

上海期货交易所品种																							
交割期	铜		铝		锌		镍		锡		螺纹钢		铁矿石		焦炭		焦煤		动力煤		液化石油气		
交割月份	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	
2012	18.00%	10.00%	17.00%	10.00%	18.00%	10.00%	18.00%	10.00%	17.00%	10.00%	18.00%	10.00%	17.00%	10.00%	18.00%	10.00%	17.00%	10.00%	18.00%	10.00%	17.00%	10.00%	
2101	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2102	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2103	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2104	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2105	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2106	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2107	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2108	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2109	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2110	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%
2111	14.00%	8.00%	15.00%	8.00%	14.00%	8.00%	16.00%	10.00%	14.00%	8.00%	15.00%	7.00%	15.00%	8.00%	16.00%	10.00%	12.00%	18.00%	10.00%	13.00%	7.00%	14.00%	8.00%

大连商品交易所品种																							
交割期	黄大豆1号		黄大豆2号		豆粕		菜籽粕		玉米		玉米淀粉		鸡蛋		白糖		棕榈油		菜籽油		聚乙烯		
交割月份	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	
2011	18.00%	10.00%	18.00%	11.00%	18.00%	10.00%	17.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	
2012	17.00%	10.00%	18.00%	11.00%	18.00%	10.00%	17.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	
2101	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2102	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2103	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2104	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2105	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2106	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2107	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2108	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2109	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2110	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	
2111	16.00%	9.00%	18.00%	11.00%	14.00%	8.00%	15.00%	8.00%	18.00%	10.00%	13.00%	8.00%	15.00%	9.00%	18.00%	10.00%	13.00%	7.00%	15.00%	8.00%	18.00%	10.00%	

郑州商品交易所品种																							
交割期	11		白糖		菜油		普麦		棉花		菜籽		菜粕		花生		菜油		菜粕		菜油		
交割月份	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	
2012	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	18.00%	10.00%	
2101	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2102	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2103	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2104	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2105	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2106	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2107	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2108	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2109	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2110	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	
2111	12.00%	6.00%	12.00%	7.00%	22.00%	7.00%	22.00%	6.00%	13.00%	7.00%	12.00%	6.00%	22.00%	6.00%	14.00%	7.00%	12.00%	6.00%	22.00%	6.00%	13.00%	7.00%	

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		国债期货	
交割月份	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水
2012	13.00%	11.00%	13.00%	11.00%	15.00%	13.00%	1.50%	1.20%	3.00%	2.00%
2101	13.00%	11.00%	13.00%	11.00%	15.00%	13.00%			13.00%	11.00%
2102									13.00%	11.00%
2103	13.00%	11.00%	13.00%	11.00%	15.00%	13.00%	1.50%	1.20%	3.00%	2.00%
2104	13.00%	11.00%	13.00%	11.00%	15.00%	13.00%	1.50%	1.20%	3.00%	2.00%
2105	13.00%	11.00%	13.00%	11.00%	15.00%	13.00%	1.50%	1.20%	3.00%	2.00%
2106	13.00%	11.00%	13.00%	11.00%	15.00%	13.00%	1.50%	1.20%	3.00%	2.00%
2109									13.00%	11.00%

上海国际能源交易中心									
交割期	20号胶		低硫燃料油		原油		交割期	沥青	
交割月份	交割标准合约	升贴水	交割标准合约	升贴水	交割标准合约	升贴水	交割月份	交割标准合约	升贴水
2012	16.00%	10.00%			18.00%	10.00%	2112	18.00%	10.00%
2101	16.00%	10.00%	18.00%	10.00%			2203	18.00%	10.00%
2102	16.00%	10.00%	18.00%	10.00%			2206	18.00%	10.00%
2103	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	2209	18.00%	10.00%
2104	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	2212	18.00%	10.00%
2105	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	2301	18.00%	10.00%
2106	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	2306	18.00%	10.00%
2107	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	2309	18.00%	10.00%
2108	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	18.00%	10.00%	
2109	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	18.00%	10.00%	
2110	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	18.00%	10.00%	
2111	16.00%	10.00%	18.00%	10.00%	15.00%	8.00%	18.00%	10.00%	

- 提示：1. 此表所列参数不涵盖当日目的持仓或交割期合约产生的保证金变动。
- 绿色标记**: 按交割月规则当月已调整的保证金参数。
 - 黄色标记**: 持仓的占用第二个质押率。
 - 蓝色标记**: 持仓的占用第三个质押率。
 - 红色标记**: 持仓的占用第四个质押率。
 - 灰色标记**: 交易所及公司特殊调整。
 - 棕色标记**: 以上交易所的其他保证金参数。
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