

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12月29日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| cu1701 | 10% | 15% |
| cu1702 | 9% | 14% |
| cu1703 | 9% | 14% |
| cu1704 | 9% | 14% |
| cu1705 | 9% | 14% |
| cu1706 | 9% | 14% |
| cu1707 | 9% | 14% |
| cu1708 | 9% | 14% |
| cu1709 | 9% | 14% |
| cu1710 | 9% | 14% |
| cu1711 | 9% | 14% |
| cu1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| al1701 | 10% | 15% |
| al1702 | 9% | 14% |
| al1703 | 9% | 14% |
| al1704 | 9% | 14% |
| al1705 | 9% | 14% |
| al1706 | 9% | 14% |
| al1707 | 9% | 14% |
| al1708 | 9% | 14% |
| al1709 | 9% | 14% |
| al1710 | 9% | 14% |
| al1711 | 9% | 14% |
| al1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| zn1701 | 10% | 15% |
| zn1702 | 9% | 14% |
| zn1703 | 9% | 14% |
| zn1704 | 9% | 14% |
| zn1705 | 9% | 14% |
| zn1706 | 9% | 14% |
| zn1707 | 9% | 14% |
| zn1708 | 9% | 14% |
| zn1709 | 9% | 14% |
| zn1710 | 9% | 14% |
| zn1711 | 9% | 14% |
| zn1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| pb1701 | 10% | 15% |
| pb1702 | 9% | 14% |
| pb1703 | 9% | 14% |
| pb1704 | 9% | 14% |
| pb1705 | 9% | 14% |
| pb1706 | 9% | 14% |
| pb1707 | 9% | 14% |
| pb1708 | 9% | 14% |
| pb1709 | 9% | 14% |
| pb1710 | 9% | 14% |
| pb1711 | 9% | 14% |
| pb1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| ni1701 | 10% | 15% |
| ni1702 | 9% | 14% |
| ni1703 | 9% | 14% |
| ni1704 | 9% | 14% |
| ni1705 | 9% | 14% |
| ni1706 | 9% | 14% |
| ni1707 | 9% | 14% |
| ni1708 | 9% | 14% |
| ni1709 | 9% | 14% |
| ni1710 | 9% | 14% |
| ni1711 | 9% | 14% |
| ni1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| ag1701 | 10% | 15% |
| ag1702 | 8% | 13% |
| ag1703 | 8% | 13% |
| ag1704 | 8% | 13% |
| ag1705 | 8% | 13% |
| ag1706 | 8% | 13% |
| ag1707 | 8% | 13% |
| ag1708 | 8% | 13% |
| ag1709 | 8% | 13% |
| ag1710 | 8% | 13% |
| ag1711 | 8% | 13% |
| ag1712 | 8% | 13% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| rb1701 | 10% | 15% |
| rb1702 | 9% | 14% |
| rb1703 | 9% | 14% |
| rb1704 | 9% | 14% |
| rb1705 | 9% | 14% |
| rb1706 | 9% | 14% |
| rb1707 | 9% | 14% |
| rb1708 | 9% | 14% |
| rb1709 | 9% | 14% |
| rb1710 | 9% | 14% |
| rb1711 | 9% | 14% |
| rb1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| wr1701 | 20% | 25% |
| wr1702 | 20% | 25% |
| wr1703 | 20% | 25% |
| wr1704 | 20% | 25% |
| wr1705 | 20% | 25% |
| wr1706 | 20% | 25% |
| wr1707 | 20% | 25% |
| wr1708 | 20% | 25% |
| wr1709 | 20% | 25% |
| wr1710 | 20% | 25% |
| wr1711 | 20% | 25% |
| wr1712 | 20% | 25% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| hc1701 | 10% | 15% |
| hc1702 | 9% | 14% |
| hc1703 | 9% | 14% |
| hc1704 | 9% | 14% |
| hc1705 | 9% | 14% |
| hc1706 | 9% | 14% |
| hc1707 | 9% | 14% |
| hc1708 | 9% | 14% |
| hc1709 | 9% | 14% |
| hc1710 | 9% | 14% |
| hc1711 | 9% | 14% |
| hc1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| sn1701 | 10% | 15% |
| sn1702 | 9% | 14% |
| sn1703 | 9% | 14% |
| sn1704 | 9% | 14% |
| sn1705 | 9% | 14% |
| sn1706 | 9% | 14% |
| sn1707 | 9% | 14% |
| sn1708 | 9% | 14% |
| sn1709 | 9% | 14% |
| sn1710 | 9% | 14% |
| sn1711 | 9% | 14% |
| sn1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| bu1701 | 10% | 15% |
| bu1702 | 9% | 14% |
| bu1703 | 9% | 14% |
| bu1704 | 9% | 14% |
| bu1705 | 9% | 14% |
| bu1706 | 9% | 14% |
| bu1709 | 9% | 14% |
| bu1712 | 9% | 14% |
| bu1803 | 9% | 14% |
| bu1806 | 9% | 14% |
| bu1809 | 9% | 14% |
| bu1812 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| fu1702 | 20% | 25% |
| fu1703 | 20% | 25% |
| fu1704 | 20% | 25% |
| fu1705 | 20% | 25% |
| fu1706 | 20% | 25% |
| fu1707 | 20% | 25% |
| fu1708 | 20% | 25% |
| fu1709 | 20% | 25% |
| fu1710 | 20% | 25% |
| fu1711 | 20% | 25% |
| fu1712 | 20% | 25% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| ru1701 | 10% | 15% |
| ru1703 | 9% | 14% |
| ru1704 | 9% | 14% |
| ru1705 | 9% | 14% |
| ru1706 | 9% | 14% |
| ru1707 | 9% | 14% |
| ru1708 | 9% | 14% |
| ru1709 | 9% | 14% |
| ru1710 | 9% | 14% |
| ru1711 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| au1701 | 10% | 15% |
| au1702 | 6% | 11% |
| au1703 | 6% | 11% |
| au1704 | 6% | 11% |
| au1706 | 6% | 11% |
| au1708 | 6% | 11% |
| au1710 | 6% | 11% |
| au1712 | 6% | 11% |

