

南华期货 交易品种规则简表之一 2026.02.24综合版

| 交易所              | 品种                          | 代码 | 合约单位<br>(吨/手) | 最小跳动<br>(元/吨) | 保证金/涨跌限制(连续三板)(±%) |         |         |        |         |        | 交割单位/交割月限<br>仓<br>(手) | 单笔最小开<br>仓<br>(手) | 单笔最大下<br>单<br>(手) | 最后交易日            | 临近交割月<br>交易所首次保证金调整(%)                             |                   |
|------------------|-----------------------------|----|---------------|---------------|--------------------|---------|---------|--------|---------|--------|-----------------------|-------------------|-------------------|------------------|--|-------------------|
|                  |                             |    |               |               | 正常                 |         |         | 第一板结算起 |         | 第二板结算起 |                       |                   |                   |                  |  |                   |
|                  |                             |    |               |               | 涨跌幅                | 保证金☆    |         | 涨跌幅    | 保证金☆    | 涨跌幅    |                       |                   |                   |                  |  | 保证金☆              |
| 上海<br>期货<br>交易所  | 铜                           | CU | 5             | 10            | ±10%               | 12%+10% | 11%+10% | ±13%   | 15%+10% | ±15%   | 17%+10%               | 5/1000            | 1                 | 500              | 合约月份的15日<br>(遇国家法定节假日顺延,春节月份等最后<br>交易日交易所可另行调整并通知) | 交割月前一月第一交易日起: 10% |
|                  | 铝                           | AL | 5             | 5             | ±10%               | 12%+10% | 11%+10% | ±13%   | 15%+10% | ±15%   | 17%+10%               | 5/1000            | 1                 | 500              |  |                   |
|                  | 锌                           | ZN | 5             | 5             | ±10%               | 12%+9%  | 11%+9%  | ±13%   | 15%+9%  | ±15%   | 17%+9%                | 5/800             | 1                 | 500              |  |                   |
|                  | 铅                           | PB | 5             | 5             | ±10%               | 12%+9%  | 11%+9%  | ±13%   | 15%+9%  | ±15%   | 17%+9%                | 5/600             | 1                 | 500              |  |                   |
|                  | 镍                           | NI | 1             | 10            | ±12%               | 14%+10% | 13%+10% | ±15%   | 17%+10% | ±17%   | 19%+10%               | 6/600             | 1                 | 500              |  |                   |
|                  | 锡                           | SN | 1             | 10            | ±12%               | 14%+10% | 13%+10% | ±15%   | 17%+10% | ±17%   | 19%+10%               | 2/200             | 1                 | 500              |  |                   |
|                  | 螺纹钢                         | RB | 10            | 1             | ±7%                | 9%+6%   | 8%+6%   | ±10%   | 12%+6%  | ±12%   | 14%+6%                | 30/900            | 1                 | 500              |  |                   |
|                  | 线材                          | WR | 10            | 1             | ±8%                | 10%+7%  | 9%+7%   | ±11%   | 13%+7%  | ±13%   | 15%+7%                | 30/360            | 1                 | 500              |  |                   |
|                  | 热轧卷板                        | HC | 10            | 1             | ±7%                | 9%+6%   | 8%+6%   | ±10%   | 12%+6%  | ±12%   | 14%+6%                | 30/1800           | 1                 | 500              |  |                   |
|                  | 天然橡胶                        | RU | 10            | 5             | ±9%                | 11%+9%  | 10%+9%  | ±12%   | 14%+9%  | ±14%   | 16%+9%                | 1/50              | 1                 | 500              |  |                   |
|                  | 黄金                          | AU | 1000克/手       | 0.02元/克       | ±17%               | 19%+11% | 18%+11% | ±20%   | 22%+11% | ±22%   | 24%+11%               | 3/900             | 1                 | 500              |  |                   |
|                  | 白银                          | AG | 15千克          | 1元/千克         | ±20%               | 22%+15% | 21%+15% | ±23%   | 25%+15% | ±25%   | 27%+15%               | 2/900             | 1                 | 500              |  |                   |
