

交割期	上海期货交易所品种																				上海国际能源交易中心									
	铝	铜	锌	镍	锡	黄金	螺纹钢	原油	天然橡胶	燃料油	沥青	纸浆	铁矿石	动力煤	焦炭	焦煤	液化天然气	20号胶	20号胶	20号胶	交割期	原油	原油							
2002	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%	2002	10.00%	10.00%	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	12.00%	7.00%	2103	12.00%	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%	2004	15.00%	9.00%	2004	12.00%	7.00%	2104	12.00%	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%	2005	15.00%	9.00%	2005	12.00%	7.00%	2112	12.00%	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%	2006	15.00%	9.00%	2006	12.00%	7.00%	2203	12.00%	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%	2007	15.00%	9.00%	2007	12.00%	7.00%	2206	12.00%	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%	2008	15.00%	9.00%	2008	12.00%	7.00%	2209	12.00%	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%	2009	15.00%	9.00%	2009	12.00%	7.00%	2212	12.00%	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%	2010	15.00%	9.00%	2010	12.00%	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%	2011	15.00%	9.00%	2011	12.00%	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%	2012	15.00%	9.00%	2012	12.00%	7.00%						
2101	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%	2101	15.00%	9.00%	2101	12.00%	7.00%						

交割期	螺纹钢		铁矿石		焦炭		焦煤		液化天然气		动力煤		纸浆		橡胶		天然橡胶		20号胶		原油		原油	
	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割
2001	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%	10.00%	10.00%	10.00%	10.00%
2002	9.00%	9.00%	12.00%	9.00%	10.00%	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%
2003	9.00%	9.00%	12.00%	9.00%	10.00%	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%	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%	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%	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%	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%	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%	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%	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%	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%

交割期	TA		白糖		淀粉		棉花		菜籽		菜油		菜粕		豆粕		豆油		豆粕		棕榈		菜油	
	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割
2002	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%	10.00%	10.00%	10.00%	10.00%
2003	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2004	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2005	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2006	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2007	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2008	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2009	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2010	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2012	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%
2101	12.00%	6.00%	9.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	13.00%	7.00%	13.00%	7.00%	20.00%	5.00%	10.00%	5.00%

交割期	沪深300		中证500		中证800		上证50		10年期国债		2年期国债		沪深300股指期货	
	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割	合约	交割
2001	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%								
2002	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%								
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%	12.00%	10.00%
2004														
2006	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.50%	1.20%	3.00%	2.00%	0.70%	0.50%	12.00%	10.00%
2009														
2012														

- 提示:
1. 交割利率数据不包括当日合约的持仓交易量和持仓产生的盈亏数据。
 2. **蓝色标注:** 该笔交割利率数据由持仓交易量和持仓产生的盈亏数据。
 3. **黄色标注:** 该笔合约是第一个交割利率。
 4. **绿色标注:** 该笔合约是第二个交割利率。
 5. **红色标注:** 该笔合约是第三个交割利率。
 6. **紫色标注:** 该笔合约是第四个交割利率。
 7. **棕色标注:** 交割利率合约特殊调整。
 8. **灰色标注:** 交割利率合约特殊调整。
- 期货交割利率数据, 期货交割利率数据, 期货交割利率数据.**

交割日期	交割利率		交割利率合约	事项
	交割利率	合约		
1月16日	上海期货	SC2002		期货交割日
1月17日	上海期货	SI2002		期货交割日
1月17日	中金所	IF2001, IF2001, IF2001		期货交割日
1月18日	上海期货	CU2002		期货交割日, 行权日
1月18日	郑商所	2001合约(棉花)		期货交割日
1月18日	大商所	2001合约(豆粕)		期货交割日
1月21日	大商所	2002合约(豆粕)	10%	保证金比例调整, 限仓调整
1月22日	上海期货	2001合约(橡胶)		期货交割日