

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		胶卷		燃料油		纸浆		铁矿石		20号钢		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					
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%	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%	11.00%	6.00%	13.00%	8.00%	2004	15.00%	9.00%						
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%	11.00%	6.00%	13.00%	8.00%	2005	12.00%	7.00%	2102	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%	11.00%	6.00%	13.00%	8.00%	2006	15.00%	9.00%	2007	12.00%	7.00%	2106	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%	11.00%	6.00%	13.00%	8.00%	2008	15.00%	9.00%	2009	12.00%	7.00%	2112	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%	11.00%	6.00%	13.00%	8.00%	2007	15.00%	9.00%	2007	12.00%	7.00%	2203	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%	11.00%	6.00%	13.00%	8.00%	2008	15.00%	9.00%	2008	12.00%	7.00%	2206	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%	11.00%	6.00%	13.00%	8.00%	2009	15.00%	9.00%	2009	12.00%	7.00%	2209	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%	11.00%	6.00%	13.00%	8.00%	2010	15.00%	9.00%	2010	12.00%	7.00%	2212	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%	11.00%	6.00%	13.00%	8.00%	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%	11.00%	6.00%	13.00%	8.00%	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%	11.00%	6.00%	13.00%	8.00%	2101	15.00%	9.00%	2101	12.00%	7.00%			

大连期货交易所品种																												
交割期	燃料油		聚乙烯		豆粕		豆油		菜油		玉米		乙二醇		聚氯乙烯		焦炭		铁矿石		沥青		纸浆		苯乙烯			
	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	合约保证金	交割保证金
2001																												
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%
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%	5.00%	9.00%	5.00%

郑州期货交易所品种																												
交割期	TA		白糖		强麦		普麦		棉花		菜油		菜粕		玉米		动力煤		螺纹钢		铁矿石		焦炭		焦煤			
	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		
2002	10.00%	10.00%																										
2003	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2004	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2005	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2006	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2007	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2008	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2009	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2010	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2011	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2012	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%
2101	12.00%	6.00%	9.00%	5.00%	22.00%	7.00%	20.00%	5.00%	9.00%	5.00%	9.00%	5.00%	20.00%	5.00%	12.00%	7.00%	10.00%	5.00%	11.00%	6.00%	20.00%	5.00%	20.00%	5.00%	13.00%	8.00%	12.00%	7.00%

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%						
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%
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%
2009												
2012												

- 提示: 1. 此系列数据不包含当日合约的持仓量, 持仓量由交易所公布。
2. **蓝色标注**: 该合约按照当日持仓量计算保证金。
3. **黄色标注**: 该合约按照第一个涨停板计算。
4. **绿色标注**: 该合约按照第二个涨停板计算。
5. **红色标注**: 该合约按照第三个涨停板计算。
6. **紫色标注**: 该合约按照第四个涨停板计算。
7. **棕色标注**: 交易所公布合约持仓量。
8. **灰色标注**: 以上数据仅供参考, 不作为投资建议。

交割程序			
交割日期	交割品种	合约	交割程序及比例
1月17日	中金所	IC2001, IF2001	