## 上海期货交易所各品种

| 交割期 | 铝 | | 铜 | | 锌 | | 橡胶 | | 黄金 | | 螺纹钢 | | 铅 | | 白银 | | 沥青 | | 热轧卷板 | | 镍 | | 锡 | | 燃料油 | | 线材 | | 漂针浆 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 |
| 1907 | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | | | 23.00% | 20.00% | 24.00% | 20.00% |
| 1908 | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 13.00% | 10.00% | 14.00% | 10.00% |
| 1909 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | 12.00% | 9.00% | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | 12.00% | 9.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 1910 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | 12.00% | 9.00% | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | 12.00% | 9.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 1911 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | 12.00% | 9.00% | | | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | 12.00% | 9.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 1912 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | | | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | 12.00% | 9.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 2001 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | 12.00% | 9.00% | | | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | | | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 2002 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | | | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | | | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 2003 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | 12.00% | 9.00% | | | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | 12.00% | 9.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 2004 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | 12.00% | 9.00% | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | | | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 2005 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | 12.00% | 9.00% | | | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | | | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 2006 | 10.00% | 7.00% | 10.00% | 7.00% | 10.00% | 7.00% | 12.00% | 9.00% | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% | 9.00% | 6.00% | 12.00% | 9.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 13.00% | 10.00% | 11.00% | 8.00% | 11.00% | 7.00% |
| 2007 | | | | | | | | | | | | | | | | | | | | | | | | | 13.00% | 10.00% | | | | |

## 大连期货交易所各品种

| 交割期 | 棕榈油 | | 聚乙烯 | | 豆粕 | | 豆油 | | 黄大豆 | | 玉米 | | 豆二 | | 聚氯乙烯 | | 焦炭 | | 焦煤 | | 铁矿石 | | 鸡蛋 | | 纤维板 | | 胶合板 | | 聚丙烯 | | 玉米淀粉 | | 乙二醇 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 |
| 1907 | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 26.00% | 20.00% |
| 1908 | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | | | | | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | | | 12.00% | 6.00% |
| 1909 | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 13.00% | 10.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 12.00% | 6.00% |
| 1910 | 8.00% | 5.00% | 8.00% | 5.00% | | | | | | | | | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | | | 12.00% | 6.00% |
| 1911 | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 12.00% | 6.00% |
| 1912 | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | | | | | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | | | 12.00% | 6.00% |
| 2001 | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 12.00% | 6.00% |
| 2002 | 8.00% | 5.00% | 8.00% | 5.00% | | | | | | | | | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | | | 12.00% | 6.00% |
| 2003 | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 12.00% | 6.00% |
| 2004 | 8.00% | 5.00% | 8.00% | 5.00% | | | | | | | | | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | | | 12.00% | 6.00% |
| 2005 | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | | |
| 2006 | 8.00% | 5.00% | 8.00% | 5.00% | | | | | | | | | 8.00% | 5.00% | 8.00% | 5.00% | 11.00% | 8.00% | 11.00% | 8.00% | 11.00% | 8.00% | 10.00% | 7.00% | 23.00% | 20.00% | 23.00% | 20.00% | 8.00% | 5.00% | | | 12.00% | 6.00% |

