关于调整部分期货品种申报费的通知

郑商函〔2024〕302 号

各会员单位：

根据《郑州商品交易所期货结算管理办法》第二十七条规定，经研究决定，自 2024 年 5 月 31 日当晚夜盘交易时起，对甲醇、白糖、菜油、菜粕、短纤、花生、PTA 期货合约申报费收费标准进行调整，具体如下：

品种	信息量	OTR≤2	OTR>2
甲醇、菜油、菜粕、白糖期货	信息量≤4000 笔	0 元/笔	0 元/笔
	4000 笔<信息量≤8000 笔	0 元/笔	3 元/笔
	信息量>8000 笔	7.5 元/笔	15 元/笔
短纤、花生期货	信息量≤4000 笔	0 元/笔	0 元/笔
	4000 笔<信息量≤8000 笔	0 元/笔	1 元/笔
	信息量>8000 笔	2.5 元/笔	5 元/笔
PTA 期货	信息量≤4000 笔	0 元/笔	0 元/笔
	4000 笔<信息量≤8000 笔	0 元/笔	2 元/笔
	8000 笔<信息量≤20000 笔	5 元/笔	10 元/笔
	信息量>20000 笔	10 元/笔	40 元/笔

期货公司会员应当切实加强客户交易行为管理，采取实际有效措施，防范客户出现因申报费透支导致资金不足的情形。

特此通知。

附件：申报费计费说明

郑州商品交易所

2024 年 5 月 21 日

申报费计费说明

一、适用对象

在实施申报收费的品种上，每日单合约信息量达到一定标准的客户或非期货公司会员。其中，做市商做市交易免收申报费。

二、收费公式

申报费根据客户或非期货公司会员在合约上的报单成交比（Order to Trade Ratio，OTR）所在区间以及信息量分梯度计算，按日收取。

客户或非期货公司会员在某个合约上的申报费=Σ(客户或非期货公司会员在该合约上各档位的信息量×相应费率)

其中，信息量=报单、撤单等交易指令笔数之和；报单成交比（OTR）=（信息量/有成交的定单笔数）-1。

若客户或非期货公司会员某日在某合约上有信息量但无成交，则当日在该合约上其报单成交比视为大于2。

三、信息量计算

有成交的定单笔数：若某笔定单部分或全部成交，则该笔定单计为1笔成交，1笔定单若分多次成交不重复统计。

FAK/FOK定单：若全部成交仅计1笔报单笔数；若未成交或未全部成交而产生撤单，则计1笔报单笔数和1笔撤单笔数。

市价单：若全部成交仅计 1 笔报单笔数；若未成交或未全部成交而产生撤单，则计 1 笔报单笔数和 1 笔撤单笔数。

组合定单：组合定单的各腿合约信息量分别计入各腿合约上。

强行平仓定单：均计入信息量。

强制减仓定单：均不计入信息量。

对于同一客户在不同期货公司会员处开有多个交易编码的，或者具有实际控制关系的客户或非期货公司会员，交易所对其报单笔数、撤单笔数、信息量、有成交的定单笔数、OTR 等指标合并计算。

四、收取方式

当日结算时，申报费从会员结算准备金中扣划。

对于具有实际控制关系的客户或非期货公司会员，根据申报费计算方法合并计算申报费，并按照实际控制关系账户组下各客户或非期货公司会员的信息量按比例确定相应的申报费。若客户或非期货公司会员隶属于多个实际控制关系账户组，则先计算其在各实际控制关系账户组下应付的申报费，最后按最大值原则确定其应付的申报费。

对于同一客户在不同期货公司会员处开有多个交易编码的，按照客户在不同期货公司会员下产生的信息量按比例确定相应的申报费。

Annex

Notice on Adjustments to Order Fees of Certain Futures

To all Members:

According to Article 27 of the Futures Clearing Rules of Zhengzhou Commodity Exchange, the Exchange has decided upon discussion to adjust order fees of Methanol, White Sugar, Rapeseed Oil, Rapeseed Meal, Polyester Staple Fiber, Peanut Kernel, PTA futures contracts from the night trading session of May 31, 2024.

