



#42523

TO: ALL CLEARING MEMBERS

DATE: JANUARY 25, 2018

SUBJECT: Customer Margins for OneChicago Futures

On a monthly basis OCC updates OneChicago scan ranges used in the OCX SPAN parameter file. The frequency of the updates is intended to keep the futures customer 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 Monday 1/29.

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 1/29/2018
AAN	Aarons Inc	28.5%	25.8%
AAP	ADVANCED AUTO PARTS INCCOM	25.5%	36.0%
ABMD	ABIOMED INCCOM	27.1%	23.6%
ACH	ALUMINUM CORP CHINA LTDSPON ADR H SHS	29.2%	21.8%
ACHC	ACADIA HEALTHCARE COMPANY INCOM	20.8%	34.0%
ADBE	ADOBE SYS INC	20.0%	21.6%
ADSK	AUTODESK INC	20.0%	54.3%
AEO	AMERICAN EAGLE OUTFITTERS NECOM	25.6%	24.0%
AFSI	AMTRUST FINANCIAL SERVICES ICOM	28.8%	36.4%
AGIO	AGIOS PHARMACEUTICALS INCCOM	42.8%	40.5%
AHGP	ALLIANCE HOLDINGS GP LPCOM UNITS LP	27.5%	29.5%
AKS	AK STL HLDG CORP	33.0%	38.6%
ALKS	Alkermes plc	39.2%	41.4%
ALNY	ALNYLAM PHARMACEUTICALS INCCOM	66.2%	55.6%
AM	ANTERO MIDSTREAM PARTNERS LPUNT LTD PARTN	24.3%	25.9%
AMAT	APPLIED MATERIALS INC	21.5%	24.2%
AMBA	AMBARELLA INCSHS	39.0%	30.5%
AMED	AMEDISYS INCCOM	25.9%	31.3%
AMLP	ALPS ETF TRALERIAN MLP	20.0%	21.4%
AMN	AMN HEALTHCARE SERVICES INCCOM	20.0%	23.6%

ANGI	ANGI Homeservices Inc.	37.3%	59.5%
AOBC	American Outdoor Brands Corporation	28.8%	30.9%
APC	ANADARKO PETE CORP	23.0%	28.0%
APEI	AMERICAN PUBLIC EDUCATION INCOM	36.1%	38.6%
ASX	ADVANCED SEMICONDUCTOR ENGRSPONSORED ADR	20.0%	36.0%
ATHN	ATHENAHEALTH INCCOM	29.5%	26.8%
ATI	ALLEGHENY TECHNOLOGIES INC	35.0%	45.1%
AU	ANGLOGOLD ASHANTI LTD	26.2%	27.6%
AVP	AVON PRODS INC	43.2%	40.5%
AXTA	AXALTA COATING SYS LTDCOM	20.0%	66.9%
BB	BlackBerry Limited	53.1%	25.0%
BC	BRUNSWICK CORP	20.0%	24.7%
BCS	BARCLAYS PLCADR	25.0%	26.9%
BG	BUNGE LIMITEDCOM	21.0%	22.3%
BGFV	BIG 5 SPORTING GOODS CORPCOM	27.8%	31.9%
BHP	BHP BILLITON LTD	20.0%	21.8%
BKD	BROOKDALE SR LIVING INCCOM	24.3%	30.9%
BKE	BUCKLE INC	20.0%	24.4%
BKS	BARNES & NOBLES INC	25.7%	41.2%
BLUE	BLUEBIRD BIO INCCOM	46.7%	38.6%
BMRN	BIOMARIN PHARMACEUTICAL INC	20.0%	21.6%
BOFI	BOFI HLDG INCCOM	20.0%	27.1%
BOTZ	GLOBAL X ROBOTICS & ARTIFICI	20.0%	63.1%
BPOP	POPULAR INC	21.2%	20.0%
BWLD	BUFFALO WILD WINGS INC	21.9%	26.3%
BZH	BEAZER HOMES USA INC	29.2%	31.0%
CACC	CREDIT ACCEP CORP MICHCOM	23.8%	21.3%
CALL	magicJack VocalTec Ltd	25.0%	34.0%
CAR	Avis Budget Group Inc	31.6%	34.1%
CARA	CARA THERAPEUTICS INCCOM	51.3%	64.2%
CAVM	Cavium, Inc.	21.6%	23.8%
CBI	CHICAGO BRIDGE & IRON CO N VN Y REGISTRY SH	35.9%	38.7%
CBL	CBL & ASSOC PPTYS INCCOM	20.0%	25.9%
CCC	CALGON CARBON CORPCOM	40.0%	32.0%
CCJ	CAMECO CORP	22.5%	25.4%
CCO	CLEAR CHANNEL OUTDOOR HLDGSCL A	32.9%	28.7%
CDEV	Centennial Resource Development, Inc.	60.1%	20.0%
CELG	CELGENE CORP	20.0%	28.8%
CENX	Century Aluminum Co.	40.1%	48.4%
CFX	COLFAX CORPCOM	20.0%	21.8%
CGNX	COGNEX CORPCOM	20.5%	24.7%
CHK	CHESAPEAKE ENERGY CORP	56.1%	63.6%
CHS	CHICOS FAS INCCOM	20.0%	21.8%
CLF	Cleveland-Cliffs Inc.	47.8%	51.2%
CLMT	CALUMET SPECIALTY PRODS PTNRUT LTD PARTNER	51.2%	56.3%
CMG	Chipotle Mexican Grill Inc	20.0%	24.1%
CMP	COMPASS MINERALS INTL INCCOM	22.8%	20.0%
CNQ	CANADIAN NAT RES LTDCOM	20.7%	22.4%

