



#42165

TO: ALL CLEARING MEMBERS

DATE: NOVEMBER 15, 2017

SUBJECT: Customer Margins for OneChicago Futures

On a monthly basis OCC updates the OneChicago scan ranges used in the OCX SPAN parameter file. The new rates become effective on the Tuesday, or second business day, following the standard 'third Friday of the month' expiration. The frequency of the updates is intended to keep the margin rates more closely aligned with clearing margins, while maintaining regulatory minimums related to security futures. This month's new rates will be effective on Tuesday 11/21.

To receive email notification of these rate changes, which includes an attached file of the rate changes, please subscribe to the ONE Updates list from the OFRA webpage: <https://www.theocc.com/risk-management/ofra/>

The following scan ranges will be updated and all others will not change:

Commodity Code	Name	Current Scan Range	Scan Range Effective 11/21/2017
AA	Alcoa Corporation	43.9%	54.0%
AAN	Aarons Inc	24.1%	26.9%
AAP	ADVANCED AUTO PARTS INCCOM	20.0%	34.8%
AAXN	Axon Enterprise, Inc.	22.2%	25.4%
ABMD	ABIOMED INCCOM	24.0%	26.8%
ABX	BARRICK GOLD CORP	23.5%	26.6%
ACAD	ACADIA PHARMACEUTICALS	30.4%	32.4%
ACH	ALUMINUM CORP CHINA LTDSPON ADR H SHS	20.1%	23.4%
ACIA	ACACIA COMMUNICATIONS INCCOM	44.0%	54.3%
ADP	AUTOMATIC DATA PROCESSING IN	22.0%	20.0%
AEGN	Aegion Corp	20.0%	24.1%
AEM	Agnico Eagle Mines Limited	21.6%	23.8%
AEO	AMERICAN EAGLE OUTFITTERS NECOM	20.0%	21.8%
AFSI	AMTRUST FINANCIAL SERVICES ICOM	24.2%	27.1%
AGIO	AGIOS PHARMACEUTICALS INCCOM	37.2%	40.6%
AHGP	ALLIANCE HOLDINGS GP LPCOM UNITS LP	32.0%	26.3%
AKAM	AKAMAI TECHNOLOGIES INCCOM	36.2%	24.8%
AKRX	AKORN INCCOM	34.2%	37.8%
AKS	AK STL HLDG CORP	29.0%	33.4%

ALGN	ALIGN TECHNOLOGY INCCOM	23.8%	20.0%
ALKS	Alkermes plc	34.1%	38.0%
ALNY	ALNYLAM PHARMACEUTICALS INCCOM	43.8%	47.4%
ALR	Alere Inc.	26.5%	31.9%
ALXN	ALEXION PHARMACEUTICALS INC	20.0%	21.8%
AM	ANTERO MIDSTREAM PARTNERS LPUNT LTD PARTN	22.5%	24.6%
AMAG	AMAG Pharmaceuticals Inc	32.1%	36.1%
AMBA	AMBARELLA INCSHS	22.5%	26.0%
AMD	ADVANCED MICRO DEVICES INC	39.1%	44.6%
AMED	AMEDISYS INCCOM	29.6%	26.4%
ANET	ARISTA NETWORKS INCCOM	21.4%	27.7%
ANF	ABERCROMBIE & FITCH CO	29.0%	32.5%
ANGI	ANGI Homeservices Inc.	31.7%	35.1%
AOBC	American Outdoor Brands Corporation	22.7%	26.8%
APA	APACHE CORPCOM	21.0%	23.3%
APC	ANADARKO PETE CORP	20.0%	22.8%
APEI	AMERICAN PUBLIC EDUCATION INCOM	30.4%	34.4%
APOG	APOGEE ENTERPRISES INCCOM	20.0%	26.3%
AR	ANTERO RES CORPCOM	20.0%	21.5%
ARCO	ARCOS DORADOS HOLDINGS INC	25.5%	27.3%
ARLP	ALLIANCE RES PARTNER L P	23.9%	26.1%
ARNC	Arconic Inc.	20.6%	23.4%
ATGE	Adtalem Global Education Inc.	23.2%	27.6%
ATHN	ATHENAHEALTH INCCOM	23.9%	28.2%
ATI	ALLEGHENY TECHNOLOGIES INC	31.8%	37.1%
AU	ANGLOGOLD ASHANTI LTD	23.6%	26.4%
AVP	AVON PRODS INC	37.2%	43.4%
AWI	ARMSTRONG WORLD INDS INC NEWCOM	22.7%	20.0%
AYI	ACUITY BRANDS INCCOM	20.0%	21.3%
BAK	BRASKEM S ASP ADR PFDA	42.9%	52.8%
BBD	BANCO BRADESCO S ASP ADR PFD NEW	41.5%	50.8%
BBY	BEST BUY INC	21.0%	22.5%
BCS	BARCLAYS PLCADR	21.8%	24.3%
BGG	BRIGGS & STRATTON CORP	20.0%	21.8%
BHF	BRIGHTHOUSE FINLINCCOM	43.1%	51.8%
BKD	BROOKDALE SR LIVING INCCOM	20.2%	23.3%
BKE	BUCKLE INC	20.0%	20.9%
BKI	BLACK KNIGHT INCCOM	44.6%	53.8%
BKS	BARNES & NOBLES INC	28.6%	39.7%
BLUE	BLUEBIRD BIO INCCOM	38.9%	46.4%
BMRN	BIOMARIN PHARMACEUTICAL INC	20.0%	21.2%
BPI	BRIDGEPOINT ED INCCOM	34.0%	29.5%
BSBR	BANCO SANTANDER BRASIL S AADS REP 1 UNIT	20.8%	23.8%
BVN	COMPANIA DE MINAS BUENAVENTUS SPONSORED ADR	26.8%	29.8%
BZH	BEAZER HOMES USA INC	25.3%	29.0%
CA	CA, Inc.	23.6%	20.0%
CACC	CREDIT ACCEP CORP MICHCOM	20.0%	22.3%
CALL	magicJack VocalTec Ltd	21.8%	23.6%

