

交割期	上海期货交易所品种																				上期商品研究中心									
	铝	铜	锌	镍	锡	黄金	螺纹钢	铁矿石	沥青	燃料油	煤	焦炭	塑料	橡胶	纤维	淀粉	白糖	交割期	2010年		交割期	升贴水								
合约	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份	交割月份						
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%							
1912	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%							
2001	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	11.00%	6.00%	13.00%	8.00%	10.00%	5.00%	12.00%	7.00%	2001	15.00%	10.00%	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%	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%	11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	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%	11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	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%	11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	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%	11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	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%	11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	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%	11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	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%	11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	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%	11.00%	6.00%	13.00%	8.00%	12.00%	7.00%	12.00%	7.00%	14.00%	9.00%	2010	15.00%	9.00%	2010	15.00%	10.00%						

交割期	大连期货交易所品种																				
	螺纹钢	铁矿石	焦炭	焦煤	焦炭	焦煤	焦炭	焦煤	焦炭	焦煤	焦炭	焦煤	焦炭	焦煤	焦炭	焦煤	焦炭	焦煤	焦炭	焦煤	焦炭
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%
1912	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2001	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2002	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2003	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2004	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2005	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2006	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2007	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2008	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2009	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%
2010	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	12.00%	9.00%	11.00%	8.00%	14.00%	8.00%	11.00%	7.00%	23.00%	20.00%

交割期	郑州期货交易所品种																			
	TA	甲醇	焦炭	焦炭	棉花	菜籽油	苹果	苹果	玻璃	玻璃	动力煤	橡胶	橡胶	橡胶	橡胶	橡胶	橡胶	橡胶	橡胶	橡胶
1912	12.00%	6.00%																		
2001	12.00%	6.00%	9.00%	6.00%	22.00%	20.00%	5.00%	9.00%	9.00%	9.00%	20.00%	6.00%	12.00%	7.00%	10.00%	5.00%	12.00%	6.00%	11.00%	6.00%
2002	12.00%	6.00%																		
2003	12.00%	6.00%	9.00%	6.00%	22.00%	20.00%	5.00%	9.00%	9.00%	9.00%	20.00%	6.00%	12.00%	7.00%	10.00%	5.00%	12.00%	6.00%	11.00%	6.00%
2004	12.00%	6.00%																		
2005	12.00%	6.00%	9.00%	6.00%	22.00%	20.00%	5.00%	9.00%	9.00%	9.00%	20.00%	6.00%	12.00%	7.00%	10.00%	5.00%	12.00%	6.00%	11.00%	6.00%
2006	12.00%	6.00%																		
2007	12.00%	6.00%	9.00%	6.00%	22.00%	20.00%	5.00%	9.00%	9.00%	9.00%	20.00%	6.00%	12.00%	7.00%	10.00%	5.00%	12.00%	6.00%	11.00%	6.00%
2008	12.00%	6.00%																		
2009	12.00%	6.00%	9.00%	6.00%	22.00%	20.00%	5.00%	9.00%	9.00%	9.00%	20.00%	6.00%	12.00%	7.00%	10.00%	5.00%	12.00%	6.00%	11.00%	6.00%
2010	12.00%	6.00%																		
2011																				

交割期	中国金融期货交易所品种									
	沪深300	上证50	中证500	5年期国债	10年期国债	2年期国债	5年期国债	5年期国债	5年期国债	5年期国债
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%	1.50%	1.20%	3.00%	2.00%
2001	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.50%	1.20%	3.00%	2.00%
2006	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.50%	1.20%	3.00%	2.00%

提示：1. 此表中利率数据不包含当日合约的交割利率所对应的保证金变动。  
2. 蓝色标注：根据交易所规则当月无持仓的保证金参数。  
3. 黄色标注：该合约按照第一个质押利率。  
4. 绿色标注：该合约按照第二个质押利率。  
5. 红色标注：该合约按照第三个质押利率。  
6. 紫色标注：该合约按照第四个质押利率。  
7. 灰色标注：交易所当日合约未调整。  
8. 白色标注：除上述质押利率外其他保证金参数。  
**期货品种及交割月份，请以其实际交割品种为准。**

交割日期	交割品种	交割要求	
		合约	持仓限额
11月14日	大连所	1911合约 (除30、50)	持仓限额
	郑商所	1911合约 (除20)	持仓交易日期
	上期所	1911合约 (除10)	持仓交易日期
11月15日	郑商所	1912合约 (除20)	10% (持仓)
	中金所	IF1911、IF1911、IH1911	持仓交易日期
11月18日	郑商所	1911合约 (除20)	持仓交易日期
11月19日	能源中心	SR1912	个人持仓调整前5手
11月20日	大连所	1911合约 (除30、50)	持仓交易日期
	中金所	1912合约 (除30)	10% 持仓保证金调整、持仓调整