## 上海期货交易保证金标准

| 交割期 | 铜 | | 铝 | | 锌 | | 镍板 | | 黄金 | | 螺纹钢 | | 铅 | | 白银 | | 热轧卷板 | | 锡 | | 镍 | | 燃料油 | | 纸浆 | | 原油 | | 不锈钢 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 |
| 2112 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 12.00% | 16.00% | | | 16.00% | 10.00% | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | 18.00% | 10.00% | 18.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 26.00% | 20.00% | 25.00% | 10.00% | 25.00% | 10.00% | 16.00% | 10.00% |
| 2201 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 14.00% | 8.00% | 16.00% | 10.00% | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | 18.00% | 10.00% | 18.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2202 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | | | 14.00% | 8.00% | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | 18.00% | 10.00% | 18.00% | 10.00% | 16.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2203 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | | | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | 18.00% | 10.00% | 18.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2204 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 14.00% | 8.00% | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | 18.00% | 10.00% | 18.00% | 10.00% | 16.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2205 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | | | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | 18.00% | 10.00% | 18.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2206 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 14.00% | 8.00% | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | 18.00% | 10.00% | 16.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2207 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | | | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | | | 16.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2208 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 14.00% | 8.00% | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | | | 16.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2209 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | | | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | 18.00% | 10.00% | 16.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2210 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 14.00% | 8.00% | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | | | 16.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |
| 2211 | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | 16.00% | | | 16.00% | 10.00% | 17.00% | 10.00% | 19.00% | 12.00% | | | 16.00% | 10.00% | 16.00% | 10.00% | 25.00% | 10.00% | 18.00% | 10.00% | 25.00% | 10.00% | 14.00% | 9.00% | 16.00% | 10.00% |

| 交割期 | 纸铝油 | | 聚乙烯 | | 豆粕 | | 豆油 | | 棕榈油 | | 玉米 | | 豆二 | | 聚苯乙烯 | | 粳米 | | 粳矿石 | | 鸡蛋 | | 纤维板 | | 胶合板 | | 聚丙烯 | | 玉米淀粉 | | 乙二醇 | | 锂米 | | 苯乙烯 | | 液化石油气 | | 生猪 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 |
| 2112 | 17.00% | 16.00% | 16.00% | 16.00% | 17.00% | 16.00% | 12.00% | 16.00% | | | | | 16.00% | 16.00% | 19.00% | 16.00% | 38.00% | 26.00% | 38.00% | 30.00% | 38.00% | 30.00% | 20.00% | 12.00% | 17.00% | 16.00% | 25.00% | 16.00% | 16.00% | 40.00% | 19.00% | 16.00% | | | 16.00% | 11.00% | 25.00% | 16.00% | 16.00% | 12.00% | 19.00% | 11.00% | | |
| 2201 | 17.00% | 16.00% | 19.00% | 16.00% | 15.00% | 8.00% | 15.00% | 8.00% | 16.00% | 12.00% | 15.00% | 11.00% | 25.00% | 9.00% | 19.00% | 16.00% | 38.00% | 26.00% | 38.00% | 30.00% | 38.00% | 30.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | 13.00% | 7.00% | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | 28.00% | 15.00% |
| 2202 | 17.00% | 16.00% | 19.00% | 16.00% | | | | | | | | | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | | | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | | |
| 2203 | 17.00% | 16.00% | 19.00% | 16.00% | 15.00% | 8.00% | 15.00% | 8.00% | 16.00% | 12.00% | 15.00% | 11.00% | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | 13.00% | 7.00% | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | 28.00% | 15.00% |
| 2204 | 17.00% | 16.00% | 19.00% | 16.00% | | | | | | | | | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | | | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | | |
| 2205 | 17.00% | 16.00% | 19.00% | 16.00% | 15.00% | 8.00% | 15.00% | 8.00% | 16.00% | 12.00% | 15.00% | 11.00% | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | 13.00% | 7.00% | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | 28.00% | 15.00% |
| 2206 | 17.00% | 16.00% | 19.00% | 16.00% | | | | | | | | | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | | | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | | |
| 2207 | 17.00% | 16.00% | 19.00% | 16.00% | 15.00% | 8.00% | 15.00% | 8.00% | 16.00% | 12.00% | 15.00% | 11.00% | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | 13.00% | 7.00% | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | 28.00% | 15.00% |
| 2208 | 17.00% | 16.00% | 19.00% | 16.00% | 15.00% | 8.00% | 15.00% | 8.00% | 16.00% | 12.00% | 15.00% | 11.00% | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | | | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | | |
| 2209 | 17.00% | 16.00% | 19.00% | 16.00% | 15.00% | 8.00% | 15.00% | 8.00% | 16.00% | 12.00% | 15.00% | 11.00% | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | 13.00% | 7.00% | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | 28.00% | 15.00% |
| 2210 | 17.00% | 16.00% | 19.00% | 16.00% | | | | | | | | | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | | | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | | |
| 2211 | 17.00% | 16.00% | 19.00% | 16.00% | 15.00% | 8.00% | 15.00% | 8.00% | 16.00% | 12.00% | 15.00% | 11.00% | 25.00% | 9.00% | 19.00% | 16.00% | 28.00% | 20.00% | 28.00% | 20.00% | 28.00% | 20.00% | 20.00% | 12.00% | 16.00% | 9.00% | 25.00% | 10.00% | 40.00% | 40.00% | 19.00% | 16.00% | 13.00% | 7.00% | 19.00% | 11.00% | 25.00% | 6.00% | 19.00% | 12.00% | 19.00% | 11.00% | 28.00% | 15.00% |