CNX	CNX Resources Corporation	38.9%	36.2%
COG	CABOT OIL & GAS CORPCOM	20.0%	24.0%
COTY	COTY INCCOM CL A	20.0%	22.6%
CPA	COPA HOLDINGS SACL A	28.5%	25.8%
CPB	CAMPBELL SOUP CO	20.0%	23.1%
CPL	CPFL ENERGIA S ASPONSORED ADR	20.0%	92.8%
CPLA	CAPELLA EDUCATION COMPANYCOM	21.3%	24.4%
CPRT	COPART INCCOM	20.0%	22.7%
CREE	CREE INC	24.0%	26.2%
CROX	CROCS INCCOM	31.8%	34.5%
CRR	CARBO CERAMICS INCCOM	46.7%	51.7%
CRZO	CARRIZO OIL & CO INC	34.2%	38.0%
CTL	CenturyLink Inc	20.0%	27.4%
CVI	CVR ENERGY INCCOM	28.0%	30.3%
CX	CEMEX SAB DE CVSPON ADR NEW	23.5%	26.6%
CXO	CONCHO RES INCCOM	21.2%	22.3%
CY	CYPRESS SEMICONDUCTOR CORP	20.0%	22.8%
DB	DEUTSCHE BANK AGNAMEN AKT	24.2%	25.5%
DDD	3-D SYS CORP DELCOM NEW	33.3%	44.6%
DDS	DILLARDS INC	26.2%	30.0%
DF	DEAN FOODS CO NEWCOM	21.8%	23.2%
DIN	DineEquity, Inc	20.0%	23.4%
DISCA	DISCOVERY COMMUNICATIONS SERIES A	20.0%	22.3%
DISCK	Discovery Communications C Shares	20.0%	23.6%
DKS	DICKS SPORTING GOODS INCCOM	24.9%	27.6%
DNOW	NOW INCCOM	23.4%	26.1%
DO	DIAMOND OFFSHORE DRILLING IN	23.9%	25.1%
DSW	DSW INCCL A	22.0%	23.8%
DSX	Diana Shipping Inc.	43.6%	48.2%
DVN	DEVON ENERGY CORP NEW	27.7%	29.7%
DXCM	DEXCOM INCCOM	100.0%	34.7%
EC	ECOPETROL S ASPONSORED ADS	21.0%	22.2%
ECA	ENCANA CORPCOM	34.3%	37.4%
EEP	ENBRIDGE ENERGY PARTNERS L P	25.5%	43.3%
EFX	EQUIFAX INC	27.1%	20.0%
EGN	ENERGEN CORP	24.3%	25.9%
EPAM	EPAM SYS INCCOM	20.0%	22.0%
EPE	EP ENERGY CORPCL A	65.7%	72.1%
ERF	Enerplus Corporation	31.2%	34.7%
ESV	Ensco PLC	30.6%	32.5%
ETE	ENERGY TRANSFER EQUITY L PCOM UT LTD PTN	50.4%	53.1%
EVHC	Envision Healthcare Corporation	20.0%	39.8%
EW	EDWARDS LIFESCIENCES CORP	20.0%	21.4%
EWZ	iShares MSCI Brazil ETF	20.0%	21.4%
EXAS	EXACT SCIENCES CORP	49.9%	46.0%
FCX	Freeport-McMoRan Inc.	36.7%	45.6%
FGP	FERRELLGAS PARTNERS L.P.UNIT LTD PART	29.4%	32.0%
FIX	COMFORT SYS USA INCCOM	20.0%	21.6%