CAR	Avis Budget Group Inc	27.2%	30.4%
CARA	CARA THERAPEUTICS INCCOM	43.9%	51.6%
CAVM	Cavium, Inc.	20.0%	21.2%
CBD	Companhia Brasileira de Distribuicao	44.2%	53.1%
CBI	CHICAGO BRIDGE & IRON CO N VN Y REGISTRY SH	28.3%	55.6%
CCE	Coca Cola European Partners plc	43.4%	53.3%
CCJ	CAMECO CORP	20.0%	21.5%
CCO	CLEAR CHANNEL OUTDOOR HLDG SCL A	23.6%	28.2%
CDE	Coeur Mining Inc.	35.9%	37.8%
CDEV	Centennial Resource Development, Inc.	44.7%	55.1%
CENX	Century Aluminum Co.	43.2%	41.2%
CEQP	Crestwood Equity Partners LP	33.4%	38.6%
CHK	CHESAPEAKE ENERGY CORP	45.3%	54.9%
CIB	BANCOLOMBIA S A	43.6%	53.8%
CIE	CIENA CORP COM NEW	23.2%	26.1%
CLF	Cleveland-Cliffs Inc.	47.8%	50.9%
CLMT	CALUMET SPECIALTY PRODS PTNR LTD PARTNER	42.0%	52.4%
CLR	CONTINENTAL RESOURCES INCCOM	27.7%	31.4%
CLS	CELESTICA INC	20.0%	20.8%
CNC	CENTENE CORP	20.0%	21.3%
CNQ	CANADIAN NAT RES LTD COM	20.0%	21.5%
CNX	CONSOL ENERGY INC	34.7%	38.1%
COMM	COMMScope HLDG CO INCCOM	20.0%	20.9%
COTY	COTY INCCOM CL A	20.0%	20.7%
CPA	COPA HOLDINGS SACL A	24.8%	28.2%
CPL	CPFL ENERGIA S A SPONSORED ADR	20.0%	20.8%
CPLA	CAPELLA EDUCATION COMPANY COM	31.2%	20.0%
CREE	CREE INC	20.4%	23.0%
CROX	CROCS INCCOM	28.7%	30.5%
CRR	CARBO CERAMICS INCCOM	41.0%	48.2%
CRS	CARPENTER TECHNOLOGY CORP	21.4%	24.9%
CRUS	CIRRUS LOGIC INCCOM	25.3%	29.3%
CRZO	CARRIZO OIL & CO INC	27.8%	31.3%
CSIQ	CANADIAN SOLAR INCCOM	27.0%	30.4%
CUDA	BARRACUDA NETWORKS INCCOM	34.3%	39.3%
CVI	CVR ENERGY INCCOM	23.3%	26.2%
CX	CEMEX SAB DE CV SPON ADR NEW	20.8%	23.2%
CXO	CONCHO RES INCCOM	20.0%	21.2%
CXW	CoreCivic, Inc.	28.0%	32.1%
CYH	COMMUNITY HEALTH SYS INC NEW	50.8%	53.4%
CZR	CAESARS ENTMT CORP COM	34.0%	40.6%
DATA	TABLEAU SOFTWARE INC CL A	34.7%	40.8%
DB	DEUTSCHE BANK AG NAMEN AKT	20.8%	23.5%
DCP	DCP Midstream, LP	21.4%	24.0%
DDD	3-D SYS CORP DELCOM NEW	30.3%	34.4%
DDS	DILLARDS INC	22.9%	26.5%
DF	DEAN FOODS CO NEWCOM	20.0%	26.7%
DG	DOLLAR GEN CORP NEWCOM	20.0%	21.6%