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5%，白银涨跌幅度为6%，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7%

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12月30日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| cu1701 | 15% | 20% |
| cu1702 | 10% | 15% |
| cu1703 | 9% | 14% |
| cu1704 | 9% | 14% |
| cu1705 | 9% | 14% |
| cu1706 | 9% | 14% |
| cu1707 | 9% | 14% |
| cu1708 | 9% | 14% |
| cu1709 | 9% | 14% |
| cu1710 | 9% | 14% |
| cu1711 | 9% | 14% |
| cu1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| al1701 | 15% | 20% |
| al1702 | 10% | 15% |
| al1703 | 9% | 14% |
| al1704 | 9% | 14% |
| al1705 | 9% | 14% |
| al1706 | 9% | 14% |
| al1707 | 9% | 14% |
| al1708 | 9% | 14% |
| al1709 | 9% | 14% |
| al1710 | 9% | 14% |
| al1711 | 9% | 14% |
| al1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| zn1701 | 15% | 20% |
| zn1702 | 10% | 15% |
| zn1703 | 9% | 14% |
| zn1704 | 9% | 14% |
| zn1705 | 9% | 14% |
| zn1706 | 9% | 14% |
| zn1707 | 9% | 14% |
| zn1708 | 9% | 14% |
| zn1709 | 9% | 14% |
| zn1710 | 9% | 14% |
| zn1711 | 9% | 14% |
| zn1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| pb1701 | 15% | 20% |
| pb1702 | 10% | 15% |
| pb1703 | 9% | 14% |
| pb1704 | 9% | 14% |
| pb1705 | 9% | 14% |
| pb1706 | 9% | 14% |
| pb1707 | 9% | 14% |
| pb1708 | 9% | 14% |
| pb1709 | 9% | 14% |
| pb1710 | 9% | 14% |
| pb1711 | 9% | 14% |
| pb1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| ni1701 | 15% | 20% |
| ni1702 | 10% | 15% |
| ni1703 | 9% | 14% |
| ni1704 | 9% | 14% |
| ni1705 | 9% | 14% |
| ni1706 | 9% | 14% |
| ni1707 | 9% | 14% |
| ni1708 | 9% | 14% |
| ni1709 | 9% | 14% |
| ni1710 | 9% | 14% |
| ni1711 | 9% | 14% |
| ni1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| ag1701 | 15% | 20% |
| ag1702 | 10% | 15% |
| ag1703 | 8% | 13% |
| ag1704 | 8% | 13% |
| ag1705 | 8% | 13% |
| ag1706 | 8% | 13% |
| ag1707 | 8% | 13% |
| ag1708 | 8% | 13% |
| ag1709 | 8% | 13% |
| ag1710 | 8% | 13% |
| ag1711 | 8% | 13% |
| ag1712 | 8% | 13% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| rb1701 | 15% | 20% |
| rb1702 | 10% | 15% |
| rb1703 | 9% | 14% |
| rb1704 | 9% | 14% |
| rb1705 | 9% | 14% |
