

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
<b>CBOT - Chicago Board of Trade</b>					
<b>Agriculture</b>					
C - CORN *	07/13/18	\$880 v	\$800 v	\$94 v	\$85 v
YC - CORN - MINI *	07/13/18	\$176 v	\$160 v	\$94 ^	\$85 v
S - SOYBEAN *	07/11/18	\$2255 ^	\$2050 ^	\$352 ^	\$320 v
YK - SOYBEANS - MINI *	07/11/18	\$451 ^	\$410 ^	\$352 ^	\$320 ^
06 - SOYBEAN MEAL *	07/13/18	\$1815 ^	\$1650 ^	\$253 v	\$230 v
07 - SOYBEAN OIL *	07/13/18	\$660 v	\$600 v	\$44 v	\$40 v
W - WHEAT *	07/13/18	\$1485 ^	\$1350 ^	\$165 ^	\$150 v
YW - WHEAT - MINI *	07/13/18	\$297 ^	\$270 ^	\$165 ^	\$150 v
KW - KC WHEAT *	07/09/18	\$1485 ^	\$1350 ^	\$198 ^	\$180 v
O - OATS *	02/23/18	\$743 v	\$675 v	\$495 v	\$450 v
14 - ROUGH RICE *	06/22/18	\$1375 v	\$1250 v	\$963 ^	\$875 ^
EH - ETHANOL *	07/06/18	\$1760 v	\$1600 v	\$715 v	\$650 v
<b>Financial</b>					
17 - 30YR T-BOND *	05/31/18	\$2530 v	\$2300 v	\$506 v	\$460 v
21 - 10YR T-NOTE *	06/05/18	\$1155 v	\$1050 v	\$231 v	\$210 v
25 - 5YR T-NOTE *	06/05/18	\$748 v	\$680 v	\$121 v	\$110 v
26 - 2YR T-NOTE *	07/06/18	\$506 v	\$460 v	\$281 ^	\$255 ^
YM - DJ INDEX - MINI *	05/04/18	\$5390 ^	\$4900 ^	\$127 v	\$115 v
<b>CME - Chicago Mercantile Exchange</b>					
<b>Agriculture</b>					
48 - LIVE CATTLE *	09/22/17	\$1650 v	\$1500 v	\$1210	\$1100
62 - FEEDER CATTLE *	06/15/18	\$3080	\$2800	\$1100 v	\$1000 v
LN - LEAN HOG *	07/06/18	\$1320	\$1200	\$1265 ^	\$1150 ^
DK - MILK (CLASS IV) *	06/29/18	\$413 v	\$375 v	\$908 ^	\$825 ^
DA - MILK (CLASS III) *	06/29/18	\$352	\$320	\$935 ^	\$850 ^
NF - NONFAT DRY MILK *	06/29/18	\$578 v	\$525 v	\$1843 ^	\$1675 ^
CB - CASH BUTTER *	06/01/18	\$1045	\$950	\$1815 v	\$1650 v
<b>Equities</b>					
SP - S&P 500	05/24/18	\$30800 ^	\$28000 ^	\$275	\$250
ES - S&P 500 - EMINI	05/24/18	\$6160 ^	\$5600 ^	\$275	\$250

