

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBOT - Chicago Board of Trade					
Agriculture					
C - CORN *	08/14/19	\$1265 ^	\$1150 ^	\$138 ^	\$125 v
YC - CORN - MINI *	08/14/19	\$253 ^	\$230 ^	\$138 ^	\$125 v
S - SOYBEAN *	08/15/19	\$2189 ^	\$1990 ^	\$303 v	\$275 v
YK - SOYBEANS - MINI *	08/15/19	\$438 ^	\$398 ^	\$303 ^	\$275 v
06 - SOYBEAN MEAL *	08/15/19	\$1452 ^	\$1320 ^	\$358 ^	\$325 ^
07 - SOYBEAN OIL *	08/14/19	\$622 v	\$565 v	\$39 v	\$35 v
W - WHEAT *	07/15/19	\$1595 ^	\$1450 ^	\$303 ^	\$275 v
YW - WHEAT - MINI *	07/15/19	\$319 ^	\$290 ^	\$303 ^	\$275 ^
KW - KC WHEAT *	07/15/19	\$1595 ^	\$1450 ^	\$413 ^	\$375 v
O - OATS *	05/23/19	\$715 v	\$650 v	\$495 v	\$450 v
14 - ROUGH RICE *	01/18/19	\$1100 v	\$1000 v	\$853 ^	\$775 ^
EH - ETHANOL *	08/15/19	\$3025 ^	\$2750 ^	\$1045 ^	\$950 ^
Financial					
17 - 30YR T-BOND *	08/15/19	\$3080 v	\$2800 v	\$935 ^	\$850 v
21 - 10YR T-NOTE *	08/09/19	\$1430 v	\$1300 v	\$506 ^	\$460 ^
25 - 5YR T-NOTE *	08/08/19	\$880 v	\$800 v	\$143 v	\$130 v
26 - 2YR T-NOTE *	08/08/19	\$704 v	\$640 v	\$204 ^	\$185 ^
YM - DJ INDEX - MINI *	05/23/19	\$6050 ^	\$5500 ^	\$413 ^	\$375 v
CME - Chicago Mercantile Exchange					
Agriculture					
48 - LIVE CATTLE *	09/22/17	\$1650 v	\$1500 v	\$1210	\$1100
62 - FEEDER CATTLE *	05/23/19	\$3080	\$2800	\$1265 ^	\$1150 ^
LN - LEAN HOG *	04/26/19	\$2420 ^	\$2200 ^	\$1595	\$1450
DK - MILK (CLASS IV) *	08/08/19	\$413	\$375	\$990 v	\$900 v
DA - MILK (CLASS III) *	08/02/19	\$495 ^	\$450 ^	\$902 v	\$820 v
NF - NONFAT DRY MILK *	03/01/19	\$578	\$525	\$1403 v	\$1275 v
CB - CASH BUTTER *	05/10/19	\$660 ^	\$600 ^	\$1650 v	\$1500 v
Equities					
SP - S&P 500	04/17/19	\$34650 ^	\$31500 ^	\$330	\$300
ES - S&P 500 - EMINI	04/17/19	\$6930 ^	\$6300 ^	\$330	\$300

