



**THE FOUNDATION
FOR SECURE
MARKETS**

#43844

TO: ALL CLEARING MEMBERS

DATE: OCTOBER 16, 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 Tuesday 10/23.

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		Current	Scan Range
Code	Name	Scan Range	Effective 10/23/2018
AAL	American Airlines Group Inc.	20.0	29.6
AAN	Aarons Inc	27.0	20.0
AAP	ADVANCED AUTO PARTS INCCOM	24.9	20.0
AAXN	Axon Enterprise, Inc.	32.8	24.3
ABC	AMERISOURCEBERGEN CORP	21.2	20.0
ABMD	ABIOMED INCCOM	31.0	20.0
ABX	BARRICK GOLD CORP	24.3	20.0
ACH	ALUMINUM CORP CHINA LTDSPON ADR H SHS	26.2	22.1
ACHC	ACADIA HEALTHCARE COMPANY INCOM	26.1	20.0
ACIA	ACACIA COMMUNICATIONS INCCOM	49.3	23.5
ADBE	Adobe Inc.	23.3	20.0
ADSK	AUTODESK INC	21.4	20.0
AEGN	Aegion Corp	23.2	20.0
AEM	Agnico Eagle Mines Limited	21.1	20.0
AEO	AMERICAN EAGLE OUTFITTERS NECOM	21.2	20.0
AFSI	AMTRUST FINANCIAL SERVICES ICOM	35.1	20.0
AGIO	AGIOS PHARMACEUTICALS INCCOM	33.7	24.0
AGM	FEDERAL AGRICULTURE CORP CLS C	20.0	22.8

AGX	ARGAN INCCOM	29.1	20.0
AI	ARLINGTON ASSET INVT CORPCL A NEW	20.0	26.5
AIR	AAR CORPCOM	21.9	20.0
AKAM	AKAMAI TECHNOLOGIES INCCOM	22.1	20.0
AKCA	AKCEA THERAPEUTICS INCCOM	61.2	35.7
AKRX	AKORN INCCOM	40.7	100.0
AKS	AK STL HLDG CORP	38.0	21.0
ALGN	ALIGN TECHNOLOGY INCCOM	24.0	20.0
ALK	ALASKA AIR GROUP INC	21.7	20.0
ALKS	Alkermes plc	32.2	20.0
ALNY	ALNYLAM PHARMACEUTICALS INCCOM	54.1	20.3
ALXN	ALEXION PHARMACEUTICALS INC	22.8	20.0
AMAG	AMAG Pharmaceuticals Inc	38.0	20.0
AMBA	AMBARELLA INCSHS	32.5	20.0
AMD	ADVANCED MICRO DEVICES INC	34.5	24.3
AMED	AMEDISYS INCCOM	24.2	20.0
AMN	AMN HEALTHCARE SERVICES INCCOM	26.1	20.0
AMWD	AMERICAN WOODMARK CORPCOM	26.9	20.0
ANET	ARISTA NETWORKS INCCOM	28.3	20.0
ANF	ABERCROMBIE & FITCH CO	38.9	20.0
ANGI	ANGI Homeservices Inc.	60.0	20.0
AOBC	American Outdoor Brands Corporation	24.6	20.0
APEI	AMERICAN PUBLIC EDUCATION INCOM	40.8	20.0
APOG	APOGEE ENTERPRISES INCCOM	23.0	20.0
ARCO	ARCOS DORADOS HOLDINGS INC	22.9	20.0
ARNC	Arconic Inc.	27.3	20.0
ARRS	ARRIS International plc	22.0	20.0
ASTE	ASTEC INDS INC	37.4	20.0
ATGE	Adtalem Global Education Inc.	21.9	20.0
ATHN	ATHENAHEALTH INCCOM	30.0	20.0
ATI	ALLEGHENY TECHNOLOGIES INC	29.0	20.0
AU	ANGLOGOLD ASHANTI LTD	22.1	20.0
AVP	AVON PRODS INC	30.6	20.0
AX	Axos Financial, Inc.	21.1	20.0
AYI	ACUITY BRANDS INCCOM	24.3	22.3
BAH	BOOZ ALLEN HAMILTON HLDG CORCL A	25.5	20.0
BAK	BRASKEM S ASP ADR PFD A	60.0	23.2
BB	BlackBerry Limited	26.5	20.0
BBBY	BED BATH & BEYOND INC	28.9	20.0
BBD	BANCO BRADESCO S ASP ADR PFD NEW	57.8	20.0
BBY	BEST BUY INC	23.3	20.0
BGFV	BIG 5 SPORTING GOODS CORPCOM	27.2	20.1
BHC	Bausch Health Companies Inc.	46.8	20.0
BHF	BRIGHTHOUSE FINL INCCOM	58.7	20.0
BKD	BROOKDALE SR LIVING INCCOM	32.0	20.0
BKE	BUCKLE INC	21.7	20.0
BKEP	BLUEKNIGHT ENERGY PARTNERS LCOM UNIT	20.0	23.5
BKI	BLACK KNIGHT INCCOM	61.2	20.0

