

The Taiwan Futures Exchange (TAIFEX) has announced the margin restoration of TF, GTF, G2F, XIF, BTF, TJF, UDF, SPF, UNF, F1F, RTF, RHF, XAF, XBF, XEF, XJF, GDF, TGF, BRF, NZF, OAF, OBF, OCF, OJF, OKF, OOF, PFF, TFO, RTO, RHO, TGO, 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 2021/02/18.

#### Equity Index Futures

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
TF	TWD	45,000	47,000	61,000	50,000	52,000	68,000
GTF	TWD	29,000	31,000	40,000	32,000	34,000	44,000
G2F	TWD	17,000	18,000	23,000	19,000	20,000	26,000
XIF	TWD	46,000	48,000	63,000	51,000	53,000	69,000
BTF	TWD	11,000	12,000	15,000	13,000	14,000	18,000
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

## Equity Index Options

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
TFO_A	TWD	12,000	13,000	17,000	14,000	15,000	19,000
TFO_B	TWD	6,000	7,000	9,000	7,000	8,000	10,000

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

## FX Futures

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
RTF	RMB	2,200	2,280	2,970	2,500	2,590	3,380
RHF	RMB	10,700	11,080	14,450	11,800	12,220	15,930
XAF	USD	420	440	570	470	490	640
XBF	USD	730	760	990	810	840	1,100
XEF	USD	460	480	630	510	530	690
XJF	JPY	43,000	45,000	59,000	48,000	50,000	65,000

## FX Options

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
RTO_A	RMB	2,200	2,280	2,970	2,500	2,590	3,380
RTO_B	RMB	1,100	1,140	1,490	1,300	1,300	1,690
RHO_A	RMB	10,700	11,080	14,450	11,800	12,220	15,930
RHO_B	RMB	5,400	5,540	7,230	5,900	6,110	7,970

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

## Commodity Futures

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
GDF	USD	930	970	1,260	1,030	1,070	1,400
TGF	TWD	33,000	35,000	45,000	37,000	39,000	50,000
BRF	TWD	38,000	40,000	52,000	42,000	44,000	57,000

## Commodity Options

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
TGO_A	TWD	17,000	18,000	23,000	19,000	20,000	26,000
TGO_B	TWD	9,000	9,000	12,000	10,000	10,000	13,000

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

## 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
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
PFF	TWD	11,000	12,000	15,000	13,000	14,000	18,000

### 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
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.