

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBOT - Chicago Board of Trade					
Agriculture					
C - CORN *	09/17/18	\$880 v	\$800 v	\$110 ^	\$100 v
YC - CORN - MINI *	09/17/18	\$176 v	\$160 v	\$110 ^	\$100 v
S - SOYBEAN *	10/10/18	\$2255 ^	\$2050 ^	\$413 ^	\$375 v
YK - SOYBEANS - MINI *	10/10/18	\$451 ^	\$410 ^	\$413 ^	\$375 ^
06 - SOYBEAN MEAL *	10/15/18	\$1595 ^	\$1450 ^	\$440 ^	\$400 ^
07 - SOYBEAN OIL *	10/15/18	\$550 v	\$500 v	\$33 v	\$30 v
W - WHEAT *	10/10/18	\$1375 ^	\$1250 ^	\$303 ^	\$275 v
YW - WHEAT - MINI *	10/10/18	\$275 ^	\$250 ^	\$303 ^	\$275 ^
KW - KC WHEAT *	10/10/18	\$1430	\$1300	\$198 ^	\$180 v
O - OATS *	02/23/18	\$743 v	\$675 v	\$495 v	\$450 v
14 - ROUGH RICE *	09/28/18	\$1375 v	\$1250 v	\$963 ^	\$875 ^
EH - ETHANOL *	11/06/18	\$1925 v	\$1750 v	\$1100 ^	\$1000 ^
Financial					
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 *	10/19/18	\$451 v	\$410 v	\$242 ^	\$220 ^
YM - DJ INDEX - MINI *	09/25/18	\$5830 ^	\$5300 ^	\$182 ^	\$165 v
CME - Chicago Mercantile Exchange					
Agriculture					
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 *	10/05/18	\$1485	\$1350	\$1375 ^	\$1250 ^
DK - MILK (CLASS IV) *	09/14/18	\$413	\$375	\$908 v	\$825 v
DA - MILK (CLASS III) *	08/03/18	\$413 ^	\$375 ^	\$875 v	\$795 v
NF - NONFAT DRY MILK *	11/09/18	\$578	\$525	\$1623 v	\$1475 v
CB - CASH BUTTER *	11/09/18	\$770	\$700	\$1650 v	\$1500 v
Equities					
SP - S&P 500	09/20/18	\$33000 ^	\$30000 ^	\$275	\$250
ES - S&P 500 - EMINI	09/20/18	\$6600 ^	\$6000 ^	\$275	\$250

