

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
<b>CBOT - Chicago Board of Trade</b>					
<b>Agriculture</b>					
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 *	05/31/17	\$2310 ^	\$2100 ^	\$440 ^	\$400 v
YK - SOYBEANS - MINI *	06/16/17	\$462 ^	\$420 ^	\$440 ^	\$400 ^
06 - SOYBEAN MEAL *	07/17/17	\$1980 ^	\$1800 ^	\$655 ^	\$595 ^
07 - SOYBEAN OIL *	07/17/17	\$935 ^	\$850 ^	\$33 v	\$30 v
W - WHEAT *	07/11/17	\$1540 ^	\$1400 ^	\$193 ^	\$175 v
YW - WHEAT - MINI *	07/11/17	\$308 ^	\$280 ^	\$193 ^	\$175 v
KW - KC WHEAT *	07/05/17	\$1650 ^	\$1500 ^	\$110 ^	\$100 v
O - OATS *	07/05/17	\$1045 ^	\$950 ^	\$715	\$650
14 - ROUGH RICE *	07/14/17	\$1073 v	\$975 v	\$385 ^	\$350 ^
EH - ETHANOL *	06/01/17	\$1980 v	\$1800 v	\$770 v	\$700 v
<b>Financial</b>					
17 - 30YR T-BOND *	07/14/17	\$3300 v	\$3000 v	\$715 ^	\$650 v
21 - 10YR T-NOTE *	06/30/17	\$1265 v	\$1150 v	\$330	\$300
25 - 5YR T-NOTE *	05/26/17	\$770 v	\$700 v	\$198	\$180
26 - 2YR T-NOTE *	05/26/17	\$462 v	\$420 v	\$297 ^	\$270 ^
YM - DJ INDEX - MINI *	06/01/17	\$3905 v	\$3550 v	\$303 ^	\$275 v
<b>CME - Chicago Mercantile Exchange</b>					
<b>Agriculture</b>					
48 - LIVE CATTLE *	06/08/17	\$2255 ^	\$2050 ^	\$1210	\$1100
62 - FEEDER CATTLE *	06/08/17	\$4263 ^	\$3875 ^	\$1320	\$1200
LN - LEAN HOG *	05/19/17	\$1320	\$1200	\$825 v	\$750 v
DK - MILK (CLASS IV) *	06/19/17	\$660	\$600	\$1045 v	\$950 v
DA - MILK (CLASS III) *	06/01/17	\$605 v	\$550 v	\$1375 v	\$1250 v
NF - NONFAT DRY MILK *	06/01/17	\$1925 v	\$1750 v	\$2090	\$1900
CB - CASH BUTTER *	06/19/17	\$2035 ^	\$1850 ^	\$2475	\$2250
<b>Equities</b>					
SP - S&P 500	06/30/17	\$23100 v	\$21000 v	\$275	\$250
ES - S&P 500 - EMINI	06/30/17	\$4620 v	\$4200 v	\$275	\$250

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<b>CME - Chicago Mercantile Exchange</b>					
<b>Equities</b>					
NQ - NASDAQ 100 - E-MINI	03/03/17	\$4290	\$3900	\$83 v	\$75 v
ME - S&P 400 MIDCAP - EMINI	06/30/17	\$6600 v	\$6000 v	\$275	\$250
SG - S&P GROWTH INDEX	05/12/17	\$13750 v	\$12500 v	\$330	\$300
SU - S&P VALUE INDEX	06/30/17	\$9350 v	\$8500 v	\$440	\$400
GI - GSCI	06/30/17	\$3850 v	\$3500 v	\$880	\$800
NK - NIKKEI 225	03/23/17	\$4290 v	\$3900 v	\$440	\$400
<b>Currency</b>					
AD - AUSTRALIAN DOLLAR	06/01/17	\$1430 v	\$1300 v	\$33	\$30
BP - BRITISH POUND	06/01/17	\$2310 v	\$2100 v	\$55	\$50
C1 - CANADIAN DOLLAR	06/01/17	\$1045 v	\$950 v	\$33	\$30
J1 - JAPANESE YEN	05/12/17	\$3300 v	\$3000 v	\$88	\$80
E1 - SWISS FRANC	05/12/17	\$3438 v	\$3125 v	\$121	\$110
EC - EURO	06/01/17	\$2310 v	\$2100 v	\$62	\$56
MP - MEXICAN PESO	05/12/17	\$1485 v	\$1350 v	\$66	\$60
RA - AFRICAN RAND	04/07/17	\$1870	\$1700	\$44 v	\$40 v
BR - BRAZILIAN REAL	05/19/17	\$2145 ^	\$1950 ^	\$990	\$900
NE - NEW ZEALAND	06/01/17	\$1430 v	\$1300 v	\$33	\$30
RU - RUSSIAN RUBLE	05/12/17	\$2640 v	\$2400 v	\$550	\$500
<b>Interest Rate</b>					
ED - 3MO EURO DOLLAR	06/30/17	\$198 v	\$180 v	\$77	\$70
EY - 3MO EURO YEN	07/21/16	¥22000	¥20000	¥7202 ^	¥6547 ^
<b>CMX - COMEX</b>					
<b>Metal</b>					
HG - COPPER	06/29/17	\$2640 v	\$2400 v	\$138 v	\$125 v
GC - GOLD	06/01/17	\$4345 v	\$3950 v	\$110 v	\$100 v
SI - SILVER	04/07/17	\$5500 v	\$5000 v	\$149 ^	\$135 ^
<b>NYMEX - New York Mercantile Exchange</b>					
<b>Energy</b>					
CL - CRUDE OIL	06/22/17	\$2750 v	\$2500 v	\$242 v	\$220 v
QM - WTI CRUDE - EMINI	07/20/17	\$1375 v	\$1250 v	\$242 v	\$220 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.

