

| 道通期货保证金收取标准（20251209结算时起） |       |    |           |           |                         |           |
|---------------------------|-------|----|-----------|-----------|-------------------------|-----------|
| 交易所                       | 品种    | 代码 | 保证金比例（投机） | 保证金比例（套保） | 特殊合约保证金比例               | 备注        |
| 郑商所                       | 苹果    | AP | 14%       | —         |                         |           |
|                           | 棉花    | CF | 11%       | —         |                         |           |
|                           | 红枣    | CJ | 13%       | —         |                         |           |
|                           | 棉纱    | CY | 9%        | —         |                         |           |
|                           | 玻璃    | FG | 15%       | —         |                         |           |
|                           | 粳稻    | JR | 18%       | —         |                         |           |
|                           | 晚粳稻   | LR | 18%       | —         |                         |           |
|                           | 甲醇    | MA | 12%       | —         |                         |           |
|                           | 菜油    | OI | 10%       | —         | 0I2601、0I2603<br>保证金12% | 交易所调整     |
|                           | 短纤    | PF | 11%       | —         |                         |           |
|                           | 花生    | PK | 11%       | —         |                         |           |
|                           | 丙烯    | PL | 11%       | —         |                         |           |
|                           | 普麦    | PM | 18%       | —         |                         |           |
|                           | 瓶片    | PR | 11%       | —         |                         |           |
|                           | 对二甲苯  | PX | 11%       | —         |                         |           |
|                           | 早粳稻   | RI | 18%       | —         |                         |           |
|                           | 菜粕    | RM | 12%       | —         | RM2601、RM2603<br>保证金15% | 交易所调整     |
|                           | 菜籽    | RS | 23%       | —         |                         |           |
|                           | 纯碱    | SA | 14%       | —         |                         |           |
|                           | 硅铁    | SF | 13%       | —         |                         |           |
|                           | 烧碱    | SH | 13%       | —         |                         |           |
|                           | 锰硅    | SM | 14%       | —         |                         |           |
|                           | 白糖    | SR | 10%       | —         |                         |           |
|                           | PTA   | TA | 11%       | —         |                         |           |
|                           | 尿素    | UR | 12%       | —         |                         |           |
| 大商所                       | 强麦    | WH | 18%       | —         |                         |           |
|                           | 动力煤   | ZC | 54%       | —         |                         |           |
|                           | 豆一    | a  | 10%       | —         |                         |           |
|                           | 豆二    | b  | 11%       | —         |                         |           |
|                           | 胶合板   | bb | 20%       | —         |                         |           |
|                           | 纯苯    | bz | 12%       | —         |                         |           |
|                           | 玉米    | c  | 10%       | —         |                         |           |
|                           | 玉米淀粉  | cs | 9%        | —         |                         |           |
|                           | 苯乙烯   | eb | 12%       | —         |                         |           |
|                           | 乙二醇   | eg | 11%       | —         |                         |           |
|                           | 纤维板   | fb | 13%       | —         |                         |           |
|                           | 铁矿石   | i  | 16%       | —         |                         |           |
|                           | 焦炭    | j  | 25%       | —         |                         |           |
|                           | 鸡蛋    | jd | 11%       | —         |                         |           |
|                           | 焦煤    | jm | 17%       | —         |                         |           |
|                           | 聚乙烯   | l  | 10%       | —         |                         | 月均价期货同此标准 |
|                           | 原木    | lg | 12%       | —         |                         |           |
|                           | 生猪    | lh | 11%       | —         |                         |           |
|                           | 豆粕    | m  | 10%       | —         |                         |           |
|                           | 棕榈油   | p  | 12%       | —         |                         |           |
|                           | 液化石油气 | pg | 12%       | —         |                         |           |
| L                         | 聚丙烯   | pp | 10%       | —         |                         | 月均价期货同此标准 |
|                           | 粳米    | rr | 9%        | —         |                         |           |
|                           | 聚氯乙烯  | v  | 10%       | —         |                         | 月均价期货同此标准 |
|                           | 豆油    | y  | 10%       | —         |                         |           |
|                           | 铸造铝合金 | ad | 11%       | 10%       |                         |           |
|                           | 白银    | ag | 20%       | 19%       |                         |           |
|                           | 铝     | al | 12%       | 11%       |                         |           |
|                           | 氧化铝   | ao | 13%       | 12%       |                         |           |
|                           | 黄金    | au | 20%       | 19%       |                         |           |
|                           | 丁二烯橡胶 | br | 13%       | 12%       |                         |           |
|                           | 石油沥青  | bu | 14%       | 13%       |                         |           |
|                           | 铜     | cu | 12%       | 11%       |                         |           |
|                           | 燃料油   | fu | 14%       | 13%       |                         |           |

|            |           |     |       |     |              |       |
|------------|-----------|-----|-------|-----|--------------|-------|
| 上期所        | 热轧卷板      | hc  | 11%   | 10% |              |       |
|            | 镍         | ni  | 14%   | 13% |              |       |
|            | 胶版印刷纸     | op  | 10%   | 9%  |              |       |
|            | 铅         | pb  | 12%   | 11% |              |       |
|            | 螺纹钢       | rb  | 11%   | 10% |              |       |
|            | 天然橡胶      | ru  | 13%   | 12% |              |       |
|            | 锡         | sn  | 13%   | 12% |              |       |
|            | 纸浆        | sp  | 10%   | 9%  |              |       |
|            | 不锈钢       | ss  | 10%   | 9%  |              |       |
|            | 线材        | wr  | 12%   | 11% |              |       |
| 锌          | zn        | 12% | 11%   |     |              |       |
| 能源中心       | 国际铜       | bc  | 13%   | 12% |              |       |
|            | 集运指数（欧线）  | ec  | 25%   | -   |              |       |
|            | 低硫燃料油     | lu  | 14%   | 13% |              |       |
|            | 20号胶      | nr  | 13%   | 12% |              |       |
|            | 原油        | sc  | 14%   | 13% |              |       |
| 广期所        | 碳酸锂       | lc  | 17%   | 16% |              |       |
|            | 钯         | pd  | 15%   | 14% |              |       |
|            | 多晶硅       | ps  | 17%   | 16% | ps2601保证金19% | 交易所调整 |
|            | 铂         | pt  | 15%   | 14% |              |       |
|            | 工业硅       | si  | 16%   | 15% |              |       |
| 中金所        | 中证500     | IC  | 14%   | -   |              |       |
|            | 沪深300     | IF  | 14%   | -   |              |       |
|            | 上证50      | IH  | 14%   | -   |              |       |
|            | 中证1000    | IM  | 14%   | -   |              |       |
|            | 10年期国债    | T   | 3. 0% | -   |              |       |
|            | 5年期国债     | TF  | 2. 0% | -   |              |       |
|            | 30年期国债    | TL  | 4. 5% | -   |              |       |
|            | 2年期国债     | TS  | 1. 0% | -   |              |       |
|            | 上证50股指期货  | HO  | 14%   | -   |              |       |
|            | 沪深300股指期货 | IO  | 14%   | -   |              |       |
| 中证1000股指期货 | MO        | 14% | -     |     |              |       |

附：临近交割月、单边市收取标准见公司公告。