

上海期货交易所品种																				上海期货交易所中心									
交割期	铝		铜		锌		镍		黄金		螺纹钢		胶卷		燃料油		纸浆		铁矿石		20号胶		交割期		沥青				
	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量			
2003	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	10.00%	10.00%	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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2004	10.00%	8.00%	2004	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2005	10.00%	8.00%	2005	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2006	10.00%	8.00%	2006	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2007	10.00%	8.00%	2007	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2008	10.00%	8.00%	2008	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2009	10.00%	8.00%	2009	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2010	10.00%	8.00%	2010	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2011	10.00%	8.00%	2011	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2012	10.00%	8.00%	2012	15.00%	9.00%	
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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2101	10.00%	8.00%	2101	12.00%	7.00%	
2102	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%	14.00%	9.00%	13.00%	8.00%	16.00%	10.00%	20.00%	8.00%	2102	10.00%	8.00%	2102	12.00%	7.00%	

大连期货交易所品种																												
交割期	糖		菜油		豆油		菜粕		豆粕		玉米		豆粕		豆二		菜油二		菜粕二		豆二		菜油二		菜粕二		豆二	
	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量
2002																												
2003	14.00%	10.00%	17.00%	10.00%	10.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%	14.00%	10.00%
2004	11.00%	7.00%	12.00%	6.00%																								
2005	11.00%	7.00%	12.00%	6.00%	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	11.00%	7.00%	12.00%	6.00%	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	11.00%	7.00%	12.00%	6.00%	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	11.00%	7.00%	12.00%	6.00%	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	11.00%	7.00%	12.00%	6.00%	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	11.00%	7.00%	12.00%	6.00%																								
2011	11.00%	7.00%	12.00%	6.00%	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	11.00%	7.00%	12.00%	6.00%	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%
2101	11.00%	7.00%	12.00%	6.00%	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	白糖		菜油		菜粕		豆油		菜油		菜粕		豆二		菜油二		菜粕二		豆二		菜油二		菜粕二		豆二		
	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	
2003	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%	10.00%
2004	12.00%	6.00%																									
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%	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	12.00%	6.00%	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%	5.00%	
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%	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	12.00%	6.00%	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%	5.00%	
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%	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	12.00%	6.00%	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%	5.00%	
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%	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	12.00%	6.00%	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%	5.00%	
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%	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%	
2102	12.00%	6.00%	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%	5.00%	

中金期货交易所品种										
交割期	沪深300		上证50		中证500		沪深300股指期货		沪深300股指期货	
	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量	总持仓量	交割持仓量
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%	1.00%	1.20%	0.00%	0.70%
2004	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.00%	1.20%	0.00%	0.50%
2006	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.00%	1.20%	0.00%	0.50%
2008	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.00%	1.20%	0.00%	0.50%
2009	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.00%	1.20%	0.00%	0.50%
2010	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.00%	1.20%	0.00%	0.50%
2012	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	1.00%	1.20%	0.00%	0.50%

- 提示: 1. 此系列数据不包含与合约品种交易所所产生产生的保证金数据。  
2. 颜色标记: 根据交易所规则与月日调整的保证金参数。  
3. 黄色标记: 该合约是第一个挂牌合约。  
4. 绿色标记: 该合约是第二个挂牌合约。  
5. 红色标记: 该合约是第三个挂牌合约。  
6. 蓝色标记: 该合约是第四个挂牌合约。  
7. 紫色标记: 交易所公司特殊调整。  
8. 黑色标记: 除上述情况外的其他保证金调整。  
**黄色背景为交易所规则, 绿色背景为交易所特殊调整。**

交割提示				
交割日期	交易所	合约	交割保证金比例	事项
2月21日	上期所	PT2003		结束期权非违约保证金业务
	上期所	SC2003		结束期权非违约保证金业务
2月24日	中金所	IF2002, IF2002, IF2002, IF2002		最后交割日
	上期所	CU2003, BR2003非交割		最后交割日, 行权日
2月28日	上期所	IF2003	20%	最后交割日
	上期所	SC2003	20%	个人持仓调整与平手