BKS	BARNES & NOBLES INC	28.0	21.7
BLUE	BLUEBIRD BIO INCCOM	34.6	24.6
BPI	BRIDGEPOINT ED INCCOM	100.0	20.0
BRFS	BRF S.A.	25.0	20.0
BSBR	BANCO SANTANDER BRASIL S AADS REP 1 UNIT	24.3	20.0
BVN	COMPANIA DE MINAS BUENAVENTUSPONSORED ADR	21.7	20.0
BZH	BEAZER HOMES USA INC	28.0	22.8
CAR	Avis Budget Group Inc	29.5	25.1
CARA	CARA THERAPEUTICS INCCOM	56.1	27.7
CBD	Companhia Brasileira de Distribuicao	60.3	22.5
CBL	CBL & ASSOC PPTYS INCCOM	28.3	20.0
CBPO	China Biologic Products Holdings, Inc.	26.3	20.0
CCJ	CAMECO CORP	25.4	20.0
CCO	CLEAR CHANNEL OUTDOOR HLDGSCL A	30.0	20.3
CDE	Coeur Mining Inc.	32.2	21.5
CENX	Century Aluminum Co.	36.2	27.8
CF	CF INDS HLDGS INCCOM	21.1	20.0
CGBD	TCG BDC INCCOM	60.3	20.0
CGNX	COGNEX CORPCOM	60.1	22.2
CHK	CHESAPEAKE ENERGY CORP	33.0	20.0
CHS	CHICOS FAS INCCOM	27.1	20.0
CIA	CITIZENS INC	24.2	20.0
CIB	BANCOLOMBIA S A	63.9	23.1
CLF	Cleveland-Cliffs Inc.	34.4	23.6
CLGX	CoreLogic Inc	21.4	20.0
CLMT	CALUMET SPECIALTY PRODS PTNRUT LTD PARTNER	29.5	20.0
CLR	CONTINENTAL RESOURCES INCCOM	22.6	20.0
CMC	COMMERCIAL METALS COCOM	24.2	20.0
CMG	Chipotle Mexican Grill Inc	25.9	20.0
CMPR	Cimpress N.V.	21.6	20.0
CNC	CENTENE CORP	22.0	20.0
CNO	CNO Financial Group, Inc	20.0	24.9
CNSL	CONSOLIDATED COMM HLDGS INCCOM	21.4	20.0
CNX	CNX Resources Corporation	21.3	20.0
COMM	COMMSCOPE HLDG CO INCCOM	25.8	20.0
CPB	CAMPBELL SOUP CO	21.2	20.0
CREE	CREE INC	25.4	20.0
CROX	CROCS INCCOM	30.3	22.3
CRR	CARBO CERAMICS INCCOM	46.3	20.1
CRS	CARPENTER TECHNOLOGY CORP	22.4	20.0
CRUS	CIRRUS LOGIC INCCOM	22.5	20.0
CRZO	CARRIZO OIL & CO INC	32.8	20.0
CSIQ	CANADIAN SOLAR INCCOM	28.0	23.6
CTL	CenturyLink Inc	23.0	20.0
CVI	CVR ENERGY INCCOM	29.6	20.0
CXW	CoreCivic, Inc.	36.9	20.0
CYH	COMMUNITY HEALTH SYS INC NEW	59.8	23.6
CZR	CAESARS ENTMT CORPCOM	28.3	23.7

