

| 2026年春节期间交易保证金标准和涨跌停板幅度调整情况 |         |          |                |               |                |               |                |               |                |               |     |          |          |
|-----------------------------|---------|----------|----------------|---------------|----------------|---------------|----------------|---------------|----------------|---------------|-----|----------|----------|
|                             |         |          | 现行保证金标准        |               | 2.11结算起保证金标准   |               | 2.12结算起保证金标准   |               | 2.24结算起保证金标准   |               | 涨跌幅 |          |          |
| 品种                          |         |          | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 现行  | 2.13交易日起 | 2.25交易日起 |
| 大连                          | i       | 铁矿石      | 11%/11%        | 15%/15%       | 11%/11%        | 20%/17%       | 13%/13%        | 20%/17%       | 11%/11%        | 15%/15%       | 9%  | 11%      | 9%       |
|                             | j       | 焦炭       | 20%/15%        | 24%/19%       | 20%/15%        | 25%/19%       | 20%/15%        | 25%/19%       | 20%/15%        | 24%/19%       | 8%  | 10%      | 8%       |
|                             | jm      | 焦煤       | 12%/12%        | 16%/16%       | 12%/12%        | 22%/18%       | 14%/14%        | 22%/18%       | 12%/12%        | 16%/16%       | 8%  | 10%      | 8%       |
|                             | a       | 黄大豆1号    | 7%/7%          | 11%/11%       | 7%/7%          | 16%/13%       | 9%/9%          | 16%/13%       | 7%/7%          | 11%/11%       | 6%  | 8%       | 6%       |
|                             | b       | 黄大豆2号    | 7%/7%          | 11%/11%       | 7%/7%          | 16%/13%       | 9%/9%          | 16%/13%       | 7%/7%          | 11%/11%       | 6%  | 8%       | 6%       |
|                             | m       | 豆粕       | 7%/7%          | 11%/11%       | 7%/7%          | 16%/13%       | 9%/9%          | 16%/13%       | 7%/7%          | 11%/11%       | 6%  | 8%       | 6%       |
|                             | y       | 豆油       | 7%/7%          | 11%/11%       | 7%/7%          | 17%/14%       | 10%/10%        | 17%/14%       | 7%/7%          | 11%/11%       | 6%  | 9%       | 6%       |
|                             | p       | 棕榈油      | 8%/8%          | 12%/12%       | 8%/8%          | 18%/15%       | 11%/11%        | 18%/15%       | 8%/8%          | 12%/12%       | 7%  | 10%      | 7%       |
|                             | c       | 玉米       | 7%/7%          | 11%/11%       | 7%/7%          | 15%/13%       | 9%/9%          | 15%/13%       | 7%/7%          | 11%/11%       | 6%  | 8%       | 6%       |
|                             | cs      | 玉米淀粉     | 6%/6%          | 10%/10%       | 6%/6%          | 14%/12%       | 8%/8%          | 14%/12%       | 6%/6%          | 10%/10%       | 5%  | 7%       | 5%       |
|                             | rr      | 粳米       | 6%/6%          | 10%/10%       | 6%/6%          | 12%/12%       | 8%/8%          | 12%/12%       | 6%/6%          | 10%/10%       | 5%  | 7%       | 5%       |
|                             | jd      | 鸡蛋       | 7%/7%          | 11%/11%       | 7%/7%          | 16%/13%       | 9%/9%          | 16%/13%       | 7%/7%          | 11%/11%       | 6%  | 8%       | 6%       |
|                             | lh      | 生猪       | 8%/8%          | 12%/12%       | 8%/8%          | 17%/14%       | 10%/10%        | 17%/14%       | 8%/8%          | 12%/12%       | 6%  | 8%       | 6%       |
|                             | l       | 线型低密度聚乙烯 | 7%/7%          | 11%/11%       | 7%/7%          | 18%/14%       | 10%/10%        | 18%/14%       | 7%/7%          | 11%/11%       | 6%  | 9%       | 6%       |
|                             | l合约月份F  | 聚乙烯月均价   | 7%/7%          | 11%/11%       | 7%/7%          | 18%/14%       | 10%/10%        | 18%/14%       | 7%/7%          | 11%/11%       | 6%  | 9%       | 6%       |
|                             | pp      | 聚丙烯      | 7%/7%          | 11%/11%       | 7%/7%          | 18%/14%       | 10%/10%        | 18%/14%       | 7%/7%          | 11%/11%       | 6%  | 9%       | 6%       |
