

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBOT - Chicago Board of Trade					
Agriculture					
C - CORN *	06/12/17	\$935 v	\$850 v	\$110 ^	\$100 v
YC - CORN - MINI *	06/16/17	\$187 v	\$170 v	\$110 ^	\$100 v
S - SOYBEAN *	08/18/17	\$2090 ^	\$1900 ^	\$330 v	\$300 v
YK - SOYBEANS - MINI *	08/18/17	\$418 ^	\$380 ^	\$330 ^	\$300
06 - SOYBEAN MEAL *	09/15/17	\$1760 ^	\$1600 ^	\$462 ^	\$420 ^
07 - SOYBEAN OIL *	09/15/17	\$798 v	\$725 v	\$33 v	\$30 v
W - WHEAT *	08/18/17	\$1320	\$1200	\$193 ^	\$175 v
YW - WHEAT - MINI *	08/18/17	\$264	\$240	\$193 ^	\$175 v
KW - KC WHEAT *	08/18/17	\$1320 v	\$1200 v	\$110 ^	\$100 v
O - OATS *	09/22/17	\$798 ^	\$725 ^	\$550 v	\$500 v
14 - ROUGH RICE *	09/14/17	\$908 v	\$825 v	\$330	\$300
EH - ETHANOL *	09/06/17	\$2310 v	\$2100 v	\$770 v	\$700 v
Financial					
17 - 30YR T-BOND *	08/18/17	\$3300 v	\$3000 v	\$572 v	\$520 v
21 - 10YR T-NOTE *	08/18/17	\$1265 v	\$1150 v	\$264 v	\$240 v
25 - 5YR T-NOTE *	08/18/17	\$688 v	\$625 v	\$154 v	\$140 v
26 - 2YR T-NOTE *	08/18/17	\$418 v	\$380 v	\$231 ^	\$210 ^
YM - DJ INDEX - MINI *	08/18/17	\$3685 v	\$3350 v	\$220 ^	\$200 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 *	05/19/17	\$1320	\$1200	\$825 v	\$750 v
DK - MILK (CLASS IV) *	08/18/17	\$550 v	\$500 v	\$935 v	\$850 v
DA - MILK (CLASS III) *	09/22/17	\$495	\$450	\$1155 v	\$1050 v
NF - NONFAT DRY MILK *	09/15/17	\$1183 v	\$1075 v	\$2090	\$1900
CB - CASH BUTTER *	09/15/17	\$1650 v	\$1500 v	\$2299 v	\$2090 v
Equities					
SP - S&P 500	09/11/17	\$24750 ^	\$22500 ^	\$220	\$200
ES - S&P 500 - EMINI	09/11/17	\$4950 ^	\$4500 ^	\$220	\$200

