

期货品种保证金及停板幅度															金汇期货结算风控管理部				
交易所	品种	代码	每手单位	交易所保证金标准	公司保证金标准	停板幅度			停板对应交易所保证金			停板对应公司保证金							
能源中心	中质含硫原油	sc	1000桶	7%	12%	5%	8%	10%	10%	12%	12%	15%	17%	17%					
上期所	白银	ag	15kg	6%	10%	5%	8%	11%	10%	14%	14%	14%	18%	18%					
	铝	al	5t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
	黄金	au	1000g	5%	9%	4%	7%	9%	9%	11%	11%	13%	15%	15%					
	石油沥青	bu	10t	8%	13%	6%	9%	11%	11%	13%	13%	16%	18%	18%					
	铜	cu	5t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
	燃料油	fu	50t	40%	43%	5%	8%	10%	40%	40%	40%	43%	43%	43%					
	热轧卷板	hc	10t	8%	13%	6%	9%	11%	11%	13%	13%	16%	18%	18%					
	镍	ni	1t	8%	12%	6%	9%	11%	11%	13%	13%	15%	17%	17%					
	铅	pb	5t	8%	12%	6%	9%	11%	11%	13%	13%	15%	17%	17%					
	螺纹钢	rb	10t	9%	13%	7%	10%	12%	12%	14%	14%	16%	18%	18%					
	橡胶	ru	10t	9%	13%	7%	10%	12%	12%	14%	14%	16%	18%	18%					
	锡	sn	1t	7%	12%	5%	8%	10%	10%	12%	12%	15%	17%	17%					
线材	wr	10t	20%	23%	5%	8%	10%	20%	20%	20%	23%	23%	23%						
锌	zn	5t	8%	12%	6%	9%	11%	11%	13%	13%	15%	17%	17%						
大商所	黄大豆1	a	10t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
	黄大豆2	b	10t	7%	20%	5%	8%	10%	10%	12%	12%	23%	25%	25%					
	细木工板	bb	500张	20%	23%	5%	8%	10%	20%	20%	20%	23%	23%	23%					
	玉米	c	10t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
	玉米淀粉	cs	10t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
	纤维板	fb	500张	20%	23%	5%	8%	10%	20%	20%	20%	23%	23%	23%					
	铁矿石	i	100t	10%	14%	8%	11%	13%	13%	15%	15%	17%	19%	19%					
	冶金焦炭	j	100t	12%	16%	8%	11%	13%	13%	15%	15%	17%	19%	19%					
	鲜鸡蛋	jd	10t	8%	11%	5%	8%	10%	10%	12%	12%	13%	15%	15%					
	焦煤	jm	60t	12%	16%	8%	11%	13%	13%	15%	15%	17%	19%	19%					
	聚乙烯	l	5t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
	豆粕	m	10t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
	棕榈油	p	10t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
	聚丙烯	pp	5t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%					
聚氯乙烯	v	5t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%						
豆油	y	10t	7%	11%	5%	8%	10%	10%	12%	12%	14%	16%	16%						
郑商所	苹果	AP	10t	9%	14%	6%	9%	12%	11%	14%	14%	16%	19%	19%					
	棉一号	CF	5t	7%	12%	5%	8%	11%	10%	13%	13%	15%	18%	18%					
	棉纱	CY	5t	5%	10%	4%	7%	10%	9%	12%	12%	14%	17%	17%					
	玻璃	FG	20t	7%	12%	5%	8%	11%	10%	13%	13%	15%	18%	18%					
	粳稻	JR	20t	5%	20%	4%	7%	10%	9%	12%	12%	24%	27%	27%					
	晚籼稻	LR	20t	5%	20%	4%	7%	10%	9%	12%	12%	24%	27%	27%					
	甲醇	MA	10t	7%	12%	5%	8%	11%	10%	13%	13%	15%	18%	18%					
	菜籽油	OI	10t	7%	13%	5%	8%	11%	10%	13%	13%	16%	19%	19%					
	普通小麦	PM	50t	5%	20%	4%	7%	10%	9%	12%	12%	24%	27%	27%					
	早籼稻	RI	20t	5%	20%	4%	7%	10%	9%	12%	12%	24%	27%	27%					
	菜籽粕	RM	10t	6%	11%	5%	8%	11%	10%	13%	13%	15%	18%	18%					
	油菜籽	RS	10t	20%	23%	10%	13%	16%	20%	20%	20%	23%	23%	23%					
	硅铁	SF	5t	7%	15%	6%	9%	12%	11%	14%	14%	19%	22%	22%					
	锰硅	SM	5t	7%	15%	6%	9%	12%	11%	14%	14%	19%	22%	22%					
	白砂糖	SR	10t	5%	10%	4%	7%	10%	9%	12%	12%	14%	17%	17%					
	PTA	TA	5t	6%	11%	5%	8%	11%	10%	13%	13%	15%	18%	18%					
	强麦	WH	20t	20%	23%	7%	10%	13%	20%	20%	20%	23%	23%	23%					
	动力煤	ZC	100t	8%	13%	6%	9%	12%	11%	14%	14%	16%	19%	19%					
中金所	中证500指数	IC	每点200元	30%	33%	10%	10%	10%	30%	30%	30%	33%	33%	33%					
	沪深300指数	IF	每点300元	15%	18%	10%	10%	10%	15%	15%	15%	18%	18%	18%					
	上证50指数	IH	每点300元	15%	18%	10%	10%	10%	15%	15%	15%	18%	18%	18%					
	10年期国债	T	10000元	2%	3%	2%	2%	2%	2%	2%	2%	3%	3%	3%					
	5年期国债	TF	10000元	1.2%	2.2%	1.2%	1.2%	1.2%	1.2%	1.2%	1.2%	2.2%	2.2%	2.2%					

注：
中证500指数套保持仓的交易所保证金标准为 20%，公司保证金标准为 23%