

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBOT - Chicago Board of Trade					
Agriculture					
C - CORN *	03/14/18	\$660 v	\$600 v	\$77 v	\$70 v
YC - CORN - MINI *	03/14/18	\$132 v	\$120 v	\$77 ^	\$70 v
S - SOYBEAN *	03/14/18	\$1540 v	\$1400 v	\$297 v	\$270 v
YK - SOYBEANS - MINI *	03/14/18	\$308 v	\$280 v	\$297 ^	\$270 v
06 - SOYBEAN MEAL *	03/15/18	\$1650 ^	\$1500 ^	\$297 v	\$270 v
07 - SOYBEAN OIL *	03/15/18	\$660 v	\$600 v	\$33 v	\$30 v
W - WHEAT *	03/05/18	\$1265 v	\$1150 v	\$165 ^	\$150 v
YW - WHEAT - MINI *	03/05/18	\$253 v	\$230 v	\$165 ^	\$150 v
KW - KC WHEAT *	03/05/18	\$1320 v	\$1200 v	\$88 v	\$80 v
O - OATS *	02/23/18	\$743 v	\$675 v	\$495 v	\$450 v
14 - ROUGH RICE *	12/15/17	\$1210 v	\$1100 v	\$220 v	\$200 v
EH - ETHANOL *	03/16/18	\$1430 v	\$1300 v	\$715 v	\$650 v
Financial					
17 - 30YR T-BOND *	01/05/18	\$2750 v	\$2500 v	\$572 v	\$520 v
21 - 10YR T-NOTE *	01/05/18	\$1045 v	\$950 v	\$264 v	\$240 v
25 - 5YR T-NOTE *	01/05/18	\$616 v	\$560 v	\$154 v	\$140 v
26 - 2YR T-NOTE *	01/05/18	\$374 v	\$340 v	\$220 ^	\$200 ^
YM - DJ INDEX - MINI *	02/09/18	\$5830 ^	\$5300 ^	\$127 v	\$115 v
CME - Chicago Mercantile Exchange					
Agriculture					
48 - LIVE CATTLE *	09/22/17	\$1650 v	\$1500 v	\$1210	\$1100
62 - FEEDER CATTLE *	09/22/17	\$3080 v	\$2800 v	\$1320	\$1200
LN - LEAN HOG *	10/06/17	\$1320	\$1200	\$1045 ^	\$950 ^
DK - MILK (CLASS IV) *	02/16/18	\$495 v	\$450 v	\$825	\$750
DA - MILK (CLASS III) *	02/16/18	\$396 v	\$360 v	\$1062 v	\$965 v
NF - NONFAT DRY MILK *	12/01/17	\$880 v	\$800 v	\$2393 ^	\$2175 ^
CB - CASH BUTTER *	01/12/18	\$1210 v	\$1100 v	\$2134 v	\$1940 v
Equities					
SP - S&P 500	02/09/18	\$31900 ^	\$29000 ^	\$275 ^	\$250 ^
ES - S&P 500 - EMINI	02/09/18	\$6380 ^	\$5800 ^	\$275 ^	\$250 ^

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CME - Chicago Mercantile Exchange					
Equities					
NQ - NASDAQ 100 - E-MINI	02/09/18	\$6380	\$5800	\$44 ^	\$40 ^
ME - S&P 400 MIDCAP - EMINI	02/07/18	\$8250 ^	\$7500 ^	\$220	\$200
SG - S&P GROWTH INDEX	03/16/18	\$18700	\$17000	\$770 ^	\$700 ^
SU - S&P VALUE INDEX	03/16/18	\$13200	\$12000	\$770 ^	\$700 ^
GI - GSCI	02/09/18	\$4400	\$4000	\$330 v	\$300 v
NK - NIKKEI 225	02/09/18	\$5720 ^	\$5200 ^	\$275	\$250
Currency					
AD - AUSTRALIAN DOLLAR	12/01/17	\$1375 v	\$1250 v	\$33	\$30
BP - BRITISH POUND	02/23/18	\$1980 ^	\$1800 ^	\$44	\$40
C1 - CANADIAN DOLLAR	03/16/18	\$1210 v	\$1100 v	\$33	\$30
J1 - JAPANESE YEN	01/26/18	\$2200	\$2000	\$62 v	\$56 v
E1 - SWISS FRANC	01/26/18	\$3080	\$2800	\$83 v	\$75 v
EC - EURO	08/11/17	\$2310	\$2100	\$55 v	\$50 v
MP - MEXICAN PESO	01/26/18	\$990	\$900	\$50 v	\$45 v
RA - AFRICAN RAND	02/23/18	\$2255 ^	\$2050 ^	\$99	\$90
BR - BRAZILIAN REAL	03/16/18	\$1210 v	\$1100 v	\$385	\$350
NE - NEW ZEALAND	12/01/17	\$1430 v	\$1300 v	\$33	\$30
RU - RUSSIAN RUBLE	03/16/18	\$2090 v	\$1900 v	\$165	\$150
Interest Rate					
ED - 3MO EURO DOLLAR	03/16/18	\$165 ^	\$150 ^	\$55	\$50
EY - 3MO EURO YEN	07/21/16	¥22000	¥20000	¥7202 ^	¥6547 ^
CMX - COMEX					
Metal					
HG - COPPER	02/27/18	\$3410 ^	\$3100 ^	\$138 v	\$125 v
GC - GOLD	03/20/18	\$3410 v	\$3100 v	\$110 v	\$100 v
SI - SILVER	02/20/18	\$3960 v	\$3600 v	\$149 ^	\$135 ^
NYMEX - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL *	03/02/18	\$2310 v	\$2100 v	\$220 v	\$200 v
QM - WTI CRUDE - EMINI *	03/20/18	\$1155 v	\$1050 v	\$219 v	\$199 v