|                             | pp合约月份F | 聚丙烯月均价   | 7%/7%          | 11%/11%       | 7%/7%          | 18%/14%       | 10%/10%        | 18%/14%       | 7%/7%          | 11%/11%       | 6%  | 9%       | 6%       |
|                             | v       | 聚氯乙烯     | 7%/7%          | 11%/11%       | 7%/7%          | 18%/14%       | 10%/10%        | 18%/14%       | 7%/7%          | 11%/11%       | 6%  | 9%       | 6%       |
|                             | v合约月份F  | 聚氯乙烯月均价  | 7%/7%          | 11%/11%       | 7%/7%          | 18%/14%       | 10%/10%        | 18%/14%       | 7%/7%          | 11%/11%       | 6%  | 9%       | 6%       |
|                             | eg      | 乙二醇      | 7%/7%          | 11%/11%       | 7%/7%          | 19%/15%       | 11%/11%        | 19%/15%       | 7%/7%          | 11%/11%       | 6%  | 10%      | 6%       |
|                             | bz      | 纯苯       | 8%/8%          | 12%/12%       | 8%/8%          | 19%/16%       | 12%/12%        | 19%/16%       | 8%/8%          | 12%/12%       | 7%  | 11%      | 7%       |
|                             | eb      | 苯乙烯      | 7%/7%          | 11%/11%       | 7%/7%          | 18%/15%       | 11%/11%        | 18%/15%       | 7%/7%          | 11%/11%       | 6%  | 10%      | 6%       |
|                             | pg      | 液化石油气    | 7%/7%          | 11%/11%       | 7%/7%          | 18%/15%       | 11%/11%        | 18%/15%       | 7%/7%          | 11%/11%       | 6%  | 10%      | 6%       |

|    |    |                |               |                |               |                |               |                |               |         |            |            |     |
|----|----|----------------|---------------|----------------|---------------|----------------|---------------|----------------|---------------|---------|------------|------------|-----|
|    | lg | 原木             | 8%/8%         | 12%/12%        | 8%/8%         | 17%/14%        | 10%/10%       | 17%/14%        | 8%/8%         | 12%/12% | 6%         | 8%         | 6%  |
|    | fb | 纤维板            | 10%/10%       | 14%/14%        | 10%/10%       | 14%/14%        | 10%/10%       | 14%/14%        | 10%/10%       | 14%/14% | 5%         | 5%         | 5%  |
|    | bb | 胶合板            | 15%/15%       | 19%/19%        | 15%/15%       | 19%/19%        | 15%/15%       | 19%/19%        | 15%/15%       | 19%/19% | 5%         | 5%         | 5%  |
|    |    | 现行保证金标准        |               | 2. 11 结算起保证金标准 |               | 2. 12 结算起保证金标准 |               | 2. 24 结算起保证金标准 |               | 涨跌幅     |            |            |     |
| 品种 |    | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 现行      | 2. 13 交易日起 | 2. 25 交易日起 |     |
| 广州 | si | 工业硅            | 10%/9%        | 14%/13%        | 10%/9%        | 20%/16%        | 13%/12%       | 20%/16%        | 10%/9%        | 14%/13% | 8%         | 11%        | 8%  |
|    | ps | 多晶硅            | 15%/15%       | 19%/19%        | 15%/15%       | 22%/19%        | 15%/15%       | 22%/19%        | 15%/15%       | 19%/19% | 9%         | 12%        | 9%  |
|    | lc | 碳酸锂            | 13%/12%       | 17%/16%        | 13%/12%       | 26%/20%        | 17%/16%       | 26%/20%        | 15%/14%       | 19%/18% | 11%        | 15%        | 13% |
|    | pt | 铂              | 22%/22%       | 26%/26%        | 22%/22%       | 35%/30%        | 26%/26%       | 35%/30%        | 22%/22%       | 26%/26% | 20%        | 24%        | 20% |
|    | pd | 钯              | 22%/22%       | 26%/26%        | 22%/22%       | 35%/30%        | 26%/26%       | 35%/30%        | 22%/22%       | 26%/26% | 20%        | 24%        | 20% |

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|----|----|-------|----------------|---------------|----------------|---------------|----------------|---------------|----------------|---------------|-----|------------|------------|
| 品种 |    |       | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 现行  | 2. 13 交易日起 | 2. 25 交易日起 |
| 上海 | cu | 铜     | 12%/11%        | 16%/15%       | 12%/11%        | 23%/18%       | 15%/14%        | 23%/18%       | 12%/11%        | 16%/15%       | 10% | 13%        | 10%        |