|                  | 石油沥青                        | BU | 10            | 1             | ±9%                | 11%+9%  | 10%+9%  | ±12%   | 14%+9%  | ±14%   | 16%+9%                | 1/500             | 1                 | 500              |  |                   |
|                  | 漂针浆                         | SP | 10            | 2             | ±7%                | 9%+8%   | 8%+8%   | ±10%   | 12%+8%  | ±12%   | 14%+8%                | 2/300             | 1                 | 500              |  |                   |
|                  | 不锈钢                         | SS | 5             | 5             | ±8%                | 10%+8%  | 9%+8%   | ±11%   | 13%+8%  | ±13%   | 15%+8%                | 12/360            | 1                 | 500              |  |                   |
|                  | 氧化铝                         | AO | 20            | 1             | ±10%               | 12%+9%  | 11%+9%  | ±13%   | 15%+9%  | ±15%   | 17%+9%                | 15/600            | 1                 | 500              |  |                   |
|                  | 丁二烯橡胶                       | BR | 5             | 5             | ±9%                | 11%+9%  | 10%+9%  | ±12%   | 14%+9%  | ±14%   | 16%+9%                | 2/60              | 1                 | 500              |  |                   |
|                  | 铸造铝合金                       | AD | 10            | 5             | ±8%                | 10%+7%  | 9%+7%   | ±11%   | 13%+7%  | ±13%   | 15%+7%                | 3/90              | 1                 | 500              |  |                   |
|                  | 胶板印刷纸                       | OP | 40            | 2             | ±7%                | 9%+8%   | 8%+8%   | ±10%   | 12%+8%  | ±12%   | 14%+8%                | 1/100             | 1                 | 500              |  |                   |
| 燃料油(保税)          | FU                          | 10 | 1             | ±9%           | 11%+9%             | 10%+9%  | ±12%    | 14%+9% | ±14%    | 16%+9% | 1/500                 | 1                 | 500               | 合约月份前一月份的最后一个交易日 | 交割月前二月第十个交易日: 10%                                  |                   |
| 能<br>源<br>中<br>心 | 中质含硫原油                      | SC | 1000桶/手       | 0.1元/桶        | ±9%                | 11%+9%  | 10%+9%  | ±12%   | 14%+9%  | ±14%   | 16%+9%                | 1/500             | 1                 | 500              | 交割月前第一月的最后一个交易日                                    | 交割月前一月第一交易日起: 10% |
|                  | 低硫燃料油                       | LU | 10            | 1             | ±9%                | 11%+9%  | 10%+9%  | ±12%   | 14%+9%  | ±14%   | 16%+9%                | 1/500             | 1                 | 500              |  |                   |
|                  | 20号胶                        | NR | 10            | 5             | ±9%                | 11%+9%  | 10%+9%  | ±12%   | 14%+9%  | ±14%   | 16%+9%                | 1/200             | 1                 | 500              | 交割月份的15日   |                   |
|                  | 国际铜                         | BC | 5             | 10            | ±10%               | 12%+10% | 11%+10% | ±13%   | 15%+10% | ±15%   | 17%+10%               | 5/700             | 1                 | 500              |  |                   |
|                  | 上海出口集装箱结<br>算运价指数(欧洲<br>航线) | EC | 50元/点         | 0.1           | ±15%               | 17%+16% |         | ±18%   | 20%+16% | ±20%   | 22%+16%               | 1/详见简表3           | 1                 | 500              | 合约交割月份最后一个开展期货交易的周一                                |                   |

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|---------------------|----------|---------|---------------|---------------|--------------------|---------|--------|---------|--------|---------|--------------------------|-------------------|-------------------|------------------|---|-----|
|                     |          |         |               |               | 正常                 |         | 第一板结算起 |         | 第二板结算起 |         |                          |                   |                   |                  |   |     |
|                     |          |         |               |               | 涨跌幅                | 保证金☆    | 涨跌幅    | 保证金☆    | 涨跌幅    | 保证金☆    |                          |                   |                   |                  |   |     |