## 郑州商品交易所保证金标准

| 交割期 | TA | | 白糖 | | 菜粕 | | 普麦 | | 棉花 | | 菜籽油 | | 早籼稻 | | 甲醇 | | 玻璃 | | 菜粕 | | 菜粕 | | 动力煤 | | 粳稻 | | 棉短期 | | 特麦 | | 锰硅 | | 纯碱 | | 粳米 | | 纸浆 | | 粳米 | | 硅铁 | | 尿素 | | 玻璃 | | 铁矿 | | 苹果 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 |
| 2112 | 16.00% | 16.00% | | | | | | | | | | | | | 19.00% | 16.00% | 23.00% | 15.00% | | | | | 60.00% | 50.00% | | | | | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | 23.00% | 12.00% | 28.00% | 16.00% | 16.00% | 16.00% | 28.00% | 12.00% | 16.00% | 16.00% | 16.00% | 16.00% | 17.00% | 9.00% |
| 2201 | 15.00% | 8.00% | 12.00% | 7.00% | 25.00% | 7.00% | 25.00% | 6.00% | 16.00% | 16.00% | 15.00% | 8.00% | 25.00% | 6.00% | 19.00% | 10.00% | 21.00% | 15.00% | | | | | 15.00% | 8.00% | 60.00% | 50.00% | 25.00% | 6.00% | 25.00% | 6.00% | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | 19.00% | 16.00% | 23.00% | 15.00% | 16.00% | 16.00% | 28.00% | 12.00% | 16.00% | 8.00% | 15.00% | 8.00% | 17.00% | 9.00% |
| 2202 | 13.00% | 7.00% | | | | | | | | | | | | | 19.00% | 10.00% | 23.00% | 15.00% | | | | | 50.00% | 40.00% | | | | | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | | | | | 16.00% | 10.00% | 17.00% | 9.00% | 16.00% | 8.00% | | | | |
| 2203 | 13.00% | 7.00% | 12.00% | 7.00% | 23.00% | 7.00% | 25.00% | 6.00% | 16.00% | 16.00% | 15.00% | 8.00% | 25.00% | 6.00% | 19.00% | 10.00% | 23.00% | 15.00% | | | | | 15.00% | 8.00% | 50.00% | 40.00% | 25.00% | 6.00% | 25.00% | 6.00% | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | 24.00% | 15.00% | 23.00% | 15.00% | 23.00% | 15.00% | 17.00% | 9.00% | 16.00% | 8.00% | 15.00% | 8.00% | | |
| 2204 | 13.00% | 7.00% | | | | | | | | | | | | | 19.00% | 10.00% | 23.00% | 15.00% | | | | | | | | | | | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | 24.00% | 15.00% | | | 23.00% | 15.00% | 17.00% | 9.00% | 16.00% | 8.00% | 15.00% | 8.00% | | |
| 2205 | 13.00% | 7.00% | 12.00% | 7.00% | 25.00% | 7.00% | 25.00% | 6.00% | 16.00% | 16.00% | 15.00% | 8.00% | 25.00% | 6.00% | 19.00% | 10.00% | 23.00% | 15.00% | | | | | 15.00% | 8.00% | 50.00% | 40.00% | 25.00% | 6.00% | 25.00% | 6.00% | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | 24.00% | 15.00% | 23.00% | 15.00% | 23.00% | 15.00% | 17.00% | 9.00% | 16.00% | 8.00% | | | | |