Futures Contracts	Message Amount(MA)	OTR≤2	OTR＞2
Methanol, Rapeseed Oil, Rapeseed Meal, White Sugar	MA≤4000	0yuan/count	0yuan/count
	4000＜MA≤8000	0yuan/count	3yuan/count
	MA＞8000	7.5yuan/count	15yuan/count
Polyester Staple Fiber, Peanut Kernel	MA≤4000	0yuan/count	0yuan/count
	4000＜MA≤8000	0yuan/count	1yuan/count
	MA＞8000	2.5yuan/count	5yuan/count
PTA	MA≤4000	0yuan/count	0yuan/count
	4000＜MA≤8000	0yuan/count	2yuan/count
	8000＜MA≤20000	5yuan/count	10yuan/count
	MA＞20000	10yuan/count	40yuan/count

Members shall strengthen the management of clients' trading behavior and take practical and effective measures to prevent

clients from having insufficient funds due to overdraft of order fees.

The notice is hereby released.

Attachment: The Instruction for Collecting Order Fees

<div align="right">

Zhengzhou Commodity Exchange

May 21, 2024

</div>

Disclaimer: This English version may be used for reference only. If there is any discrepancy between the English version and the Chinese version, the Chinese version shall prevail.

Attachment

The Instruction for Collecting Order Fees

1. Applicable Scope

This fee collection plan applies to clients or non-FB members whose daily message amount on a single contract exceed the benchmark. In particular, order fees on market-making transactions of market makers are exempted.

2. Fee Formula

Order fees are calculated according to the levels of OTR (Order to Trade Ratio) and message amount of clients or non-FB members. Order fees are collected on a daily basis.

Order fees for a certain futures contract = $\sum$ (Client or non-FB member's message amount for that futures contract at different levels $\times$ corresponding fee rate)

In particular, message amount = total number of trading orders such as order placement and order cancellation. OTR =

(message amount / number of executed orders)-1.

If any client or non-FB member has message amount on the certain contract but no order is filled, the current day's OTR on that contract will be considered as more than 2.

3. The Instruction for Message Amount

Executed orders: If an order is partially or fully filled, it will be counted as 1 executed order. If an order is filled separately by multiple times, it will still be counted as 1 executed order.

FAK/FOK order: If the FAK/FOK order is fully filled, the message amount for this FAK/FOK order will be 1; if that order is withdrawn due to partial or no execution, the message amount will be 1 for order placement and 1 for order cancellation.

Market order: If an order is fully filled, the message amount will be 1; if no order is filled or is partially filled, the message amount will be 1 for order placement and 1 for order cancellation.

Spread order: Message amount for each spread will be calculated into message amount for each separate contract.

Forced liquidation order: Message amount will be calculated for this kind of order.

Forced position reduction order: Message amount will not be calculated for this kind of order.

For any client that maintains trading codes with multiple FB members, or clients or non-FB members linked by actual controlling relationship, the Exchange shall calculate indicators like order placement, order cancellation, message amount, executed orders and OTR aggregately.

4. Fee Collection

Order fees will be deducted from the clearing reserve of relevant members during daily clearing.

Clients or non-FB members linked by actual controlling relationship are treated as a single client or a single non-FB

member for the calculation of order fees, and order fee payable is calculated proportional to the percentage of each client or each non-FB member's message amount. For any client or non-FB member that is involved in more than one group of accounts linked by actual controlling relationship, the Exchange will first calculate the order fee payable by each group, and then that by the client or non-FB member within each group (the latter hereinafter refers to as "group-specific payment"). The largest of the group-specific payments will be the order fees actually payable by the client or non-FB member.

For any client that maintains trading codes with multiple FB-members, order fee payable through each member is calculated proportional to the percentage of that client's message amount through that member.