|                     |          |         |               |               |                    | 投机      |        | 套保      |        | 投机      |                          |                   |                   |                  |   | 套保  |
| 大连<br>商品<br>交易<br>所 | 聚乙烯(月均)  | L合约月份F  | 5             | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/-                      | 1                 | 1000              | 合约月份前一个月的最后1个交易日 | -   |     |
|                     | 聚氯乙烯(月均) | V合约月份F  | 5             | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/-                      | 1                 | 1000              |                  |   |     |
|                     | 聚丙烯(月均)  | PP合约月份F | 5             | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/-                      | 1                 | 1000              |                  |   |     |
|                     | 聚乙烯      | L       | 5             | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/2500                   | 1                 | 1000              | 合约月份第十个交易日       | 交割月前一月第十五交易日起: 10%<br>(线型低密度聚乙烯、聚氯乙烯、聚丙烯<br>品种期货合约进入交割月份第一个交易<br>日起; 20%; 线型低密度聚乙烯、聚丙烯<br>品种期货合约自交割月份第一个<br>交易日起的套期保值交易保证金水平调整<br>为15%, 自交割月份第八个交易日起的套<br>期保值交易保证金水平维持20%不变。) |     |
|                     | 聚氯乙烯     | V       | 5             | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/2500                   | 1                 | 1000              |                  |   |     |
|                     | 聚丙烯      | PP      | 5             | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/2500                   | 1                 | 1000              |                  |   |     |
|                     | 黄大豆一号    | A       | 10            | 1             | ±6%                | 7%+6%   | ±9%    | 11%+6%  | ±11%   | 13%+6%  | 1/1000                   | 1                 | 1000              |                  |   |     |
|                     | 黄大豆二号    | B       | 10            | 1             | ±6%                | 7%+6%   | ±9%    | 11%+6%  | ±11%   | 13%+6%  | 100/1000                 | 1                 | 1000              |                  |   |     |
|                     | 豆粕       | M       | 10            | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/2500                   | 1                 | 1000              |                  |   |     |
|                     | 豆油       | Y       | 10            | 2             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/1000                   | 1                 | 1000              |                  |   |     |
|                     | 棕榈油      | P       | 10            | 2             | ±7%                | 8%+7%   | ±10%   | 12%+7%  | ±12%   | 14%+7%  | 1/500                    | 1                 | 1000              |                  |   |     |
|                     | 黄玉米      | C       | 10            | 1             | ±6%                | 7%+6%   | ±9%    | 11%+6%  | ±11%   | 13%+6%  | 1/5000                   | 1                 | 2000              |                  |   |     |
|                     | 玉米淀粉     | CS      | 10            | 1             | ±5%                | 6%+7%   | ±8%    | 10%+7%  | ±10%   | 12%+7%  | 1/1500                   | 1                 | 1000              |                  |   |     |
|                     | 粳米       | RR      | 10            | 1             | ±5%                | 6%+6%   | ±8%    | 10%+6%  | ±10%   | 12%+6%  | 1/1000                   | 1                 | 1000              |                  |   |     |
|                     | 焦炭       | J       | 100           | 0.5           | ±8%                | 20%+6%  | 15%+6% | ±11%    | 20%+6% | ±13%    | 20%+6%                   | 10/100            | 1                 |                  |   | 500 |
|                     | 焦煤       | JM      | 60            | 0.5           | ±8%                | 12%+7%  | ±11%   | 13%+7%  | ±13%   | 15%+7%  | 100/200                  | 1                 | 1000              |                  |   |     |
|                     | 铁矿石      | I       | 100           | 0.5           | ±9%                | 11%+7%  | ±12%   | 14%+7%  | ±14%   | 16%+7%  | 100/2000                 | 1                 | 1000              |                  |   |     |
|                     | 纤维板      | FB      | 10立方米/手       | 0.5元/立方<br>米  | ±5%                | 10%+6%  | ±8%    | 10%+6%  | ±10%   | 12%+6%  | 1/200                    | 1                 | 1000              |                  |   |     |
