

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		铅		锡		燃料油		线材		燃料油		子钢		20号		交割期		交割期		交割期	
	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金
2006	20.00%	20.00%	27.00%	20.00%	20.00%	20.00%	27.00%	20.00%	20.00%	20.00%	27.00%	20.00%	27.00%	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%	27.00%	20.00%	20.00%	20.00%	20.00%	20.00%
2007	18.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2008	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2009	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2010	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2011	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2012	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2101	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2102	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2103	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2104	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%
2105	10.00%	10.00%	17.00%	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%	10.00%	10.00%	10.00%

大连期货交易所品种																				
交割期	螺纹钢		铁矿石		豆油		豆一		豆二		菜油		菜粕		玉米		玉米		玉米	
	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金
2006	27.00%	20.00%	27.00%	20.00%	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%
2007	15.00%	8.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	11.00%	8.00%	14.00%	8.00%	10.00%	8.00%	11.00%	8.00%	14.00%	8.00%
2008	10.00%	8.00%	10.00%	11.00%	14.00%	8.00%	10.00%	8.00%	14.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2009	10.00%	8.00%	10.00%	11.00%	14.00%	8.00%	10.00%	8.00%	14.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2010	10.00%	8.00%	10.00%	11.00%	14.00%	8.00%	10.00%	8.00%	14.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2011	10.00%	8.00%	10.00%	11.00%	14.00%	8.00%	10.00%	8.00%	14.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2102	10.00%	8.00%	10.00%	11.00%	14.00%	8.00%	10.00%	8.00%	14.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2104	10.00%	8.00%	10.00%	11.00%	14.00%	8.00%	10.00%	8.00%	14.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%
2105	10.00%	8.00%	10.00%	11.00%	14.00%	8.00%	10.00%	8.00%	14.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%	10.00%	8.00%

郑州期货交易所品种																				
交割期	小麦		白糖		菜油		菜粕		棉花		玉米		玉米		玉米		玉米		玉米	
	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金
2006	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%
2007	10.00%	8.00%	12.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2008	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2009	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2010	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2011	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2012	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2101	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2102	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2103	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2104	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%
2105	10.00%	8.00%	10.00%	7.00%	22.00%	7.00%	20.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%	14.00%	7.00%	12.00%	6.00%

中国金融期货交易所品种										
交割期	沪深300		上证50		沪深300股指期货		沪深300股指期货		沪深300股指期货	
	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金	合约保证金	交易保证金
2006	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	12.00%	10.00%
2007	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	12.00%	10.00%
2008	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	12.00%	10.00%
2009	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	12.00%	10.00%
2010	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	12.00%	10.00%
2011	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	12.00%	10.00%
2012	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	12.00%	10.00%
2103	12.00%	10.00%	12.00%	10.00%	14.00%	12.00%	12.00%	10.00%	12.00%	10.00%

说明：1. 此系列多数不包含与合约标的交易所所产生产生的保证金。

2. 黄色标记：根据交易所规则与月已调整的保证金参数。

3. 绿色标记：该合约在第一个交割期。

4. 蓝色标记：该合约在第二个交割期。

5. 红色标记：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. 黑色标记：交易所公司特殊调整。

8. 棕色标记：即上述情况外的其他保证金调整。

大连期货交易所品种的保证金参数与上期保证金不同比例变化，本次保证金参数仅供参考。

期货交易所保证金调整，请交易者及时关注交易所公告。

交割提示			
交割日期	交割品种	合约	交割保证金比例调整
8月12日	中金所	T2006、TF2006、TS2006	最后交割日
	大商所	2006合约（郑豆、郑糖、郑油）	最后交割日
	郑商所	2006合约（郑油）	最后交割日
8月18日	能源中心	SC2006	最后交割日
	郑商所	2007合约	10% CF（10%）
8月18日	能源中心	SC2007	自然人持仓调整至0
	大商所	2006合约（郑豆、郑糖、郑油）	最后交割日
8月17日	郑商所	2006合约（郑豆）	最后交割日
	中金所	T2006、TF2006、TS2006	最后交割日
8月18日	大商所	2007合约	10%