DHT	DHT Holdings, Inc.	20.0%	21.4%
DK	DELEK US HLDGS INCCOM	20.4%	23.2%
DKS	DICKS SPORTING GOODS INCCOM	20.0%	24.2%
DNOW	NOW INCCOM	20.0%	23.1%
DNR	DENBURY RES INC	54.8%	61.0%
DO	DIAMOND OFFSHORE DRILLING IN	20.0%	22.6%
DST	DST SYS INC DEL	24.1%	20.0%
DSW	DSW INCCLA	20.0%	20.6%
DSX	Diana Shipping Inc.	39.0%	42.2%
DUST	Direxion Daily Gold Miners Index Bear 3X Shares	57.3%	64.8%
DVN	DEVON ENERGY CORP NEW	22.4%	27.1%
DXC	DXC TECHNOLOGY COCOM	20.0%	23.1%
DXCM	DEXCOM INCCOM	25.8%	28.8%
DY	DYCOM INDS INCCOM	25.6%	36.1%
EC	ECOPETROL S A SPONSORED ADS	20.0%	20.8%
ECA	ENCANA CORPCOM	28.8%	34.6%
ECPG	Encore Capital Group, Inc.	29.0%	32.5%
EDU	NEW ORIENTAL ED & TECH GRP ISPON ADR	20.0%	21.1%
EEP	ENBRIDGE ENERGY PARTNERS L P	20.0%	24.9%
EGN	ENERGEN CORP	20.9%	23.6%
ENBL	ENABLE MIDSTREAM PARTNERS LPCOM UNIT RP IN	27.3%	30.6%
ENDP	Endo International plc	40.5%	48.2%
ENLC	Enlink Midstream, LLC	31.2%	35.0%
ENLK	Enlink Midstream Partners, LP	26.5%	29.3%
EPE	EP ENERGY CORPCLA	56.5%	64.7%
EQGP	EQT GP HLDGS LPCOM UNIT REP	21.3%	23.8%
ERF	Enerplus Corporation	27.9%	32.3%
ESPR	ESPERION THERAPEUTICS INC NECOM	62.8%	69.1%
ESV	Ensco PLC	25.6%	28.9%
ETE	ENERGY TRANSFER EQUITY L PCOM UT LTD PTN	41.9%	50.0%
ETP	Energy Transfer Partners, L.P.	23.8%	27.7%
EXAS	EXACT SCIENCES CORP	46.6%	53.6%
FCX	Freeport-McMoRan Inc.	34.7%	37.3%
FEYE	FIREEYE INCCOM	25.3%	33.3%
FGP	FERRELLGAS PARTNERS L.P. UNIT LTD PART	25.0%	43.2%
FIG	FORTRESS INVESTMENT GROUP LLCL A	20.0%	20.6%
FIT	FITBIT INCCLA	36.7%	39.5%
FL	FOOT LOCKER INCCOM	20.0%	34.7%
FMI	FOUNDATION MEDICINE INCCOM	25.6%	30.3%
FMX	Fomento Economico Mexicano, S.A.B. de C.V.	44.6%	54.9%
FNSR	FINISAR	26.5%	32.0%
FOSL	Fossil Group, Inc.	33.8%	41.4%
FRO	Frontline Ltd Bermuda	20.2%	27.6%
FSLR	FIRST SOLAR INCCOM	22.8%	24.2%
FTI	TechnipFMC plc	43.8%	53.9%
FTNT	FORTINET INCCOM	20.0%	21.2%
FTR	Frontier Communications Corp.	25.4%	29.6%
FTV	FORTIVE CORPCOM	43.4%	53.5%

