

上海期货交易所品种																				上期期货交易所品种									
交割期	铝	铜	锌	镍	锡	螺纹钢	黄金	白银	天然橡胶	纸浆	燃料油	焦炭	铁矿石	豆粕	菜籽	棕榈油	白糖	棉花	菜籽粕	菜油	交割期	20年		交割期	20年				
交割月份	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	交割月份	合约	合约	交割月份	合约	合约			
1911	20.00%	15.00%	20.00%	15.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	1911	10.00%	10.00%	2012	10.00%	10.00%			
1912	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	10.00%	1912	10.00%	10.00%	2013	10.00%	10.00%			
2001	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2001			2001	15.00%	10.00%			
2002	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%		11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2002	15.00%	9.00%	2002	15.00%	10.00%		
2003	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2003	15.00%	9.00%	2003	15.00%	10.00%			
2004	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2004	15.00%	9.00%	2004	15.00%	10.00%			
2005	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2005	15.00%	9.00%	2005	15.00%	10.00%			
2006	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2006	15.00%	9.00%	2006	15.00%	10.00%			
2007	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2007	15.00%	9.00%	2007	15.00%	10.00%			
2008	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2008	15.00%	9.00%	2008	15.00%	10.00%			
2009	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2009	15.00%	9.00%	2009	15.00%	10.00%			
2010	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	13.00%	8.00%	12.00%	7.00%	2010	15.00%	9.00%	2010	15.00%	10.00%			

大连期货交易所品种																												
交割期	棕榈油	聚乙烯	聚丙烯	豆油	菜油	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米	玉米
交割月份	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约
1911	20.00%	20.00%	22.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%
1912	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%																				
2001	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2002	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2003	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2004	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2005	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2006	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2007	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2008	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2009	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%
2010	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%

郑州期货交易所品种																												
交割期	TA	白糖	强麦	弱麦	棉花	菜籽	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕
交割月份	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约	合约
1911	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%	
1912	5.00%	5.00%	12.00%	5.00%	10.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	
2001	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2002	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2003	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2004	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2005	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2006	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2007	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2008	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2009	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										
2010	12.00%	6.00%	9.00%	5.00%	22.00%	20.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%										

中国金融期货交易所品种							
交割期	沪深300	上证50	中证500	中长期国债	10年期国债	2年期国债	5年期国债
交割月份	合约	合约	合约	合约	合约	合约	合约
1911	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	
1912	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	10.00%
2001	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	10.00%
2002	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	10.00%
2006	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	10.00%

提示：1. 此表所列参数不包含与合约品种交易所所产生得保证金交易。