|                     | 胶合板      | BB      | 500张/手        | 0.05元/张       | ±5%                | 15%+10% | ±8%    | 15%+10% | ±10%   | 15%+10% | 1/20                     | 1                 | 1000              |                  |   |     |
|                     | 鸡蛋       | JD      | 5             | 1元/500KG      | ±6%                | 7%+6%   | ±9%    | 11%+6%  | ±11%   | 13%+6%  | 1/20                     | 1                 | 300               |                  |   |     |
|                     | 乙二醇      | EG      | 10            | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/1000                   | 1                 | 1000              |                  |   |     |
|                     | 苯乙烯      | EB      | 5             | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/1000                   | 1                 | 1000              |                  |   |     |
|                     | 液化石油气    | PG      | 20            | 1             | ±6%                | 7%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/500                    | 1                 | 1000              |                  |   |     |
|                     | 生猪       | LH      | 16            | 5             | ±6%                | 8%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 七月合约: 1/5<br>非七月合约: 1/10 | 1<br>1            | 50                |                  |   |     |
|                     | 原木       | LG      | 90立方米/手       | 0.5元/立方<br>米  | ±6%                | 8%+7%   | ±9%    | 11%+7%  | ±11%   | 13%+7%  | 1/60                     | 1                 | 1000              |                  |   |     |
|                     | 纯苯       | BZ      | 30吨/手         | 1             | ±7%                | 8%+8%   | ±10%   | 12%+8%  | ±12%   | 14%+8%  | 1/200                    | 1                 | 1000              |                  |   |     |
|                     |          |         |               |               |                    |         |        |         |        |         |                          |                   |                   | 合约月份倒数第4个交易日     |   |     |

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|-----------------|-----------|-----------|---------------|---------------|--------------------|---------|---------|---------|---------|---------|-------------------|--------------------------|-----------------------------|-----------|---|-------------------|------|----|
|                 |           |           |               |               | 正常                 |         | 第一板结算起  |         | 第二板结算起  |         |                   |                          |                             |           |   |                   |      |    |
|                 |           |           |               |               | 涨跌幅                | 保证金☆    |         | 涨跌幅     | 保证金☆    |         |                   |                          |                             |           |   | 涨跌幅               | 保证金☆ |    |
|                 |           |           |               |               |                    | 投机      | 套保      |         | 投机      | 套保      |                   |                          |                             |           |   |                   | 投机   | 套保 |
| 郑州<br>商品<br>交易所 | 早籼稻       | RI        | 20            | 1             | ±7%                | 15%+6%  | ±10%    | 15%+6%  | ±13%    | 15%+6%  | 1/400             | 10                       | 1000<br>(限价)<br>200<br>(市价) | 交割月第十个交易日 | 交割月前一个月第16个日历日起, 10%<br>(红枣、对二甲苯: 交割月前一个月第一<br>个交易日起) |                   |      |    |
|                 | 晚籼稻       | LR        | 20            | 1             | ±7%                | 15%+6%  | ±10%    | 15%+6%  | ±13%    | 15%+6%  | 1/500             | 10                       |                             |           |   |                   |      |    |
|                 | 粳稻        | JR        | 20            | 1             | ±7%                | 15%+6%  | ±10%    | 15%+6%  | ±13%    | 15%+6%  | 1/500             | 10                       |                             |           |   |                   |      |    |