FL	FOOT LOCKER INCCOM	33.2%	49.1%
FMI	FOUNDATION MEDICINE INCCOM	30.8%	29.2%
FNSR	FINISAR	30.4%	33.1%
FRAN	FRANCESCAS HLDGS CORPCOM	20.0%	34.9%
FRO	Frontline Ltd Bermuda	23.3%	25.0%
FSLR	FIRST SOLAR INCCOM	28.8%	31.8%
FTNT	FORTINET INCCOM	22.2%	20.5%
FTR	Frontier Communications Corp.	27.8%	58.2%
GCI	Gannett Co Inc	20.0%	22.2%
GDDY	GODADDY INCCL A	21.3%	20.0%
GES	GUESS INCCOM	23.8%	30.5%
GHL	GREENHILL & CO INCCOM	30.7%	21.9%
GMLP	GOLAR LNG PARTNERS LPCOM UNIT LPI	33.6%	35.4%
GNC	GNC HLDGS INC	44.7%	61.9%
GNRC	GENERAC HLDGS INC	20.0%	21.7%
GOGO	GOGO INCCOM	33.5%	35.3%
GPOR	GULFPORT ENERGY CORP	22.9%	24.1%
GRUB	GRUBHUB INCCOM	30.6%	28.6%
GSVC	GSV CAP CORPCOM	27.0%	20.8%
HCLP	HI-CRUSH PARTNERS LPCOM UNIT LTD	47.4%	43.1%
HES	HESS CORPCOM	20.7%	22.8%
HFC	HollyFrontier Corporation	20.9%	23.5%
HL	HECLA MNG COCOM	27.5%	28.9%
HOS	HORNBECK OFFSHORE SVCS INC NCOM	48.3%	51.1%
HP	HELMERICH & PAYNE INC	20.0%	21.6%
HPE	HEWLETT PACKARD ENTERPRISE CCOM	20.0%	21.6%
HTZ	Hertz Global Holdings, Inc.	62.4%	40.6%
HUM	HUMANA INC	20.0%	21.3%
HURN	HURON CONSULTING GROUP INCCOM	23.6%	21.0%
HZNP	Horizon Pharma plc	49.3%	45.7%
IAC	IAC INTERACTIVECORPCOM	20.0%	22.6%
ICPT	INTERCEPT PHARMACEUTICALS INCOM	60.5%	41.4%
IDCC	INTERDIGITAL INCCOM	22.6%	20.1%
IIVI	II VI INCCOM	20.6%	27.2%
INCY	INCYTE CORPCOM	24.5%	22.8%
INFN	INFINERA CORPORATIONCOM	36.0%	40.5%
ING	ING GROEP N VSPONSORED ADR	20.0%	21.1%
INSY	INSYS THERAPEUTICS INC NEWCOM NEW	34.9%	38.5%
INT	WORLD FUEL SVCS CORPCOM	21.9%	23.4%
INVA	Innoviva, Inc.	28.6%	30.6%
IPHI	INPHI CORPCOM	26.7%	28.1%
IRBT	IROBOT CORPCOM	36.7%	32.8%
IVC	INVACARE CORP	29.8%	35.0%
JAKK	JAKKS PAC INC	41.8%	34.3%
JASO	JA SOLAR HOLDINGS CO LTDSPON ADR	20.0%	23.1%
JBL	Jabil Inc.	27.1%	20.0%
JCP	PENNEY J C INC	25.3%	33.8%
JNPR	JUNIPER NETWORKS INC	20.0%	33.6%

