

瑞银期货有限责任公司上期所各交易合约最低保证金比例 2016年3月31日结算起执行

合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率
cu1604	15%	20%	al1604	15%	20%	zn1604	15%	20%	pb1604	15%	20%	ni1604	15%	20%
cu1605	10%	15%	al1605	10%	15%	zn1605	10%	15%	pb1605	10%	15%	ni1605	10%	15%
cu1606	8%	13%	al1606	5%	10%	zn1606	6%	11%	pb1606	5%	10%	ni1606	8%	13%
cu1607	8%	13%	al1607	5%	10%	zn1607	6%	11%	pb1607	5%	10%	ni1607	8%	13%
cu1608	8%	13%	al1608	5%	10%	zn1608	6%	11%	pb1608	5%	10%	ni1608	8%	13%
cu1609	8%	13%	al1609	5%	10%	zn1609	6%	11%	pb1609	5%	10%	ni1609	8%	13%
cu1610	8%	13%	al1610	5%	10%	zn1610	6%	11%	pb1610	5%	10%	ni1610	8%	13%
cu1611	8%	13%	al1611	5%	10%	zn1611	6%	11%	pb1611	5%	10%	ni1611	8%	13%
cu1612	8%	13%	al1612	5%	10%	zn1612	6%	11%	pb1612	5%	10%	ni1612	8%	13%
cu1701	8%	13%	al1701	5%	10%	zn1701	6%	11%	pb1701	5%	10%	ni1701	8%	13%
cu1702	8%	13%	al1702	5%	10%	zn1702	6%	11%	pb1702	5%	10%	ni1702	8%	13%
cu1703	8%	13%	al1703	5%	10%	zn1703	6%	11%	pb1703	5%	10%	ni1703	8%	13%

合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率
ag1604	15%	20%	rb1604	15%	20%	wr1604	20%	25%	hc1604	15%	20%	sn1604	15%	20%
ag1605	10%	15%	rb1605	10%	15%	wr1605	20%	25%	hc1605	10%	15%	sn1605	10%	15%
ag1606	8%	13%	rb1606	7%	12%	wr1606	20%	25%	hc1606	7%	12%	sn1606	6%	11%
ag1607	8%	13%	rb1607	7%	12%	wr1607	20%	25%	hc1607	7%	12%	sn1607	6%	11%
ag1608	8%	13%	rb1608	7%	12%	wr1608	20%	25%	hc1608	7%	12%	sn1608	6%	11%
ag1609	8%	13%	rb1609	7%	12%	wr1609	20%	25%	hc1609	7%	12%	sn1609	6%	11%
ag1610	8%	13%	rb1610	7%	12%	wr1610	20%	25%	hc1610	7%	12%	sn1610	6%	11%
ag1611	8%	13%	rb1611	7%	12%	wr1611	20%	25%	hc1611	7%	12%	sn1611	6%	11%
ag1612	8%	13%	rb1612	7%	12%	wr1612	20%	25%	hc1612	7%	12%	sn1612	6%	11%
ag1701	8%	13%	rb1701	7%	12%	wr1701	20%	25%	hc1701	7%	12%	sn1701	6%	11%
ag1702	8%	13%	rb1702	7%	12%	wr1702	20%	25%	hc1702	7%	12%	sn1702	6%	11%
ag1703	8%	13%	rb1703	7%	12%	wr1703	20%	25%	hc1703	7%	12%	sn1703	6%	11%

合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率		
bu1604	15%	20%	fu1605	20%	25%	ru1604	15%	20%	au1604	15%	20%		
bu1605	10%	15%	fu1606	20%	25%	ru1605	10%	15%	au1605	10%	15%		
bu1606	8%	13%	fu1607	20%	25%	ru1606	8%	13%	au1606	6%	11%		
bu1607	8%	13%	fu1608	20%	25%	ru1607	8%	13%	au1608	6%	11%		
bu1608	8%	13%	fu1609	20%	25%	ru1608	8%	13%	au1610	6%	11%		
bu1609	8%	13%	fu1610	20%	25%	ru1609	8%	13%	au1612	6%	11%		
bu1612	8%	13%	fu1611	20%	25%	ru1610	8%	13%	au1702	6%	11%		
bu1703	8%	13%	fu1612	20%	25%	ru1611	8%	13%	au1704	6%	11%		
bu1706	8%	13%	fu1702	20%	25%	ru1701	8%	13%					
bu1709	8%	13%	fu1703	20%	25%	ru1703	8%	13%					
bu1712	8%	13%											
bu1803	8%	13%											

