

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		纸浆		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	合约保证金	交割保证金	
2002	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	15.00%	20.00%	2002	20.00%	15.00%	20.00%	15.00%	
2003	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	15.00%	10.00%	2002	20.00%	15.00%	20.00%	15.00%		
2004	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2003	15.00%	10.00%	15.00%	10.00%		
2005	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2004	15.00%	10.00%	15.00%	10.00%		
2006	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2005	15.00%	10.00%	15.00%	10.00%		
2007	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2006	15.00%	10.00%	15.00%	10.00%		
2008	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2007	15.00%	10.00%	15.00%	10.00%		
2009	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2008	15.00%	10.00%	15.00%	10.00%		
2010	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2009	15.00%	10.00%	15.00%	10.00%		
2011	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2010	15.00%	10.00%	15.00%	10.00%		
2012	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2011	15.00%	10.00%	15.00%	10.00%		
2101	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	12.00%	7.00%	2012	15.00%	10.00%	15.00%	10.00%		

大连期货交易所品种																													
交割期	燃料油		聚乙烯		豆粕		玉米		聚丙烯		焦炭		铁矿石		鸡蛋		白糖		菜油		菜粕		菜籽		乙二醇		纤维		
	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	
2002	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%	20.00%	20.00%	20.00%	20.00%	20.00%	20.00%
2003	15.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%
2004	11.00%	7.00%	18.00%	11.00%																									
2005	11.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%
2006	11.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%
2007	11.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%
2008	11.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%
2009	11.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%
2010	11.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%
2011	11.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%
2101	11.00%	7.00%	12.00%	8.00%	10.00%	8.00%	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%	9.00%

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		花生油		花生粕		菜籽		菜油		菜粕		花生		菜油	
	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	合约保证金	交割保证金
2002	20.00%	20.00%																										
2003	7.00%	6.00%	11.00%	10.00%	21.00%	7.00%	20.00%	5.00%	8.00%	8.00%	9.00%	5.00%	20.00%	5.00%														
2004	12.00%	6.00%																										
2005	12.00%	6.00%	11.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	8.00%	9.00%	5.00%	20.00%	5.00%														
2006	12.00%	6.00%																										
2007	12.00%	6.00%	11.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	8.00%	9.00%	5.00%	20.00%	5.00%														
2008	12.00%	6.00%																										
2009	12.00%	6.00%	11.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	8.00%	9.00%	5.00%	20.00%	5.00%														
2010	12.00%	6.00%																										
2011	12.00%	6.00%	11.00%	9.00%	22.00%	7.00%	20.00%	5.00%	9.00%	8.00%	9.00%	5.00%	20.00%	5.00%														
2012	12.00%	6.00%																										
2101	12.00%	6.00%	9.00%	8.00%	22.00%	7.00%	20.00%	5.00%	9.00%	8.00%	9.00%	5.00%	20.00%	5.00%														

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		
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%	1.60%	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%	1.60%	0.70%	0.50%	12.00%	10.00%
2009	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.50%	1.20%	1.60%	0.70%	0.50%	12.00%	10.00%
2012													

- 提示: 1. 品种前缀数字不包含合约品种名称交易所品种产生期货合约类型。
2. 蓝色标注: 被期货交易所列为已调整数据品种。
3. 黄色标注: 该合约为第一个挂牌品种。
4. 绿色标注: 该合约为第二个挂牌品种。
5. 红色标注: 该合约挂牌即成主力合约。
6. 白色标注: 交易所已不再挂牌。
7. 棕色标注: 与上述交易所品种保证金比例。
8. 蓝色标注为交割月份, 绿色标注为交割月份和品种。

交割规则			
交割日期	交割所	合约	交割保证金比例标准
2月6日	能源中心	SC2002	
	期货所	112001, 182001, 272001, 382001系列期权	到期日, 最后交易日
2月7日	大商所	K0301, C2001, 12001系列期权	到期日, 最后交易日
	期货所	ZC2002	最后交易日
2月10日	上期所	2002合约	结果取欧洲时段保证金标准
	能源中心	NE2002	结果取欧洲时段保证金标准