## 郑州商品交易所各品种

| 交割期 | TA | | 白糖 | | 强麦 | | 普麦 | | 棉花 | | 菜籽油 | | 早籼稻 | | 甲醇 | | 玻璃 | | 菜籽 | | 菜粕 | | 动力煤 | | 粳稻 | | 晚籼稻 | | 硅铁 | | 锰硅 | | 棉纱 | | 鲜苹果 | | 红枣 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 |
| 1907 | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | | | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 23.00% | 20.00% | 38.00% | 35.00% | | |
| 1908 | 9.00% | 6.00% | | | | | | | | | | | | | 10.00% | 7.00% | 8.00% | 5.00% | 23.00% | 20.00% | 9.00% | 6.00% | 9.00% | 6.00% | | | | | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | | | | |
| 1909 | 9.00% | 6.00% | 8.00% | 5.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 8.00% | 5.00% | 23.00% | 20.00% | 9.00% | 6.00% | 9.00% | 6.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | | | | |
| 1910 | 9.00% | 6.00% | | | | | | | | | | | | | 10.00% | 7.00% | 8.00% | 5.00% | | | | | 9.00% | 6.00% | | | | | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | 11.00% | 8.00% | | |
| 1911 | 9.00% | 6.00% | 8.00% | 5.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 8.00% | 5.00% | 23.00% | 20.00% | 9.00% | 6.00% | 9.00% | 6.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | 11.00% | 8.00% | | |
| 1912 | 9.00% | 6.00% | | | | | | | | | | | | | 10.00% | 7.00% | 8.00% | 5.00% | | | | | 9.00% | 6.00% | | | | | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% |
| 2001 | 9.00% | 6.00% | 8.00% | 5.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 8.00% | 5.00% | | | 9.00% | 6.00% | 9.00% | 6.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% |
| 2002 | 9.00% | 6.00% | | | | | | | | | | | | | 10.00% | 7.00% | 8.00% | 5.00% | | | | | 9.00% | 6.00% | | | | | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | | | | |
| 2003 | 9.00% | 6.00% | 8.00% | 5.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 8.00% | 5.00% | | | 9.00% | 6.00% | 9.00% | 6.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% |
| 2004 | 9.00% | 6.00% | | | | | | | | | | | | | 10.00% | 7.00% | 8.00% | 5.00% | | | | | 9.00% | 6.00% | | | | | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | | | | |
| 2005 | 9.00% | 6.00% | 8.00% | 5.00% | 23.00% | 20.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 8.00% | 5.00% | | | 9.00% | 6.00% | 9.00% | 6.00% | 8.00% | 5.00% | 8.00% | 5.00% | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | 11.00% | 8.00% | 10.00% | 7.00% |
| 2006 | 9.00% | 6.00% | | | | | | | | | | | | | 10.00% | 7.00% | 8.00% | 5.00% | | | | | 9.00% | 6.00% | | | | | 10.00% | 7.00% | 10.00% | 7.00% | 8.00% | 5.00% | | | | |
| 2007 | | | | | | | | | | | | | | | | | | | | | | | 9.00% | 6.00% | | | | | | | | | | | | | | |

## 中国金融期货交易所各合约

| 交割期 | 沪深300 | | 上证50 | | 中证500 | | 5年期国债 | | 10年期国债 | | 2年期国债 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 |
| 1907 | 13.00% | 10.00% | 13.00% | 10.00% | 15.00% | 12.00% | | | | | | |
| 1908 | 13.00% | 10.00% | 13.00% | 10.00% | 15.00% | 12.00% | | | | | | |
| 1909 | 13.00% | 10.00% | 13.00% | 10.00% | 15.00% | 12.00% | 4.20% | 1.20% | 5.00% | 2.00% | 1.50% | 0.50% |
| 1912 | 13.00% | 10.00% | 13.00% | 10.00% | 15.00% | 12.00% | 4.20% | 1.20% | 5.00% | 2.00% | 1.50% | 0.50% |
| 2003 | | | | | | | 4.20% | 1.20% | 5.00% | 2.00% | 1.50% | 0.50% |

## 上海国际能源交易中心

| 交割期 | 原油 | | 交割期 | 原油 | |
|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | | 公司保证金 | 交易所保证金 |
| 1908 | 13.00% | 10.00% | 2006 | 13.00% | 10.00% |
| 1909 | 13.00% | 10.00% | 2007 | 13.00% | 10.00% |
| 1910 | 13.00% | 10.00% | 2009 | 13.00% | 10.00% |
| 1911 | 13.00% | 10.00% | 2012 | 13.00% | 10.00% |
| 1912 | 13.00% | 10.00% | 2103 | 13.00% | 10.00% |
| 2001 | 13.00% | 10.00% | 2106 | 13.00% | 10.00% |
| 2002 | 13.00% | 10.00% | 2109 | 13.00% | 10.00% |
| 2003 | 13.00% | 10.00% | 2112 | 13.00% | 10.00% |
| 2004 | 13.00% | 10.00% | 2203 | 13.00% | 10.00% |
| 2005 | 13.00% | 10.00% | 2206 | 13.00% | 10.00% |

提示：1. 此表所列参数不包含当日合约持仓超交易所限仓所产生的保证金变动 。

2. 颜色标记： 依据交易所规则当月已调整的保证金参数 。
3. 颜色标记： 该合约出现第一个涨跌停板 。
4. 颜色标记： 该合约出现第二个涨跌停板 。
5. 颜色标记： 该合约出现第三个涨跌停板 。
6. 颜色标记： 该合约出现第四个或更多停板 。
7. 颜色标记： 交易所及公司特殊调整 。
8. 颜色标记： 除上述情况外的其他保证金变动 。