| 2206 | 13.00% | 7.00% | | | | | | | | | | | | | 17.00% | 8.00% | 17.00% | 9.00% | | | | | | | | | | | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | | | | | 15.00% | 7.00% | 17.00% | 9.00% | 16.00% | 8.00% | | | | |
| 2207 | 13.00% | 7.00% | 12.00% | 7.00% | 25.00% | 7.00% | 25.00% | 6.00% | 16.00% | 16.00% | 15.00% | 8.00% | 25.00% | 16.00% | 17.00% | 8.00% | 17.00% | 9.00% | 25.00% | 20.00% | 15.00% | 8.00% | 60.00% | 50.00% | 25.00% | 6.00% | 25.00% | 6.00% | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | | | 23.00% | 15.00% | 15.00% | 7.00% | 17.00% | 9.00% | 16.00% | 8.00% | | | | |
| 2208 | 13.00% | 7.00% | | | | | | | | | | | | | 17.00% | 8.00% | 17.00% | 9.00% | 25.00% | 20.00% | 15.00% | 8.00% | 60.00% | 50.00% | | | | | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | | | | | 15.00% | 7.00% | 17.00% | 9.00% | 16.00% | 8.00% | | | | |
| 2209 | 13.00% | 7.00% | 12.00% | 7.00% | 25.00% | 7.00% | 25.00% | 6.00% | 16.00% | 16.00% | 15.00% | 8.00% | 25.00% | 6.00% | 17.00% | 8.00% | 17.00% | 9.00% | 25.00% | 20.00% | 15.00% | 8.00% | 60.00% | 50.00% | 25.00% | 6.00% | 25.00% | 6.00% | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | | | 23.00% | 15.00% | 15.00% | 7.00% | 17.00% | 9.00% | 16.00% | 8.00% | | | | |
| 2210 | 13.00% | 7.00% | | | | | | | | | | | | | 17.00% | 8.00% | 17.00% | 9.00% | | | | | 60.00% | 50.00% | | | | | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | 17.00% | 8.00% | | | 15.00% | 7.00% | 17.00% | 9.00% | 16.00% | 8.00% | 15.00% | 8.00% | | |
| 2211 | 13.00% | 7.00% | 12.00% | 7.00% | 25.00% | 7.00% | 25.00% | 6.00% | 15.00% | 7.00% | 15.00% | 8.00% | 25.00% | 6.00% | 17.00% | 8.00% | 17.00% | 9.00% | 25.00% | 20.00% | 15.00% | 8.00% | 60.00% | 50.00% | 25.00% | 6.00% | 25.00% | 6.00% | 23.00% | 12.00% | 23.00% | 12.00% | 28.00% | 16.00% | 17.00% | 8.00% | 23.00% | 7.00% | 15.00% | 7.00% | 17.00% | 9.00% | 16.00% | 8.00% | 15.00% | 8.00% | 17.00% | 9.00% |