DATA	TABLEAU SOFTWARE INCCL A	26.2	20.0
DB	DEUTSCHE BANK AGNAMEN AKT	22.6	20.0
DDD	3-D SYS CORP DELCOM NEW	46.2	22.7
DDS	DILLARDS INC	28.9	20.0
DE	DEERE & CO	23.5	20.0
DECK	DECKERS OUTDOOR CORP	23.5	20.0
DF	DEAN FOODS CO NEWCOM	25.9	20.0
DHI	D R HORTON INC	23.3	20.0
DHT	DHT Holdings, Inc.	24.2	20.0
DIN	Dine Brands Global, Inc.	24.4	20.0
DK	DELEK US HLDGS INCCOM	21.1	20.0
DKS	DICKS SPORTING GOODS INCCOM	31.1	20.0
DLB	DOLBY LABORATORIES INCCOM	21.5	20.0
DM	Dominion Energy midstream Partners, LP	23.9	20.0
DNOW	NOW INCCOM	26.6	20.0
DNR	DENBURY RES INC	47.4	21.7
DO	DIAMOND OFFSHORE DRILLING IN	26.0	20.0
DSW	DSW INCCL A	22.9	21.4
DSX	Diana Shipping Inc.	33.2	20.0
DUST	Direxion Daily Gold Miners Index Bear 3X Shares	55.8	45.0
DVN	DEVON ENERGY CORP NEW	21.9	20.0
DXCM	DEXCOM INCCOM	34.7	20.0
DY	DYCOM INDS INCCOM	31.6	20.0
EBIX	EBIX INCCOM NEW	20.0	34.8
ECA	ENCANA CORPCOM	22.5	20.0
ECPG	Encore Capital Group, Inc.	26.2	20.0
EDU	NEW ORIENTAL ED & TECH GRP ISPON ADR	23.2	21.8
EEFT	EURONET WORLDWIDE, INC	31.0	20.0
EEP	ENBRIDGE ENERGY PARTNERS L P	24.9	20.0
ENDP	Endo International plc	36.7	20.0
EPE	EP ENERGY CORPCL A	45.4	27.2
EQT	EQT Corporation	21.5	20.0
ERF	Enerplus Corporation	23.0	20.0
ERJ	Embraer S.A.	23.7	20.0
ESPR	ESPERION THERAPEUTICS INC NECOM	57.5	29.5
ESV	Ensco PLC	29.7	20.0
ETM	ENTERCOM COMMUNICATIONS CORP	23.5	20.7
EVHC	Envision Healthcare Corporation	30.6	20.0
EW	EDWARDS LIFESCIENCES CORP	21.4	20.0
EXAS	EXACT SCIENCES CORP	35.2	24.7
EXPE	Expedia Group, Inc.	25.9	20.0
FB	FACEBOOK INCCL A	58.5	20.0
FCX	Freeport-McMoRan Inc.	25.0	20.0
FEYE	FIREEYE INCCOM	24.7	20.0
FI	FRANKS INTL N VCOM	21.6	20.0
FIT	FITBIT INCCL A	38.9	20.7
FIVE	FIVE BELOW INCCOM	21.2	20.0
FIX	COMFORT SYS USA INCCOM	21.3	20.0

