

交割期	上海期货交易所品种																		上海期货交易所中心					
	铝	铜	锌	镍	锡	螺纹钢	黄金	白银	铂	钯	钌	钼	铌	铍	铈	铈	铈	铈	20年期	交割期	黄金	交割期	黄金	
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%	2003	10.00%	10.00%	2003	10.00%	
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%	2004	15.00%	9.00%	2004	12.00%	
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%	2005	15.00%	9.00%	2005	12.00%	
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%	2006	15.00%	9.00%	2006	12.00%	
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%	2007	15.00%	9.00%	2007	12.00%	
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%	2008	15.00%	9.00%	2008	12.00%	
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%	2009	15.00%	9.00%	2009	12.00%	
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%	2010	15.00%	9.00%	2010	12.00%	
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%	2011	15.00%	9.00%	2011	12.00%	
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%	2012	15.00%	9.00%	2012	12.00%	
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%	2101	15.00%	9.00%	2101	12.00%	
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%	2102	15.00%	9.00%	2102	12.00%	

交割期	大连期货交易所品种																							
	螺纹钢	热轧卷板	焦煤	焦炭	铁矿石	焦煤	焦炭	铁矿石	焦煤	焦炭	铁矿石	焦煤	焦炭	铁矿石	焦煤	焦炭	铁矿石	焦煤	焦炭	铁矿石	焦煤	焦炭	铁矿石	焦煤
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%
2004	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2005	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2006	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2007	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2008	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2009	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2010	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2011	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2012	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2101	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%
2102	11.00%	7.00%	12.00%	5.00%	10.00%	8.00%	10.00%	8.00%	11.00%	8.00%	11.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%	14.00%	8.00%

交割期	郑州期货交易所品种																							
	白糖	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油	菜粕	菜油
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%
2004	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2005	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2006	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2007	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2008	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2009	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2010	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2011	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2012	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2101	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2102	12.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%

交割期	中国金融期货交易所品种											
	沪深300	上证50	中证500	沪深300股指期货	上证50股指期货	中证500股指期货	沪深300股指期货	上证50股指期货	中证500股指期货	沪深300股指期货	上证50股指期货	中证500股指期货
2003	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%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	
2005	12.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	
2006	12.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	
2007	12.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	
2008	12.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	
2009	12.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	
2010	12.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	
2011	12.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	
2012	12.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	10.00%	14.00%	10.00%	12.00%	

提示：1. 此表所列参数不包括与合约品种交易商所发生的保证金业务。
2. 颜色标记：绿色表示规则与上月调整前的保证金参数。
3. 黄色标记：该合约调整第一个调整期。
4. 红色标记：该合约调整第二个调整期。
5. 蓝色标记：该合约调整第三个调整期。
6. 紫色标记：该合约调整第四个调整期。
7. 棕色标记：交易所公司调整。
8. 黑色标记：除上述规则外的其他保证金业务。
绿色背景为交易商调整，红色背景为交易所调整。

调整日期	交割月份	调整说明			
		合约	调整前保证金比例	调整后保证金比例	事项
2月27日	中金所	IF2003	1%		结算期调整
		IF2003	2%		结算期调整
		IF2003	3%		结算期调整
		IF2003, IF2003, IF2003			组合调整，按交易所规则调整至600手
上交所	2003合约	IF2003			组合调整
		AL2003, CL2003, ZN2003, IF2003合约的非套保和非套保调整与5手的调整数，NY2003合约的非套保和非套保调整与4手的调整数，AU2003合约的非套保和非套保调整与3手的调整数，AG2003, SG2003, SF2003合约的非套保和非套保调整与2手的调整数，B2003, H2003, H2003合约的非套保和非套保调整与1手的调整数，RS2003合约的非套保和非套保调整与12手的调整数。	15%		
		2004合约(非IF)	10%		保证金原比例调整，组合调整
		IF2003			保证金调整
能源中心	2003合约	IF2003			保证金调整
		SC2004	10%		保证金比例调整，组合调整
		SC2005			组合调整
		SC2005	15%		保证金调整，组合调整
大商所	2003合约	IF2003			保证金调整
		IF2003	20%		保证金比例调整，组合调整
		IF2003			保证金调整
		IF2003			保证金调整
期货交易所	2003合约	IF2003, IF2003, IF2003			组合调整
		IF2003, IF2003, IF2003			组合调整