

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBOT - Chicago Board of Trade					
Agriculture					
C - CORN *	12/15/17	\$605 v	\$550 v	\$61 v	\$55 v
YC - CORN - MINI *	12/15/17	\$121 v	\$110 v	\$61 ^	\$55 v
S - SOYBEAN *	01/12/18	\$1430 v	\$1300 v	\$248 v	\$225 v
YK - SOYBEANS - MINI *	01/12/18	\$286 v	\$260 v	\$248 ^	\$225 v
06 - SOYBEAN MEAL *	01/12/18	\$1100 v	\$1000 v	\$220 v	\$200 v
07 - SOYBEAN OIL *	01/15/18	\$660 v	\$600 v	\$33 v	\$30 v
W - WHEAT *	12/06/17	\$1045 v	\$950 v	\$165 ^	\$150 v
YW - WHEAT - MINI *	12/06/17	\$209 v	\$190 v	\$165 ^	\$150 v
KW - KC WHEAT *	12/06/17	\$990 v	\$900 v	\$72 v	\$65 v
O - OATS *	01/12/18	\$633 v	\$575 v	\$495 v	\$450 v
14 - ROUGH RICE *	12/15/17	\$1210 v	\$1100 v	\$220 v	\$200 v
EH - ETHANOL *	01/05/18	\$2310 v	\$2100 v	\$825 v	\$750 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 *	01/12/18	\$4125 v	\$3750 v	\$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) *	01/12/18	\$550	\$500	\$825 v	\$750 v
DA - MILK (CLASS III) *	10/20/17	\$440 v	\$400 v	\$1100 v	\$1000 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	01/12/18	\$26400 ^	\$24000 ^	\$138	\$125
ES - S&P 500 - EMINI	01/12/18	\$5280 ^	\$4800 ^	\$138	\$125

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CME - Chicago Mercantile Exchange					
Equities					
NQ - NASDAQ 100 - E-MINI	01/12/18	\$5225 ^	\$4750 ^	\$33	\$30
ME - S&P 400 MIDCAP - EMINI	09/11/17	\$6600 ^	\$6000 ^	\$220	\$200
SG - S&P GROWTH INDEX	01/12/18	\$15400 ^	\$14000 ^	\$523	\$475
SU - S&P VALUE INDEX	01/12/18	\$11000 ^	\$10000 ^	\$578	\$525
GI - GSCI	10/06/17	\$4400	\$4000	\$440 v	\$400 v
NK - NIKKEI 225	01/12/18	\$4565 ^	\$4150 ^	\$275	\$250
Currency					
AD - AUSTRALIAN DOLLAR	12/01/17	\$1375 v	\$1250 v	\$33	\$30
BP - BRITISH POUND	01/12/18	\$1760 v	\$1600 v	\$55	\$50
C1 - CANADIAN DOLLAR	01/12/18	\$1430 ^	\$1300 ^	\$33	\$30
J1 - JAPANESE YEN	01/12/18	\$2200 v	\$2000 v	\$72	\$65
E1 - SWISS FRANC	12/01/17	\$3080 ^	\$2800 ^	\$94	\$85
EC - EURO	08/11/17	\$2310	\$2100	\$55 v	\$50 v
MP - MEXICAN PESO	01/12/18	\$990 v	\$900 v	\$66	\$60
RA - AFRICAN RAND	01/12/18	\$2035 ^	\$1850 ^	\$44	\$40
BR - BRAZILIAN REAL	01/12/18	\$1430 v	\$1300 v	\$743	\$675
NE - NEW ZEALAND	12/01/17	\$1430 v	\$1300 v	\$33	\$30
RU - RUSSIAN RUBLE	10/06/17	\$2310	\$2100	\$330 v	\$300 v
Interest Rate					
ED - 3MO EURODOLLAR	10/20/17	\$165 v	\$150 v	\$66 v	\$60 v
EY - 3MO EUROYEN	07/21/16	¥22000	¥20000	¥7202 ^	¥6547 ^
CMX - COMEX					
Metal					
HG - COPPER	12/28/17	\$3080 v	\$2800 v	\$138 v	\$125 v
GC - GOLD	01/09/18	\$3850 v	\$3500 v	\$110 v	\$100 v
SI - SILVER	01/09/18	\$4400 v	\$4000 v	\$149 ^	\$135 ^
NYMEX - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL *	01/05/18	\$2145 v	\$1950 v	\$242 v	\$220 v
QM - WTI CRUDE - EMINI *	01/05/18	\$1073 v	\$975 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 *	01/16/18	\$3080 v	\$2800 v	\$473 v	\$430 v
QH - HEATING OIL - EMINY *	01/16/18	\$1540 v	\$1400 v	\$473 v	\$430 v
RB - RBOB GASOLINE *	01/05/18	\$3080 v	\$2800 v	\$1320 ^	\$1200 v
QU - RBOB GASOLINE - MINI *	01/05/18	\$1540 v	\$1400 v	\$1320 ^	\$1200 v
NG - NATURAL GAS *	01/16/18	\$2420 ^	\$2200 ^	\$770 ^	\$700 v
QG - NAT GAS - EMINI *	01/16/18	\$605 ^	\$550 ^	\$768 ^	\$698 ^
Metal					
PL - PLATINUM	12/01/17	\$1760 v	\$1600 v	\$248	\$225
PA - PALLADIUM	12/28/17	\$8250 ^	\$7500 ^	\$2090 ^	\$1900 v
MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING	12/20/17	\$1950 ^	\$1500 ^	\$390 v	\$300 v
ICE - Intercontinental Exchange					
Energy					
B - BRENT CRUDE OIL	01/02/18	\$2970 v	\$2700 v	\$617 ^	\$561 ^
LME - London Metal Exchange					
CAD - COPPER A USD	11/22/17	\$12525 v	\$12525 v	\$275	\$275
AHD - HG ALUMINIUM USD	11/22/17	\$3350 v	\$3350 v	\$275	\$275
PBD - LEAD USD	09/28/17	\$5000 ^	\$5000 ^	\$375 ^	\$375 ^
NID - NICKEL USD	12/20/17	\$6624 v	\$6624 v	\$72 ^	\$72 ^
ZSD - SPECIAL HG ZINC USD	12/20/17	\$5425 ^	\$5425 ^	\$575 ^	\$575 ^
SND - TIN USD	12/19/17	\$9614	\$8740	\$292 ^	\$265 ^
ICE US - NYBOT					
RF - RUSSELL 1000 MINI INDEX	01/16/18	\$3465 v	\$3150 v	\$330 ^	\$300 ^
TF - RUSSELL 2K-MINI	09/01/17	\$2420 v	\$2200 v	\$138 v	\$125 v
Softs					
KC - COFFEE *	01/16/18	\$2310 v	\$2100 v	\$770 ^	\$700 v

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
ICE US - NYBOT					
Softs					
SB - ICEUS SUGAR NO. 11 *	10/26/17	\$1047 v	\$952 v	\$165 v	\$150 v
CC - COCOA *	01/16/18	\$1265 v	\$1150 v	\$220 ^	\$200 ^
CT - COTTON *	12/15/17	\$2200 ^	\$2000 ^	\$770 ^	\$700 ^
OJ - FCOJ-A *	01/16/18	\$1320 v	\$1200 v	\$660 ^	\$600 ^
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	01/12/18	50.00%	\$1375 v	\$1250 v
Corn vs. Wheat	12/15/17	50.00%	\$825 v	\$750 v
Feeder Cattle vs Live Cattle	09/22/17	65.00%	\$3889 v	\$3535 v

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