

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

2017年1月25日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|--------|---------|--------|--------|---------|--------|--------|---------|--------|--------|---------|--------|
| cu1702 | 11% | 16% | al1702 | 11% | 16% | zn1702 | 11% | 16% | pb1702 | 11% | 16% | ni1702 | 11% | 16% |
| cu1703 | 11% | 16% | al1703 | 11% | 16% | zn1703 | 11% | 16% | pb1703 | 11% | 16% | ni1703 | 11% | 16% |
| cu1704 | 11% | 16% | al1704 | 11% | 16% | zn1704 | 11% | 16% | pb1704 | 11% | 16% | ni1704 | 11% | 16% |
| cu1705 | 11% | 16% | al1705 | 11% | 16% | zn1705 | 11% | 16% | pb1705 | 11% | 16% | ni1705 | 11% | 16% |
| cu1706 | 11% | 16% | al1706 | 11% | 16% | zn1706 | 11% | 16% | pb1706 | 11% | 16% | ni1706 | 11% | 16% |
| cu1707 | 11% | 16% | al1707 | 11% | 16% | zn1707 | 11% | 16% | pb1707 | 11% | 16% | ni1707 | 11% | 16% |
| cu1708 | 11% | 16% | al1708 | 11% | 16% | zn1708 | 11% | 16% | pb1708 | 11% | 16% | ni1708 | 11% | 16% |
| cu1709 | 11% | 16% | al1709 | 11% | 16% | zn1709 | 11% | 16% | pb1709 | 11% | 16% | ni1709 | 11% | 16% |
| cu1710 | 11% | 16% | al1710 | 11% | 16% | zn1710 | 11% | 16% | pb1710 | 11% | 16% | ni1710 | 11% | 16% |
| cu1711 | 11% | 16% | al1711 | 11% | 16% | zn1711 | 11% | 16% | pb1711 | 11% | 16% | ni1711 | 11% | 16% |
| cu1712 | 11% | 16% | al1712 | 11% | 16% | zn1712 | 11% | 16% | pb1712 | 11% | 16% | ni1712 | 11% | 16% |
| cu1801 | 11% | 16% | al1801 | 11% | 16% | zn1801 | 11% | 16% | pb1801 | 11% | 16% | ni1801 | 11% | 16% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|--------|---------|--------|--------|---------|--------|--------|---------|--------|--------|---------|--------|
| ag1702 | 11% | 16% | rb1702 | 11% | 16% | wr1702 | 20% | 25% | hc1702 | 11% | 16% | sn1702 | 11% | 16% |
| ag1703 | 11% | 16% | rb1703 | 11% | 16% | wr1703 | 20% | 25% | hc1703 | 11% | 16% | sn1703 | 11% | 16% |
| ag1704 | 11% | 16% | rb1704 | 11% | 16% | wr1704 | 20% | 25% | hc1704 | 11% | 16% | sn1704 | 11% | 16% |
| ag1705 | 11% | 16% | rb1705 | 11% | 16% | wr1705 | 20% | 25% | hc1705 | 11% | 16% | sn1705 | 11% | 16% |
| ag1706 | 11% | 16% | rb1706 | 11% | 16% | wr1706 | 20% | 25% | hc1706 | 11% | 16% | sn1706 | 11% | 16% |
| ag1707 | 11% | 16% | rb1707 | 11% | 16% | wr1707 | 20% | 25% | hc1707 | 11% | 16% | sn1707 | 11% | 16% |
| ag1708 | 11% | 16% | rb1708 | 11% | 16% | wr1708 | 20% | 25% | hc1708 | 11% | 16% | sn1708 | 11% | 16% |
| ag1709 | 11% | 16% | rb1709 | 11% | 16% | wr1709 | 20% | 25% | hc1709 | 11% | 16% | sn1709 | 11% | 16% |
| ag1710 | 11% | 16% | rb1710 | 11% | 16% | wr1710 | 20% | 25% | hc1710 | 11% | 16% | sn1710 | 11% | 16% |
| ag1711 | 11% | 16% | rb1711 | 11% | 16% | wr1711 | 20% | 25% | hc1711 | 11% | 16% | sn1711 | 11% | 16% |
| ag1712 | 11% | 16% | rb1712 | 11% | 16% | wr1712 | 20% | 25% | hc1712 | 11% | 16% | sn1712 | 11% | 16% |
| ag1801 | 11% | 16% | rb1801 | 11% | 16% | wr1801 | 20% | 25% | hc1801 | 11% | 16% | sn1801 | 11% | 16% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|--------|---------|--------|--------|---------|--------|--------|---------|--------|
| bu1702 | 11% | 16% | fu1702 | 20% | 25% | ru1703 | 11% | 16% | au1702 | 10% | 15% |
| bu1703 | 11% | 16% | fu1703 | 20% | 25% | ru1704 | 11% | 16% | au1703 | 9% | 14% |
| bu1704 | 11% | 16% | fu1704 | 20% | 25% | ru1705 | 11% | 16% | au1704 | 9% | 14% |
| bu1705 | 11% | 16% | fu1705 | 20% | 25% | ru1706 | 11% | 16% | au1706 | 9% | 14% |
| bu1706 | 11% | 16% | fu1706 | 20% | 25% | ru1707 | 11% | 16% | au1708 | 9% | 14% |
| bu1707 | 11% | 16% | fu1707 | 20% | 25% | ru1708 | 11% | 16% | au1710 | 9% | 14% |
| bu1709 | 11% | 16% | fu1708 | 20% | 25% | ru1709 | 11% | 16% | au1712 | 9% | 14% |
| bu1712 | 11% | 16% | fu1709 | 20% | 25% | ru1710 | 11% | 16% | au1802 | 9% | 14% |
| bu1803 | 11% | 16% | fu1710 | 20% | 25% | ru1711 | 11% | 16% | | | |
| bu1806 | 11% | 16% | fu1711 | 20% | 25% | ru1801 | 11% | 16% | | | |
| bu1809 | 11% | 16% | fu1712 | 20% | 25% | | | | | | |
| bu1812 | 11% | 16% | fu1801 | 20% | 25% | | | | | | |

