

南 华 期 货 2021年国庆节假期前后各品种保证金及涨跌停板变动表

| 交易<br>所 | 品种      | 代码 | 9月27日（调整前） |           | 9月28日（周二） |           | 9月29日（周三） |           | 9月30日（周四） |           | 10月8日（周五）<br>当日若未出现单边市 <b>结算起</b> |        |
|---------|---------|----|------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------------------------------|--------|
|         |         |    | 盘中<br>涨跌幅  | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 涨幅<br>(结算后)                       | 保证金    |
| 上海期货交易所 | 铜       | CU | ±8%        | 10%+7%    | ±8%       | 10%+9%    | ±8%       | 11%+9%    | ±9%       | 11%+9%    | ±8%                               | 10%+7% |
|         | 铝       | AL | ±8%        | 10%+7%    | ±8%       | 10%+9%    | ±8%       | 12%+9%    | ±10%      | 12%+9%    | ±8%                               | 10%+7% |
|         | 锌       | ZN | ±8%        | 10%+7%    | ±8%       | 10%+9%    | ±8%       | 11%+9%    | ±9%       | 11%+9%    | ±8%                               | 10%+7% |
|         | 铅       | PB | ±8%        | 10%+7%    | ±8%       | 10%+9%    | ±8%       | 11%+9%    | ±9%       | 11%+9%    | ±8%                               | 10%+7% |
|         | 镍       | NI | ±8%        | 10%+7%    | ±8%       | 10%+9%    | ±8%       | 12%+9%    | ±10%      | 12%+9%    | ±8%                               | 10%+7% |
|         | 锡       | SN | ±8%        | 10%+7%    | ±8%       | 10%+9%    | ±8%       | 12%+9%    | ±10%      | 12%+9%    | ±8%                               | 10%+7% |
|         | 螺纹钢     | RB | ±8%        | 10%+6%    | ±8%       | 10%+8%    | ±8%       | 12%+8%    | ±10%      | 12%+8%    | ±8%                               | 10%+6% |
|         | 线材      | WR | ±8%        | 10%+6%    | ±8%       | 10%+8%    | ±8%       | 12%+8%    | ±10%      | 12%+8%    | ±8%                               | 10%+6% |
|         | 热轧卷板    | HC | ±8%        | 10%+6%    | ±8%       | 10%+8%    | ±8%       | 12%+8%    | ±10%      | 12%+8%    | ±8%                               | 10%+6% |
|         | 天然橡胶    | RU | ±8%        | 10%+7%    | ±8%       | 10%+9%    | ±8%       | 12%+9%    | ±10%      | 12%+9%    | ±8%                               | 10%+7% |
|         | 黄金      | AU | ±6%        | 8%+7%     | ±6%       | 8%+8%     | ±6%       | 9%+8%     | ±7%       | 9%+8%     | ±6%                               | 8%+7%  |
|         | 白银      | AG | ±10%       | 12%+8%    | ±10%      | 12%+10%   | ±10%      | 13%+10%   | ±11%      | 13%+10%   | ±10%                              | 12%+8% |
|         | 石油沥青    | BU | ±8%        | 10%+8%    | ±8%       | 10%+9%    | ±8%       | 12%+9%    | ±10%      | 12%+9%    | ±8%                               | 10%+8% |
|         | 纸浆      | SP | ±7%        | 9%+6%     | ±7%       | 9%+7%     | ±7%       | 11%+7%    | ±9%       | 11%+7%    | ±7%                               | 9%+6%  |
|         | 不锈钢     | SS | ±7%        | 9%+6%     | ±7%       | 9%+7%     | ±7%       | 12%+7%    | ±10%      | 12%+7%    | ±8%                               | 10%+6% |
|         | 燃料油（保税） | FU | ±8%        | 10%+8%    | ±8%       | 10%+10%   | ±8%       | 12%+10%   | ±10%      | 12%+10%   | ±8%                               | 10%+8% |