FXP	ProShares UltraShort FTSE China 50	20.8%	20.0%
GDX	VanEck Vectors Gold Miners ETF	20.0%	21.7%
GDXJ	VanEck Vectors Junior Gold Miners ETF	21.4%	24.0%
GEL	GENESIS ENERGY L PUNIT LTD PARTN	21.9%	25.5%
GEO	GEO GROUP INCCOM	27.3%	31.8%
GES	GUESS INCCOM	20.0%	24.3%
GG	GOLDCORP INC NEW	22.1%	24.6%
GGB	GERDAU S A	44.2%	54.4%
GHDX	GENOMIC HEALTH INCCOM	20.0%	21.2%
GLNG	GOLAR LNG LTD BERMUDASHS	39.7%	42.3%
GLP	GLOBAL PARTNERS LPCOM UNITS	22.5%	24.8%
GMLP	GOLAR LNG PARTNERS LPCOM UNIT LPI	29.7%	33.0%
GNC	GNC HLDGS INC	54.0%	41.7%
GNRC	GENERAC HLDGS INC	20.0%	21.9%
GNW	Genworth Financial, Inc. (Holding Company)	32.0%	41.6%
GOGO	GOGO INCCOM	27.9%	33.2%
GOVT	iShares U.S. Treasury Bond ETF	20.0%	32.9%
GPOR	GULFPORT ENERGY CORP	20.0%	23.0%
GPRO	GOPRO INCCLA	28.3%	32.7%
GPS	GAP INC DEL	21.7%	25.4%
GRPN	Groupon Inc	36.1%	41.5%
GRUB	GRUBHUB INCCOM	25.8%	29.6%
GSM	Ferroglobe PLC	25.5%	28.6%
GT	GOODYEAR TIRE & RUBR CO	21.9%	20.0%
HAIN	HAIN CELESTIAL GROUP INCCOM	20.5%	23.4%
HALO	HALOZYME THERAPEUTICS INCCOM	30.9%	33.8%
HBI	HANESBRANDS INCCOM	20.0%	21.4%
HCLP	HI-CRUSH PARTNERS LPCOM UNIT LTD	40.2%	47.9%
HL	HECLA MNG COCOM	26.0%	27.1%
HLF	HERBALIFE LTDCOM USD SHS	20.0%	21.5%
HOS	HORNBECK OFFSHORE SVCS INC NCOM	42.0%	44.6%
HRB	BLOCK H & R INCCOM	20.0%	30.6%
HRI	Herc Holdings Inc.	23.7%	26.8%
HTZ	Hertz Global Holdings, Inc.	46.1%	57.1%
HUN	HUNTSMAN CORPCOM	27.3%	32.1%
HURN	HURON CONSULTING GROUP INCCOM	20.0%	22.4%
HZNP	Horizon Pharma plc	42.3%	50.5%
IAC	IAC INTERACTIVE CORPCOM	20.0%	26.4%
ICPT	INTERCEPT PHARMACEUTICALS INCOM	28.7%	31.7%
ILMN	ILLUMINA INC	24.6%	28.5%
INCY	INCYTE CORPCOM	21.7%	27.4%
INFN	INFINERA CORPORATIONCOM	30.9%	36.1%
INOV	INOVALON HLDGS INCCOMCL A	32.0%	34.4%
INSY	INSYS THERAPEUTICS INC NEWCOM NEW	30.1%	34.3%
INT	WORLD FUEL SVCS CORPCOM	20.0%	20.9%
INVA	Innoviva, Inc.	28.6%	32.1%
IONS	Ionis Pharmaceuticals, Inc.	40.2%	46.0%
IPG	INTERPUBLIC GROUP COS INC	22.7%	20.0%

