	TWD	5,600	4,400	4,200	5,000	4,000	3,800
TEO_A	TWD	69,000	53,000	51,000	63,000	48,000	46,000
TEO_B	TWD	35,000	27,000	26,000	32,000	24,000	23,000
TFO_A	TWD	22,000	17,000	16,000	19,000	15,000	14,000
TFO_B	TWD	11,000	9,000	8,000	10,000	8,000	7,000

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