FL	FOOT LOCKER INCCOM	32.0	20.0
FLIC	FIRST LONG IS CORPCOM	24.7	20.0
FLR	FLUOR CORP NEW	21.8	20.0
FLXN	FLEXION THERAPEUTICS INCCOM	35.1	22.3
FMX	Fomento Economico Mexicano, S.A.B. de C.V.	62.5	20.0
FNSR	FINISAR	29.3	20.9
FOSL	Fossil Group, Inc.	57.1	23.8
FRAN	FRANCESCAS HLDGS CORPCOM	33.4	20.0
FSLR	FIRST SOLAR INCCOM	32.3	20.0
FTI	TechnipFMC plc	61.3	20.0
FTR	Frontier Communications Corp.	55.0	20.0
FXP	ProShares UltraShort FTSE China 50	22.0	20.0
GCI	Gannett Co Inc	26.1	20.0
GDXJ	VanEck Vectors Junior Gold Miners ETF	22.9	20.0
GEO	GEO GROUP INCCOM	36.2	20.0
GERN	GERON CORP	20.0	59.7
GES	GUESS INCCOM	36.6	20.0
GGB	GERDAU S A	61.9	20.0
GHDX	GENOMIC HEALTH INCCOM	32.5	20.0
GHL	GREENHILL & CO INCCOM	21.8	20.0
GLNG	GOLAR LNG LTD BERMUDASHS	25.7	20.0
GLW	CORNING INCCOM	24.9	20.0
GME	Gamestop Corp CL A (Holding Company)	24.1	20.0
GNC	GNC HLDGS INC	55.2	23.0
GOGO	GOGO INCCOM	37.3	20.5
GPOR	GULFPORT ENERGY CORP	24.6	20.0
GPRO	GOPRO INCCL A	35.1	21.2
GPS	GAP INC DEL	23.3	20.0
GRPN	Groupon Inc	31.3	22.3
GRUB	GRUBHUB INCCOM	36.7	20.0
GSM	Ferroglobe PLC	32.0	20.0
GSVC	GSV CAP CORPCOM	27.6	20.0
GT	GOODYEAR TIRE & RUBR CO	22.6	20.0
GWV	GRAINGER W W INCCOM	22.6	20.0
HAIN	HAIN CELESTIAL GROUP INCCOM	23.6	20.0
HALO	HALOZYME THERAPEUTICS INCCOM	33.7	21.6
HAS	HASBRO INC	23.3	20.0
HCA	HCA Healthcare, Inc.	22.3	20.0
HCLP	HI-CRUSH PARTNERS LPCOM UNIT LTD	36.8	20.5
HIG	HARTFORD FINL SVCS GROUP INCCOM	20.0	22.8
HL	HECLA MNG COCOM	28.6	20.2
HOS	HORNBECK OFFSHORE SVCS INC NCOM	56.6	20.2
HRB	BLOCK H & R INCCOM	24.2	20.0
HRI	Herc Holdings Inc.	24.3	20.0
HRS	HARRIS CORP DEL	26.5	20.0
HTZ	Hertz Global Holdings, Inc.	47.1	23.2
HURN	HURON CONSULTING GROUP INCCOM	21.4	20.0
HZNP	Horizon Pharma plc	36.9	23.6

IAC	IAC INTERACTIVECORPCOM	22.8	20.0
ICPT	INTERCEPT PHARMACEUTICALS INCOM	38.0	32.5
IGT	International Game Technology PLC	21.5	20.0
IIVI	II VI INCCOM	33.5	23.8
ILMN	ILLUMINA INC	49.7	20.0
IMAX	IMAX CORP	22.1	20.0
INCY	INCYTE CORPCOM	25.0	20.0
INFN	INFINERA CORPORATIONCOM	39.1	20.1
INOV	INOVALON HLDGS INCCOM CL A	34.1	20.0
INSY	INSYS THERAPEUTICS INC NEWCOM NEW	43.9	30.9
INT	WORLD FUEL SVCS CORPCOM	65.0	20.0
INTC	INTEL CORP	23.1	20.0
INVA	Innoviva, Inc.	22.3	20.0
IONS	Ionis Pharmaceuticals, Inc.	32.4	20.1
IPGP	IPG PHOTONICS CORPCOM	100.0	24.3
IPHI	INPHI CORPCOM	28.2	20.0
IRBT	IROBOT CORPCOM	39.2	27.9
IRTC	IRHYTHM TECHNOLOGIES INCCOM	25.0	20.0
ITUB	Itau Unibanco Holding SA	60.4	20.0
IVC	INVACARE CORP	30.2	20.0
JAKK	JAKKS PAC INC	39.2	20.0
JAZZ	Jazz Pharmaceuticals Plc.	20.0	27.3
JCP	PENNEY J C INC	31.3	20.0
JDST	DIREXION SHS ETF TRDLY JR GMNR BEAR	72.3	45.0
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	26.5	22.6
JNPR	JUNIPER NETWORKS INC	23.8	20.0
JNUG	DIREXION SHS ETF TRDLY JR GL MNR 3X	71.4	45.0
JWN	NORDSTROM INC	22.2	20.0
KBR	KBR INCCOM	26.4	20.0
KDP	Keurig Dr Pepper Inc.	61.5	23.3
KERX	KERYX BIOPHARMACEUTICALS INCCOM	33.9	37.1
KLAC	KLA-TENCOR CORPCOM	29.4	20.0
KNDI	Kandi Technologies Group, Inc	47.3	34.9
KNX	Knight-Swift Transportation Holdings Inc.	26.3	20.0
KORS	MICHAEL KORS HLDGS LTDSHS	23.5	20.0
KOS	KOSMOS ENERGY LTD	27.0	20.0
KR	KROGER CO	22.6	20.0
KRO	KRONOS WORLDWIDE INC	26.5	20.0
KSS	KOHL'S CORP	23.6	20.0
LAD	LITHIA MTRS INC	28.8	21.0
LB	L Brands, Inc.	28.6	20.0
LC	LENDINGCLUB CORPCOM	38.7	20.0
LE	LANDS END INC NEWCOM	38.5	20.0
LGND	LIGAND PHARMACEUTICALS INCCOM NEW	20.0	21.1
LITE	LUMENTUM HLDGS INCCOM	31.8	20.0
LKM	Link Motion Inc.	63.2	30.5
LN	LINE CORPSPONSORED ADR	23.9	20.0
LNG	CHENIERE ENERGY INCCOM NEW	20.0	22.7