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CME - Chicago Mercantile Exchange					
Equities					
NQ - NASDAQ 100 - E-MINI	12/28/18	\$8360 ^	\$7600 ^	\$77	\$70
ME - S&P 400 MIDCAP - EMINI	07/19/19	\$8470 v	\$7700 v	\$330	\$300
SG - S&P GROWTH INDEX	06/21/19	\$20625	\$18750	\$3190 ^	\$2900 ^
SU - S&P VALUE INDEX	06/21/19	\$14025	\$12750	\$2420 ^	\$2200 ^
GI - GSCI	05/23/19	\$4950 v	\$4500 v	\$550	\$500
NK - NIKKEI 225	08/02/19	\$5280	\$4800	\$605 ^	\$550 ^
Currency					
AD - AUSTRALIAN DOLLAR	02/22/19	\$1485 ^	\$1350 ^	\$33	\$30
BP - BRITISH POUND	08/08/19	\$2310	\$2100	\$55 ^	\$50 ^
C1 - CANADIAN DOLLAR	08/08/19	\$1100	\$1000	\$44 ^	\$40 ^
J1 - JAPANESE YEN	08/15/19	\$2365 ^	\$2150 ^	\$55	\$50
E1 - SWISS FRANC	07/19/19	\$3080 ^	\$2800 ^	\$99	\$90
EC - EURO	04/26/19	\$2200 v	\$2000 v	\$55	\$50
MP - MEXICAN PESO	07/19/19	\$1320 ^	\$1200 ^	\$44	\$40
RA - AFRICAN RAND	07/19/19	\$1815 ^	\$1650 ^	\$44	\$40
BR - BRAZILIAN REAL	07/19/19	\$1238 ^	\$1125 ^	\$715	\$650
NE - NEW ZEALAND	05/31/19	\$1320 v	\$1200 v	\$28	\$25
RU - RUSSIAN RUBLE	07/19/19	\$1925 ^	\$1750 ^	\$165	\$150
Interest Rate					
ED - 3MO EURO DOLLAR	08/08/19	\$363 ^	\$330 ^	\$138 ^	\$125 ^
EY - 3MO EURO YEN	07/21/16	¥22000	¥20000	¥7202 ^	¥6547 ^
CMX - COMEX					
Metal					
HG - COPPER	07/30/19	\$2970 v	\$2700 v	\$303 v	\$275 v
GC - GOLD	08/14/19	\$4950	\$4500	\$158 ^	\$144 ^
SI - SILVER	08/09/19	\$4510 v	\$4100 v	\$149 ^	\$135 ^
NYMEX - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL *	08/07/19	\$4015 ^	\$3650 ^	\$341 v	\$310 v
QM - WTI CRUDE - EMINI *	08/07/19	\$2008 ^	\$1825 ^	\$341 v	\$310 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 *	06/21/19	\$4318 v	\$3925 v	\$462 v	\$420 v
QH - HEATING OIL - EMINY *	07/31/19	\$2159 v	\$1963 v	\$463 v	\$421 v
RB - RBOB GASOLINE *	07/08/19	\$4950	\$4500	\$825 v	\$750 v
QU - RBOB GASOLINE - MINI *	07/31/19	\$2475	\$2250	\$825 v	\$750 v
NG - NATURAL GAS *	07/09/19	\$1815 v	\$1650 v	\$330 v	\$300 v
QG - NAT GAS - EMINI *	07/29/19	\$454 v	\$413 v	\$332 v	\$302 v
Metal					
PL - PLATINUM	08/06/19	\$2090 v	\$1900 v	\$330 ^	\$300 ^
PA - PALLADIUM	08/06/19	\$14025 ^	\$12750 ^	\$3630 ^	\$3300 v
MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING	07/30/19	\$1755	\$1350	\$390 v	\$300 v
ICE - Intercontinental Exchange					
Energy					
B - BRENT CRUDE OIL	08/12/19	\$4455 ^	\$4050 ^	\$290 v	\$264 v
LME - London Metal Exchange					
CAD - COPPER A USD	07/24/19	\$11375 v	\$11375 v	\$675 ^	\$675 ^
AHD - HG ALUMINIUM USD	02/20/19	\$3075 v	\$3075 v	\$575 ^	\$575 ^
PBD - LEAD USD	05/02/19	\$4750 ^	\$4750 ^	\$400 ^	\$400 ^
NID - NICKEL USD	08/07/19	\$7506 v	\$7506 v	\$180 ^	\$180 ^
ZSD - SPECIAL HG ZINC USD	05/17/19	\$5425 ^	\$5425 ^	\$1150 ^	\$1150 ^
SND - TIN USD	07/24/19	\$7520 v	\$7520 v	\$265 ^	\$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 *	07/22/19	\$3300 ^	\$3000 ^	\$430 ^	\$391 v

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
ICE US - NYBOT					
Softs					
SB - ICEUS SUGAR NO. 11 *	07/12/19	\$1047 v	\$952 v	\$184 v	\$167 v
CC - COCOA *	07/17/19	\$2090 ^	\$1900 ^	\$329 ^	\$299 ^
CT - COTTON *	07/12/19	\$2915 ^	\$2650 ^	\$832 ^	\$756 ^
OJ - FCOJ-A *	07/12/19	\$1386 v	\$1260 v	\$432 ^	\$393 ^
Currency					
DX - DOLLAR INDEX	07/12/19	\$1815 v	\$1650 v	\$37 v	\$34 v
WCE - Winnipeg Commodity Exchange					
RS - Canola	07/26/18	\$374 v	\$340 v	\$307 v	\$279 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.

Spread	Last Move	Credit	Initial	Maint
CME - Chicago Board of Trade				
Agriculture				
Soybeans vs. Soybean Oil	08/14/19	50.00%	\$1716 ^	\$1560 ^
Corn vs. Wheat	08/14/19	55.00%	\$1287 ^	\$1170 ^
Feeder Cattle vs Live Cattle	09/22/17	65.00%	\$3889 v	\$3535 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.