|                 | 强麦        | WH        | 20            | 1             | ±7%                | 15%+6%  | ±10%    | 15%+6%  | ±13%    | 15%+6%  | 1/100             | 10                       |                             |           |   |                   |      |    |
|                 | 普通小麦      | PM        | 50            | 1             | ±7%                | 15%+6%  | ±10%    | 15%+6%  | ±13%    | 15%+6%  | 1/200             | 10                       |                             |           |   |                   |      |    |
|                 | 苹果        | AP        | 10            | 1             | ±9%                | 10%+6%  | ±12%    | 14%+6%  | ±15%    | 17%+6%  | 1/20              | 1                        |                             |           |   |                   |      |    |
|                 |           | AP603-605 |               |               | ±10%               | 12%+6%  | ±13%    | 15%+6%  | ±16%    | 18%+6%  |                   |                          |                             |           |   |                   |      |    |
|                 | 精对苯二甲酸    | TA        | 5             | 2             | ±6%                | 7%+8%   | ±9%     | 11%+8%  | ±12%    | 14%+8%  | 1/5000            | 1                        |                             |           |   |                   |      |    |
|                 |           | TA603     |               |               | ±7%                | 10%+8%  | ±10%    | 12%+8%  | ±13%    | 15%+8%  |                   |                          |                             |           |   |                   |      |    |
|                 |           | TA604-605 |               |               | ±7%                | 8%+8%   | ±10%    | 12%+8%  | ±13%    | 15%+8%  |                   |                          |                             |           |   |                   |      |    |
|                 | 棉花        | CF        | 5             | 5             | ±6%                | 7%+8%   | ±9%     | 11%+8%  | ±12%    | 14%+8%  | 8/800             | 1                        |                             |           |   |                   |      |    |
|                 | 棉纱        | CY        | 5             | 5             | ±4%                | 5%+6%   | ±7%     | 9%+6%   | ±10%    | 12%+6%  | 6/100             | 1                        |                             |           |   |                   |      |    |
|                 | 菜油        | OI        | 10            | 1             | ±6%                | 7%+7%   | ±9%     | 11%+7%  | ±12%    | 14%+7%  | 1/1000            | 1                        |                             |           |   |                   |      |    |
|                 |           | OI603     |               |               | ±8%                | 10%+7%  | ±11%    | 13%+7%  | ±14%    | 16%+7%  |                   |                          |                             |           |   |                   |      |    |
|                 | 菜籽        | RS        | 10            | 1             | ±10%               | 20%+6%  | ±13%    | 20%+6%  | ±16%    | 20%+6%  | 1/500             | 1                        |                             |           |   |                   |      |    |
|                 | 菜粕        | RM        | 10            | 1             | ±6%                | 7%+7%   | ±9%     | 11%+7%  | ±12%    | 14%+7%  | 1/1000            | 1                        |                             |           |   |                   |      |    |
|                 |           | RM603     |               |               | ±8%                | 10%+7%  | ±11%    | 13%+7%  | ±14%    | 16%+7%  |                   | 1                        |                             |           |   |                   |      |    |
|                 | 白糖        | SR        | 10            | 1             | ±5%                | 6%+6%   | ±8%     | 10%+6%  | ±11%    | 13%+6%  | 1/1000            | 1                        |                             |           |   |                   |      |    |
|                 | 甲醇        | MA        | 10            | 1             | ±6%                | 7%+8%   | ±9%     | 11%+8%  | ±12%    | 14%+8%  | 1/1000            | 1                        |                             |           |   |                   |      |    |
|                 |           | MA603     |               |               | ±8%                | 10%+8%  | ±11%    | 13%+8%  | ±14%    | 16%+8%  |                   |                          |                             |           |   |                   |      |    |
