

关于调整部分期货合约交易保证金标准和 涨跌停板幅度的通知

郑商函〔2023〕400号

各会员单位：

根据《郑州商品交易所期货交易风险控制管理办法》第九条规定，经研究决定，对部分期货合约的交易保证金标准和涨跌停板幅度作如下调整：

一、自2023年5月30日结算时起，白糖期货2309合约的交易保证金标准调整为12%；白糖期货2311合约的交易保证金标准调整为10%，涨跌停板幅度调整为8%；玻璃期货2309及2401合约的交易保证金标准调整为12%，涨跌停板幅度调整为9%；纯碱期货2309及2401合约的交易保证金标准调整为12%，涨跌停板幅度调整为9%。

二、自2023年6月6日结算时起，白糖期货2309及2311合约的交易保证金标准调整为15%。

按规则规定执行的交易保证金标准和涨跌停板幅度高于上述标准的，仍按原规定执行。

特此通知。

郑州商品交易所
2023年5月26日

Notice on Adjustments to Margins and Price Limits for ZCE Products

To Members:

According to Article 9 of the *Measures for the Administration of Risk Control of Zhengzhou Commodity Exchange*, Zhengzhou Commodity Exchange(ZCE)has decided upon discussion that margins and price limits for some futures contracts will be adjusted as follows:

From the settlement on May 30, 2023, margin for White Sugar Futures 2309 Contract will be adjusted to 12%, margin and price limit for White Sugar Futures 2311 Contract will be adjusted to 10% and $\pm 8\%$ respectively; margins and price limits for Flat Glass 2309 and 2401 Contracts will be adjusted to 12% and $\pm 9\%$ respectively; margins and price limits for Soda Ash 2309 and 2401 Contracts will be adjusted to 12% and $\pm 9\%$ respectively.

From the settlement on June 6, 2023, margins for White Sugar Futures 2309 and 2311 Contracts will be adjusted to 15%.

In case the above adjusted margins and price limits vary from the current ones, the higher ones will prevail.

Zhengzhou Commodity Exchange

May 26, 2023

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