

关于对部分期货品种实施交易限额的公告

(2023) 133 号

根据《郑州商品交易所期货交易风险控制管理办法》第二十八条和第三十条规定，经研究决定，自 2023 年 11 月 24 日晚夜盘交易时起，非期货公司会员或者客户在 PTA 期货各合约上单日开仓交易的最大数量为 30000 手，在甲醇及玻璃期货各合约上单日开仓交易的最大数量为 25000 手，在菜粕期货各合约上单日开仓交易的最大数量为 15000 手，在菜油、白糖及棉花期货各合约上单日开仓交易的最大数量为 10000 手，在纯碱期货 2312 合约上单日开仓交易的最大数量为 100 手，在纯碱期货 2401 合约上单日开仓交易的最大数量为 1000 手，在纯碱期货其他各合约上单日开仓交易的最大数量为 10000 手。单日开仓交易数量是指非期货公司会员或者客户当日在单个期货合约上的买开仓数量与卖开仓数量之和。实际控制关系账户组单日开仓交易的最大数量按照单个客户执行。套期保值交易和做市交易的开仓数量不受交易限额限制。

对于第一次超过交易限额的非期货公司会员或者客户，郑州商品交易所（以下简称郑商所）将采取暂停开仓不低于 5 个交易日的监管措施。累计两次超过交易限额的，将采取暂停开仓不低于 1 个月的监管措施。情节严重的，按照《郑州商品交易所违规处理办法》有关规定处理。

郑商所可根据市场情况对交易限额进行调整。
特此公告。

附件：部分期货品种实施交易限额情况

郑州商品交易所

2023年11月23日

附 件

部分期货品种实施交易限额情况

期货品种/合约	各合约交易限额标准（手）
PTA	30000
甲醇	25000
玻璃	25000
菜粕	15000
菜油	10000
白糖	10000
棉花	10000
纯碱期货 2312 合约	100
纯碱期货 2401 合约	1000
纯碱期货其他各合约	10000

Announcement on Implementing Trading Limits on ZCE Products

According to Article 28 and Article 30 of *the Risk Control Rules of Zhengzhou Commodity Exchange*, Zhengzhou Commodity Exchange (ZCE) has decided upon discussion that from the night trading session of November 24, 2023, to implement trading limits on PTA, Methanol, Flat Glass, Rapeseed Meal, Rapeseed Oil, White Sugar, Cotton and Soda Ash Futures. The Details are as follows:

Within a single trading day, the trading volume of opening positions of any Non-Futures Company Member or client shall not exceed 30000 lots on each PTA Futures Contract; the trading volume of opening positions shall not exceed 25000 lots on each Methanol and Flat Glass Futures Contract; the trading volume of opening positions shall not exceed 15000 lots on each Rapeseed Meal Futures Contract; the trading volume of opening positions shall not exceed 10000 lots on each Rapeseed Oil, White Sugar and Cotton Futures Contract; the trading volume of opening positions shall not exceed 100 lots on SA2312 Contract, the trading volume of opening positions shall not exceed 1000 lots on SA2401 Contract, while it shall not exceed 10000 lots on each Soda Ash Futures Contract other than SA2312 and SA2401. The

trading volume of opening positions includes the volume of opening long and short positions of any Non-Futures Company Member or client. Accounts involving actual control relationship shall be managed as one single account. Hedging and market-making trading volume of opening positions shall be exempted.

For any Non-Futures Company Member or client that exceeds the trading limit for the first time, ZCE will suspend it from opening new positions for at least 5 trading days; for the second time, ZCE will suspend it from opening new positions for at least one month. For severe violations, ZCE will deal with it according to *the Rules of Zhengzhou Commodity Exchange on Violations*.

ZCE will dynamically adjust the trading limits in accordance with market conditions.

The amendment is now hereby published.

Attachment:

1. The Trading Limits on ZCE Products

Zhengzhou Commodity Exchange

November 23, 2023

Attachment

The Trading Limits on ZCE Products

Futures Contracts	Trading limits for each contract
PTA	30000
Methanol	25000
Flat Glass	25000
Rapeseed Meal	15000
Rapeseed Oil	10000
White Sugar	10000
Cotton	10000
Soda Ash (other than SA2312 and SA2401)	10000
SA2312	100
SA2401	1000