附件4

**大宗商品衍生品中央对手清算业务跨期参数汇总表**

**（2024年5月7日起生效）**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **产品号** | **产品名称** | **跨期优先级** | **跨期组合** | **跨期组合保证金** |
| CMEG | 人民币乙二醇掉期 | 1 | M2M3 | 12600 |
| 2 | M3M4 | 13200 |
| 3 | M2M4 | 14300 |
| 4 | M1M4 | 43200 |
| 5 | M1M3 | 44000 |
| 6 | M1M2 | 46100 |
| CMEOH | 人民币甲醇掉期 | 1 | M2M3 | 7900 |
| 2 | M1M2 | 26800 |
| 3 | M1M3 | 27200 |
| CPIS | 人民币普氏指数铁矿石掉期 | 1 | M2M3 | 10000 |
| 2 | M1M3 | 12800 |
| 3 | M1M2 | 12900 |
| CBZ | 人民币纯苯掉期 | 1 | M2M3 | 64200 |
| 2 | M1M2 | 68000 |
| 3 | M1M3 | 73700 |
| CPX | 人民币对二甲苯掉期 | 1 | M1M2 | 77600 |
| 2 | M1M3 | 77600 |
| 3 | M2M3 | 77600 |

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **产品号** | **产品名称** | **跨期优先级** | **跨期组合** | **跨期组合保证金** | **到期月****跨期组合保证金** |
| SHEAF | 上海碳配额远期 | 1 | M2M3 | 900 | - |
| 2 | M1M2 | 950 | 2350 |
| 3 | M3M4 | 950 | - |
| 4 | M1M3 | 950 | 2350 |
| 5 | M1M4 | 950 | 2350 |
| 6 | M2M4 | 1150 | - |