|                 |           | MA604-605 |               |               | ±8%                | 9%+8%   | ±11%    | 13%+8%  | ±14%    | 16%+8%  |                   |                          |                             |           |   |                   |      |    |
|                 | 玻璃        | FG        | 20            | 1             | ±9%                | 10%+10% | ±12%    | 14%+10% | ±15%    | 17%+10% | 1/1000            | 1                        |                             |           |   |                   |      |    |
|                 | 纯碱        | SA        | 20            | 1             | ±8%                | 9%+10%  | ±11%    | 13%+10% | ±14%    | 16%+10% | 1/800             | 1                        |                             |           |   |                   |      |    |
|                 | 硅铁        | SF        | 5             | 2             | ±7%                | 8%+9%   | ±10%    | 12%+9%  | ±13%    | 15%+9%  | 1/1000            | 1                        |                             |           |   |                   |      |    |
|                 | 锰硅        | SM        | 5             | 2             | ±7%                | 8%+9%   | ±10%    | 12%+9%  | ±13%    | 15%+9%  | 1/2000            | 1                        |                             |           |   |                   |      |    |
|                 | 红枣        | CJ        | 5             | 5             | ±8%                | 9%+6%   | ±11%    | 13%+6%  | ±14%    | 16%+6%  | 1/10              | 1                        |                             |           |   | 100(限价)<br>20(市价) |      |    |
|                 | 尿素        | UR        | 20            | 1             | ±7%                | 8%+8%   | ±10%    | 12%+8%  | ±13%    | 15%+8%  | 1/300             | 1                        |                             |           |   |                   |      |    |
|                 | 短纤        | PF        | 5             | 2             | ±6%                | 7%+7%   | ±9%     | 11%+7%  | ±12%    | 14%+7%  | 1/300             | 1                        |                             |           |   |                   |      |    |
| PF603           |           | ±7%       |               |               | 10%+7%             | ±10%    | 12%+7%  | ±13%    | 15%+7%  |         |                   |                          |                             |           |   |                   |      |    |
| PF604-605       |           | ±7%       |               |               | 8%+7%              | ±10%    | 12%+7%  | ±13%    | 15%+7%  |         |                   |                          |                             |           |   |                   |      |    |
| 花生              | PK        | 5         | 2             | ±6%           | 7%+7%              | ±9%     | 11%+7%  | ±12%    | 14%+7%  | 1/200   | 1                 |                          |                             |           |   |                   |      |    |
| 烧碱              | SH        | 30        | 1             | ±7%           | 8%+8%              | ±10%    | 12%+8%  | ±13%    | 15%+8%  | 1/100   | 1                 |                          |                             |           |   |                   |      |    |
| 对二甲苯            | PX        | 5         | 2             | ±6%           | 7%+10%             | ±9%     | 11%+10% | ±12%    | 14%+10% | 1/2000  | 1                 |                          |                             |           |   |                   |      |    |
|                 | PX603     |           |               | ±7%           | 15%+10%            | ±10%    | 15%+10% | ±13%    | 15%+10% |         |                   |                          |                             |           |   |                   |      |    |
|                 | PX604-605 |           |               | ±7%           | 8%+10%             | ±10%    | 12%+10% | ±13%    | 15%+10% |         |                   |                          |                             |           |   |                   |      |    |
| 瓶级聚酯切片          | PR        | 15        | 2             | ±6%           | 7%+7%              | ±9%     | 11%+7%  | ±12%    | 14%+7%  | 1/200   | 1                 |                          |                             |           |   |                   |      |    |