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<b>NYMEX - New York Mercantile Exchange</b>					
<b>Energy</b>					
HO - HEATING OIL	07/11/17	\$3080 v	\$2800 v	\$429 v	\$390 v
QH - HEATING OIL - EMINY	07/11/17	\$1540 v	\$1400 v	\$429 v	\$390 v
RB - RBOB GASOLINE	07/11/17	\$3300 v	\$3000 v	\$803 v	\$730 v
QU - RBOB GASOLINE - MINI	07/11/17	\$1650 v	\$1500 v	\$803 v	\$730 v
NG - NATURAL GAS	07/11/17	\$1925 v	\$1750 v	\$418 ^	\$380 v
QG - NAT GAS - EMINI	07/11/17	\$482 v	\$438 v	\$420 ^	\$382 v
<b>Metal</b>					
PL - PLATINUM	03/23/17	\$2090 v	\$1900 v	\$248	\$225
PA - PALLADIUM	07/14/17	\$12320 ^	\$11200 ^	\$5610 ^	\$5100 ^
<b>MGE - Minneapolis Grain Exchange</b>					
<b>Agriculture</b>					
MW - WHEAT RED SPRING	07/07/17	\$3185 ^	\$2450 ^	\$650	\$500
<b>ICE - Intercontinental Exchange</b>					
<b>Energy</b>					
B - BRENT CRUDE OIL	07/10/17	\$3630 v	\$3300 v	\$660 ^	\$600 ^
<b>LME - London Metal Exchange</b>					
CAD - COPPER A USD	05/18/17	\$12775 v	\$12775 v	\$250 v	\$250 v
AHD - HG ALUMINIUM USD	02/24/17	\$3350 v	\$3350 v	\$275	\$275
PBD - LEAD USD	02/24/17	\$4950 ^	\$4950 ^	\$375 ^	\$375 ^
NID - NICKEL USD	06/26/17	\$7686 v	\$7686 v	\$72 ^	\$72 ^
ZSD - SPECIAL HG ZINC USD	06/26/17	\$4475 ^	\$4475 ^	\$200 v	\$200 v
SND - TIN USD	06/26/17	\$9614	\$8740	\$292 ^	\$265 ^
<b>ICE US - NYBOT</b>					
RF - RUSSELL 1000 MINI INDEX	03/24/17	\$2860 v	\$2600 v	\$330 ^	\$300 ^
TF - RUSSELL 2K-MINI	04/27/17	\$3685 v	\$3350 v	\$138 v	\$125 v
<b>Softs</b>					
KC - COFFEE *	07/20/17	\$2970 ^	\$2700 ^	\$495 ^	\$450 v

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
<b>ICE US - NYBOT</b>					
<b>Softs</b>					
SB - ICEUS SUGAR NO. 11 *	04/07/17	\$1232 v	\$1120 v	\$550 ^	\$500 ^
CC - COCOA *	07/17/17	\$1595 v	\$1450 v	\$440 ^	\$400 ^
CT - COTTON *	07/13/17	\$2200 ^	\$2000 ^	\$1815 ^	\$1650 ^
OJ - FCOJ-A *	07/12/17	\$1761 ^	\$1601 ^	\$1210 ^	\$1100 ^
<b>Currency</b>					
DX - DOLLAR INDEX	08/04/16	\$1980 v	\$1800 v	\$220 v	\$200 v
<b>WCE - Winnipeg Commodity Exchange</b>					
RS - CANOLA	07/04/17	\$528 ^	\$480 ^	\$77 v	\$70 v

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Spread	Last Move	Credit	Initial	Maint
<b>CME - Chicago Board of Trade</b>				
<b>Agriculture</b>				
Soybeans vs. Soybean Oil	06/12/17	50.00%	\$2090 v	\$1900 v
Corn vs. Wheat	07/05/17	50.00% v	\$1238 ^	\$1125 ^
Feeder Cattle vs Live Cattle	06/23/17	65.00% ^	\$5352 v	\$4865 v

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