IPHI	INPHI CORPCOM	23.3%	26.8%
IRBT	IROBOT CORPCOM	35.2%	28.4%
ITUB	Itau Unibanco Holding SA	43.2%	53.2%
IVC	INVACARE CORP	29.8%	30.8%
JAKK	JAKKS PAC INC	25.6%	31.4%
JCP	PENNEY J C INC	20.8%	24.1%
JDST	DIREXION SHS ETF TRDLY JR GMNR BEAR	66.9%	72.9%
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	27.4%	29.7%
JNUG	DIREXION SHS ETF TRDLY JR GL MNR 3X	69.0%	77.7%
JRI	Nuveen Real Asset Income and Growth Fund	45.0%	54.3%
JUNO	JUNO THERAPEUTICS INCCOM	33.7%	55.0%
JWN	NORDSTROM INC	20.1%	20.8%
KERX	KERYX BIOPHARMACEUTICALS INCCOM	36.0%	41.4%
KMI	KINDER MORGAN INC	20.0%	25.1%
KMT	KENNAMETAL INC	20.0%	20.9%
KNDI	Kandi Technologies Group, Inc	29.1%	32.4%
KNX	Knight-Swift Transportation Holdings Inc.	21.8%	23.9%
KORS	MICHAEL KORS HLDGS LTDSHS	20.1%	24.4%
KOS	KOSMOS ENERGY LTD	24.6%	28.7%
KRO	KRONOS WORLDWIDE INC	25.2%	28.5%
KSS	KOHLS CORP	22.8%	25.8%
LB	L Brands, Inc.	20.8%	22.6%
LC	LENDINGCLUB CORPCOM	27.9%	38.5%
LE	LANDS END INC NEWCOM	20.0%	33.7%
LGFA	Lions Gate Entertainment Corporation Class A	21.9%	25.1%
LITE	LUMENTUM HLDGS INCCOM	22.8%	24.9%
LN	LINE CORPSPONSORED ADR	44.4%	54.9%
LPI	Laredo Petroleum Inc	34.3%	36.8%
LPLA	LPL Financial Holdings Inc.	26.5%	29.8%
LQDT	LIQUIDITY SERVICES INC	22.0%	24.1%
LULU	LULULEMON ATHLETICA INCCOM	22.6%	25.6%
M	Macys Inc	20.6%	24.6%
MATX	Matson, Inc	20.0%	24.5%
MBI	MBIA INC	20.0%	21.6%
MBT	Mobile TeleSystems PJSC	20.0%	20.6%
MCF	CONTANGO OIL & GAS COMPANY	34.6%	36.4%
MDCO	MEDICINES COCOM	22.0%	23.3%
MDR	MCDERMOTT INTL INCCOM	28.6%	26.3%
MELI	MERCADOLIBRE INCCOM	20.0%	26.5%
MEOH	METHANEX CORP	20.0%	21.4%
MLCO	Melco Resorts & Entertainment Limited	20.0%	24.1%
MMLP	MARTIN MIDSTREAM PRTNRS L PUNIT L P INT	20.0%	21.3%
MNK	MALLINCKRODT PUB LTD COSHS	24.9%	27.1%
MNTA	MOMENTA PHARMACEUTICALS INCCOM	25.3%	27.1%
MO	ALTRIA GROUP, INC.	29.9%	20.0%
MOH	MOLINA HEALTHCARE INCCOM	22.4%	26.7%
MPLX	MPLX LPCOM	28.2%	31.1%
MRO	MARATHON OIL CORPCOM	27.7%	30.9%

MRVL	MARVELL TECHNOLOGY GROUP LTD	20.4%	23.4%
MSTR	MICROSTRATEGY INCCLA NEW	82.5%	23.2%
MT	ARCELORMITTALNY REGISTRY SH	23.7%	27.9%
MTDR	MATADOR RES COCOM	23.5%	26.5%
MTSI	MACOM Technology Solutions Holdings, Inc.	20.0%	24.3%
MTW	THE MAINTOWOC COMPANY, INC	22.9%	27.5%
MU	MICRON TECHNOLOGY INC	20.2%	22.7%
MUR	MURPHY OIL CORP	24.6%	25.7%
MYGN	MYRIAD GENETICS INCCOM	26.2%	29.6%
NBR	NABORS INDS INC	26.0%	27.4%
NE	Noble Corporation plc	26.6%	29.4%
NEM	NEWMONT MNG CORP	20.0%	23.5%
NFLX	NETFLIX INCCOM	24.7%	25.8%
NFX	NEWFIELD EXPL CO	20.0%	21.4%
NG	NOVAGOLD RES INCCOMNEW	23.1%	25.2%
NGL	NGL ENERGY PARTNERS LPCOM UNIT REPST	41.3%	48.5%
NK	NANTKWEST INCCOM	37.0%	42.6%
NLNK	NEWLINK GENETICS CORPCOM	39.8%	53.0%
NOW	SERVICENOW INCCOM	20.0%	22.6%
NRG	NRG ENERGY INCCOMNEW	33.2%	28.6%
NSM	NATIONSTAR MTG HLDGS INCCOM	23.0%	25.6%
NSP	Insperity, Inc.	20.0%	21.9%
NTCT	NETSCOUT SYS INC	20.0%	21.8%
NTES	NetEase, Inc. American Depositary Shares	20.0%	20.9%
NTRI	NUTRI SYS INC NEWCOM	30.1%	26.3%
NUGT	Direxion Daily Gold Miners Index Bull 3X Shares	60.0%	68.4%
NUS	NU SKIN ENTERPRISES INC	23.6%	27.0%
NUVA	NUVASIVE INCCOM	25.1%	20.0%
NVDA	NVIDIA CORP	24.4%	27.4%
NXPI	NXP SEMICONDUCTORS N VCOM	20.0%	21.8%
OAS	Oasis Petroleum Inc.	36.7%	40.7%
OCLR	OCLARO INCCOM NEW	26.1%	30.0%
ODP	OFFICE DEPOT INC	31.8%	37.2%
OKE	ONEOK INC	21.5%	27.0%
OLED	UNIVERSAL DISPLAY CORPCOM	26.7%	31.7%
OLN	OLIN CORP	20.0%	22.4%
OMER	OMEROS CORPCOM	43.6%	36.4%
OMF	OneMain Holdings, Inc.	30.5%	33.5%
OPK	OPKO HEALTH INCCOM	22.2%	24.9%
ORLY	O REILLY AUTOMOTIVE INC	21.5%	20.2%
OSTK	OVERSTOCK COM INC	22.3%	27.1%
P	PANDORA MEDIA INC	31.3%	37.8%
PAA	PLAINS ALL AMERN PIPELINE L	27.3%	32.9%
PAAS	PAN AMERICAN SILVER CORP	24.0%	27.4%
PAGP	PLAINS GP HLDGS L PSHS A REP LTPN	33.0%	36.5%
PAH	PLATFORM SPECIALTY PRODS CORCOM	27.6%	30.3%
PANW	Palo Alto Networks Inc.	23.5%	26.5%
PAY	VeriFone Systems, Inc.	20.0%	22.3%

