

The Taiwan Futures Exchange (TAIFEX) has announced the margin changed of TX, MTX, TE, XAF, NYF, TXO, TEO and NYO. The margins will be effective after the close of the regular trading session on 2021/01/07.

Contracts	Currency	New Margin			Previous Margin		
		Initial Margin	Maintenance Margin	Clearing Margin	Initial Margin	Maintenance Margin	Clearing Margin
TX	TWD	150,000	115,000	111,000	133,000	102,000	98,000
MTX	TWD	37,500	28,750	27,750	33,250	25,500	24,500
TE	TWD	175,000	134,000	129,000	145,000	111,000	107,000
XAF	USD	570	440	420	750	570	550
NYF	TWD	64,000	49,000	47,000	57,000	44,000	42,000
TXO_A	TWD	38,000	29,000	28,000	34,000	26,000	25,000
TXO_B	TWD	19,000	15,000	14,000	17,000	13,000	13,000
TXO_C	TWD	3,800	3,000	2,800	3,400	2,600	2,600
TEO_A	TWD	45,000	35,000	33,000	37,000	28,000	27,000
TEO_B	TWD	23,000	18,000	17,000	19,000	14,000	14,000
NYO_A	TWD	64,000	49,000	47,000	57,000	44,000	42,000
NYO_B	TWD	32,000	25,000	24,000	29,000	22,000	21,000

For TEO and NYO, the short Straddle/Strangle Additional Margin (C-value) is zero.