

上海期货交易所品种																				上海国际能源交易中心									
交割期	铝		铜		镍		锡		黄金		螺纹钢		沥青		燃料油		纸浆		铁矿石		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%	2002	12.00%	12.00%	7.00%			
2002	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%	2003	15.00%	15.00%	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%	12.00%	7.00%	16.00%	16.00%	10.00%	2004	15.00%	9.00%	2106		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2005	15.00%	9.00%	2109		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2006	15.00%	9.00%	2112		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2007	15.00%	9.00%	2203		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2008	15.00%	9.00%	2206		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2009	15.00%	9.00%	2209		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2010	15.00%	9.00%	2212		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2011	15.00%	9.00%	2011		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2012	15.00%	9.00%	2012		
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%	12.00%	7.00%	16.00%	16.00%	10.00%	2012	15.00%	9.00%	2012		

大连期货交易所品种																										
交割期	棕榈油		菜籽油		豆油		菜粕		玉米		豆一		菜粕		豆二		菜粕		豆一		菜粕		豆二		菜粕	
	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	24.00%	20.00%	27.00%	20.00%	23.00%	20.00%	24.00%	20.00%	24.00%	20.00%	27.00%	20.00%	23.00%	20.00%	24.00%	20.00%	24.00%	20.00%	27.00%	20.00%	23.00%	20.00%	24.00%	20.00%	27.00%	20.00%
2002	9.00%	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%	
2003	9.00%	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%	
2004	9.00%	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%	
2005	9.00%	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%	
2006	9.00%	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%	
2007	9.00%	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%	
2008	9.00%	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%	
2009	9.00%	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%	
2010	9.00%	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%	
2011	9.00%	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%	
2012	9.00%	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%	

郑州期货交易所品种																										
交割期	TA		纤维		强麦		强麦		强麦		强麦		强麦		强麦		强麦		强麦		强麦		强麦		强麦	
	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%	24.00%	20.00%	22.00%	20.00%	24.00%	20.00%	24.00%	20.00%	24.00%	20.00%	24.00%	20.00%	24.00%	20.00%	24.00%	20.00%	24.00%	20.00%	24.00%	20.00%	24.00%	20.00%	24.00%	20.00%
2002	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2003	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2004	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2005	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2006	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2007	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2008	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2009	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2010	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2011	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	
2012	12.00%	8.00%	9.00%	5.00%	22.00%	7.00%	20.00%	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%	

中国金融期货交易所品种												
交割期	沪深300		上证50		中证500		10年期国债		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	
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%
2004											1.50%	1.20%
2005	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%					1.50%	1.20%
2006											1.50%	1.20%
2007											1.50%	1.20%
2008											1.50%	1.20%
2009											1.50%	1.20%
2010											1.50%	1.20%
2011											1.50%	1.20%
2012											1.50%	1.20%

- 提示: 1. 此表所列品种不包含衍生品合约交易规则中产生的衍生品合约。  
2. **蓝色标注**: 按合约规则规定每日清算交割保证金。  
3. **黄色标注**: 按合约规则规定第一个涨跌停板。  
4. **红色标注**: 按合约规则规定第二个涨跌停板。  
5. **绿色标注**: 按合约规则规定第三个涨跌停板。  
6. **紫色标注**: 按合约规则规定第四个涨跌停板。  
7. **棕色标注**: 交易所合约特殊调整。  
8. **灰色标注**: 期货交易所合约特殊调整。  
**黄色高亮标注为交易所特殊调整, 请交易员及时跟踪了解合约变动。**

交割规则			
交割日期	交割月份	合约	交割保证金比例
1月14日	上期所	PT2003	10%
	大商所	J02002	持仓调整
1月16日	上期所	2001合约(增配)	持仓调整
	大商所	2001合约(增配、配)	持仓调整
1月18日	郑商所	2001合约(增配)	持仓调整
	上期所	2002合约	10% (1:120)
1月18日	上期所	SC2002	持仓调整</