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CME - Chicago Mercantile Exchange					
Equities					
NQ - NASDAQ 100 - E-MINI	09/11/17	\$4950 ^	\$4500 ^	\$55	\$50
ME - S&P 400 MIDCAP - EMINI	09/11/17	\$6600 ^	\$6000 ^	\$220	\$200
SG - S&P GROWTH INDEX	09/11/17	\$14300 ^	\$13000 ^	\$330	\$300
SU - S&P VALUE INDEX	09/11/17	\$10450 ^	\$9500 ^	\$440	\$400
GI - GSCI	09/11/17	\$4400 ^	\$4000 ^	\$880	\$800
NK - NIKKEI 225	07/28/17	\$4290	\$3900	\$275 v	\$250 v
Currency					
AD - AUSTRALIAN DOLLAR	07/28/17	\$1595 ^	\$1450 ^	\$33	\$30
BP - BRITISH POUND	09/01/17	\$1980 v	\$1800 v	\$55	\$50
C1 - CANADIAN DOLLAR	09/01/17	\$1210 ^	\$1100 ^	\$33	\$30
J1 - JAPANESE YEN	08/11/17	\$2750	\$2500	\$72 v	\$65 v
E1 - SWISS FRANC	08/11/17	\$2970	\$2700	\$94 v	\$85 v
EC - EURO	08/11/17	\$2310	\$2100	\$55 v	\$50 v
MP - MEXICAN PESO	09/01/17	\$1210 v	\$1100 v	\$66	\$60
RA - AFRICAN RAND	09/01/17	\$1540 v	\$1400 v	\$44	\$40
BR - BRAZILIAN REAL	09/01/17	\$1760 v	\$1600 v	\$743	\$675
NE - NEW ZEALAND	09/22/17	\$1650 ^	\$1500 ^	\$33	\$30
RU - RUSSIAN RUBLE	09/01/17	\$2310 v	\$2100 v	\$550	\$500
Interest Rate					
ED - 3MO EURODOLLAR	06/30/17	\$198 v	\$180 v	\$77	\$70
EY - 3MO EUROYEN	07/21/16	¥22000	¥20000	¥7202 ^	¥6547 ^
CMX - COMEX					
Metal					
HG - COPPER	09/11/17	\$3465 ^	\$3150 ^	\$138 v	\$125 v
GC - GOLD	09/22/17	\$5390 ^	\$4900 ^	\$110 v	\$100 v
SI - SILVER	09/11/17	\$6490 ^	\$5900 ^	\$149 ^	\$135 ^
NYMEX - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL	07/25/17	\$2640 v	\$2400 v	\$242 v	\$220 v
QM - WTI CRUDE - EMINI	09/20/17	\$1320 v	\$1200 v	\$241 v	\$219 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	09/01/17	\$3575 v	\$3250 v	\$682 v	\$620 v
QH - HEATING OIL - EMINY	09/01/17	\$1788 v	\$1625 v	\$682 v	\$620 v
RB - RBOB GASOLINE	09/06/17	\$4675 v	\$4250 v	\$2200 ^	\$2000 v
QU - RBOB GASOLINE - MINI	09/06/17	\$2338 v	\$2125 v	\$2200 ^	\$2000 v
NG - NATURAL GAS	08/31/17	\$1980	\$1800	\$484 ^	\$440 v
QG - NAT GAS - EMINI	08/31/17	\$495	\$450	\$482 ^	\$438 v
Metal					
PL - PLATINUM	09/11/17	\$1925 v	\$1750 v	\$248	\$225
PA - PALLADIUM	08/04/17	\$17820 ^	\$16200 ^	\$4510 ^	\$4100 v
MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING	09/18/17	\$2730	\$2100	\$520 v	\$400 v
ICE - Intercontinental Exchange					
Energy					
B - BRENT CRUDE OIL	09/05/17	\$2970 v	\$2700 v	\$617 ^	\$561 ^
LME - London Metal Exchange					
CAD - COPPER A USD	08/18/17	\$12525 v	\$12525 v	\$250 v	\$250 v
AHD - HG ALUMINIUM USD	02/24/17	\$3350 v	\$3350 v	\$275	\$275
PBD - LEAD USD	07/24/17	\$4900 ^	\$4900 ^	\$375 ^	\$375 ^
NID - NICKEL USD	08/18/17	\$6420 v	\$6420 v	\$66 ^	\$66 ^
ZSD - SPECIAL HG ZINC USD	08/18/17	\$4925 ^	\$4925 ^	\$200 v	\$200 v
SND - TIN USD	09/19/17	\$9614	\$8740	\$292 ^	\$265 ^
ICE US - NYBOT					
RF - RUSSELL 1000 MINI INDEX	03/24/17	\$2860 v	\$2600 v	\$330 ^	\$300 ^
TF - RUSSELL 2K-MINI	09/01/17	\$2420 v	\$2200 v	\$138 v	\$125 v
Softs					
KC - COFFEE *	09/20/17	\$2970 ^	\$2700 ^	\$495 ^	\$450 v

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
ICE US - NYBOT					
Softs					
SB - ICEUS SUGAR NO. 11 *	04/07/17	\$1232 v	\$1120 v	\$550 ^	\$500 ^
CC - COCOA *	09/15/17	\$1595 v	\$1450 v	\$440 ^	\$400 ^
CT - COTTON *	07/13/17	\$2200 ^	\$2000 ^	\$1815 ^	\$1650 ^
OJ - FCOJ-A *	09/18/17	\$1761 ^	\$1601 ^	\$1210 ^	\$1100 ^
Currency					
DX - DOLLAR INDEX	08/04/16	\$1980 v	\$1800 v	\$220 v	\$200 v
WCE - Winnipeg Commodity Exchange					
RS - CANOLA	09/19/17	\$495 ^	\$450 ^	\$77 v	\$70 v

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Spread	Last Move	Credit	Initial	Maint
CME - Chicago Board of Trade				
Agriculture				
Soybeans vs. Soybean Oil	08/18/17	50.00%	\$1843 v	\$1675 v
Corn vs. Wheat	08/18/17	50.00%	\$1128 v	\$1025 v
Feeder Cattle vs Live Cattle	09/22/17	65.00%	\$3889 v	\$3535 v

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