|    | al | 铝     | 12%/11%        | 16%/15%       | 12%/11%        | 22%/18%       | 15%/14%        | 22%/18%       | 12%/11%        | 16%/15%       | 10% | 13%        | 10%        |
|    | zn | 锌     | 12%/11%        | 16%/15%       | 12%/11%        | 22%/18%       | 15%/14%        | 22%/18%       | 12%/11%        | 16%/15%       | 10% | 13%        | 10%        |
|    | pb | 铅     | 12%/11%        | 16%/15%       | 12%/11%        | 22%/18%       | 15%/14%        | 22%/18%       | 12%/11%        | 16%/15%       | 10% | 13%        | 10%        |
|    | ni | 镍     | 14%/13%        | 18%/17%       | 14%/13%        | 26%/20%       | 17%/16%        | 26%/20%       | 14%/13%        | 18%/17%       | 12% | 15%        | 12%        |
|    | sn | 锡     | 14%/13%        | 18%/17%       | 14%/13%        | 26%/20%       | 17%/16%        | 26%/20%       | 14%/13%        | 18%/17%       | 12% | 15%        | 12%        |
|    | ao | 氧化铝   | 12%/11%        | 16%/15%       | 12%/11%        | 22%/18%       | 15%/14%        | 22%/18%       | 12%/11%        | 16%/15%       | 10% | 13%        | 10%        |
|    | ad | 铸造铝合金 | 10%/9%         | 14%/13%       | 10%/9%         | 20%/16%       | 13%/12%        | 20%/16%       | 10%/9%         | 14%/13%       | 8%  | 11%        | 8%         |
|    | au | 黄金    | 19%/18%        | 23%/22%       | 19%/18%        | 32%/25%       | 22%/21%        | 32%/25%       | 19%/18%        | 23%/22%       | 17% | 20%        | 17%        |
|    | ag | 白银    | 22%/21%        | 26%/25%       | 22%/21%        | 35%/30%       | 27%/26%        | 35%/30%       | 22%/21%        | 26%/25%       | 20% | 25%        | 20%        |
|    | rb | 螺纹钢   | 9%/8%          | 13%/12%       | 9%/8%          | 19%/15%       | 12%/11%        | 19%/15%       | 9%/8%          | 13%/12%       | 7%  | 10%        | 7%         |
|    | hc | 热轧卷板  | 9%/8%          | 13%/12%       | 9%/8%          | 19%/15%       | 12%/11%        | 19%/15%       | 9%/8%          | 13%/12%       | 7%  | 10%        | 7%         |
|    | wr | 线材    | 10%/9%         | 14%/13%       | 10%/9%         | 20%/16%       | 13%/12%        | 20%/16%       | 10%/9%         | 14%/13%       | 8%  | 11%        | 8%         |
|    | ss | 不锈钢   | 10%/9%         | 14%/13%       | 10%/9%         | 20%/16%       | 13%/12%        | 20%/16%       | 10%/9%         | 14%/13%       | 8%  | 11%        | 8%         |
|    | fu | 燃料油   | 11%/10%        | 15%/14%       | 11%/10%        | 22%/17%       | 14%/13%        | 22%/17%       | 11%/10%        | 15%/14%       | 9%  | 12%        | 9%         |
|    | bu | 石油沥青  | 11%/10%        | 15%/14%       | 11%/10%        | 22%/17%       | 14%/13%        | 22%/17%       | 11%/10%        | 15%/14%       | 9%  | 12%        | 9%         |
|    | br | 丁二烯橡胶 | 11%/10%        | 15%/14%       | 11%/10%        | 22%/17%       | 14%/13%        | 22%/17%       | 11%/10%        | 15%/14%       | 9%  | 12%        | 9%         |
|    | ru | 天然橡胶  | 11%/10%        | 15%/14%       | 11%/10%        | 22%/17%       | 14%/13%        | 22%/17%       | 11%/10%        | 15%/14%       | 9%  | 12%        | 9%         |
|    | sp | 纸浆    | 9%/8%          | 13%/12%       | 9%/8%          | 22%/15%       | 12%/11%        | 22%/15%       | 9%/8%          | 13%/12%       | 7%  | 10%        | 7%         |
|    | op | 胶版印刷纸 | 9%/8%          | 13%/12%       | 9%/8%          | 22%/15%       | 12%/11%        | 22%/15%       | 9%/8%          | 13%/12%       | 7%  | 10%        | 7%         |

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|----|----|--------------|----------------|---------------|----------------|---------------|----------------|---------------|----------------|---------------|---|------------|------------|
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| 能源 | bc | 国际铜          | 12%/11%        | 16%/15%       | 12%/11%        | 23%/18%       | 15%/14%        | 23%/18%       | 12%/11%        | 16%/15%       | 10%   | 13%        | 10%        |
|    | sc | 原油           | 11%/10%        | 15%/14%       | 11%/10%        | 23%/17%       | 14%/13%        | 23%/17%       | 11%/10%        | 15%/14%       | 9%  | 12%        | 9%         |
|    | lu | 低硫燃料油        | 11%/10%        | 15%/14%       | 11%/10%        | 22%/17%       | 14%/13%        | 22%/17%       | 11%/10%        | 15%/14%       | 9%  | 12%        | 9%         |
