

瑞银期货有限责任公司2015年2月16日上期所各交易合约最低保证金比例调整表

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

合约编码	交易所保证金	公司保证金
al1503	10%	19%
al1504	5%	19%
al1505	5%	19%
al1506	5%	19%
al1507	5%	19%
al1508	5%	19%
al1509	5%	19%
al1510	5%	19%
al1511	5%	19%
al1512	5%	19%
al1601	5%	19%
al1602	5%	19%

合约编码	交易所保证金	公司保证金
cu1503	10%	19%
cu1504	7%	19%
cu1505	7%	19%
cu1506	7%	19%
cu1507	7%	19%
cu1508	7%	19%
cu1509	7%	19%
cu1510	7%	19%
cu1511	7%	19%
cu1512	7%	19%
cu1601	7%	19%
cu1602	7%	19%

合约编码	交易所保证金	公司保证金
rb1503	10%	19%
rb1504	6%	19%
rb1505	6%	19%
rb1506	6%	19%
rb1507	6%	19%
rb1508	6%	19%
rb1509	6%	19%
rb1510	6%	19%
rb1511	6%	19%
rb1512	6%	19%
rb1601	6%	19%
rb1602	6%	19%

合约编码	交易所保证金	公司保证金
fu1503	15%	19%
fu1504	10%	19%
fu1505	8%	19%
fu1506	8%	19%
fu1507	8%	19%
fu1508	8%	19%
fu1509	8%	19%
fu1510	8%	19%
fu1511	8%	19%
fu1512	8%	19%
fu1601	20%	19%

合约编码	交易所保证金	公司保证金
zn1503	10%	19%
zn1504	6%	19%
zn1505	6%	19%
zn1506	6%	19%
zn1507	6%	19%
zn1508	6%	19%
zn1509	6%	19%
zn1510	6%	19%
zn1511	6%	19%
zn1512	6%	19%
zn1601	6%	19%
zn1602	6%	19%

合约编码	交易所保证金	公司保证金
hc1503	10%	19%
hc1504	6%	19%
hc1505	6%	19%
hc1506	6%	19%
hc1507	6%	19%
hc1508	6%	19%
hc1509	6%	19%
hc1510	6%	19%
hc1511	6%	19%
hc1512	6%	19%
hc1601	6%	19%
hc1602	6%	19%

合约编码	交易所保证金	公司保证金
wr1503	10%	19%
wr1504	7%	19%
wr1505	7%	19%
wr1506	7%	19%
wr1507	7%	19%
wr1508	7%	19%
wr1509	7%	19%
wr1510	7%	19%
wr1511	7%	19%
wr1512	7%	19%
wr1601	20%	25%
wr1602	20%	25%

合约编码	交易所保证金	公司保证金
ag1503	10%	19%
ag1504	8%	19%
ag1505	8%	19%
ag1506	8%	19%
ag1507	8%	19%
ag1508	8%	19%
ag1509	8%	19%
ag1510	8%	19%
ag1511	8%	19%
ag1512	8%	19%
ag1601	8%	19%
ag1602	8%	19%

合约编码	交易所保证金	公司保证金
ru1503	10%	19%
ru1504	8%	19%
ru1505	8%	19%
ru1506	8%	19%
ru1507	8%	19%
ru1508	8%	19%
ru1509	8%	19%
ru1510	8%	19%
ru1511	8%	19%
ru1601	8%	19%

合约编码	交易所保证金	公司保证金
pb1503	10%	19%
pb1504	5%	19%
pb1505	5%	19%
pb1506	5%	19%
pb1507	5%	19%
pb1508	5%	19%
pb1509	5%	19%
pb1510	5%	19%
pb1511	5%	19%
pb1512	5%	19%
pb1601	5%	19%
pb1602	5%	19%

合约编码	交易所保证金	公司保证金
bu1503	10%	19%
bu1504	7%	19%
bu1505	7%	19%
bu1506	7%	19%
bu1507	7%	19%
bu1508	7%	19%
bu1509	7%	19%
bu1512	7%	19%
bu1603	7%	19%
bu1606	7%	19%
bu1609	7%	19%
bu1612	7%	19%

合约编码	交易所保证金	公司保证金
au1503	10%	19%
au1504	6%	19%
au1505	6%	19%
au1506	6%	19%
au1508	6%	19%
au1510	6%	19%
au1512	6%	19%