## 中国金融期货交易所保证金标准

| 交割期 | 沪深300 | | 上证50 | | 中证500 | | 5年期国债 | | 10年期国债 | | 2年期国债 | | 沪深300股指期权 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 |
| 2112 | 16.00% | 12.00% | 14.00% | 12.00% | 16.00% | 14.00% | 2.20% | 2.00% | 4.00% | 3.00% | 1.20% | 1.00% | 14.00% | 12.00% |
| 2201 | 14.00% | 12.00% | 14.00% | 12.00% | 16.00% | 14.00% | | | | | | | 14.00% | 12.00% |
| 2202 | | | | | | | | | | | | | 14.00% | 12.00% |
| 2203 | 14.00% | 12.00% | 14.00% | 12.00% | 16.00% | 14.00% | 1.50% | 1.20% | 3.00% | 2.00% | 0.70% | 0.50% | 14.00% | 12.00% |
| 2206 | 14.00% | 12.00% | 14.00% | 12.00% | 16.00% | 14.00% | 1.50% | 1.20% | 3.00% | 2.00% | 0.70% | 0.50% | 14.00% | 12.00% |
| 2209 | | | | | | | | | | | | | 14.00% | 12.00% |

## 上海国际能源交易中心

| 交割期 | 20号胶 | | 低硫燃料油 | | 国际铜 | | 原油 | | 交割期 | 原油 | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | 公司保证金 | 交易所保证金 | | 公司保证金 | 交易所保证金 |
| 2112 | 16.00% | 16.00% | 26.00% | 20.00% | 16.00% | 10.00% | 24.00% | 20.00% | 2212 | 18.00% | 10.00% |
| 2201 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | 2303 | 18.00% | 10.00% |
| 2202 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | 2306 | 18.00% | 10.00% |
| 2203 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | 2309 | 18.00% | 10.00% |
| 2204 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | 2312 | 18.00% | 10.00% |
| 2205 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | 2403 | 18.00% | 10.00% |
| 2206 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | 2406 | 18.00% | 10.00% |
| 2207 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | 2409 | 18.00% | 10.00% |
| 2208 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | | | |
| 2209 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | | | |
| 2210 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | | | |
| 2211 | 16.00% | 16.00% | 18.00% | 18.00% | 16.00% | 10.00% | 18.00% | 18.00% | | | |

提示：
1. 此表所列参数不包含当日合约持仓超交易所预先收产生的保证金支出。
2. 颜色标记，依据交易所规则当月已调整的保证金参数。
3. 颜色标记，请合约出现第一个提醒停板。
4. 颜色标记，请合约出现第二个提醒停板。
5. 颜色标记，请合约出现第三个提醒停板。
6. 颜色标记，请合约出现第四个或更多停板。
7. 颜色标记，交易所五公司特殊调整。
8. 颜色标记，除上述情况外的其他保证金变动。

**大连商品交易所期货及结构性衍生品与结构性组合按不同比例收取，本公司不会且不收取任何费用。**

## 实盘提示

| 调整日期 | 交易所 | 合约 | 交易保证金金额调整 | 事项 |
|---|---|---|---|---|
| 11月20日 | 中金所 | T2112、TS2112、TF2112 | | 因仓调整，按交易所规定调整为T2112（1200手）、TF2112&TS2112（600手）；<br>未通过国债托管账户审核的客户，国债2112合约调整为0手 |
| | | TS2112 | 1% | 保证金结算标调整 |
| | | TF2112 | 2% | 保证金结算标调整 |
| | | T2112 | 3% | 保证金结算标调整 |
| 11月30日 | 上期所 | FU2112 | | 最后交易日 |
| | | 2112合约 | 15% | 因仓调整<br>AL2112、CU2112、ZN2112、PB2112合约的非套保和套保持仓调整由3千的整倍数，NI2112合约的非套保和套保持仓调整为6千的整倍数，AU2112合约的非套保和套保持仓调整为3千的整倍数，AG2112、SN2112、SP2112合约的非套保和套保持仓调整为2千的整倍数，RB2112、WR2112、HC2112合约的非套保和套保持仓调整为30千的整倍数，SS2112合约的非套保和套保持仓调整为12千的整倍数 |
| | | 2201合约（预判） | 10% | 保证金结算标调整，因仓调整 |
| | | FU2201 | | 因仓调整（500手） |
| | | FU2202 | | 因仓调整（1500手） |
| | 能源中心 | SC2112、LU2112 | | 最后交易日 |
| | | NR2112、BC2112 | 15% | 保证金结算标调整，因仓调整<br>BC合约的非套保和套保持仓调整为5千的整倍数 |
| | | 2201合约 | 10% | 保证金结算标调整，因仓调整 |
| | | SC2202、LU2202 | | 因仓调整（1500手） |
| | 大商所 | JD2111、BB2111、FB2111、PG2111、LH2111 | | 最后交割日 |
| | | 2112合约 | 20% | 因仓调整，保证金结算标调整，自然人持仓调整为0手 |
| | | JD2201、LH2201 | | JD因仓调整为600手<br>LH因仓调整为125手 |
| | 郑商所 | 2112合约 | 20% | 因仓调整，保证金结算标调整，自然人持仓调整为0手 |
| | | CJ201 | 10% | 保证金结算标调整，因仓调整（200手） |
| | | JC201 | | 因仓调整（1000手） |
| | 中金所 | T2112、TS2112、TF2112 | | 结算和取消单边保证金优惠 |
| 12月3日 | 上期所 | FU2112合约 | | 最后交割日 |
| | 郑商所 | MA201、TA201、JC201、CF201、SR201、SR201系列期权 | | 最后交易日，行权日 |
| | 能源中心 | NR2112 | | 自然人持仓调整为0手 |