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|---------|-------------|----|------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--------|
|         |             |    | 盘中<br>涨跌幅  | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 涨跌幅<br>(结算后)   | 保证金    |
| 大连商品交易所 | 黄大豆一号       | A  | ±8%        | 12%+6%    | ±8%       | 12%+6%    | ±8%       | 12%+6%    | ±8%       | 12%+6%    | ±8%  | 12%+6% |
|         | 黄大豆二号       | B  | ±8%        | 9%+6%     | ±8%       | 9%+7%     | ±8%       | 10%+7%    | ±8%       | 10%+7%    | ±8%  | 9%+6%  |
|         | 豆粕          | M  | ±7%        | 8%+6%     | ±7%       | 8%+8%     | ±7%       | 10%+8%    | ±8%       | 10%+8%    | ±7%  | 8%+6%  |
|         | 豆油          | Y  | ±7%        | 8%+6%     | ±7%       | 8%+8%     | ±7%       | 10%+8%    | ±8%       | 10%+8%    | ±7%  | 8%+6%  |
|         | 棕榈油         | P  | ±8%        | 10%+6%    | ±8%       | 10%+8%    | ±8%       | 10%+8%    | ±8%       | 10%+8%    | ±8%  | 10%+6% |
|         | 黄玉米         | C  | ±7%        | 11%+6%    | ±7%       | 11%+7%    | ±7%       | 11%+7%    | ±7%       | 11%+7%    | ±7%  | 11%+6% |
|         | 玉米淀粉        | CS | ±6%        | 7%+6%     | ±6%       | 7%+8%     | ±6%       | 9%+8%     | ±7%       | 9%+8%     | ±6%  | 7%+6%  |
|         | 粳米          | RR | ±5%        | 6%+6%     | ±5%       | 6%+7%     | ±5%       | 6%+7%     | ±5%       | 6%+7%     | ±5%  | 6%+6%  |
|         | 鸡蛋          | JD | ±8%        | 9%+6%     | ±8%       | 9%+8%     | ±8%       | 9%+8%     | ±8%       | 9%+8%     | ±8%  | 9%+6%  |
|         | 聚乙烯         | L  | ±7%        | 8%+6%     | ±7%       | 8%+9%     | ±7%       | 11%+9%    | ±9%       | 11%+9%    | ±7%  | 8%+6%  |
|         | 聚氯乙烯        | V  | ±7%        | 8%+6%     | ±7%       | 8%+9%     | ±7%       | 11%+9%    | ±9%       | 11%+9%    | ±7%  | 8%+6%  |
|         | 聚丙烯         | PP | ±7%        | 8%+6%     | ±7%       | 8%+9%     | ±7%       | 11%+9%    | ±9%       | 11%+9%    | ±7%  | 8%+6%  |
|         | 焦炭          | J  | ±9%        | 15%+4%    | ±9%       | 15%+4%    | ±9%       | 15%+4%    | ±9%       | 15%+4%    | ±9%  | 15%+4% |
|         | 焦炭2110-2201 | J  | ±9%        | 20%+4%    | ±9%       | 20%+4%    | ±9%       | 20%+4%    | ±9%       | 20%+4%    | ±9%  | 20%+4% |
|         | 焦煤          | JM | ±9%        | 15%+4%    | ±9%       | 15%+4%    | ±9%       | 15%+4%    | ±9%       | 15%+4%    | ±9%  | 15%+4% |
|         | 焦煤2110-2201 | JM | ±9%        | 20%+4%    | ±9%       | 20%+4%    | ±9%       | 20%+4%    | ±9%       | 20%+4%    | ±9%  | 20%+4% |
|         | 铁矿石         | I  | ±10%       | 12%+7%    | ±10%      | 12%+8%    | ±10%      | 13%+8%    | ±11%      | 13%+8%    | ±10%   | 12%+7% |
|         | 纤维板         | FB | ±5%        | 10%+6%    | ±5%       | 10%+6%    | ±5%       | 10%+6%    | ±5%       | 10%+6%    | ±5%  | 10%+6% |
|         | 胶合板         | BB | ±5%        | 40%+6%    | ±5%       | 40%+6%    | ±5%       | 40%+6%    | ±5%       | 40%+6%    | ±5%  | 40%+6% |
|         | 乙二醇         | EG | ±8%        | 11%+6%    | ±8%       | 11%+8%    | ±8%       | 11%+8%    | ±9%       | 11%+8%    | ±8%  | 11%+6% |
|         | 苯乙烯         | EB | ±10%       | 12%+6%    | ±10%      | 12%+8%    | ±10%      | 12%+8%    | ±10%      | 12%+8%    | ±10%   | 12%+6% |