* Spreads are tier based, the listed rate is based on the nearest calendar spread. Refer to RJO's online Database or Risk Analyzer for specific spread rates.

^/v Indicates last margin change was an increase or decrease.

Information furnished in this guide is taken from sources believed to be reliable. R.J. O'Brien does not guarantee accuracy of the information and is not responsible for any errors or omissions. The information depicted in this guide represents the minimum margin requirements set by the applicable Exchanges based on a single contract. Additional charges may apply and margins are subject to change at any time without notice. Customer margins may differ from Exchange minimums based on certain factors including but not limited to credit evaluation.

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
NYMEX - New York Mercantile Exchange					
Energy					
HO - HEATING OIL *	02/14/18	\$3080 v	\$2800 v	\$429 v	\$390 v
QH - HEATING OIL - EMINY *	02/28/18	\$1540 v	\$1400 v	\$429 v	\$390 v
RB - RBOB GASOLINE *	03/14/18	\$3080 v	\$2800 v	\$880 v	\$800 v
QU - RBOB GASOLINE - MINI *	03/14/18	\$1540 v	\$1400 v	\$880 v	\$800 v
NG - NATURAL GAS *	03/08/18	\$1458 v	\$1325 v	\$275 v	\$250 v
QG - NAT GAS - EMINI *	03/08/18	\$364 v	\$331 v	\$274 v	\$249 v
Metal					
PL - PLATINUM	03/02/18	\$1870 v	\$1700 v	\$165 v	\$150 v
PA - PALLADIUM	03/02/18	\$9350 ^	\$8500 ^	\$3520 ^	\$3200 v
MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING	03/16/18	\$1495	\$1150	\$520 ^	\$400 ^
ICE - Intercontinental Exchange					
Energy					
B - BRENT CRUDE OIL	03/19/18	\$2970 v	\$2700 v	\$499 v	\$454 v
LME - London Metal Exchange					
CAD - COPPER A USD	11/22/17	\$12525 v	\$12525 v	\$275	\$275
AHD - HG ALUMINIUM USD	03/02/18	\$3350 v	\$3350 v	\$450 ^	\$450 ^
PBD - LEAD USD	02/14/18	\$5000 ^	\$5000 ^	\$350 ^	\$350 ^
NID - NICKEL USD	02/14/18	\$7062 v	\$7062 v	\$72 ^	\$72 ^
ZSD - SPECIAL HG ZINC USD	02/14/18	\$5425 ^	\$5425 ^	\$600 ^	\$600 ^
SND - TIN USD	03/19/18	\$9614	\$8740	\$292 ^	\$265 ^
ICE US - NYBOT					
RF - RUSSELL 1000 MINI INDEX	03/12/18	\$3715 v	\$3378 v		
TF - RUSSELL 2K-MINI	02/06/18	\$4620 v	\$4200 v	\$138 v	\$125 v
Softs					
KC - COFFEE *	03/20/18	\$2310 v	\$2100 v	\$582 ^	\$529 v

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
ICE US - NYBOT					
Softs					
SB - ICEUS SUGAR NO. 11 *	03/12/18	\$1047 v	\$952 v	\$133 v	\$121 v
CC - COCOA *	03/15/18	\$1650	\$1500	\$308 ^	\$280 ^
CT - COTTON *	03/12/18	\$2200 ^	\$2000 ^	\$1629 ^	\$1481 ^
OJ - FCOJ-A *	03/12/18	\$1068 v	\$971 v	\$515 ^	\$468 ^
Currency					
DX - DOLLAR INDEX	03/19/18	\$1815 v	\$1650 v	\$54 v	\$49 v
WCE - Winnipeg Commodity Exchange					
RS - CANOLA	01/22/18	\$440 v	\$400 v	\$77 v	\$70 v

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Spread	Last Move	Credit	Initial	Maint
CME - Chicago Board of Trade				
Agriculture				
Soybeans vs. Soybean Oil	03/14/18	50.00%	\$1430 ^	\$1300 ^
Corn vs. Wheat	03/14/18	50.00%	\$963 ^	\$875 ^
Feeder Cattle vs Live Cattle	09/22/17	65.00%	\$3889 v	\$3535 v

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