

上海国际期货交易中心																					20年						交割期					
交割期	铝	铜	镍	锡	橡胶	黄金	螺纹钢	铅	锌	铝	镍	锡	橡胶	燃料油	线材	燃料油	子钢	交割期	交割期	交割期	交割期											
2003	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	20.00%	20.00%	20.00%											
2004	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	18.00%	2004	18.00%	18.00%	18.00%											
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%	12.00%	2005	15.00%	9.00%	2003	17.00%	11.00%	2100	17.00%	11.00%						
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%	12.00%	2006	15.00%	9.00%	2004	17.00%	11.00%	2101	17.00%	11.00%						
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%	12.00%	2007	15.00%	9.00%	2005	17.00%	11.00%	2102	17.00%	11.00%						
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%	12.00%	2008	15.00%	9.00%	2006	17.00%	11.00%	2103	17.00%	11.00%						
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%	12.00%	2009	15.00%	9.00%	2007	17.00%	11.00%	2104	17.00%	11.00%						
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%	12.00%	2010	15.00%	9.00%	2008	17.00%	11.00%	2105	17.00%	11.00%						
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%	12.00%	2011	15.00%	9.00%	2009	17.00%	11.00%	2106	17.00%	11.00%						
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%	12.00%	2012	15.00%	9.00%	2010	17.00%	11.00%	2107	17.00%	11.00%						
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%	12.00%	2101	15.00%	9.00%	2101	17.00%	11.00%	2108	17.00%	11.00%						
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%	12.00%	7.00%	12.00%	2102	15.00%	9.00%	2102	17.00%	11.00%	2109	17.00%	11.00%						

大连期货交易所																				
交割期	燃料油	聚乙烯	豆粕	豆油	黄大豆	玉米	乙二醇	聚氯乙烯	焦炭	铁矿石	焦炭	螺纹钢	焦炭	螺纹钢	焦炭	螺纹钢	焦炭	螺纹钢	焦炭	螺纹钢
2003	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%
2004	11.00%	7.00%	12.00%	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%
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%
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%
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%
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%
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%
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%
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%
2012	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%
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%
2102	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%

郑州期货交易所																				
交割期	玉米	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
2003	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%
2004	12.00%	6.00%	12.00%	6.00%	12.00%	6.00%	12.00%	6.00%	12.00%	6.00%	12.00%	6.00%	12.00%	6.00%	12.00%	6.00%	12.00%	6.00%	12.00%	6.00%
2005	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2006	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2007	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2008	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2009	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2010	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2011	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2012	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2101	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%
2102	12.00%	6.00%	9.00%	6.00%	22.00%	7.00%	20.00%	6.00%	9.00%	6.00%	9.00%	6.00%	9.00%	6.00%	12.00%	7.00%	10.00%	5.00%	13.00%	8.00%

中国金融期货交易所										
交割期	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
2003	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2004	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2005	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2006	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2007	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2008	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2009	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2010	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2011	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%
2012	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	14.00%	12.00%

- 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业务数据。  
2. 黄色标记: 按交易所规则与月已调整的数据。  
3. 红色标记: 该合约在第一个交割期。  
4. 绿色标记: 该合约在第二个交割期。  
5. 蓝色标记: 该合约在第三个交割期。  
6. 紫色标记: 该合约在第四个交割期。  
7. 棕色标记: 交易所公告调整。  
8. 黑色标记: 加上持仓外的其他保证金。  
9. 灰色背景为交易日期, 绿色背景为交割日期。

交割提示			
交割日期	交易所	合约	交割提示
3月12日	上期所	RU2004	10%
	上期所	RU2005	10%
	大期货	RU2004	最后交割日
3月13日	中金所	TF2003, TF2004, TF2005	最后交割日
	大期货	2003合约(除JD, BG)	最后交割日
	海期货	2003合约(除2C)	最后交割日
3月16日	上期所	2004合约(除F)	10%
	能源中心	SR2003	最后交割日
3月18日	海期货	2003合约(除2C)	最后交割日
	大期货	2003合约(除JD, BG)	最后交割日
3月19日	中金所	TF2003, TF2004, TF2005	最后交割日