|                 | PR603     |           |               | ±7%           | 10%+7%             | ±10%    | 12%+7%  | ±13%    | 15%+7%  |         |                   |                          |                             |           |   |                   |      |    |
|                 | PR604-605 |           |               | ±7%           | 8%+7%              | ±10%    | 12%+7%  | ±13%    | 15%+7%  |         |                   |                          |                             |           |   |                   |      |    |
| 丙烯              | PL        | 20        | 1             | ±6%           | 7%+8%              | ±9%     | 11%+8%  | ±12%    | 14%+8%  | 1/50    | 1                 |                          |                             |           |   |                   |      |    |
| 动力煤             | ZC        | 100       | 0.2           | ±10%          | 50%+4%             | ±13%    | 50%+4%  | ±16%    | 50%+4%  | 200/200 | 4                 | 50<br>(限价)<br>10<br>(市价) | 交割月第五个交易日                   |           |   |                   |      |    |

南华期货 交易品种规则简表之一 2026.02.24综合版

| 交易所         | 品种       | 代码          | 合约单位<br>(吨/手) | 最小跳动<br>(元/吨) | 保证金/涨跌限制(连续三板)(±%) |           |        |        |           |        |         |        | 交割单位/交割月限<br>仓(手) | 单笔最小开<br>仓(手)            | 单笔最大下<br>单(手) | 最后交易日                 | 临近交割月<br>交易所首次保证金调整(%) |      |
|-------------|----------|-------------|---------------|---------------|--------------------|-----------|--------|--------|-----------|--------|---------|--------|-------------------|--------------------------|---------------|-----------------------|------------------------|------|
|             |          |             |               |               | 正常                 |           |        | 第一板结算起 |           | 第二板结算起 |         |        |                   |                          |               |                       |                        |      |
|             |          |             |               |               | 保证金☆               |           |        | 涨跌幅    | 保证金☆      | 涨跌幅    | 保证金☆    | 涨跌幅    |                   |                          |               |                       |                        | 保证金☆ |
|             |          |             |               |               | 涨跌幅                | 投机        | 套保     | 涨跌幅    | 保证金☆      | 涨跌幅    | 保证金☆    |        |                   |                          |               |                       |                        |      |
| 广州期货交易所     | 工业硅      | SI          | 5             | 5             | ±8%                | 10%+7%    | 9%+7%  | ±11%   | 13%+7%    | ±13%   | 15%+7%  | 1/200  | 1                 | 1000                     | 合约月份的第10个交易日  | 交割月份前1个月第15个交易日起: 10% |                        |      |
|             | 碳酸锂      | LC          | 1             | 20            | ±13%               | 15%+9%    | 14%+9% | ±16%   | 18%+9%    | ±18%   | 20%+9%  | 1/300  | 1                 |                          |               |                       |                        |      |
|             |          | LC2603-2702 |               |               |                    |           |        |        |           |        |         | 1/300  | 5                 |                          |               |                       |                        |      |
|             | 多晶硅      | PS          | 3             | 5             | ±9%                | 15%+8%    | 15%+8% | ±12%   | 15%+8%    | ±14%   | 16%+8%  | 10/300 | 1                 |                          |               |                       |                        |      |
|             |          | PS2603-2702 |               |               |                    |           |        |        |           |        |         | 10/300 | 10                |                          |               |                       |                        |      |
|             | 铂        | PT          | 1000克/手       | 0.05元/克       | ±20%               | 22%+12%   |        | ±23%   | 25%+12%   | ±25%   | 27%+12% | 1/60   | 1                 |                          |               |                       |                        |      |