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|-----|-------|----|------------|-----------|-----------|---|-----------|-----------|---------------------------------------|-----------|--|--|
|     |       |    | 盘中<br>涨跌幅  | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金                               | 盘中<br>涨跌幅 | 结算<br>保证金 | 盘中<br>涨跌幅                             | 结算<br>保证金 | 涨跌幅<br>(结算后)   | 保证金                                      |
|     | 液化石油气 | PG | ±8%        | 11%+7%    | ±8%       | 11% <span style="color:red;">+8%</span> | ±8%       | 11%+8%    | ± <span style="color:red;">9</span> % | 11%+8%    | ± <span style="color:red;">8</span> %                      | 11% <span style="color:red;">+7</span> % |
|     | 生猪    | LH | ±8%        | 15%+4%    | ±8%       | 15%+4%                                  | ±8%       | 15%+4%    | ±8%                                   | 15%+4%    | ±8%  | 15%+4%                                   |

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|---------|-------------|----|------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|---|--------|
|         |             |    | 盘中<br>涨跌幅  | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 涨跌幅<br>(结算后)  | 保证金    |
| 郑州商品交易所 | 早籼稻         | RI | ±5%        | 6%+6%     | ±5%       | 6%+6%     | ±5%       | 9%+6%     | ±7%       | 9%+6%     | ±5%   | 6%+6%  |
|         | 晚籼稻         | LR | ±5%        | 6%+6%     | ±5%       | 6%+6%     | ±5%       | 9%+6%     | ±7%       | 9%+6%     | ±5%   | 6%+6%  |
|         | 粳稻          | JR | ±5%        | 6%+6%     | ±5%       | 6%+6%     | ±5%       | 9%+6%     | ±7%       | 9%+6%     | ±5%   | 6%+6%  |
|         | 强麦          | WH | ±5%        | 7%+6%     | ±5%       | 7%+6%     | ±5%       | 9%+6%     | ±7%       | 9%+6%     | ±5%   | 7%+6%  |
|         | 普通小麦        | PM | ±5%        | 6%+6%     | ±5%       | 6%+6%     | ±5%       | 9%+6%     | ±7%       | 9%+6%     | ±5%   | 6%+6%  |
|         | 苹果          | AP | ±6%        | 8%+6%     | ±6%       | 8%+9%     | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±6%   | 8%+6%  |
|         | 精对苯二甲酸      | TA | ±5%        | 6%+7%     | ±5%       | 6%+9%     | ±5%       | 10%+9%    | ±8%       | 10%+9%    | ±5%   | 6%+7%  |
|         | 棉花          | CF | ±6%        | 7%+6%     | ±6%       | 7%+9%     | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±6%   | 7%+6%  |
|         | 棉花2111-2201 | CF | ±8%        | 10%+6%    | ±8%       | 10%+9%    | ±8%       | 10%+9%    | ±8%       | 10%+9%    | ±8%   | 10%+6% |
|         | 棉纱          | CY | ±6%        | 7%+6%     | ±6%       | 7%+9%     | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±6%   | 7%+6%  |
|         | 菜油          | OI | ±6%        | 7%+6%     | ±6%       | 7%+9%     | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±6%   | 7%+6%  |
|         | 菜籽          | RS | ±10%       | 20%+6%    | ±10%      | 20%+6%    | ±10%      | 20%+6%    | ±10%      | 20%+6%    | ±10%  | 20%+6% |
|         | 菜粕          | RM | ±6%        | 7%+6%     | ±6%       | 7%+9%     | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±6%   | 7%+6%  |