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CME - Chicago Mercantile Exchange					
Equities					
NQ - NASDAQ 100 - E-MINI	10/26/18	\$7700 ^	\$7000 ^	\$61	\$55
ME - S&P 400 MIDCAP - EMINI	09/20/18	\$9020 ^	\$8200 ^	\$253	\$230
SG - S&P GROWTH INDEX	10/26/18	\$20625 ^	\$18750 ^	\$1980	\$1800
SU - S&P VALUE INDEX	10/26/18	\$13750 ^	\$12500 ^	\$1210	\$1100
GI - GSCI	08/10/18	\$4620	\$4200	\$440 ^	\$400 ^
NK - NIKKEI 225	08/10/18	\$5720	\$5200	\$330 ^	\$300 ^
Currency					
AD - AUSTRALIAN DOLLAR	10/26/18	\$1375	\$1250	\$33 v	\$30 v
BP - BRITISH POUND	10/19/18	\$1815 ^	\$1650 ^	\$44	\$40
C1 - CANADIAN DOLLAR	08/10/18	\$1265 v	\$1150 v	\$33	\$30
J1 - JAPANESE YEN	05/11/18	\$2200	\$2000	\$55 v	\$50 v
E1 - SWISS FRANC	08/10/18	\$2860 v	\$2600 v	\$99	\$90
EC - EURO	10/26/18	\$2530	\$2300	\$55 ^	\$50 ^
MP - MEXICAN PESO	08/10/18	\$1320 v	\$1200 v	\$44	\$40
RA - AFRICAN RAND	09/14/18	\$2585 ^	\$2350 ^	\$66	\$60
BR - BRAZILIAN REAL	10/19/18	\$1815 ^	\$1650 ^	\$715	\$650
NE - NEW ZEALAND	11/09/18	\$1540 ^	\$1400 ^	\$28	\$25
RU - RUSSIAN RUBLE	11/02/18	\$2310 v	\$2100 v	\$165	\$150
Interest Rate					
ED - 3MO EURODOLLAR	05/31/18	\$165	\$150	\$77 ^	\$70 ^
EY - 3MO EUROYEN	07/21/16	¥22000	¥20000	¥7202 ^	¥6547 ^
CMX - COMEX					
Metal					
HG - COPPER	10/30/18	\$3410 ^	\$3100 ^	\$160 v	\$145 v
GC - GOLD	10/12/18	\$3740 v	\$3400 v	\$158 ^	\$144 ^
SI - SILVER	02/20/18	\$3960 v	\$3600 v	\$149 ^	\$135 ^
NYMEX - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL *	10/10/18	\$3410 v	\$3100 v	\$605 ^	\$550 v
QM - WTI CRUDE - EMINI *	10/22/18	\$1705 v	\$1550 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
NYMEX - New York Mercantile Exchange					
Energy					
HO - HEATING OIL *	08/28/18	\$4180 v	\$3800 v	\$743 v	\$675 v
QH - HEATING OIL - EMINY *	10/31/18	\$2090 v	\$1900 v	\$743 v	\$675 v
RB - RBOB GASOLINE *	10/12/18	\$4180 v	\$3800 v	\$638 v	\$580 v
QU - RBOB GASOLINE - MINI *	10/31/18	\$2090 v	\$1900 v	\$638 v	\$580 v
NG - NATURAL GAS *	11/12/18	\$2695 ^	\$2450 ^	\$770 ^	\$700 v
QG - NAT GAS - EMINI *	11/12/18	\$674 ^	\$613 ^	\$773 ^	\$703 ^
Metal					
PL - PLATINUM	10/31/18	\$1870 v	\$1700 v	\$330 ^	\$300 ^
PA - PALLADIUM	08/17/18	\$7150 ^	\$6500 ^	\$2090 ^	\$1900 v
MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING	10/30/18	\$1690 v	\$1300 v	\$390	\$300
ICE - Intercontinental Exchange					
Energy					
B - BRENT CRUDE OIL	11/02/18	\$4015 v	\$3650 v	\$264 v	\$240 v
LME - London Metal Exchange					
CAD - COPPER A USD	11/05/18	\$11375 v	\$11375 v	\$450 ^	\$450 ^
AHD - HG ALUMINIUM USD	08/14/18	\$4250 ^	\$4250 ^	\$575 ^	\$575 ^
PBD - LEAD USD	10/30/18	\$4600 ^	\$4600 ^	\$475 ^	\$475 ^
NID - NICKEL USD	10/30/18	\$7542 v	\$7542 v	\$72 ^	\$72 ^
ZSD - SPECIAL HG ZINC USD	09/26/18	\$5425 ^	\$5425 ^	\$825 ^	\$825 ^
SND - TIN USD	10/30/18	\$8811 v	\$8010 v	\$292 ^	\$265 ^
ICE US - NYBOT					
RF - RUSSELL 1000 MINI INDEX	05/16/18	\$3721 v	\$3383 v		
TF - RUSSELL 2K-MINI	05/16/18	\$4018 v	\$3653 v		
Softs					
KC - COFFEE *	10/18/18	\$2805 ^	\$2550 ^	\$403 ^	\$366 v

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
ICE US - NYBOT					
Softs					
SB - ICEUS SUGAR NO. 11 *	10/12/18	\$1047 v	\$952 v	\$304 v	\$276 v
CC - COCOA *	10/12/18	\$2090 ^	\$1900 ^	\$404 ^	\$367 ^
CT - COTTON *	10/12/18	\$2915 ^	\$2650 ^	\$805 ^	\$732 ^
OJ - FCOJ-A *	11/12/18	\$959 v	\$872 v	\$333 ^	\$303 ^
Currency					
DX - DOLLAR INDEX	10/12/18	\$1815 v	\$1650 v	\$34 v	\$31 v
WCE - Winnipeg Commodity Exchange					
RS - Canola	07/26/18	\$374 v	\$340 v	\$307 v	\$279 v

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Spread	Last Move	Credit	Initial	Maint
CME - Chicago Board of Trade				
Agriculture				
Soybeans vs. Soybean Oil	10/10/18	50.00%	\$1678 v	\$1525 v
Corn vs. Wheat	10/10/18	50.00%	\$1128 v	\$1025 v
Feeder Cattle vs Live Cattle	09/22/17	65.00%	\$3889 v	\$3535 v

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