

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4月28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
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%
cu1704	8%	13%	al1704	5%	10%	zn1704	6%	11%	pb1704	5%	10%	ni1704	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
ag1605	10%	15%	rb1605	10%	15%	wr1605	20%	25%	hc1605	10%	15%	sn1605	10%	15%
ag1606	8%	13%	rb1606	8%	13%	wr1606	20%	25%	hc1606	8%	13%	sn1606	6%	11%
ag1607	8%	13%	rb1607	8%	13%	wr1607	20%	25%	hc1607	8%	13%	sn1607	6%	11%
ag1608	8%	13%	rb1608	8%	13%	wr1608	20%	25%	hc1608	8%	13%	sn1608	6%	11%
ag1609	8%	13%	rb1609	8%	13%	wr1609	20%	25%	hc1609	8%	13%	sn1609	6%	11%
ag1610	8%	13%	rb1610	8%	13%	wr1610	20%	25%	hc1610	8%	13%	sn1610	6%	11%
ag1611	8%	13%	rb1611	8%	13%	wr1611	20%	25%	hc1611	8%	13%	sn1611	6%	11%
ag1612	8%	13%	rb1612	8%	13%	wr1612	20%	25%	hc1612	8%	13%	sn1612	6%	11%
ag1701	8%	13%	rb1701	8%	13%	wr1701	20%	25%	hc1701	8%	13%	sn1701	6%	11%
ag1702	8%	13%	rb1702	8%	13%	wr1702	20%	25%	hc1702	8%	13%	sn1702	6%	11%
ag1703	8%	13%	rb1703	8%	13%	wr1703	20%	25%	hc1703	8%	13%	sn1703	6%	11%
ag1704	8%	13%	rb1704	8%	13%	wr1704	20%	25%	hc1704	8%	13%	sn1704	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
bu1605	10%	15%	fu1605	20%	25%	ru1605	10%	15%	au1605	10%	15%
bu1606	8%	13%	fu1606	20%	25%	ru1606	8%	13%	au1606	6%	11%
bu1607	8%	13%	fu1607	20%	25%	ru1607	8%	13%	au1607	6%	11%
bu1608	8%	13%	fu1608	20%	25%	ru1608	8%	13%	au1608	6%	11%
bu1609	8%	13%	fu1609	20%	25%	ru1609	8%	13%	au1610	6%	11%
bu1610	8%	13%	fu1610	20%	25%	ru1610	8%	13%	au1612	6%	11%
bu1611	8%	13%	fu1611	20%	25%	ru1611	8%	13%	au1702	6%	11%
bu1612	8%	13%	fu1612	20%	25%	ru1701	8%	13%	au1704	6%	11%
bu1703	8%	13%	fu1702	20%	25%	ru1703	8%	13%			
bu1706	8%	13%	fu1703	20%	25%	ru1704	8%	13%			
bu1709	8%	13%	fu1704	20%	25%						
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%

5月3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，螺纹钢、热轧卷板期货合约的交易保证金比例仍为8%，涨跌幅度限制仍为6%。

瑞银期货有限责任公司结算部
2016年4月27日