| rb1706 | 9% | 14% |
| rb1707 | 9% | 14% |
| rb1708 | 9% | 14% |
| rb1709 | 9% | 14% |
| rb1710 | 9% | 14% |
| rb1711 | 9% | 14% |
| rb1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| wr1701 | 20% | 25% |
| wr1702 | 20% | 25% |
| wr1703 | 20% | 25% |
| wr1704 | 20% | 25% |
| wr1705 | 20% | 25% |
| wr1706 | 20% | 25% |
| wr1707 | 20% | 25% |
| wr1708 | 20% | 25% |
| wr1709 | 20% | 25% |
| wr1710 | 20% | 25% |
| wr1711 | 20% | 25% |
| wr1712 | 20% | 25% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| hc1701 | 15% | 20% |
| hc1702 | 10% | 15% |
| hc1703 | 9% | 14% |
| hc1704 | 9% | 14% |
| hc1705 | 9% | 14% |
| hc1706 | 9% | 14% |
| hc1707 | 9% | 14% |
| hc1708 | 9% | 14% |
| hc1709 | 9% | 14% |
| hc1710 | 9% | 14% |
| hc1711 | 9% | 14% |
| hc1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| sn1701 | 15% | 20% |
| sn1702 | 10% | 15% |
| sn1703 | 9% | 14% |
| sn1704 | 9% | 14% |
| sn1705 | 9% | 14% |
| sn1706 | 9% | 14% |
| sn1707 | 9% | 14% |
| sn1708 | 9% | 14% |
| sn1709 | 9% | 14% |
| sn1710 | 9% | 14% |
| sn1711 | 9% | 14% |
| sn1712 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| bu1701 | 15% | 20% |
| bu1702 | 10% | 15% |
| bu1703 | 9% | 14% |
| bu1704 | 9% | 14% |
| bu1705 | 9% | 14% |
| bu1706 | 9% | 14% |
| bu1709 | 9% | 14% |
| bu1712 | 9% | 14% |
| bu1803 | 9% | 14% |
| bu1806 | 9% | 14% |
| bu1809 | 9% | 14% |
| bu1812 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| fu1702 | 20% | 25% |
| fu1703 | 20% | 25% |
| fu1704 | 20% | 25% |
| fu1705 | 20% | 25% |
| fu1706 | 20% | 25% |
| fu1707 | 20% | 25% |
| fu1708 | 20% | 25% |
| fu1709 | 20% | 25% |
| fu1710 | 20% | 25% |
| fu1711 | 20% | 25% |
| fu1712 | 20% | 25% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| ru1701 | 15% | 20% |
| ru1703 | 9% | 14% |
| ru1704 | 9% | 14% |
| ru1705 | 9% | 14% |
| ru1706 | 9% | 14% |
| ru1707 | 9% | 14% |
| ru1708 | 9% | 14% |
| ru1709 | 9% | 14% |
| ru1710 | 9% | 14% |
| ru1711 | 9% | 14% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| au1701 | 15% | 20% |
| au1702 | 10% | 15% |
| au1703 | 6% | 11% |
| au1704 | 6% | 11% |
| au1706 | 6% | 11% |
| au1708 | 6% | 11% |
| au1710 | 6% | 11% |
| au1712 | 6% | 11% |