JUNO	JUNO THERAPEUTICS INCCOM	40.4%	42.8%
JWN	NORDSTROM INC	24.7%	22.2%
KBR	KBR INCCOM	20.0%	22.3%
KMT	KENNAMETAL INC	22.0%	23.5%
KNDI	Kandi Technologies Group, Inc	40.7%	37.4%
KNX	Knight-Swift Transportation Holdings Inc.	27.6%	30.2%
LAD	LITHIA MTRS INC	20.0%	21.7%
LB	L Brands, Inc.	24.8%	26.8%
LBTYA	Liberty Global plc Class A	20.0%	22.9%
LE	LANDS END INC NEWCOM	22.3%	29.5%
LGFA	Lions Gate Entertainment Corporation Class A	25.5%	27.1%
LPNT	LifePoint Health, Inc.	21.4%	20.0%
LRCX	LAM RESEARCH CORP	20.0%	23.6%
LTM	LATAM Airlines Group S.A.	20.0%	24.2%
M	Macys Inc	24.3%	27.6%
MAT	MATTEL INCCOM	21.3%	27.1%
MATX	Matson, Inc	25.5%	27.3%
MBI	MBIA INC	23.4%	33.8%
MCF	CONTANGO OIL & GAS COMPANY	36.7%	69.9%
MD	Mednax Inc	20.0%	23.7%
MDP	MEREDITH CORP	20.0%	24.7%
MDR	MCDERMOTT INTL INCCOM	27.2%	24.9%
MDSO	MEDIDATA SOLUTIONS INCCOM	20.7%	22.1%
MELI	MERCADOLIBRE INCCOM	25.5%	29.1%
MEOH	METHANEX CORP	20.8%	22.1%
MLCO	Melco Resorts & Entertainment Limited	21.9%	23.5%
MMLP	MARTIN MIDSTREAM PRTNRS L PUNIT L P INT	21.5%	24.1%
MNK	MALLINCKRODT PUB LTD COSHS	28.4%	37.1%
MNTA	MOMENTA PHARMACEUTICALS INCCOM	28.6%	31.9%
MRO	MARATHON OIL CORPCOM	31.0%	32.6%
MRVL	MARVELL TECHNOLOGY GROUP LTD	22.2%	24.5%
MSGN	MSG Networks Inc.	20.0%	23.8%
MT	ARCELORMITTALNY REGISTRY SH	27.7%	30.3%
MTDR	MATADOR RES COCOM	26.8%	28.7%
MTSI	MACOM Technology Solutions Holdings, Inc.	25.5%	31.7%
MTW	THE MAINTOWOC COMPANY, INC	27.3%	29.3%
MU	MICRON TECHNOLOGY INC	25.4%	27.4%
MUR	MURPHY OIL CORP	27.6%	32.1%
MYGN	MYRIAD GENETICS INCCOM	30.7%	32.8%
NAT	Nordic American Tankers Ltd	20.0%	22.5%
NAVI	NAVIENT CORPCOM	20.7%	22.7%
NBR	NABORS INDS INC	27.6%	31.8%
NE	Noble Corporation plc	30.0%	31.9%
NFX	NEWFIELD EXPL CO	22.3%	23.6%
NGL	NGL ENERGY PARTNERS LPCOM UNIT REPST	51.0%	55.0%
NKTR	NEKTAR THERAPEUTICS	20.0%	33.0%
NOK	NOKIA CORP	20.0%	26.1%
NOV	NATIONAL OILWELL VARCO INCCOM	20.0%	22.0%

