

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CBOT - Chicago Board of Trade					
Agriculture					
C - CORN *	03/17/20	\$1100 ^	\$1000 ^	\$154 ^	\$140 v
YC - CORN - MINI *	03/17/20	\$220 ^	\$200 ^	\$154 ^	\$140 v
S - SOYBEAN *	03/25/20	\$1815 ^	\$1650 ^	\$275 v	\$250 v
YK - SOYBEANS - MINI *	03/25/20	\$363 ^	\$330 ^	\$275 ^	\$250 v
06 - SOYBEAN MEAL *	04/07/20	\$1375 ^	\$1250 ^	\$523 ^	\$475 ^
07 - SOYBEAN OIL *	03/25/20	\$935 ^	\$850 ^	\$50 v	\$45 v
W - WHEAT *	03/27/20	\$1568 ^	\$1425 ^	\$330 ^	\$300 v
YW - WHEAT - MINI *	03/27/20	\$314 ^	\$285 ^	\$330 ^	\$300 ^
KW - KC WHEAT *	03/25/20	\$1595 ^	\$1450 ^	\$413 ^	\$375 v
O - OATS *	04/28/20	\$715 v	\$650 v	\$633 v	\$575 v
14 - ROUGH RICE *	05/01/20	\$1694 ^	\$1540 ^	\$1804 ^	\$1640 ^
EH - ETHANOL *	05/06/20	\$4785 ^	\$4350 ^	\$1980 ^	\$1800 ^
Financial					
17 - 30YR T-BOND *	04/28/20	\$6600 ^	\$6000 ^	\$1375 ^	\$1250 v
21 - 10YR T-NOTE *	04/17/20	\$2200 ^	\$2000 ^	\$506 ^	\$460 ^
25 - 5YR T-NOTE *	04/28/20	\$935 v	\$850 v	\$330 ^	\$300 ^
26 - 2YR T-NOTE *	04/28/20	\$688 v	\$625 v	\$281 ^	\$255 ^
YM - DJ INDEX - MINI *	03/25/20	\$13200 ^	\$12000 ^	\$770 ^	\$700 v
CME - Chicago Mercantile Exchange					
RS1 - EMINI RUSSELL 1000 IND	04/17/20	\$8580	\$7800	\$495	\$450
RTY - EMINI RUSSELL 2000 IND	04/17/20	\$7810	\$7100	\$385	\$350
Agriculture					
48 - LIVE CATTLE *	05/08/20	\$2640 ^	\$2400 ^	\$1705 ^	\$1550 ^
62 - FEEDER CATTLE *	04/17/20	\$5346 ^	\$4860 ^	\$2145	\$1950
LN - LEAN HOG *	04/17/20	\$3135 ^	\$2850 ^	\$1650	\$1500
DK - MILK (CLASS IV) *	04/07/20	\$880	\$800	\$2585 ^	\$2350 ^
DA - MILK (CLASS III) *	04/17/20	\$803	\$730	\$2255 ^	\$2050 ^
NF - NONFAT DRY MILK *	04/17/20	\$1848 ^	\$1680 ^	\$3080 ^	\$2800 ^
CB - CASH BUTTER *	04/17/20	\$1210 ^	\$1100 ^	\$3036 ^	\$2760 ^

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
CME - Chicago Mercantile Exchange					
Equities					
SP - S&P 500	03/25/20	\$66000 ^	\$60000 ^	\$2750 ^	\$2500 ^
ES - S&P 500 - EMINI	03/25/20	\$13200 ^	\$12000 ^	\$2750 ^	\$2500 ^
NQ - NASDAQ 100 - E-MINI	03/25/20	\$16500 ^	\$15000 ^	\$275 ^	\$250 ^
ME - S&P 400 MIDCAP - EMINI	04/24/20	\$18700	\$17000	\$990 ^	\$900 ^
SG - S&P GROWTH INDEX	03/25/20	\$41800 ^	\$38000 ^	\$3190	\$2900
SU - S&P VALUE INDEX	03/25/20	\$25300 ^	\$23000 ^	\$3850	\$3500
GI - GSCI	04/24/20	\$8800 ^	\$8000 ^	\$1100	\$1000
NK - NIKKEI 225	03/25/20	\$9900 ^	\$9000 ^	\$853	\$775
Currency					
AD - AUSTRALIAN DOLLAR	03/25/20	\$1980 ^	\$1800 ^	\$50	\$45
BP - BRITISH POUND	03/25/20	\$2970 ^	\$2700 ^	\$50	\$45
C1 - CANADIAN DOLLAR	03/27/20	\$1705 ^	\$1550 ^	\$61	\$55
J1 - JAPANESE YEN	03/25/20	\$4400 ^	\$4000 ^	\$154 ^	\$140 ^
E1 - SWISS FRANC	03/25/20	\$4950 ^	\$4500 ^	\$209 ^	\$190 ^
EC - EURO	04/17/20	\$2503 ^	\$2275 ^	\$110	\$100
MP - MEXICAN PESO	03/25/20	\$2090 ^	\$1900 ^	\$61 ^	\$55 ^
RA - AFRICAN RAND	03/25/20	\$1980 ^	\$1800 ^	\$55 ^	\$50 ^
BR - BRAZILIAN REAL	03/25/20	\$1430 ^	\$1300 ^	\$715	\$650
NE - NEW ZEALAND	03/25/20	\$1650 ^	\$1500 ^	\$55	\$50
RU - RUSSIAN RUBLE	03/25/20	\$4950 ^	\$4500 ^	\$220 ^	\$200 ^
Interest Rate					
ED - 3MO EURODOLLAR	04/30/20	\$479 v	\$435 v	\$220 ^	\$200 ^
CMX - COMEX					
Metal					
HG - COPPER	04/29/20	\$4125 ^	\$3750 ^	\$440 v	\$400 v
GC - GOLD	04/17/20	\$10065 ^	\$9150 ^	\$550 ^	\$500 ^
SI - SILVER	05/01/20	\$9900 ^	\$9000 ^	\$385 ^	\$350 ^
NYMEX - New York Mercantile Exchange					
Energy					
CL - CRUDE OIL *	04/24/20	\$11000 ^	\$10000 ^	\$5500 ^	\$5000 ^