|         | 白糖          | SR | ±6%        | 7%+6%     | ±6%       | 7%+9%     | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±6%   | 7%+6%  |
|         | 甲醇          | MA | ±7%        | 8%+8%     | ±7%       | 8%+9%     | ±7%       | 10%+9%    | ±8%       | 10%+9%    | ±7%   | 8%+8%  |
|         | 甲醇2111-2201 | MA | ±7%        | 8%+8%     | ±7%       | 8%+9%     | ±7%       | 10%+9%    | ±8%       | 10%+9%    | ±8%   | 10%+8% |
|         | 玻璃          | FG | ±7%        | 9%+6%     | ±7%       | 9%+8%     | ±7%       | 9%+8%     | ±7%       | 9%+8%     | ±7%   | 9%+6%  |
|         | 玻璃2110-2205 | FG | ±7%        | 15%+4%    | ±7%       | 15%+4%    | ±7%       | 15%+4%    | ±7%       | 15%+4%    | ±7%   | 15%+4% |
|         | 纯碱          | SA | ±7%        | 9%+7%     | ±7%       | 9%+8%     | ±7%       | 9%+8%     | ±7%       | 9%+8%     | ±7%   | 9%+7%  |

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|---|------------------|----|------------|-----------|-----------|---|-----------|-----------|-----------|-----------|---|--------|
|   |                  |    | 盘中<br>涨跌幅  | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金                               | 盘中<br>涨跌幅 | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金 | 涨跌幅<br>(结算后)  | 保证金    |
| 纯碱2111-2201<br>硅铁<br>锰硅<br>红枣<br>红枣2112-<br>2207<br>尿素<br>尿素2201<br>短纤<br>花生<br>动力煤<br>动力煤2110-<br>2201<br>动力煤2202-<br>2203 | 纯碱2111-2201      | SA | ±8%        | 12%+7%    | ±8%       | 12%+7%                                  | ±8%       | 12%+7%    | ±8%       | 12%+7%    | ±8%   | 12%+7% |
|   | 硅铁               | SF | ±9%        | 10%+8%    | ±9%       | 10%+ <span style="color:red">11%</span> | ±9%       | 12%+11%   | ±10%      | 12%+11%   | ±10%  | 12%+8% |
|   | 锰硅               | SM | ±9%        | 10%+8%    | ±9%       | 10%+ <span style="color:red">11%</span> | ±9%       | 12%+11%   | ±10%      | 12%+11%   | ±10%  | 12%+8% |
|   | 红枣               | CJ | ±7%        | 8%+6%     | ±7%       | 8%+ <span style="color:red">9%</span>   | ±7%       | 12%+9%    | ±9%       | 12%+9%    | ±7%   | 8%+6%  |
|   | 红枣2112-<br>2207  | CJ | ±7%        | 10%+6%    | ±7%       | 10%+ <span style="color:red">9%</span>  | ±7%       | 12%+9%    | ±9%       | 12%+9%    | ±7%   | 10%+6% |
|   | 尿素               | UR | ±6%        | 7%+8%     | ±6%       | 7%+ <span style="color:red">9%</span>   | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±6%   | 7%+8%  |
|   | 尿素2201           | UR | ±6%        | 7%+8%     | ±6%       | 7%+ <span style="color:red">9%</span>   | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±8%   | 10%+8% |
|   | 短纤               | PF | ±6%        | 7%+6%     | ±6%       | 7%+ <span style="color:red">9%</span>   | ±6%       | 10%+9%    | ±8%       | 10%+9%    | ±6%   | 7%+6%  |
|   | 花生               | PK | ±7%        | 8%+7%     | ±7%       | 8%+ <span style="color:red">9%</span>   | ±7%       | 10%+9%    | ±8%       | 10%+9%    | ±7%   | 8%+7%  |
|   | 动力煤              | ZC | ±8%        | 12%+6%    | ±8%       | 12%+ <span style="color:red">8%</span>  | ±8%       | 12%+8%    | ±8%       | 12%+8%    | ±8%   | 12%+6% |