NS	NuStar Energy LP	20.0%	27.1%
NSP	Insperty, Inc.	21.6%	23.3%
NTAP	NetApp Inc	20.0%	25.1%
NTES	NetEase, Inc. American Depositary Shares	22.0%	24.3%
NTP	Nam Tai Property Inc.	23.4%	35.6%
NTR	Nutrien Ltd.	20.0%	60.5%
NUAN	NUANCE COMMUNICATIONS INCCOM	20.0%	22.1%
NUGT	Direxion Daily Gold Miners Index Bull 3X Shares	68.1%	73.8%
NUS	NU SKIN ENTERPRISES INC	26.1%	22.1%
NVDA	NVIDIA CORP	28.0%	29.5%
NWL	Newell Brands Inc.	20.0%	28.1%
NXPI	NXP SEMICONDUCTORS N VCOM	21.8%	20.0%
OA	Orbital ATK, Inc.	24.4%	20.0%
OAS	Oasis Petroleum Inc.	40.6%	46.5%
OCLR	OCLARO INCCOM NEW	29.2%	35.1%
OCSL	Oaktree Specialty Lending Corporation	21.3%	25.4%
OII	OCEANEERING INTL INC	20.0%	25.8%
OMER	OMEROS CORPCOM	38.1%	45.2%
OMF	OneMain Holdings, Inc.	35.0%	37.4%
OPK	OPKO HEALTH INCCOM	24.8%	29.2%
OSK	OSHKOSH CORPCOM	21.3%	20.0%
OSTK	OVERSTOCK COM INC	43.2%	79.3%
OUT	OUTFRONT Media Inc	30.3%	20.0%
P	PANDORA MEDIA INC	36.5%	30.6%
PAAS	PAN AMERICAN SILVER CORP	26.9%	29.3%
PBF	PBF ENERGY INCCL A	22.1%	23.5%
PBI	PITNEY BOWES INC	23.1%	25.4%
PBR	PETROLEO BRASILEIRO SA PETRO	30.5%	33.7%
PBYI	PUMA BIOTECHNOLOGY INCCOM	50.0%	55.8%
PEI	PENNSYLVANIA RL ESTATE INV	20.0%	29.1%
PETS	PETMED EXPRESS INCCOM	29.3%	25.2%
PHH	PHH CORPCOM NEW	31.5%	29.6%
PLUS	EPLUS INCCOM	20.0%	26.6%
PNK	New Pinnacle Entertainment, Inc	57.5%	20.0%
PRAA	PRA Group, Inc.	30.3%	35.6%
PTEN	PATTERSON UTI ENERGY INCCOM	22.5%	24.6%
PWR	QUANTA SVCS INC	23.3%	20.0%
PYPL	PAYPAL HLDGS INCCOM	20.0%	21.1%
QRVO	Qorvo Inc	23.5%	22.3%
QVCA	Liberty Interactive Corporation QVC Group	20.9%	22.0%
RBS	ROYAL BK SCOTLAND GROUP PLCSP ADR REP SHS	27.5%	29.3%
RDC	Rowan Companies plc	24.9%	27.5%
RDY	DR REDDYS LABS LTD	24.3%	20.0%
RES	RPC INC	20.0%	21.1%
REV	REVLON INCCL A NEW	75.6%	31.7%
RGC	REGAL ENTMT GROUPCL A	20.0%	24.9%
RH	RH	44.8%	48.2%
RIG	Transocean Ltd	27.4%	31.0%

RIO	RIO TINTO PLCSPONSORED ADR	20.0%	22.4%
RIOT	Riot Blockchain, Inc.	20.0%	100.0%
RMBS	RAMBUS INC DELCOM	22.7%	20.0%
RRD	DONNELLEY R R & SONS COCOM	21.5%	25.7%
RRGB	RED ROBIN GOURMET BURGERS INCOM	25.1%	30.7%
S	Sprint Corporation	35.1%	37.6%
SAM	BOSTON BEER INC	21.6%	20.0%
SAN	BANCO SANTANDER CENT HISPANO	20.6%	21.7%
SBH	SALLY BEAUTY HLDGS INCCOM	20.9%	23.2%
SCG	SCANA CORP NEW	22.2%	20.0%
SDLP	SEADRILL PARTNERS LLCCOMUNIT REP LB	45.8%	49.0%
SEMG	SEMGROUP CORPCL A	39.3%	42.5%
SGMO	Sangamo Therapeutics, Inc.	48.5%	55.2%
SHLD	SEARS HLDGS CORPCOM	33.6%	38.2%
SIG	SIGNET JEWELERS LIMITEDSHS	21.5%	44.4%
SIL	GLOBAL X FDSSILVER MNR ETF	21.4%	22.5%
SIVB	SVB FINL GROUPCOM	20.0%	22.4%
SLM	SLM CORP	20.0%	22.7%
SM	SM Energy Company	46.4%	50.0%
SMCI	SUPER MICRO COMPUTER INCCOM	20.0%	33.4%
SN	SANCHEZ ENERGY CORPCOM	46.8%	49.7%
SNAP	SNAP INCCL A	40.4%	42.5%
SPLK	SPLUNK INCCOM	26.9%	31.7%
SPN	SUPERIOR ENERGY SVCS INCCOM	30.9%	34.0%
SQ	SQUARE INCCL A	20.0%	49.6%
SSRM	SSR Mining Inc.	31.5%	33.7%
SSW	SEASPAN CORPSHS	24.3%	25.9%
SSYS	STRATASYS INC	28.2%	32.1%
STAY	Extended Stay America Inc.	20.0%	21.2%
STM	STMICROELECTRONICS N V	20.0%	23.4%
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	43.3%	30.4%
SVU	SUPERVALU INC	28.3%	31.2%
SVXY	PROSHARES TR IISHT VIX ST TRM	20.0%	41.9%
SWN	SOUTHWESTERN ENERGY CO	36.2%	42.4%
SYNA	SYNAPTICS INCCOM	31.9%	34.7%
TAL	TAL ED GROUPADS REPSTG COM	20.0%	22.1%
TARO	TARO PHARMACEUTICAL INDS LTDSHS A	20.0%	23.5%
TCAP	TRIANGLE CAP CORPCOM	20.0%	24.7%
TCF	TCF FINL CORPCOM	20.0%	24.7%
TCP	TC PIPELINES LPUT COM LTD PRT	20.0%	25.6%
TCS	CONTAINER STORE GROUP INCCOM	47.4%	52.5%
TDC	TERADATA CORP DELCOM	21.3%	20.0%
TECK	Teck Resources LTD	39.0%	41.1%
TERP	TerraForm Power, Inc. Class A	59.6%	36.9%
TEVA	TEVA PHARMACEUTICAL INDS LTD	25.4%	36.6%
THC	TENET HEALTHCARE	40.3%	36.2%
THO	THOR INDS INC	20.0%	25.6%
THS	TREEHOUSE FOODS INCCOM	20.0%	33.2%

