

2023年3月17日各期货品种日常及特殊合约保证金收取标准表

| 交易所 | 品种/合约 | 代码 | 涨跌幅(%) | 公司保证金(%) | | 交易所保证金(%) | |
|-------|--------|--------|--------|----------|----|-----------|----|
| | | | | 投机 | 套保 | 投机 | 套保 |
| 大商所 | 黄大豆1号 | a | ±8 | 16 | 12 | 12 | 8 |
| | 黄大豆2号 | b | ±8 | 13 | 12 | 9 | 8 |
| | 胶合板 | bb | ±10 | 42 | 42 | 40 | 40 |
| | 黄玉米 | c | ±8 | 15 | 11 | 12 | 8 |
| | 玉米淀粉 | cs | ±7 | 12 | 10 | 9 | 7 |
| | 玉米淀粉 | cs2403 | ±14 | 12 | 10 | 9 | 7 |
| | 苯乙烯 | eb | ±10 | 16 | 14 | 12 | 10 |
| | 苯乙烯 | eb2303 | ±10 | 24 | 24 | 20 | 20 |
| | 乙二醇 | eg | ±10 | 17 | 15 | 12 | 10 |
| | 乙二醇 | eg2303 | ±10 | 25 | 25 | 20 | 20 |
| | 纤维板 | fb | ±5 | 15 | 15 | 10 | 10 |
| | 纤维板 | fb2403 | ±10 | 15 | 15 | 10 | 10 |
| | 铁矿石 | i | ±11 | 18 | 16 | 13 | 11 |
| | 焦炭 | j | ±15 | 25 | 20 | 20 | 15 |
| | 焦炭 | j2312 | ±30 | 25 | 20 | 20 | 15 |
| | 焦炭 | j2403 | ±30 | 25 | 20 | 20 | 15 |
| | 鸡蛋 | jd | ±8 | 14 | 13 | 9 | 8 |
| | 鸡蛋 | jd2303 | ±8 | 25 | 25 | 20 | 20 |
| | 焦煤 | jm | ±15 | 25 | 20 | 20 | 15 |
| | 焦煤 | jm2403 | ±30 | 25 | 20 | 20 | 15 |
| | 聚乙烯 | l | ±8 | 16 | 13 | 11 | 8 |
| | 生猪 | lh | ±8 | 20 | 13 | 15 | 8 |
| | 生猪 | lh2303 | ±8 | 25 | 25 | 20 | 20 |
| | 豆粕 | m | ±8 | 14 | 12 | 10 | 8 |
| | 棕榈油 | p | ±10 | 17 | 15 | 12 | 10 |
| | 液化石油气 | pg | ±11 | 18 | 16 | 13 | 11 |
| 液化石油气 | pg2303 | ±11 | 25 | 25 | 20 | 20 | |
| 聚丙烯 | pp | ±8 | 16 | 13 | 11 | 8 | |
| 粳米 | rr | ±5 | 10 | 9 | 6 | 5 | |
| 聚氯乙烯 | v | ±8 | 16 | 13 | 11 | 8 | |
| 豆油 | y | ±8 | 14 | 13 | 9 | 8 | |
| | 苹果 | AP | ±9 | 15 | 15 | 10 | 10 |
| | 一号棉花 | CF | ±6 | 11 | 11 | 7 | 7 |
| | 红枣 | CJ | ±10 | 17 | 17 | 12 | 12 |
| | 棉纱 | CY | ±6 | 11 | 11 | 7 | 7 |
| | 棉纱 | CY304 | ±6 | 14 | 14 | 10 | 10 |
| | 棉纱 | CY312 | ±12 | 11 | 11 | 7 | 7 |
| | 棉纱 | CY403 | ±12 | 11 | 11 | 7 | 7 |
| | 玻璃 | FG | ±8 | 13 | 13 | 9 | 9 |
| | 玻璃 | FG304 | ±8 | 14 | 14 | 10 | 10 |
| | 粳稻 | JR | ±14 | 19 | 19 | 15 | 15 |
| | 晚稻 | LR | ±14 | 19 | 19 | 15 | 15 |
| | 甲醇 | MA | ±7 | 13 | 13 | 8 | 8 |
| | 甲醇 | MA304 | ±7 | 15 | 15 | 10 | 10 |
| | 菜籽油 | OI | ±8 | 13 | 13 | 9 | 9 |
| | 短纤 | PF | ±7 | 13 | 13 | 8 | 8 |
| | 短纤 | PF304 | ±7 | 15 | 15 | 10 | 10 |
| | 花生 | PK | ±7 | 12 | 12 | 8 | 8 |