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5%，白银涨跌幅度为6%，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7%

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12月29日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|--------|---------|--------|-------|---------|--------|-------|---------|--------|-------|---------|--------|
| bb1701 | 20% | 25% | fb1701 | 20% | 25% | i1701 | 13% | 18% | p1701 | 10% | 15% | j1701 | 15% | 20% |
| bb1702 | 20% | 25% | fb1702 | 20% | 25% | i1702 | 13% | 18% | p1702 | 7% | 12% | j1702 | 15% | 20% |
| bb1703 | 20% | 25% | fb1703 | 20% | 25% | i1703 | 13% | 18% | p1703 | 7% | 12% | j1703 | 15% | 20% |
| bb1704 | 20% | 25% | fb1704 | 20% | 25% | i1704 | 13% | 18% | p1704 | 7% | 12% | j1704 | 15% | 20% |
| bb1705 | 20% | 25% | fb1705 | 20% | 25% | i1705 | 13% | 18% | p1705 | 7% | 12% | j1705 | 15% | 20% |
| bb1706 | 20% | 25% | fb1706 | 20% | 25% | i1706 | 13% | 18% | p1706 | 7% | 12% | j1706 | 15% | 20% |
| bb1707 | 20% | 25% | fb1707 | 20% | 25% | i1707 | 13% | 18% | p1707 | 7% | 12% | j1707 | 15% | 20% |
| bb1708 | 20% | 25% | fb1708 | 20% | 25% | i1708 | 13% | 18% | p1708 | 7% | 12% | j1708 | 15% | 20% |
| bb1709 | 20% | 25% | fb1709 | 20% | 25% | i1709 | 13% | 18% | p1709 | 7% | 12% | j1709 | 15% | 20% |
| bb1710 | 20% | 25% | fb1710 | 20% | 25% | i1710 | 13% | 18% | p1710 | 7% | 12% | j1710 | 15% | 20% |
| bb1711 | 20% | 25% | fb1711 | 20% | 25% | i1711 | 13% | 18% | p1711 | 7% | 12% | j1711 | 15% | 20% |
| bb1712 | 20% | 25% | fb1712 | 20% | 25% | i1712 | 13% | 18% | p1712 | 7% | 12% | j1712 | 15% | 20% |