TIVO	TiVo Corporation	31.9%	29.9%
TLRD	Tailored Brands, Inc.	48.5%	45.6%
TPX	Tempur Sealy International Inc.	29.4%	32.0%
TREX	TREX INCCOM	20.0%	26.7%
TRGP	TARGA RES CORPCOM	37.2%	39.1%
TRIP	TRIPADVISOR INCCOM	26.6%	28.4%
TRN	TRINITY INDS INC	21.5%	26.3%
TSN	TYSON FOODS INC	29.8%	20.0%
TWTR	TWITTER INCCOM	32.9%	35.0%
UAA	UNDER ARMOUR INCCL A	28.0%	36.7%
ULTA	Ulta Beauty, Inc.	20.0%	24.5%
UNFI	UNITED NAT FOODS INC	25.5%	29.8%
UNIT	Uniti Group Inc.	34.3%	20.4%
UVXY	PROSHARES TR IIULT VIX ST TRM	70.0%	79.4%
VALE	Vale S.A.	31.3%	33.5%
VECO	VEECO INSTRS INC DEL	27.4%	29.2%
VEON	VEON Ltd.	24.3%	22.1%
VIAB	VIACOM INC NEWCL B	25.2%	28.7%
VICR	VICOR CORPCOM	21.4%	20.0%
VIIX	VelocityShares VIX Short-Term ETN	34.4%	20.0%
VIPS	VIPSHOP HLDGS LTDSPONSORED ADR	35.6%	30.3%
VIXY	PROSHARES TR IIVIX SHTRM FUT	34.7%	39.4%
VJET	VOXELJET AGADS	32.3%	37.5%
VRTX	VERTEX PHARMACEUTICALS INC	24.2%	22.8%
VSTO	VISTA OUTDOOR INCCOM	25.2%	35.4%
VXX	iPath S&P 500 VIX Short-Term Futures ETN	36.0%	20.0%
WBT	Welbilt, Inc.	58.7%	20.0%
WDAY	WORKDAY INCCL A	23.6%	29.4%
WDC	WESTERN DIGITAL CORP	23.1%	26.1%
WES	WESTERN GAS PARTNERS LPCOM UNIT LP IN	22.6%	27.2%
WFT	Weatherford International plc	38.0%	42.3%
WGO	WINNEBAGO INDS INC	22.3%	23.8%
WLL	WHITING PETE CORP NEWCOM	46.6%	53.3%
WSM	WILLIAMS SONOMA INC	20.0%	25.6%
WTW	WEIGHT WATCHERS INTL INC NEWCOM	60.8%	47.7%
WYNN	WYNN RESORTS LTDCOM	25.1%	28.5%
X	UNITED STATES STL CORP NEWCOM	40.1%	43.3%
XON	INTREXON CORPCOM	36.3%	50.0%
XPER	Xperi Corporation	20.0%	24.5%
ZBRA	ZEBRA TECHNOLOGIES CORP	23.9%	25.3%
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	100.0%	86.7%

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.