

The Taiwan Futures Exchange (TAIFEX) has announced the margin restoration of TX, MTX, TE, ZEF, TF, ZFF, T5F, GTF, G2F, XIF, E4F, BTF, TJF, UDF, SPF, UNF, F1F, RTF, RHF, XAF, XBF, XEF, XJF, GDF, TGF, BRF, NYF, NZF, OAF, OBF, OCF, OJF, OKF, OOF, PFF, TXO, TEO, TFO, RTO, RHO, TGO, NYO, 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 2022/02/08.

Equity Index Futures

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
TX	TWD	136,000	141,000	184,000	150,000	156,000	203,000
MTX	TWD	34,000	35,250	46,000	37,500	39,000	50,750
TE	TWD	133,000	138,000	180,000	147,000	153,000	199,000
ZEF	TWD	16,625	17,250	22,500	18,375	19,125	24,875
TF	TWD	58,000	61,000	79,000	64,000	67,000	87,000
ZFF	TWD	14,500	15,250	19,750	16,000	16,750	21,750
T5F	TWD	55,000	57,000	75,000	61,000	64,000	83,000
GTF	TWD	35,000	37,000	48,000	39,000	41,000	53,000
G2F	TWD	20,000	21,000	27,000	22,000	23,000	30,000
XIF	TWD	72,000	75,000	98,000	80,000	83,000	108,000
E4F	TWD	32,000	34,000	44,000	36,000	38,000	49,000
BTF	TWD	11,000	12,000	15,000	13,000	14,000	18,000

Contracts	Currency	New Margin			Previous Margin		
		Clearing Margin	Maintenance Margin	Initial Margin	Clearing Margin	Maintenance Margin	Initial Margin
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
TXO_A	TWD	35,000	37,000	48,000	39,000	41,000	53,000
TXO_B	TWD	18,000	19,000	24,000	20,000	21,000	27,000
TXO_C	TWD	1,800	1,900	2,400	2,000	2,100	2,700
TEO_A	TWD	34,000	36,000	46,000	38,000	40,000	52,000
TEO_B	TWD	17,000	18,000	23,000	19,000	20,000	26,000
TFO_A	TWD	14,000	15,000	19,000	16,000	17,000	22,000
TFO_B	TWD	7,000	8,000	10,000	8,000	9,000	11,000

Except for TXO, 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
NYF	TWD	52,000	54,000	71,000	58,000	61,000	79,000
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
NYO_A	TWD	52,000	54,000	71,000	58,000	61,000	79,000
NYO_B	TWD	26,000	27,000	36,000	29,000	31,000	40,000
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.