|    | nr | 20号胶         | 11%/10%        | 15%/14%       | 11%/10%        | 20%/17%       | 14%/13%        | 20%/17%       | 11%/10%        | 15%/14%       | 9%  | 12%        | 9%         |
|    | ec | 集运指数（欧<br>线） | 17%/17%        | 21%/21%       | 17%/17%        | 30%/30%       | 20%/20%        | 30%/30%       | 17%/17%        | 21%/21%       | 15%   | 18%        | 15%        |
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| 中金 | IF | 沪深300        | 12%            | 13%           | 12%            | 14%           | 12%            | 14%           | 12%            | 13%           | 10%   |            |            |
|    | IH | 上证50         | 12%            | 13%           | 12%            | 14%           | 12%            | 14%           | 12%            | 13%           | 10%   |            |            |
|    | IC | 中证500        | 12%            | 13%           | 12%            | 14%           | 12%            | 14%           | 12%            | 13%           | 10%   |            |            |
|    | IM | 中证1000       | 12%            | 13%           | 12%            | 14%           | 12%            | 14%           | 12%            | 13%           | 10%   |            |            |
|    | IO | 沪深300期权      | 12%            | 13%           | 12%            | 14%           | 12%            | 14%           | 12%            | 13%           |  |            |            |
|    | HO | 上证50期权       | 12%            | 13%           | 12%            | 14%           | 12%            | 14%           | 12%            | 13%           |   |            |            |

|    |    |      |                    |                     |                    |               |                |               |                         |                         |                   |          |                        |  |
|----|----|------|--------------------|---------------------|--------------------|---------------|----------------|---------------|-------------------------|-------------------------|-------------------|----------|------------------------|--|
|    |    |      | MO                 | 中证1000期权            | 12%                | 13%           | 12%            | 14%           | 12%                     | 13%                     |                   |          |                        |  |
|    |    |      | TF                 | 5年国债                | 1.20%              | 1.50%         | 1.20%          | 1.50%         | 1.20%                   | 1.50%                   | 1.20%             |          |                        |  |
|    |    |      | T                  | 10年国债               | 2%                 | 2.50%         | 2%             | 2.50%         | 2%                      | 2.50%                   | 2%                |          |                        |  |
|    |    |      | TS                 | 2年国债                | 0.50%              | 0.80%         | 0.50%          | 0.80%         | 0.50%                   | 0.80%                   | 0.50%             |          |                        |  |
|    |    |      | TL                 | 30年国债               | 3.50%              | 4.00%         | 3.50%          | 4.00%         | 3.50%                   | 4.00%                   | 3.50%             |          |                        |  |
|    |    |      |                    |                     | 现行保证金标准            |               | 2.11结算起保证金标准   |               | 2.12结算起保证金标准            |                         | 2.24结算起保证金标准      |          | 涨跌幅                    |  |
| 品种 |    |      |                    |                     | 交易所<br>(投机/套保)     | 公司<br>(投机/套保) | 交易所<br>(投机/套保) | 公司<br>(投机/套保) | 交易所<br>(投机/套保)          | 公司<br>(投机/套保)           | 现行                | 2.13交易日起 | 2.25交易日起               |  |
| 郑州 | AP | 苹果   | 10%                | 14%                 | 10%                | 19%           | 12%            | 19%           | 10%<br>(AP603-605; 12%) | 14%<br>(AP603-605; 16%) | 9%                | 10%      | 9%<br>(AP603-605; 10%) |  |
|    | CF | 棉花   | 7%                 | 11%                 | 7%                 | 19%           | 10%            | 19%           | 7%                      | 11%                     | 6%                | 9%       | 6%                     |  |