* 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					
QM - WTI CRUDE - EMINI *	04/24/20	\$5500 ^	\$5000 ^	\$5500 ^	\$5000 ^
HO - HEATING OIL *	05/06/20	\$8030 ^	\$7300 ^	\$1650 ^	\$1500 v
QH - HEATING OIL - EMINY *	05/06/20	\$4015 ^	\$3650 ^	\$1650 ^	\$1500 v
RB - RBOB GASOLINE *	05/06/20	\$10450 ^	\$9500 ^	\$2970 ^	\$2700 v
QU - RBOB GASOLINE - MINI *	05/06/20	\$5225 ^	\$4750 ^	\$2970 ^	\$2700 ^
NG - NATURAL GAS *	05/08/20	\$2200 ^	\$2000 ^	\$715 ^	\$650 v
QG - NAT GAS - EMINI *	05/08/20	\$550 ^	\$500 ^	\$715 ^	\$650 ^
Metal					
PL - PLATINUM	04/07/20	\$4950 ^	\$4500 ^	\$440 ^	\$400 ^
PA - PALLADIUM	04/07/20	\$48400 ^	\$44000 ^	\$5060 ^	\$4600 ^
MGE - Minneapolis Grain Exchange					
Agriculture					
MW - WHEAT RED SPRING	04/27/20	\$1690 v	\$1300 v	\$650	\$500
ICE - Intercontinental Exchange					
Energy					
B - BRENT CRUDE OIL	05/04/20	\$8250 ^	\$7500 ^	\$40 v	\$36 v
LME - London Metal Exchange					
CAD - COPPER A USD	03/25/20	\$11325 v	\$11325 v	\$425 ^	\$425 ^
AHD - HG ALUMINIUM USD	03/25/20	\$3075 v	\$3075 v	\$400 ^	\$400 ^
PBD - LEAD USD	03/25/20	\$4450 ^	\$4450 ^	\$450 ^	\$450 ^
NID - NICKEL USD	03/25/20	\$8376 v	\$8376 v	\$126 ^	\$126 ^
ZSD - SPECIAL HG ZINC USD	02/27/20	\$4175 ^	\$4175 ^	\$700 ^	\$700 ^
SND - TIN USD	03/25/20	\$8260 v	\$8260 v	\$190 v	\$190 v
ICE US - NYBOT					
RS - Canola	05/01/20	\$374	\$340	\$28 v	\$25 v
Softs					
KC - COFFEE *	05/01/20	\$4455 ^	\$4050 ^	\$98 v	\$89 v

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
ICE US - NYBOT					
Softs					
SB - ICEUS SUGAR NO. 11 *	04/17/20	\$1047 v	\$952 v	\$188 v	\$171 v
CC - COCOA *	05/01/20	\$2090 ^	\$1900 ^	\$72 ^	\$65 ^
CT - COTTON *	05/07/20	\$2915 ^	\$2650 ^	\$494 ^	\$449 ^
OJ - FCOJ-A *	05/04/20	\$1386 v	\$1260 v	\$32 v	\$29 v
Currency					
DX - DOLLAR INDEX	04/30/20	\$2090 v	\$1900 v	\$220 v	\$200 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	03/25/20	50.00%	\$1843 ^	\$1675 ^
Corn vs. Wheat	03/25/20	55.00%	\$1200 ^	\$1091 ^
Feeder Cattle vs Live Cattle	05/08/20	65.00%	\$6514 ^	\$5922 ^

* 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.