

瑞银期货有限责任公司2014年9月26日上期所各交易合约最低保证金比例调整表

——当日结算起调整

上期所各品种合约涨跌幅度分别是al、zn、rb、pb、hc、bu为4%, cu、au、ru、fu、wr为5%, ag为6%, 各合约保证金比例调整如下:

合约编码	交易所保证金	公司保证金
al1410	10%	18%
al1411	5%	18%
al1412	5%	18%
al1501	5%	18%
al1502	5%	18%
al1503	5%	18%
al1504	5%	18%
al1505	5%	18%
al1506	5%	18%
al1507	5%	18%
al1508	5%	18%
al1509	5%	18%

合约编码	交易所保证金	公司保证金
cu1410	10%	18%
cu1411	7%	18%
cu1412	7%	18%
cu1501	7%	18%
cu1502	7%	18%
cu1503	7%	18%
cu1504	7%	18%
cu1505	7%	18%
cu1506	7%	18%
cu1507	7%	18%
cu1508	7%	18%
cu1509	7%	18%

合约编码	交易所保证金	公司保证金
rb1410	10%	18%
rb1411	5%	18%
rb1412	5%	18%
rb1501	5%	18%
rb1502	5%	18%
rb1503	5%	18%
rb1504	5%	18%
rb1505	5%	18%
rb1506	5%	18%
rb1507	5%	18%
rb1508	5%	18%
rb1509	5%	18%

合约编码	交易所保证金	公司保证金
fu1410	20%	25%
fu1411	8%	18%
fu1412	8%	18%
fu1501	8%	18%
fu1503	8%	18%
fu1504	8%	18%
fu1505	8%	18%
fu1506	8%	18%
fu1507	8%	18%
fu1508	8%	18%
fu1509	8%	18%

合约编码	交易所保证金	公司保证金
pb1410	10%	18%
pb1411	5%	18%
pb1412	5%	18%
pb1501	5%	18%
pb1502	5%	18%
pb1503	5%	18%
pb1504	5%	18%
pb1505	5%	18%
pb1506	5%	18%
pb1507	5%	18%
pb1508	5%	18%
pb1509	5%	18%

合约编码	交易所保证金	公司保证金
zn1410	10%	18%
zn1411	5%	18%
zn1412	5%	18%
zn1501	5%	18%
zn1502	5%	18%
zn1503	5%	18%
zn1504	5%	18%
zn1505	5%	18%
zn1506	5%	18%
zn1507	5%	18%
zn1508	5%	18%
zn1509	5%	18%

合约编码	交易所保证金	公司保证金
hc1410	10%	18%
hc1411	5%	18%
hc1412	5%	18%
hc1501	5%	18%
hc1502	5%	18%
hc1503	5%	18%
hc1504	5%	18%
hc1505	5%	18%
hc1506	5%	18%
hc1507	5%	18%
hc1508	5%	18%
hc1509	5%	18%

合约编码	交易所保证金	公司保证金
wr1410	10%	18%
wr1411	7%	18%
wr1412	7%	18%
wr1501	7%	18%
wr1502	7%	18%
wr1503	7%	18%
wr1504	7%	18%
wr1505	7%	18%
wr1506	7%	18%
wr1507	7%	18%
wr1508	7%	18%
wr1509	7%	18%

合约编码	交易所保证金	公司保证金
ag1410	10%	18%
ag1411	8%	18%
ag1412	8%	18%
ag1501	8%	18%
ag1502	8%	18%
ag1503	8%	18%
ag1504	8%	18%
ag1505	8%	18%
ag1506	8%	18%
ag1507	8%	18%
ag1508	8%	18%
ag1509	8%	18%

合约编码	交易所保证金	公司保证金
bu1410	10%	18%
bu1411	5%	18%
bu1412	5%	18%
bu1501	5%	18%
bu1502	5%	18%
bu1503	5%	18%
bu1506	5%	18%
bu1509	5%	18%
bu1512	5%	18%
bu1603	5%	18%
bu1606	5%	18%
bu1609	5%	18%

合约编码	交易所保证金	公司保证金
ru1410	10%	18%
ru1411	7%	18%
ru1501	7%	18%
ru1503	7%	18%
ru1504	7%	18%
ru1505	7%	18%
ru1506	7%	18%
ru1507	7%	18%
ru1508	7%	18%
ru1509	7%	18%

合约编码	交易所保证金	公司保证金
au1410	10%	18%
au1411	7%	18%
au1412	7%	18%
au1502	7%	18%
au1504	7%	18%
au1506	7%	18%
au1508	7%	18%