| 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|--------|---------|--------|--------|---------|--------|-------|---------|--------|--------|---------|--------|
| v1701 | 10% | 15% | pp1701 | 10% | 15% | jm1701 | 15% | 20% | l1701 | 10% | 15% | jd1701 | 10% | 15% |
| v1702 | 7% | 12% | pp1702 | 9% | 14% | jm1702 | 15% | 20% | l1702 | 7% | 12% | jd1702 | 8% | 13% |
| v1703 | 7% | 12% | pp1703 | 9% | 14% | jm1703 | 15% | 20% | l1703 | 7% | 12% | jd1703 | 8% | 13% |
| v1704 | 7% | 12% | pp1704 | 9% | 14% | jm1704 | 15% | 20% | l1704 | 7% | 12% | jd1704 | 8% | 13% |
| v1705 | 7% | 12% | pp1705 | 9% | 14% | jm1705 | 15% | 20% | l1705 | 7% | 12% | jd1705 | 8% | 13% |
| v1706 | 7% | 12% | pp1706 | 9% | 14% | jm1706 | 15% | 20% | l1706 | 7% | 12% | jd1706 | 8% | 13% |
| v1707 | 7% | 12% | pp1707 | 9% | 14% | jm1707 | 15% | 20% | l1707 | 7% | 12% | jd1707 | 8% | 13% |
| v1708 | 7% | 12% | pp1708 | 9% | 14% | jm1708 | 15% | 20% | l1708 | 7% | 12% | jd1708 | 8% | 13% |
| v1709 | 7% | 12% | pp1709 | 9% | 14% | jm1709 | 15% | 20% | l1709 | 7% | 12% | jd1709 | 8% | 13% |
| v1710 | 7% | 12% | pp1710 | 9% | 14% | jm1710 | 15% | 20% | l1710 | 7% | 12% | jd1710 | 8% | 13% |
| v1711 | 7% | 12% | pp1711 | 9% | 14% | jm1711 | 15% | 20% | l1711 | 7% | 12% | jd1711 | 8% | 13% |
| v1712 | 7% | 12% | pp1712 | 9% | 14% | jm1712 | 15% | 20% | l1712 | 7% | 12% | jd1712 | 8% | 13% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|-------|---------|--------|-------|---------|--------|-------|---------|--------|-------|---------|--------|
| c1701 | 10% | 15% | a1701 | 10% | 15% | y1701 | 10% | 15% | m1701 | 10% | 15% | b1701 | 10% | 15% |
| c1703 | 7% | 12% | a1703 | 7% | 12% | y1703 | 7% | 12% | m1703 | 7% | 12% | b1703 | 5% | 10% |
| c1705 | 7% | 12% | a1705 | 7% | 12% | y1705 | 7% | 12% | m1705 | 7% | 12% | b1705 | 5% | 10% |
| c1707 | 7% | 12% | a1707 | 7% | 12% | y1707 | 7% | 12% | m1707 | 7% | 12% | b1707 | 5% | 10% |
| c1709 | 7% | 12% | a1709 | 7% | 12% | y1708 | 7% | 12% | m1708 | 7% | 12% | b1709 | 5% | 10% |
| c1711 | 7% | 12% | a1711 | 7% | 12% | y1709 | 7% | 12% | m1709 | 7% | 12% | b1711 | 5% | 10% |
| | | | a1801 | 7% | 12% | y1711 | 7% | 12% | m1711 | 7% | 12% | | | |
| | | | a1803 | 7% | 12% | y1712 | 7% | 12% | m1712 | 7% | 12% | | | |
| | | | a1805 | 7% | 12% | | | | | | | | | |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| cs1701 | 10% | 15% |
| cs1703 | 7% | 12% |
| cs1705 | 7% | 12% |
| cs1707 | 7% | 12% |
| cs1709 | 7% | 12% |
| cs1711 | 7% | 12% |

大商所各品种合约涨跌幅度分别是：豆二涨跌幅度为4%，豆一、胶合板、玉米、玉米淀粉、纤维板、鸡蛋、聚乙烯、豆粕、棕榈油、聚氯乙烯、豆油涨跌幅度为5%，聚丙烯涨跌幅度为7%，铁矿石涨跌幅度为11%，焦炭、焦煤涨跌幅度为9%。

2017年1月3日（星期一）恢复交易后，自各品种持仓量取大的两个合约不同出现涨跌停板单边无连续报价的下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%；聚丙烯品种涨跌停板幅度和最低交易保证金标准分别恢复至5%和7%。