|             |          | PT2606-2702 |               |               |                    |           |        |        |           |        |         | 1/60   | 2                 |                          |               |                       |                        |      |
|             | 钯        | PD          | 1000克/手       | 0.05元/克       | ±20%               | 22%+12%   |        | ±23%   | 25%+12%   | ±25%   | 27%+12% | 1/30   | 1                 |                          |               |                       |                        |      |
| PD2606-2702 |          | 1/30        |               |               |                    |           |        |        |           |        |         | 2      |                   |                          |               |                       |                        |      |
| 中金所         | 沪深300指数  | IF          | 300元/点        | 0.2           | ±10%               | 12%+3%    |        | ±10%   | 12%+3%    |        |         | 1/5000 | 1                 | 20<br>(限价)<br>10<br>(市价) | 合约到期月份的第三个周五  | 不作调整                  |                        |      |
|             | 上证50指数   | IH          | 300元/点        | 0.2           | ±10%               | 12%+3%    |        | ±10%   | 12%+3%    |        |         | 1/1200 | 1                 |                          |               |                       |                        |      |
|             | 中证500指数  | IC          | 200元/点        | 0.2           | ±10%               | 12%+3%    |        | ±10%   | 12%+3%    |        |         | 1/1200 | 1                 |                          |               |                       |                        |      |
|             | 中证1000指数 | IM          | 200元/点        | 0.2           | ±10%               | 12%+3%    |        | ±10%   | 12%+3%    |        |         | 1/1200 | 1                 |                          |               |                       |                        |      |
|             | 2年期国债    | TS          | 20000元/点      | 0.002         | ±0.5%              | 0.5%+0.5% |        | ±0.5%  | 0.5%+0.5% |        |         | 1/600  | 1                 | 50<br>(限价)<br>30<br>(市价) | 合约到期月份的第二个星期五 | 交割月前两个交易日结算起: 1%      |                        |      |
|             | 5年期国债    | TF          | 10000元/点      | 0.005         | ±1.2%              | 1.2%+1%   |        | ±1.2%  | 1.2%+1%   |        |         | 1/600  | 1                 |                          |               |                       |                        |      |
|             | 10年期国债   | T           | 10000元/点      | 0.005         | ±2%                | 2%+1%     |        | ±2%    | 2%+1%     |        |         | 1/1200 | 1                 |                          |               |                       |                        |      |
|             | 30年期国债   | TL          | 10000元/点      | 0.01          | ±3.5%              | 3.5%+2%   |        | ±3.5%  | 3.5%+2%   |        |         | 1/600  | 1                 |                          |               |                       |                        |      |

注: 1、交易时间: (每个交易日第一小节开市前5分钟为集合竞价开始时间。上海期货交易所、上海国际能源交易中心、大连商品交易所对于开设夜盘交易的品种增加日盘集合竞价, 日盘集合竞价时间为8:55至9:00。郑州商品交易所对于夜盘交易中未成交的申报单不参与日盘集合竞价, 仅增加日盘盘前撤单功能, 即夜盘中未成交的申报单, 可以在日盘8:55至8:59之间进行撤单。)

SHFE: 9:00-10:15 10:30-11:30 13:30-15:00 和交易所规定的其他交易时间(黄金(含期权)、白银(含期权)连续交易时间为每周一至周五的21:00至次日2:30, 铜(含期权)、铝(含期权)、锌(含期权)、铅(含期权)、镍(含期权)、锡(含期权)、不锈钢、氧化铝(含期权)、铸造铝合金(含期权)连续交易时间为每周一至周五21:00至次日1:00, 天然橡胶(含期权)、螺纹钢(含期权)、螺纹钢(含期权)、丁二烯橡胶(含期权)、热轧卷板、石油沥青(含期权)、燃料油(含期权)、漂针浆(含期权)、胶板印刷纸(含期权)连续交易时间为每周一至周五的21:00至23:00, 法定节假日(不含双休日)前第一个工作日连续交易不再交易)。

DCE: 9:00-10:15 10:30-11:30 13:30-15:00 以及交易所规定的其他时间(棕榈油(含期权)、焦炭、豆粕(含期权)、豆油(含期权)、黄大豆一号(含期权)、黄大豆二号(含期权)、焦煤(含期权)、铁矿石(含期权)、聚乙烯(含期权)、聚氯乙烯(含期权)、聚丙烯(含期权)、乙二醇(含期权)、玉米(含期权)、玉米淀粉(含期权)、粳米、苯乙烯(含期权)、液化石油气(含期权)、纯苯(含期权), 夜盘交易时间为前一交易日21:00至23:00)。

CZCE: 9:00-10:15 10:30-11:30 13:30-15:00 以及交易所规定的其他时间(白糖(含期权)、棉花(含期权)、棉纱、菜粕(含期权)、甲醇(含期权)、PTA(含期权)、菜籽油(含期权)、玻璃(含期权)、纯碱(含期权)、短纤(含期权)、动力煤(含期权)、烧碱(含期权)、对二甲苯(含期权)、瓶片(含期权)、丙烯(含期权), 夜盘交易时间为每周一至周五21:00至23:00)。

CFEEX: 股指期货 9:30-11:30 13:00-15:00, 国债合约 9:30-11:30 13:00-15:15(最后交易日为9:30-11:30)。

INE: 9:00-10:15 10:30-11:30 13:30-15:00 以及交易所规定的其他交易时间(原油(含期权)连续交易时间为每周一至周五21:00-次日02:30, 20号胶、低硫燃料油连续交易时间为每周一至周五21:00-23:00, 国际铜连续交易时间为每周一至周五21:00-次日01:00)。

GFEX: 9:00-10:15 10:30-11:30 13:30-15:00 及交易所规定的其他时间。

2、☆表中“保证金”为交易所保证金标准+期货公司增加部分。