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<b>CME - Chicago Mercantile Exchange</b>					
<b>Equities</b>					
NQ - NASDAQ 100 - E-MINI	03/23/18	\$6380	\$5800	\$61 ^	\$55 ^
ME - S&P 400 MIDCAP - EMINI	07/13/18	\$8250	\$7500	\$253 ^	\$230 ^
SG - S&P GROWTH INDEX	05/24/18	\$18150 ^	\$16500 ^	\$1320	\$1200
SU - S&P VALUE INDEX	05/24/18	\$12650 ^	\$11500 ^	\$1210	\$1100
GI - GSCI	07/13/18	\$4620 ^	\$4200 ^	\$330	\$300
NK - NIKKEI 225	02/09/18	\$5720 ^	\$5200 ^	\$275	\$250
<b>Currency</b>					
AD - AUSTRALIAN DOLLAR	12/01/17	\$1375 v	\$1250 v	\$33	\$30
BP - BRITISH POUND	07/06/18	\$1760 v	\$1600 v	\$44	\$40
C1 - CANADIAN DOLLAR	07/06/18	\$1430 ^	\$1300 ^	\$33	\$30
J1 - JAPANESE YEN	05/11/18	\$2200	\$2000	\$55 v	\$50 v
E1 - SWISS FRANC	01/26/18	\$3080	\$2800	\$83 v	\$75 v
EC - EURO	05/31/18	\$2530 ^	\$2300 ^	\$55	\$50
MP - MEXICAN PESO	06/22/18	\$1485 ^	\$1350 ^	\$50	\$45
RA - AFRICAN RAND	02/23/18	\$2255 ^	\$2050 ^	\$99	\$90
BR - BRAZILIAN REAL	06/15/18	\$1485 ^	\$1350 ^	\$308	\$280
NE - NEW ZEALAND	07/06/18	\$1210 v	\$1100 v	\$33	\$30
RU - RUSSIAN RUBLE	04/13/18	\$2530 ^	\$2300 ^	\$165	\$150
<b>Interest Rate</b>					
ED - 3MO EURODOLLAR	05/31/18	\$165	\$150	\$77 ^	\$70 ^
EY - 3MO EUROYEN	07/21/16	¥22000	¥20000	¥7202 ^	¥6547 ^
<b>CMX - COMEX</b>					
<b>Metal</b>					
HG - COPPER	06/28/18	\$3080 v	\$2800 v	\$138 v	\$125 v
GC - GOLD	07/05/18	\$3410 v	\$3100 v	\$158 ^	\$144 ^
SI - SILVER	02/20/18	\$3960 v	\$3600 v	\$149 ^	\$135 ^
<b>NYMEX - New York Mercantile Exchange</b>					
<b>Energy</b>					
CL - CRUDE OIL *	07/13/18	\$3575 v	\$3250 v	\$605 ^	\$550 v
QM - WTI CRUDE - EMINI *	07/13/18	\$1788 v	\$1625 v	\$605 ^	\$550 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
<b>NYMEX - New York Mercantile Exchange</b>					
<b>Energy</b>					
HO - HEATING OIL *	07/13/18	\$4290 v	\$3900 v	\$523 v	\$475 v
QH - HEATING OIL - EMINY *	07/13/18	\$2145 v	\$1950 v	\$523 v	\$475 v
RB - RBOB GASOLINE *	07/13/18	\$4400 v	\$4000 v	\$880 v	\$800 v
QU - RBOB GASOLINE - MINI *	07/13/18	\$2200 v	\$2000 v	\$880 v	\$800 v
NG - NATURAL GAS *	04/30/18	\$1320 v	\$1200 v	\$275 v	\$250 v
QG - NAT GAS - EMINI *	06/27/18	\$330 v	\$300 v	\$273 v	\$248 v
<b>Metal</b>					
PL - PLATINUM	07/06/18	\$1870 v	\$1700 v	\$275 ^	\$250 ^
PA - PALLADIUM	06/22/18	\$7150 ^	\$6500 ^	\$2640 ^	\$2400 v
<b>MGE - Minneapolis Grain Exchange</b>					
<b>Agriculture</b>					
MW - WHEAT RED SPRING	07/13/18	\$1625 v	\$1250 v	\$520	\$400
<b>ICE - Intercontinental Exchange</b>					
<b>Energy</b>					
B - BRENT CRUDE OIL	06/25/18	\$3520 v	\$3200 v	\$239 v	\$217 v
<b>LME - London Metal Exchange</b>					
CAD - COPPER A USD	06/29/18	\$12525 v	\$12525 v	\$325 ^	\$325 ^
AHD - HG ALUMINIUM USD	05/17/18	\$4250 ^	\$4250 ^	\$450 ^	\$450 ^
PBD - LEAD USD	05/17/18	\$4750 ^	\$4750 ^	\$350 ^	\$350 ^
NID - NICKEL USD	06/29/18	\$7794 v	\$7794 v	\$72 ^	\$72 ^
ZSD - SPECIAL HG ZINC USD	04/04/18	\$5425 ^	\$5425 ^	\$625 ^	\$625 ^
SND - TIN USD	06/18/18	\$9059 v	\$8235 v	\$292 ^	\$265 ^
<b>ICE US - NYBOT</b>					
RF - RUSSELL 1000 MINI INDEX	05/16/18	\$3721 v	\$3383 v		
TF - RUSSELL 2K-MINI	05/16/18	\$4018 v	\$3653 v		
<b>Softs</b>					
KC - COFFEE *	07/12/18	\$2310 v	\$2100 v	\$53 v	\$48 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 *	07/12/18	\$1047 v	\$952 v	\$136 v	\$124 v
CC - COCOA *	07/12/18	\$2090 ^	\$1900 ^	\$150 ^	\$136 ^
CT - COTTON *	07/12/18	\$2915 ^	\$2650 ^	\$1157 ^	\$1052 ^
OJ - FCOJ-A *	07/12/18	\$1191 v	\$1083 v	\$409 ^	\$372 ^
<b>Currency</b>					
DX - DOLLAR INDEX	07/12/18	\$1815 v	\$1650 v	\$36 v	\$33 v
<b>WCE - Winnipeg Commodity Exchange</b>					
RS - CANOLA	07/03/18	\$440 v	\$400 v	\$61 v	\$55 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	07/11/18	50.00%	\$1788 ^	\$1625 ^
Corn vs. Wheat	07/11/18	50.00%	\$1183 ^	\$1075 ^
Feeder Cattle vs Live Cattle	09/22/17	65.00%	\$3889 v	\$3535 v

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