

Contract *	Last Move	Spec Init	Spec Mnt	Sprd Init	Sprd Mnt
<b>CBOT - Chicago Board of Trade</b>					
<b>Agriculture</b>					
C - CORN *	12/15/20	\$935 v	\$850 v	\$237 ^	\$215 v
YC - CORN - MINI *	12/15/20	\$187 v	\$170 v	\$47 ^	\$43 v
S - SOYBEAN *	11/20/20	\$2090 ^	\$1900 ^	\$495 ^	\$450 v
YK - SOYBEANS - MINI *	11/20/20	\$418 ^	\$380 ^	\$99 ^	\$90 v
06 - SOYBEAN MEAL *	12/15/20	\$1595 ^	\$1450 ^	\$523 ^	\$475 ^
07 - SOYBEAN OIL *	12/15/20	\$935 ^	\$850 ^	\$220 ^	\$200 ^
W - WHEAT *	12/15/20	\$1513 ^	\$1375 ^	\$358 ^	\$325 v
YW - WHEAT - MINI *	12/15/20	\$303 ^	\$275 ^	\$72 ^	\$65 v
KW - KC WHEAT *	12/15/20	\$1485 ^	\$1350 ^	\$468 ^	\$425 v
O - OATS *	08/07/20	\$880 ^	\$800 ^	\$633 v	\$575 v
14 - ROUGH RICE *	12/04/20	\$2145 ^	\$1950 ^	\$1485 ^	\$1350 ^
EH - ETHANOL *	12/04/20	\$2970 ^	\$2700 ^	\$2200 ^	\$2000 ^
<b>Financial</b>					
17 - 30YR T-BOND *	12/11/20	\$4620 ^	\$4200 ^	\$715 ^	\$650 v
21 - 10YR T-NOTE *	12/11/20	\$1540 ^	\$1400 ^	\$275 v	\$250 v
25 - 5YR T-NOTE *	12/11/20	\$633 v	\$575 v	\$220 ^	\$200 ^
26 - 2YR T-NOTE *	12/11/20	\$330 v	\$300 v	\$193	\$175
YM - DJ INDEX - MINI *	12/11/20	\$9900 ^	\$9000 ^	\$1650 ^	\$1500 v
<b>CME - Chicago Mercantile Exchange</b>					
RS1 - EMINI RUSSELL 1000 IND	09/11/20	\$6600	\$6000	\$1100 ^	\$1000 ^
RTY - EMINI RUSSELL 2000 IND	12/11/20	\$6600 v	\$6000 v	\$1210	\$1100
<b>Agriculture</b>					
48 - LIVE CATTLE *	09/01/20	\$1980 v	\$1800 v	\$1375 v	\$1250 v
62 - FEEDER CATTLE *	09/01/20	\$3713 v	\$3375 v	\$1760	\$1600
LN - LEAN HOG *	04/17/20	\$3135 ^	\$2850 ^	\$1650	\$1500
DK - MILK (CLASS IV) *	12/04/20	\$880 v	\$800 v	\$1980 v	\$1800 v
DA - MILK (CLASS III) *	12/11/20	\$1320	\$1200	\$2640 ^	\$2400 ^
NF - NONFAT DRY MILK *	12/04/20	\$1287 v	\$1170 v	\$2585 v	\$2350 v
CB - CASH BUTTER *	12/11/20	\$1320	\$1200	\$2750 ^	\$2500 ^

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<b>CME - Chicago Mercantile Exchange</b>					
<b>Equities</b>					
SP - S&P 500	12/11/20	\$60500 v	\$55000 v	\$6050	\$5500
ES - S&P 500 - EMINI	12/11/20	\$12100 v	\$11000 v	\$1210	\$1100
NQ - NASDAQ 100 - E-MINI	12/11/20	\$17600 v	\$16000 v	\$1210	\$1100
ME - S&P 400 MIDCAP - EMINI	09/11/20	\$14850	\$13500	\$1650 ^	\$1500 ^
SG - S&P GROWTH INDEX	12/11/20	\$38500 v	\$35000 v	\$3190	\$2900
SU - S&P VALUE INDEX	12/11/20	\$22000 v	\$20000 v	\$3850	\$3500
GI - GSCI	11/13/20	\$5500 v	\$5000 v	\$2365	\$2150
NK - NIKKEI 225	08/28/20	\$8250 v	\$7500 v	\$908	\$825
<b>Currency</b>					
AD - AUSTRALIAN DOLLAR	12/01/20	\$1760 v	\$1600 v	\$61	\$55
BP - BRITISH POUND	12/01/20	\$2970 v	\$2700 v	\$66	\$60
C1 - CANADIAN DOLLAR	12/01/20	\$1375 v	\$1250 v	\$61	\$55
J1 - JAPANESE YEN	12/01/20	\$3300 v	\$3000 v	\$154	\$140
E1 - SWISS FRANC	12/01/20	\$4070 v	\$3700 v	\$209	\$190
EC - EURO	12/01/20	\$2530 v	\$2300 v	\$83	\$75
MP - MEXICAN PESO	12/01/20	\$1760 v	\$1600 v	\$61	\$55
RA - AFRICAN RAND	03/25/20	\$1980 ^	\$1800 ^	\$55 ^	\$50 ^
BR - BRAZILIAN REAL	12/01/20	\$1375 v	\$1250 v	\$715	\$650
NE - NEW ZEALAND	12/01/20	\$1595 v	\$1450 v	\$55	\$50
RU - RUSSIAN RUBLE	12/01/20	\$2750 v	\$2500 v	\$220	\$200
<b>Interest Rate</b>					
ED - 3MO EURODOLLAR	09/25/20	\$248 v	\$225 v	\$171	\$155
<b>CMX - COMEX</b>					
<b>Metal</b>					
HG - COPPER	11/26/20	\$4620 ^	\$4200 ^	\$605 v	\$550 v
GC - GOLD	12/04/20	\$11000 ^	\$10000 ^	\$660 ^	\$600 ^
SI - SILVER	12/04/20	\$15400 ^	\$14000 ^	\$495 ^	\$450 ^
<b>NYMEX - New York Mercantile Exchange</b>					
<b>Energy</b>					
CL - CRUDE OIL *	11/20/20	\$5225 ^	\$4750 ^	\$743 ^	\$675 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.