PBF	PBF ENERGY INCCLA	20.0%	22.2%
PBI	PITNEY BOWES INC	20.0%	22.0%
PBR	PETROLEO BRASILEIRO SA PETRO	27.8%	31.2%
PBRA	PETROLEO BRASILEIRO SA PETROSP ADR NON VTG	44.2%	54.4%
PBYI	PUMA BIOTECHNOLOGY INCCOM	41.0%	47.3%
PETS	PETMED EXPRESS INCCOM	32.6%	31.3%
PIR	PIER 1 IMPORTS INC	29.6%	33.1%
PJC	PIPER JAFFRAY COSCOM	21.5%	23.6%
PKY	PARKWAY, INC.	43.6%	53.8%
PMC	PHARMERICA CORPCOM	24.5%	28.9%
PNK	New Pinnacle Entertainment, Inc	42.9%	52.8%
PRAA	PRA Group, Inc.	26.7%	30.0%
PRGO	Perrigo Company plc (NEW)	20.0%	23.3%
PSXP	PHILLIPS 66 PARTNERS LPCOM UNIT REP INT	20.0%	20.7%
PTCT	PTC THERAPEUTICS INCCOM	74.4%	87.2%
PTEN	PATTERSON UTI ENERGY INCCOM	21.3%	22.4%
PVH	PVH Corp.	20.0%	21.0%
PWR	QUANTA SVCS INC	20.2%	22.6%
QEP	QEP RES INCCOM	33.5%	30.3%
QID	ProShares UltraShort QQQ	20.0%	25.8%
QLD	ProShares Ultra QQQ	20.0%	26.4%
QRVO	Qorvo Inc	20.1%	23.7%
RBS	ROYAL BK SCOTLAND GROUP PLCSP ADR REP SHS	20.3%	26.2%
RDC	Rowan Companies plc	22.2%	24.2%
RES	RPC INC	20.0%	20.6%
REV	REVLON INCCLA NEW	23.9%	24.7%
RGLD	ROYAL GOLD INCCOM	22.2%	25.3%
RGR	STURM RUGER & CO INC	21.0%	24.3%
RH	RH	36.9%	38.5%
RICE	RICE ENERGY INCCOM	25.4%	29.6%
RIG	Transocean Ltd	25.3%	26.9%
RL	Ralph Lauren Corp.	20.0%	23.4%
RMBS	RAMBUS INC DELCOM	20.0%	22.2%
RMTI	Rockwell Medical, Inc.	35.9%	40.9%
RRC	RANGE RES CORP	23.5%	26.8%
RRGB	RED ROBIN GOURMET BURGERS INCOM	21.3%	23.6%
RYAM	RAYONIER ADVANCED MATLS INCCOM	43.5%	39.9%
S	Sprint Corporation	31.6%	34.4%
SAVE	SPIRIT AIRLS INC	38.5%	22.3%
SBS	COMPANHIA DE SANEAMENTO BASISPONSORED ADR	20.1%	22.4%
SC	SANTANDER CONSUMER USA HDG ICOM	23.9%	27.3%
SDLP	SEADRILL PARTNERS LLCOMUNIT REP LB	40.2%	45.0%
SEMG	SEMGROUP CORPCLA	30.4%	32.7%
SERV	SERVICEMASTER GLOBAL HLDGS ICOM	20.7%	20.0%
SFM	SPROUTS FMRS MKT INCCOM	20.2%	25.8%
SGEN	SEATTLE GENETICS INCCOM	22.0%	24.0%
SGMO	Sangamo Therapeutics, Inc.	42.0%	47.0%
SHI	SINOPEC SHANGHAI PETROCHEMICS PON ADR H	21.0%	20.0%