|    | CJ | 红枣   | 9%                 | 13%                 | 9%                 | 19%           | 12%            | 19%           | 9%                      | 13%                     | 8%                | 10%      | 8%                     |  |
|    | CY | 棉纱   | 5%                 | 9%                  | 5%                 | 16%           | 8%             | 16%           | 5%                      | 9%                      | 4%                | 7%       | 4%                     |  |
|    | FG | 玻璃   | 10%                | 14%                 | 10%                | 20%           | 12%            | 20%           | 10%                     | 14%                     | 9%                | 10%      | 9%                     |  |
|    | JR | 粳稻   | 15%                | 19%                 | 15%                | 19%           | 15%            | 19%           | 15%                     | 19%                     | 14%               | 14%      | 14%                    |  |
|    | LR | 晚稻   | 15%                | 19%                 | 15%                | 19%           | 15%            | 19%           | 15%                     | 19%                     | 14%               | 14%      | 14%                    |  |
|    | MA | 甲醇   | 10%                | 14%                 | 10%                | 18%           | 10%            | 18%           | 7%<br>(MA604、605; 9%)   | 11%<br>(MA604、605; 13%) | 9%                | 9%       | 6%<br>(MA603-605; 8%)  |  |
|    | OI | 菜油   | 7%<br>(OI603; 9%)  | 11%<br>(OI603; 13%) | 7%<br>(OI603; 9%)  | 18%           | 10%            | 18%           | 7%<br>(OI603; 9%)       | 11%<br>(OI603; 13%)     | 6%<br>(OI603; 8%) | 9%       | 6%<br>(OI603; 8%)      |  |
|    | PF | 短纤   | 10%                | 14%                 | 10%                | 17%           | 10%            | 17%           | 7%<br>(PF604、605; 8%)   | 11%<br>(PF604、605; 12%) | 9%                | 9%       | 6%<br>(PF603-605; 7%)  |  |
|    | PK | 花生   | 7%                 | 11%                 | 7%                 | 17%           | 10%            | 17%           | 7%                      | 11%                     | 6%                | 9%       | 6%                     |  |
|    | PL | 丙烯   | 7%                 | 11%                 | 7%                 | 18%           | 10%            | 18%           | 7%                      | 11%                     | 6%                | 9%       | 6%                     |  |
|    | PM | 普通小麦 | 15%                | 19%                 | 15%                | 19%           | 15%            | 19%           | 15%                     | 19%                     | 14%               | 14%      | 14%                    |  |
|    | PR | 瓶片   | 10%                | 14%                 | 10%                | 17%           | 10%            | 17%           | 7%<br>(PR604、605; 8%)   | 11%<br>(PR604、605; 12%) | 9%                | 9%       | 6%<br>(PR603-605; 7%)  |  |
|    | PX | 对二甲苯 | 10%                | 14%                 | 10%                | 17%           | 10%            | 17%           | 7%<br>(PX604、605; 8%)   | 11%<br>(PX604、605; 12%) | 9%                | 9%       | 6%<br>(PX603-605; 7%)  |  |
|    | RI | 早稻   | 15%                | 19%                 | 15%                | 19%           | 15%            | 19%           | 15%                     | 19%                     | 14%               | 14%      | 14%                    |  |
|    | RM | 菜粕   | 7%<br>(RM603; 10%) | 11%<br>(RM603; 14%) | 7%<br>(RM603; 10%) | 17%           | 10%            | 17%           | 7%<br>(RM603; 10%)      | 11%<br>(RM603; 14%)     | 6%<br>(RM603; 8%) | 9%       | 6%<br>(RM603; 8%)      |  |
|    | RS | 油菜籽  | 20%                | 24%                 | 20%                | 24%           | 20%            | 24%           | 20%                     | 24%                     | 10%               | 10%      | 10%                    |  |
|    | SA | 纯碱   | 9%                 | 13%                 | 9%                 | 20%           | 12%            | 20%           | 9%                      | 13%                     | 8%                | 10%      | 8%                     |  |