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|-----|--------|--------|--------|----------|----|-----------|----|
| | | | | 投机 | 套保 | 投机 | 套保 |
| 郑商所 | 花生 | PK304 | ±7 | 14 | 14 | 10 | 10 |
| | 普麦 | PM | ±14 | 19 | 19 | 15 | 15 |
| | 早稻 | RI | ±14 | 19 | 19 | 15 | 15 |
| | 菜粕 | RM | ±8 | 13 | 13 | 9 | 9 |
| | 油菜籽 | RS | ±10 | 23 | 23 | 20 | 20 |
| | 纯碱 | SA | ±8 | 13 | 13 | 9 | 9 |
| | 纯碱 | SA304 | ±8 | 16 | 16 | 12 | 12 |
| | 纯碱 | SA305 | ±8 | 16 | 16 | 12 | 12 |
| | 硅铁 | SF | ±10 | 17 | 17 | 12 | 12 |
| | 硅铁 | SF403 | ±20 | 17 | 17 | 12 | 12 |
| | 锰硅 | SM | ±10 | 17 | 17 | 12 | 12 |
| | 白糖 | SR | ±6 | 11 | 11 | 7 | 7 |
| | 白糖 | SR305 | ±8 | 14 | 14 | 10 | 10 |
| | 精对苯二甲酸 | TA | ±6 | 12 | 12 | 7 | 7 |
| | 精对苯二甲酸 | TA304 | ±6 | 15 | 15 | 10 | 10 |
| | 尿素 | UR | ±7 | 13 | 13 | 8 | 8 |
| | 尿素 | UR304 | ±7 | 15 | 15 | 10 | 10 |
| | 强麦 | WH | ±14 | 19 | 19 | 15 | 15 |
| | 动力煤 | ZC | ±10 | 55 | 55 | 50 | 50 |
| | 动力煤 | ZC304 | ±20 | 55 | 55 | 50 | 50 |
| | 动力煤 | ZC305 | ±20 | 55 | 55 | 50 | 50 |
| | 动力煤 | ZC306 | ±20 | 55 | 55 | 50 | 50 |
| | 动力煤 | ZC307 | ±20 | 55 | 55 | 50 | 50 |
| | 动力煤 | ZC308 | ±20 | 55 | 55 | 50 | 50 |
| | 动力煤 | ZC309 | ±20 | 55 | 55 | 50 | 50 |
| | 动力煤 | ZC311 | ±20 | 55 | 55 | 50 | 50 |
| 动力煤 | ZC312 | ±20 | 55 | 55 | 50 | 50 | |
| 动力煤 | ZC401 | ±20 | 55 | 55 | 50 | 50 | |
| 动力煤 | ZC402 | ±20 | 55 | 55 | 50 | 50 | |
| 动力煤 | ZC403 | ±20 | 55 | 55 | 50 | 50 | |
| 上期所 | 白银 | ag | ±10 | 17 | 17 | 12 | 12 |
| | 铝 | al | ±10 | 16 | 16 | 12 | 12 |
| | 黄金 | au | ±8 | 14 | 14 | 10 | 10 |
| | 石油沥青 | bu | ±13 | 21 | 21 | 15 | 15 |
| | 铜 | cu | ±10 | 16 | 16 | 12 | 12 |
| | 燃料油 | fu | ±13 | 21 | 21 | 15 | 15 |
| | 热轧卷板 | hc | ±11 | 18 | 18 | 13 | 13 |
| | 热轧卷板 | hc2403 | ±22 | 18 | 18 | 13 | 13 |
| | 镍 | ni | ±17 | 24 | 24 | 19 | 19 |
| | 镍 | ni2403 | ±34 | 24 | 24 | 19 | 19 |
| | 铅 | pb | ±12 | 17 | 17 | 14 | 14 |
| | 螺纹钢 | rb | ±11 | 18 | 18 | 13 | 13 |
| | 天然橡胶 | ru | ±8 | 15 | 15 | 10 | 10 |
| | 锡 | sn | ±12 | 19 | 19 | 14 | 14 |
| | 纸浆 | sp | ±13 | 19 | 19 | 15 | 15 |
| | 不锈钢 | ss | ±12 | 19 | 19 | 14 | 14 |
| 线材 | wr | ±11 | 17 | 17 | 13 | 13 | |
| 线材 | wr2401 | ±22 | 17 | 17 | 13 | 13 | |

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|-------|----------|--------|--------|----------|-----|-----------|-----|
| | | | | 投机 | 套保 | 投机 | 套保 |
| | 线材 | wr2402 | ±22 | 17 | 17 | 13 | 13 |
| | 线材 | wr2403 | ±22 | 17 | 17 | 13 | 13 |
| | 锌 | zn | ±12 | 17 | 17 | 14 | 14 |
| 能源中心 | 国际铜 | bc | ±10 | 16 | 16 | 12 | 12 |
| | 国际铜 | bc2310 | ±20 | 16 | 16 | 12 | 12 |
| | 国际铜 | bc2311 | ±20 | 16 | 16 | 12 | 12 |
| | 国际铜 | bc2401 | ±20 | 16 | 16 | 12 | 12 |
| | 国际铜 | bc2402 | ±20 | 16 | 16 | 12 | 12 |
| | 国际铜 | bc2403 | ±20 | 16 | 16 | 12 | 12 |
| | 低硫燃料油 | lu | ±13 | 21 | 21 | 15 | 15 |
| | 20号胶 | nr | ±8 | 15 | 15 | 10 | 10 |
| | 20号胶 | nr2402 | ±16 | 15 | 15 | 10 | 10 |
| | 20号胶 | nr2403 | ±16 | 15 | 15 | 10 | 10 |
| | 原油 | sc | ±13 | 21 | 21 | 15 | 15 |
| 原油 | sc2401 | ±26 | 21 | 21 | 15 | 15 | |
| 中金所 | 中证500指数 | IC | ±10 | 17 | 17 | 14 | 14 |
| | 沪深300指数 | IF | ±10 | 15 | 15 | 12 | 12 |
| | 上证50指数 | IH | ±10 | 15 | 15 | 12 | 12 |
| | 中证1000指数 | IM | ±10 | 18 | 18 | 15 | 15 |
| | 10年期国债 | T | ±2 | 3 | 3 | 2 | 2 |
| | 5年期国债 | TF | ±1.2 | 2.2 | 2.2 | 1.2 | 1.2 |
| 2年期国债 | TS | ±0.5 | 1 | 1 | 0.5 | 0.5 | |
| 广期所 | 工业硅 | si | ±8 | 16 | 16 | 10 | 10 |