SHLX	SHELL MIDSTREAM PARTNERS L PUNIT LTD INT	20.4%	22.4%
SIG	SIGNET JEWELERS LIMITEDSHS	20.0%	26.3%
SIGM	SIGMA DESIGNS INCCOM	33.3%	39.2%
SIL	GLOBAL X FDSSILVER MNR ETF	20.0%	21.4%
SINA	SINA CORPORD	20.2%	22.1%
SJT	SAN JUAN BASIN RTY TR	23.5%	27.2%
SKX	SKECHERS U S A INCCL A	27.7%	32.6%
SM	SM Energy Company	38.9%	43.9%
SMLP	SUMMIT MIDSTREAM PARTNERS	29.5%	35.3%
SN	SANCHEZ ENERGY CORPCOM	38.6%	44.2%
SNAP	SNAP INCCLA	44.2%	54.4%
SNBR	Sleep Number Corporation	26.6%	31.0%
SNI	SCRIPPS NETWORKS INTERACT INCLA COM	20.7%	20.0%
SODA	SODASTREAM INTERNATIONAL LTDUSD SHS	24.8%	28.9%
SPLK	SPLUNK INCCOM	20.0%	26.2%
SPN	SUPERIOR ENERGY SVCS INCCOM	27.6%	30.4%
SPWR	SunPower Corporation	30.2%	36.1%
SRC	Spirit Realty Capital Inc.	20.0%	21.3%
SRCL	STERICYCLE INC	20.0%	20.8%
SRPT	SAREPTA THERAPEUTICS INCCOM	63.9%	74.6%
SSRM	SSR Mining Inc.	27.1%	29.5%
SSW	SEASPAN CORPSHS	21.4%	23.9%
SSYS	STRATASYS INC	24.4%	28.9%
STRA	STRAYER ED INCCOM	23.3%	22.1%
STX	SEAGATE TECH PLC (IRL)	36.0%	32.0%
SUN	Sunoco LP	23.7%	26.7%
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	25.2%	27.6%
SVU	SUPERVALU INC	23.3%	28.1%
SWIR	SIERRA WIRELESS INCCOM	32.9%	38.8%
SWN	SOUTHWESTERN ENERGY CO	31.2%	35.4%
SYNA	SYNAPTICS INCCOM	29.5%	34.3%
TAHO	TAHOE RES INCCOM	32.4%	33.8%
TCP	TC PIPELINES LPUT COM LTD PRT	20.0%	21.1%
TCS	CONTAINER STORE GROUP INCCOM	39.4%	45.0%
TDC	TERADATA CORP DELCOM	20.0%	21.1%
TECK	Teck Resources LTD	34.9%	40.6%
TEGP	TALLGRASS ENERGY GP LP SHS CL A	27.8%	30.7%
TEP	TALLGRASS ENERGY PARTNERS LPCOM UNIT	20.9%	23.3%
TERP	TerraForm Power, Inc. Class A	46.0%	54.7%
TEVA	TEVA PHARMACEUTICAL INDS LTD	20.0%	23.4%
TEX	TEREX CORP NEW	28.2%	29.8%
TGI	TRIUMPH GROUP INC NEWCOM	46.9%	35.7%
TGP	TEEKAY LNG PARTNERS L PPRTNRSP UNITS	39.0%	45.6%
THC	TENET HEALTHCARE	31.5%	38.8%
TI	TELECOM ITALIA S P A NEWSPON ADR ORD	20.0%	21.3%
TIVO	TiVo Corporation	27.7%	32.1%
TK	TEEKAY CORPORATIONCOM	51.9%	57.1%
TLRD	Tailored Brands, Inc.	40.4%	47.8%

