

上海期货交易所品种																				上海国际能源交易中心									
交割期	铝		铜		锌		镍		黄金		螺纹钢		沥青		燃料油		线材		塑料		20号胶		交割期	原油					
	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金		合约保证金	交割保证金	合约保证金	交割保证金		
2001	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%	2001	20.00%	20.00%	7.00%			
2002	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	2002	18.00%	18.00%	7.00%			
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%	10.00%	6.00%	16.00%	10.00%	2003	15.00%	9.00%	7.00%			
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%	10.00%	6.00%	16.00%	10.00%	2004	15.00%	9.00%	7.00%			
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%	10.00%	6.00%	16.00%	10.00%	2005	15.00%	9.00%	7.00%			
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%	10.00%	6.00%	16.00%	10.00%	2006	15.00%	9.00%	7.00%			
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%	10.00%	6.00%	16.00%	10.00%	2007	15.00%	9.00%	7.00%			
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%	10.00%	6.00%	16.00%	10.00%	2008	15.00%	9.00%	7.00%			
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%	10.00%	6.00%	16.00%	10.00%	2009	15.00%	9.00%	7.00%			
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%	10.00%	6.00%	16.00%	10.00%	2010	15.00%	9.00%	7.00%			
2011	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%	10.00%	6.00%	16.00%	10.00%	2011	15.00%	9.00%	7.00%			
2012	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%	10.00%	6.00%	16.00%	10.00%	2012	15.00%	9.00%	7.00%			

大连期货交易所品种																								
交割期	棕榈油		菜籽油		豆油		菜粕		豆一		豆二		黄大豆1号		黄大豆2号		豆粕		豆蔻		豆蔻糖		乙二醇	
	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金
2001	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%
2002	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2003	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2004	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2005	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2006	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2007	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2008	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2009	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2010	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2011	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2012	9.00%	9.00%	12.00%	9.00%	10.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	

郑州期货交易所品种																								
交割期	TA		纤维		强麦		硬麦		强筋		弱筋		硬红冬		软红冬		硬红粒		硬红粒		硬红粒		硬红粒	
	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金
2001	20.00%	20.00%	24.00%	24.00%	22.00%	20.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%	24.00%
2002	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2003	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2004	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2005	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2006	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2007	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2008	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2009	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2010	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2011	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	
2012	12.00%	8.00%	9.00%	9.00%	22.00%	7.00%	20.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	9.00%	

中国金融期货交易所品种												
交割期	沪深300		上证50		中证500		国债期货		2年期国债		沪深300股指期货	
	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金	合约保证金	交割保证金
2001	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%					12.00%	10.00%
2002	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%					12.00%	10.00%
2003	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.50%	1.20%	3.00%	2.00%	0.70%	0.50%
2004											12.00%	10.00%
2005	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.50%	1.20%	3.00%	2.00%	0.70%	0.50%
2006											12.00%	10.00%
2009											12.00%	10.00%
2012											12.00%	10.00%

- 提示: 1. 此表所列数据不包含当日合约持仓交易期货合约产生的盈亏及费用。  
2. **蓝色标注**: 按持仓和期货合约已调整期货保证金。  
3. **黄色标注**: 持仓合约调整第一个股指期货。  
4. **绿色标注**: 持仓合约调整第二个股指期货。  
5. **红色标注**: 持仓合约调整第三个股指期货。  
6. **紫色标注**: 持仓合约调整四个股指期货。  
7. **棕色标注**: 持仓合约调整期货合约。  
8. **灰色标注**: 持仓合约调整期货合约。
- 期货合约调整期货合约, 持仓合约调整期货合约。**

交割程序			
交割日期	交割品种	合约	交割保证金比例
1月13日	上期所	PT2002	20%
	郑商所	ZC2001	20%
	能源中心	SI2001	20%
1月14日	上期所	PT2003	20%
	大商所	J2002	20%
1月18日	上期所	2001合约(持仓)	持仓交易日
	大商所	2001合约(持仓、55)	持仓交易日
	郑商所	2001合约(持仓)	持仓交易日
1月18日	郑商所	2002合约	10% (110%)
	能源中心	SI2002	持仓交易日
1月17日	中金所	IC2001、IF2001、IH2001	持仓交易日