瑞银期货有限责任公司结算部
2016年12月29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12月30日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|--------|---------|--------|-------|---------|--------|-------|---------|--------|-------|---------|--------|
| bb1701 | 20% | 25% | fb1701 | 20% | 25% | i1701 | 20% | 25% | p1701 | 20% | 25% | j1701 | 20% | 25% |
| bb1702 | 20% | 25% | fb1702 | 20% | 25% | i1702 | 10% | 15% | p1702 | 7% | 12% | j1702 | 15% | 20% |
| bb1703 | 20% | 25% | fb1703 | 20% | 25% | i1703 | 10% | 15% | p1703 | 7% | 12% | j1703 | 15% | 20% |
| bb1704 | 20% | 25% | fb1704 | 20% | 25% | i1704 | 10% | 15% | p1704 | 7% | 12% | j1704 | 15% | 20% |
| bb1705 | 20% | 25% | fb1705 | 20% | 25% | i1705 | 10% | 15% | p1705 | 7% | 12% | j1705 | 15% | 20% |
| bb1706 | 20% | 25% | fb1706 | 20% | 25% | i1706 | 10% | 15% | p1706 | 7% | 12% | j1706 | 15% | 20% |
| bb1707 | 20% | 25% | fb1707 | 20% | 25% | i1707 | 10% | 15% | p1707 | 7% | 12% | j1707 | 15% | 20% |
| bb1708 | 20% | 25% | fb1708 | 20% | 25% | i1708 | 10% | 15% | p1708 | 7% | 12% | j1708 | 15% | 20% |
| bb1709 | 20% | 25% | fb1709 | 20% | 25% | i1709 | 10% | 15% | p1709 | 7% | 12% | j1709 | 15% | 20% |
| bb1710 | 20% | 25% | fb1710 | 20% | 25% | i1710 | 10% | 15% | p1710 | 7% | 12% | j1710 | 15% | 20% |
| bb1711 | 20% | 25% | fb1711 | 20% | 25% | i1711 | 10% | 15% | p1711 | 7% | 12% | j1711 | 15% | 20% |
| bb1712 | 20% | 25% | fb1712 | 20% | 25% | i1712 | 10% | 15% | p1712 | 7% | 12% | j1712 | 15% | 20% |

| 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|--------|---------|--------|--------|---------|--------|-------|---------|--------|--------|---------|--------|
| v1701 | 20% | 25% | pp1701 | 20% | 25% | jm1701 | 20% | 25% | l1701 | 20% | 25% | jd1701 | 20% | 25% |
| v1702 | 7% | 12% | pp1702 | 7% | 12% | jm1702 | 15% | 20% | l1702 | 7% | 12% | jd1702 | 8% | 13% |
| v1703 | 7% | 12% | pp1703 | 7% | 12% | jm1703 | 15% | 20% | l1703 | 7% | 12% | jd1703 | 8% | 13% |
| v1704 | 7% | 12% | pp1704 | 7% | 12% | jm1704 | 15% | 20% | l1704 | 7% | 12% | jd1704 | 8% | 13% |
| v1705 | 7% | 12% | pp1705 | 7% | 12% | jm1705 | 15% | 20% | l1705 | 7% | 12% | jd1705 | 8% | 13% |
| v1706 | 7% | 12% | pp1706 | 7% | 12% | jm1706 | 15% | 20% | l1706 | 7% | 12% | jd1706 | 8% | 13% |
| v1707 | 7% | 12% | pp1707 | 7% | 12% | jm1707 | 15% | 20% | l1707 | 7% | 12% | jd1707 | 8% | 13% |
| v1708 | 7% | 12% | pp1708 | 7% | 12% | jm1708 | 15% | 20% | l1708 | 7% | 12% | jd1708 | 8% | 13% |
| v1709 | 7% | 12% | pp1709 | 7% | 12% | jm1709 | 15% | 20% | l1709 | 7% | 12% | jd1709 | 8% | 13% |
| v1710 | 7% | 12% | pp1710 | 7% | 12% | jm1710 | 15% | 20% | l1710 | 7% | 12% | jd1710 | 8% | 13% |
| v1711 | 7% | 12% | pp1711 | 7% | 12% | jm1711 | 15% | 20% | l1711 | 7% | 12% | jd1711 | 8% | 13% |
| v1712 | 7% | 12% | pp1712 | 7% | 12% | jm1712 | 15% | 20% | l1712 | 7% | 12% | jd1712 | 8% | 13% |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|-------|---------|--------|-------|---------|--------|-------|---------|--------|-------|---------|--------|-------|---------|--------|
| c1701 | 20% | 25% | a1701 | 20% | 25% | y1701 | 20% | 25% | m1701 | 20% | 25% | b1701 | 20% | 25% |
| c1703 | 7% | 12% | a1703 | 7% | 12% | y1703 | 7% | 12% | m1703 | 7% | 12% | b1703 | 5% | 10% |
| c1705 | 7% | 12% | a1705 | 7% | 12% | y1705 | 7% | 12% | m1705 | 7% | 12% | b1705 | 5% | 10% |
| c1707 | 7% | 12% | a1707 | 7% | 12% | y1707 | 7% | 12% | m1707 | 7% | 12% | b1707 | 5% | 10% |
| c1709 | 7% | 12% | a1709 | 7% | 12% | y1708 | 7% | 12% | m1708 | 7% | 12% | b1709 | 5% | 10% |
| c1711 | 7% | 12% | a1711 | 7% | 12% | y1709 | 7% | 12% | m1709 | 7% | 12% | b1711 | 5% | 10% |
| | | | a1801 | 7% | 12% | y1711 | 7% | 12% | m1711 | 7% | 12% | | | |
| | | | a1803 | 7% | 12% | y1712 | 7% | 12% | m1712 | 7% | 12% | | | |
| | | | a1805 | 7% | 12% | | | | | | | | | |