TPX	Tempur Sealy International Inc.	26.5%	28.8%
TREX	TREX INCCOM	20.0%	20.8%
TRGP	TARGA RES CORPCOM	32.8%	37.9%
TRIP	TRIPADVISOR INCCOM	21.3%	25.5%
TRN	TRINITY INDS INC	20.0%	20.9%
TRTN	Triton International Limited	41.2%	50.5%
TSRO	TESARO INCCOM	42.9%	48.2%
TSU	TIM PARTICIPACOES S ASPONS ADR PFD	20.0%	20.9%
TUP	TUPPERWARE BRANDS CORPCOM	22.3%	20.0%
TWTR	TWITTER INCCOM	40.6%	32.4%
TZOO	Travelzoo	20.0%	24.3%
UA	UNDER ARMOUR INCCL C	45.5%	56.2%
UAA	UNDER ARMOUR INCCLA	23.6%	26.3%
UBNT	UBIQUITI NETWORKS INCCOM	20.0%	22.2%
UCO	ProShares Ultra Bloomberg Crude Oil	31.4%	34.2%
UIS	UNISYS CORPCOM	29.8%	36.5%
ULTA	Ulta Beauty, Inc.	20.0%	22.7%
UNFI	UNITED NAT FOODS INC	22.5%	24.8%
URBN	URBAN OUTFITTERS INCCOM	20.0%	22.3%
URI	UNITED RENTALS INCCOM	21.4%	23.3%
USAC	USA COMPRESSION PARTNERS LPCOMUNIT LTDPAR	26.4%	31.6%
UVXY	PROSHARES TR IIULT VIX ST TRM	61.2%	72.8%
VALE	Vale S.A.	26.6%	30.5%
VECO	VEECO INSTRS INC DEL	20.0%	27.6%
VEDL	Vedanta Limited	22.6%	24.5%
VEEV	VEEVA SYS INCCLA COM	20.0%	31.9%
VEON	VEON Ltd.	20.7%	23.4%
VIAB	VIACOM INC NEWCL B	21.2%	24.4%
VIIX	VelocityShares VIX Short-Term ETN	30.5%	38.1%
VIPS	VIPSHOP HLDGS LTDSPONSORED ADR	29.3%	31.9%
VIV	Telefonica Brasil S.A.	43.8%	53.9%
VIXY	PROSHARES TR IIVIX SHTRM FUT	30.5%	35.9%
VJET	VOXELJET AGADS	26.6%	31.9%
VRTX	VERTEX PHARMACEUTICALS INC	27.2%	24.1%
VRX	Valeant Pharmaceuticals International, Inc.	51.2%	60.7%
VSTO	VISTA OUTDOOR INCCOM	21.5%	24.9%
VXX	iPath S&P 500 VIX Short-Term Futures ETN	30.5%	37.2%
WBT	Welbilt, Inc.	43.7%	53.9%
WDAY	WORKDAY INCCL A	20.0%	24.6%
WDC	WESTERN DIGITAL CORP	20.0%	23.0%
WES	WESTERN GAS PARTNERS LPCOM UNIT LP IN	20.0%	21.9%
WFT	Weatherford International plc	35.2%	38.9%
WGO	WINNEBAGO INDS INC	20.0%	22.1%
WGP	WESTERN GAS EQUITY PARTNERSCOMUNT LTD PT	27.0%	29.7%
WIN	Windstream Holdings, Inc.	20.0%	38.1%
WLH	LYON WILLIAM HOMESCL A NEW	23.5%	30.3%
WLL	WHITING PETE CORP NEWCOM	39.6%	44.3%
WMB	Williams Companies	34.8%	41.5%

WNRL	WESTERN REFNG LOGISTICS LPCOM UNIT REP LTP	22.7%	25.8%
WPM	Wheaton Precious Metals Corporation	23.1%	25.7%
WPX	WPX ENERGY INCCOM	32.9%	39.6%
WPZ	Williams Partners L.P.	29.0%	33.6%
WTW	WEIGHT WATCHERS INTL INC NEWCOM	53.6%	60.1%
WYNN	WYNN RESORTS LTDCOM	22.5%	29.5%
X	UNITED STATES STL CORP NEWCOM	36.8%	40.3%
XON	INTREXON CORPCOM	33.4%	36.9%
XONE	EXONE COCOM	32.7%	38.2%
XPO	XPO LOGISTICS INCCOM	25.1%	27.3%
YELP	YELP Inc	23.1%	32.7%
YRCW	YRC Worldwide Inc	39.5%	44.6%
YUMC	YUM CHINA HLDGS INCCOM	44.4%	54.7%
ZBRA	ZEBRA TECHNOLOGIES CORP	23.9%	25.3%
ZG	Zillow Group, Inc. Class A Common Stock	20.0%	21.1%
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	61.8%	76.1%

For questions regarding this memo, Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, and email memberservices@theocc.com or pricingandmargins@theocc.com.