上期所各品种合约涨跌幅度为：铝、铅涨跌幅度为4%，黄金、锌、锡、线材、燃料油涨跌幅度为5%，螺纹钢、热轧卷板、铜、镍、白银、石油沥青、天然橡胶涨跌幅度为6%

4月5日恢复交易后，自第一个未出现涨跌停板的交易日收盘结算时起，锡、螺纹钢、热轧卷板品种期货各合约的交易保证金比例和下一交易日涨跌幅度限制沿用节假日水平。

瑞银期货有限责任公司结算部
2016年3月28日

瑞银期货有限责任公司大商所各交易合约最低保证金比例 2016年3月31日结算起执行

合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率
bb1604	20%	25%	fb1604	20%	25%	i1604	20%	25%	p1604	20%	25%	j1604	20%	25%
bb1605	20%	25%	fb1605	20%	25%	i1605	9%	14%	p1605	5%	10%	j1605	5%	10%
bb1606	20%	25%	fb1606	20%	25%	i1606	9%	14%	p1606	5%	10%	j1606	5%	10%
bb1607	20%	25%	fb1607	20%	25%	i1607	9%	14%	p1607	5%	10%	j1607	5%	10%
bb1608	20%	25%	fb1608	20%	25%	i1608	9%	14%	p1608	5%	10%	j1608	5%	10%
bb1609	20%	25%	fb1609	20%	25%	i1609	9%	14%	p1609	5%	10%	j1609	5%	10%
bb1610	20%	25%	fb1610	20%	25%	i1610	9%	14%	p1610	5%	10%	j1610	5%	10%
bb1611	20%	25%	fb1611	20%	25%	i1611	9%	14%	p1611	5%	10%	j1611	5%	10%
bb1612	20%	25%	fb1612	20%	25%	i1612	9%	14%	p1612	5%	10%	j1612	5%	10%
bb1701	20%	25%	fb1701	20%	25%	i1701	9%	14%	p1701	5%	10%	j1701	5%	10%
bb1702	20%	25%	fb1702	20%	25%	i1702	9%	14%	p1702	5%	10%	j1702	5%	10%
bb1703	20%	25%	fb1703	20%	25%	i1703	9%	14%	p1703	5%	10%	j1703	5%	10%

合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率
v1604	20%	25%	pp1604	20%	25%	jm1604	20%	25%	l1604	20%	25%	jd1604	20%	25%
v1605	9%	14%	pp1605	9%	14%	jm1605	5%	10%	l1605	9%	14%	jd1605	8%	13%
v1606	9%	14%	pp1606	9%	14%	jm1606	5%	10%	l1606	9%	14%	jd1606	8%	13%
v1607	9%	14%	pp1607	9%	14%	jm1607	5%	10%	l1607	9%	14%	jd1609	8%	13%
v1608	9%	14%	pp1608	9%	14%	jm1608	5%	10%	l1608	9%	14%	jd1610	8%	13%
v1609	9%	14%	pp1609	9%	14%	jm1609	5%	10%	l1609	9%	14%	jd1611	8%	13%
v1610	9%	14%	pp1610	9%	14%	jm1610	5%	10%	l1610	9%	14%	jd1612	8%	13%
v1611	9%	14%	pp1611	9%	14%	jm1611	5%	10%	l1611	9%	14%	jd1701	8%	13%
v1612	9%	14%	pp1612	9%	14%	jm1612	5%	10%	l1612	9%	14%	jd1702	8%	13%
v1701	9%	14%	pp1701	9%	14%	jm1701	5%	10%	l1701	9%	14%	jd1703	8%	13%
v1702	9%	14%	pp1702	9%	14%	jm1702	5%	10%	l1702	9%	14%			
v1703	9%	14%	pp1703	9%	14%	jm1703	5%	10%	l1703	9%	14%			

合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率	合约代码	交易所保证金率	标准保证金率
y1605	5%	10%	m1605	5%	10%	a1605	5%	10%	c1605	5%	10%	b1605	5%	10%
y1607	5%	10%	m1607	5%	10%	a1607	5%	10%	c1607	5%	10%	b1607	5%	10%
y1608	5%	10%	m1608	5%	10%	a1609	5%	10%	c1609	5%	10%	b1609	5%	10%
y1609	5%	10%	m1609	5%	10%	a1611	5%	10%	c1611	5%	10%	b1611	5%	10%
y1611	5%	10%	m1611	5%	10%	a1701	5%	10%	c1701	5%	10%	b1701	5%	10%
y1612	5%	10%	m1612	5%	10%	a1703	5%	10%	c1703	5%	10%	b1703	5%	10%
y1701	5%	10%	m1701	5%	10%	a1705	5%	10%						
y1703	5%	10%	m1703	5%	10%	a1707	5%	10%						
						a1709	5%	10%						

合约代码	交易所保证金率	标准保证金率
cs1605	5%	10%
cs1607	5%	10%
cs1609	5%	10%
cs1611	5%	10%
cs1701	5%	10%
cs1703	5%	10%

大商所各品种合约涨跌幅度分别是：豆一、豆二、玉米、焦炭、焦煤、棕榈油、豆油、玉米淀粉、豆粕涨跌幅度为4%，鸡蛋、纤维板、胶合板涨跌幅度为5%，聚氯乙烯、聚乙烯、聚丙烯、铁矿石涨跌幅度为7%

4月5日恢复交易后，自该品种持仓量最大的两个合约未同时出现涨跌停板单边无连续报价的第一个交易日结算起，聚氯乙烯、聚乙烯、聚丙烯、铁矿石期货各合约的交易保证金比例和下一交易日起涨跌幅度限制恢复至原有水平。

瑞银期货有限责任公司结算部
2016年3月28日