| 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|
| cs1701 | 20% | 25% |
| cs1703 | 7% | 12% |
| cs1705 | 7% | 12% |
| cs1707 | 7% | 12% |
| cs1709 | 7% | 12% |
| cs1711 | 7% | 12% |

大商所各品种合约涨跌幅度分别是：豆二涨跌幅度为4%，豆一、胶合板、玉米、玉米淀粉、纤维板、鸡蛋、聚乙烯、豆粕、棕榈油、聚氯乙烯、豆油涨跌幅度为5%，聚丙烯涨跌幅度为7%，铁矿石涨跌幅度为11%，焦炭、焦煤涨跌幅度为9%。

2017年1月3日（星期一）恢复交易后，自各品种持仓量取大的两个合约不同出现涨跌停板单边无连续报价的下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%；聚丙烯品种涨跌停板幅度和最低交易保证金标准分别恢复至5%和7%。

瑞银期货有限责任公司结算部
2016年12月30日

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
2016年12月29日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|--------|---------|--------|--------|---------|--------|--------|---------|--------|-------|---------|--------|
| IF1701 | 40% | 45% | IC1701 | 40% | 45% | IH1701 | 40% | 45% | TF1703 | 1.2% | 6.2% | T1703 | 2% | 7% |
| IF1702 | 40% | 45% | IC1702 | 40% | 45% | IH1702 | 40% | 45% | TF1706 | 1.2% | 6.2% | T1706 | 2% | 7% |
| IF1703 | 40% | 45% | IC1703 | 40% | 45% | IH1703 | 40% | 45% | TF1709 | 1.2% | 6.2% | T1709 | 2% | 7% |
| IF1706 | 40% | 45% | IC1706 | 40% | 45% | IH1706 | 40% | 45% | | | | | | |

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
2016年12月29日

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
2016年12月30日结算起执行

| 合约代码 | 交易所保证金率 | 公司保证金率 | 合约代码 | 交易所保证金率 | 公司保证金率 |
|--------|---------|--------|--------|---------|--------|--------|---------|--------|--------|---------|--------|-------|---------|--------|
| IF1701 | 40% | 45% | IC1701 | 40% | 45% | IH1701 | 40% | 45% | TF1703 | 1.2% | 6.2% | T1703 | 2% | 7% |
| IF1702 | 40% | 45% | IC1702 | 40% | 45% | IH1702 | 40% | 45% | TF1706 | 1.2% | 6.2% | T1706 | 2% | 7% |
| IF1703 | 40% | 45% | IC1703 | 40% | 45% | IH1703 | 40% | 45% | TF1709 | 1.2% | 6.2% | T1709 | 2% | 7% |
| IF1706 | 40% | 45% | IC1706 | 40% | 45% | IH1706 | 40% | 45% | | | | | | |

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
2016年12月30日