|   | 动力煤2110-<br>2201 | ZC | ±8%        | 30%+4%    | ±8%       | 30%+4%                                  | ±8%       | 30%+4%    | ±8%       | 30%+4%    | ±8%   | 30%+4% |
|   | 动力煤2202-<br>2203 | ZC | ±8%        | 20%+4%    | ±8%       | 20%+4%                                  | ±8%       | 20%+4%    | ±8%       | 20%+4%    | ±8%   | 20%+4% |

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|------------|---------|----|------------|-----------|-----------|--|-----------|--|---------------------------------------|-----------|--|---|
|            |         |    | 盘中<br>涨跌幅  | 结算<br>保证金 | 盘中<br>涨跌幅 | 结算<br>保证金                                | 盘中<br>涨跌幅 | 结算<br>保证金                                | 盘中<br>涨跌幅                             | 结算<br>保证金 | 涨跌幅<br>(结算后)   | 保证金                                     |
| 能源交<br>易中心 | 中质含硫原油  | SC | ±8%        | 10%+8%    | ±8%       | 10%+ <span style="color:red;">10%</span> | ±8%       | <span style="color:red;">12%</span> +10% | ± <span style="color:red;">10%</span> | 12%+10%   | ± <span style="color:red;">8%</span>                       | <span style="color:red;">10%</span> +8% |
|            | 低硫燃料油   | LU | ±8%        | 10%+8%    | ±8%       | 10%+ <span style="color:red;">10%</span> | ±8%       | <span style="color:red;">12%</span> +10% | ± <span style="color:red;">10%</span> | 12%+10%   | ± <span style="color:red;">8%</span>                       | <span style="color:red;">10%</span> +8% |
|            | 20号胶    | NR | ±8%        | 10%+7%    | ±8%       | 10%+ <span style="color:red;">9%</span>  | ±8%       | <span style="color:red;">12%</span> +9%  | ± <span style="color:red;">10%</span> | 12%+9%    | ± <span style="color:red;">8%</span>                       | <span style="color:red;">10%</span> +7% |
|            | 国际铜     | BC | ±8%        | 10%+7%    | ±8%       | 10%+ <span style="color:red;">9%</span>  | ±8%       | <span style="color:red;">11%</span> +9%  | ± <span style="color:red;">9%</span>  | 11%+9%    | ± <span style="color:red;">8%</span>                       | <span style="color:red;">10%</span> +7% |
| 中金所        | 沪深300指数 | IF | ±10%       | 12%+2%    | ±10%      | 12%+2%                                   | 不作调整      |  |                                       |           |  |   |
|            | 上证50指数  | IH | ±10%       | 12%+2%    | ±10%      | 12%+2%                                   |           |  |                                       |           |  |   |
|            | 中证500指数 | IC | ±10%       | 14%+2%    | ±10%      | 14%+2%                                   |           |  |                                       |           |  |   |
|            | 2年期国债   | TS | ±0.5%      | 0.5%+0.5% | ±0.5%     | 0.5%+0.5%                                |           |  |                                       |           |  |   |
|            | 5年期国债   | TF | ±1.2%      | 1.2%+1%   | ±1.2%     | 1.2%+1%                                  |           |  |                                       |           |  |   |
|            | 10年期国债  | T  | ±2%        | 2%+1%     | ±2%       | 2%+1%                                    |           |  |                                       |           |  |   |

注：10月8日所有商品期货、期权合约集合竞价时间为08:55-09:00。