上期所各品种合约涨跌幅度为：黄金、线材、燃料油涨跌幅度为7%，白银、锌、锡、螺纹钢、热轧卷板、铜、铝、铅、镍、石油沥青、天然橡胶涨跌幅度为8%

2017年2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，上述品种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大商所各交易合约最低保证金比例

2017年1月25日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| bb1702 | 20% | 25% |
| bb1703 | 20% | 25% |
| bb1704 | 20% | 25% |
| bb1705 | 20% | 25% |
| bb1706 | 20% | 25% |
| bb1707 | 20% | 25% |
| bb1708 | 20% | 25% |
| bb1709 | 20% | 25% |
| bb1710 | 20% | 25% |
| bb1711 | 20% | 25% |
| bb1712 | 20% | 25% |
| bb1801 | 20% | 25% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| fb1702 | 20% | 25% |
| fb1703 | 20% | 25% |
| fb1704 | 20% | 25% |
| fb1705 | 20% | 25% |
| fb1706 | 20% | 25% |
| fb1707 | 20% | 25% |
| fb1708 | 20% | 25% |
| fb1709 | 20% | 25% |
| fb1710 | 20% | 25% |
| fb1711 | 20% | 25% |
| fb1712 | 20% | 25% |
| fb1801 | 20% | 25% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| i1702 | 12% | 17% |
| i1703 | 12% | 17% |
| i1704 | 12% | 17% |
| i1705 | 12% | 17% |
| i1706 | 12% | 17% |
| i1707 | 12% | 17% |
| i1708 | 12% | 17% |
| i1709 | 12% | 17% |
| i1710 | 12% | 17% |
| i1711 | 12% | 17% |
| i1712 | 12% | 17% |
| i1801 | 12% | 17% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| p1702 | 10% | 15% |
| p1703 | 9% | 14% |
| p1704 | 9% | 14% |
| p1705 | 9% | 14% |
| p1706 | 9% | 14% |
| p1707 | 9% | 14% |
| p1708 | 9% | 14% |
| p1709 | 9% | 14% |
| p1710 | 9% | 14% |
| p1711 | 9% | 14% |
| p1712 | 9% | 14% |
| p1801 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| j1702 | 15% | 20% |
| j1703 | 15% | 20% |
| j1704 | 15% | 20% |
| j1705 | 15% | 20% |
| j1706 | 15% | 20% |
| j1707 | 15% | 20% |
| j1708 | 15% | 20% |
| j1709 | 15% | 20% |
| j1710 | 15% | 20% |
| j1711 | 15% | 20% |
| j1712 | 15% | 20% |
| j1801 | 15% | 20% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| v1702 | 10% | 15% |
| v1703 | 9% | 14% |
| v1704 | 9% | 14% |
| v1705 | 9% | 14% |
| v1706 | 9% | 14% |
| v1707 | 9% | 14% |
| v1708 | 9% | 14% |
| v1709 | 9% | 14% |
| v1710 | 9% | 14% |
| v1711 | 9% | 14% |
| v1712 | 9% | 14% |
| v1801 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| pp1702 | 10% | 15% |
| pp1703 | 9% | 14% |
| pp1704 | 9% | 14% |
| pp1705 | 9% | 14% |
| pp1706 | 9% | 14% |
| pp1707 | 9% | 14% |
| pp1708 | 9% | 14% |
| pp1709 | 9% | 14% |
| pp1710 | 9% | 14% |
| pp1711 | 9% | 14% |
| pp1712 | 9% | 14% |
| pp1801 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| jm1702 | 15% | 20% |
| jm1703 | 15% | 20% |
| jm1704 | 15% | 20% |
| jm1705 | 15% | 20% |
| jm1706 | 15% | 20% |
| jm1707 | 15% | 20% |
| jm1708 | 15% | 20% |
| jm1709 | 15% | 20% |
| jm1710 | 15% | 20% |
| jm1711 | 15% | 20% |
| jm1712 | 15% | 20% |
| jm1801 | 15% | 20% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| l1702 | 10% | 15% |
| l1703 | 9% | 14% |
| l1704 | 9% | 14% |
| l1705 | 9% | 14% |
| l1706 | 9% | 14% |
| l1707 | 9% | 14% |
| l1708 | 9% | 14% |
| l1709 | 9% | 14% |
| l1710 | 9% | 14% |
| l1711 | 9% | 14% |
| l1712 | 9% | 14% |
| l1801 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| jd1702 | 10% | 15% |
| jd1703 | 8% | 13% |
| jd1704 | 8% | 13% |
| jd1705 | 8% | 13% |
| jd1706 | 8% | 13% |
| jd1707 | 8% | 13% |
| jd1708 | 8% | 13% |
| jd1709 | 8% | 13% |
| jd1710 | 8% | 13% |
| jd1711 | 8% | 13% |
| jd1712 | 8% | 13% |
| jd1801 | 8% | 13% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| c1703 | 10% | 15% |
| c1705 | 9% | 14% |
| c1707 | 9% | 14% |
| c1709 | 9% | 14% |
| c1711 | 9% | 14% |
| c1801 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| a1703 | 10% | 15% |
| a1705 | 9% | 14% |
| a1707 | 9% | 14% |
| a1709 | 9% | 14% |
| a1711 | 9% | 14% |
| a1801 | 9% | 14% |
| a1803 | 9% | 14% |
| a1805 | 9% | 14% |
| a1807 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| y1703 | 10% | 15% |
| y1705 | 9% | 14% |
| y1707 | 9% | 14% |
| y1708 | 9% | 14% |
| y1709 | 9% | 14% |
| y1711 | 9% | 14% |
| y1712 | 9% | 14% |
| y1801 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| m1703 | 10% | 15% |
| m1705 | 9% | 14% |
| m1707 | 9% | 14% |
| m1708 | 9% | 14% |
| m1709 | 9% | 14% |
| m1711 | 9% | 14% |
| m1712 | 9% | 14% |
| m1801 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| b1703 | 10% | 15% |
| b1705 | 9% | 14% |
| b1707 | 9% | 14% |
| b1709 | 9% | 14% |
| b1711 | 9% | 14% |
| b1801 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| cs1703 | 10% | 15% |
| cs1705 | 9% | 14% |
| cs1707 | 9% | 14% |
| cs1709 | 9% | 14% |
| cs1711 | 9% | 14% |
| cs1801 | 9% | 14% |