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<b>NYMEX - New York Mercantile Exchange</b>					
<b>Energy</b>					
QM - WTI CRUDE - EMINI *	11/20/20	\$2613 ^	\$2375 ^	\$371 v	\$338 v
HO - HEATING OIL *	11/06/20	\$4400 v	\$4000 v	\$825 v	\$750 v
QH - HEATING OIL - EMINY *	11/30/20	\$2200 v	\$2000 v	\$413 v	\$375 v
RB - RBOB GASOLINE *	11/20/20	\$4950	\$4500	\$825 v	\$750 v
QU - RBOB GASOLINE - MINI *	11/30/20	\$2475	\$2250	\$413 v	\$375 v
NG - NATURAL GAS *	10/28/20	\$3465 ^	\$3150 ^	\$825 ^	\$750 v
QG - NAT GAS - EMINI *	11/25/20	\$867 ^	\$788 ^	\$207 v	\$188 v
<b>Metal</b>					
PL - PLATINUM	12/04/20	\$3630 ^	\$3300 ^	\$550 ^	\$500 ^
PA - PALLADIUM	12/04/20	\$29700 ^	\$27000 ^	\$5060 ^	\$4600 ^
<b>MGE - Minneapolis Grain Exchange</b>					
<b>Agriculture</b>					
MW - WHEAT RED SPRING	12/15/20	\$1560 ^	\$1200 ^	\$390 v	\$300 v
<b>ICE - Intercontinental Exchange</b>					
<b>Energy</b>					
B - BRENT CRUDE OIL	12/01/20	\$4620 ^	\$4200 ^	\$801 ^	\$728 ^
<b>LME - London Metal Exchange</b>					
CAD - COPPER A USD	11/30/20	\$10200 v	\$10200 v	\$375 ^	\$375 ^
AHD - HG ALUMINIUM USD	09/30/20	\$2750 v	\$2750 v	\$350 ^	\$350 ^
PBD - LEAD USD	11/30/20	\$3950 v	\$3950 ^	\$300 ^	\$300 ^
NID - NICKEL USD	12/14/20	\$7722 v	\$7722 v	\$96 ^	\$96 ^
ZSD - SPECIAL HG ZINC USD	11/30/20	\$3650 v	\$3650 v	\$525 ^	\$525 ^
SND - TIN USD	12/14/20	\$7340 v	\$7340 v	\$220 v	\$220 v
<b>ICE US - NYBOT</b>					
RS - Canola	11/16/20	\$374	\$340	\$165	\$150
<b>Softs</b>					
KC - COFFEE *	12/11/20	\$4455 ^	\$4050 ^	\$161 ^	\$146 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 *	12/11/20	\$1047 v	\$952 v	\$286 v	\$260 v
CC - COCOA *	12/16/20	\$2090 ^	\$1900 ^	\$1817 ^	\$1652 ^
CT - COTTON *	12/11/20	\$2915 ^	\$2650 ^	\$482 ^	\$438 ^
OJ - FCOJ-A *	12/11/20	\$1386 v	\$1260 v	\$653 ^	\$594 ^
<b>Currency</b>					
DX - DOLLAR INDEX	12/14/20	\$2090 v	\$1900 v	\$62 v	\$56 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	11/20/20	60.00%	\$1584 ^	\$1440 ^
Corn vs. Wheat	12/15/20	45.00%	\$1346 ^	\$1224 ^
Feeder Cattle vs Live Cattle	09/01/20	65.00%	\$4678 v	\$4253 v

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