大商所各品种合约涨跌幅度分别是：鸡蛋、胶合板和纤维板品种涨跌停板幅度为5%，黄大豆1号、黄大豆2号、豆油、棕榈油、豆粕、玉米、玉米淀粉、聚乙烯、聚氯乙烯、聚丙烯、焦煤、焦炭涨跌停板幅度涨跌停板幅度为9%，铁矿石品种涨跌停板幅度为10%

2017年2月3日（星期五）恢复交易后，自各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时起，铁矿石品种涨跌停板幅度和最低交易保证金标准分别恢复至8%和10%；黄大豆1号、豆粕、豆油、棕榈油、玉米、玉米淀粉、聚乙烯、聚氯乙烯、聚丙烯涨跌停板幅度和最低交易保证金标准分别恢复至5%和7%；黄大豆2号品种涨跌停板幅度和最低交易保证金标准分别恢复至4%和5%。

瑞银期货有限责任公司中金所各交易合约最低保证金比例

2017年1月25日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| IF1702 | 40% | 45% |
| IF1703 | 40% | 45% |
| IF1706 | 40% | 45% |
| IF1709 | 40% | 45% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| IC1702 | 40% | 45% |
| IC1703 | 40% | 45% |
| IC1706 | 40% | 45% |
| IC1709 | 40% | 45% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| IH1702 | 40% | 45% |
| IH1703 | 40% | 45% |
| IH1706 | 40% | 45% |
| IH1709 | 40% | 45% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| TF1703 | 1.2% | 6.2% |
| TF1706 | 1.2% | 6.2% |
| TF1709 | 1.2% | 6.2% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|
| T1703 | 2% | 7% |
| T1706 | 2% | 7% |
| T1709 | 2% | 7% |

中金所各品种合约涨跌幅度分别是：IF, IC, IH涨跌幅度为10%，TF涨跌幅度为1.2%，T涨跌幅度为2%。

瑞银期货有限责任公司结算部
2017年1月25日