LPI	Laredo Petroleum Inc	30.8	20.0
LPNT	LifePoint Health, Inc.	46.3	20.0
LQDT	LIQUIDITY SERVICES INC	33.4	20.0
LULU	LULULEMON ATHLETICA INCCOM	25.7	20.0
M	Macys Inc	29.1	20.0
MAT	MATTEL INCCOM	29.7	20.0
MATX	Matson, Inc	28.9	20.0
MBI	MBIA INC	33.0	22.3
MCF	CONTANGO OIL & GAS COMPANY	45.0	23.9
MCK	MCKESSON CORP	21.2	20.0
MCY	MERCURY GENL CORP NEW	34.8	20.0
MDCO	MEDICINES COCOM	26.0	20.0
MDR	MCDERMOTT INTL INCCOM	24.4	20.0
MDSO	MEDIDATA SOLUTIONS INCCOM	30.5	20.0
MDXG	MIMEDX GROUP INCCOM	87.5	23.4
MED	MEDIFAST INC	32.6	20.0
MELI	MERCADOLIBRE INCCOM	26.3	20.0
MHK	MOHAWK INDS INC	41.7	20.0
MIC	Macquarie Infrastructure Corporation	29.2	20.2
MLCO	Melco Resorts & Entertainment Limited	21.1	20.0
MNK	MALLINCKRODT PUB LTD COSHS	37.0	21.9
MNTA	MOMENTA PHARMACEUTICALS INCCOM	32.3	20.5
MOH	MOLINA HEALTHCARE INCCOM	25.6	20.0
MRO	MARATHON OIL CORPCOM	26.5	20.0
MSTR	MICROSTRATEGY INCCL A NEW	25.5	20.0
MT	ARCELORMITTALNY REGISTRY SH	21.2	20.0
MTDR	MATADOR RES COCOM	24.1	20.0
MTSI	MACOM Technology Solutions Holdings, Inc.	43.4	23.6
MTW	THE MAINTOWOC COMPANY, INC	28.6	20.0
MU	MICRON TECHNOLOGY INC	23.5	20.0
MUR	MURPHY OIL CORP	22.4	20.0
MYGN	MYRIAD GENETICS INCCOM	36.8	20.0
NAT	Nordic American Tankers Ltd	40.0	20.0
NBR	NABORS INDS INC	25.9	20.0
NCR	NCR CORP NEWCOM	23.2	20.0
NE	Noble Corporation plc	30.1	20.0
NFLX	NETFLIX INCCOM	26.8	20.0
NFX	NEWFIELD EXPL CO	23.2	20.0
NG	NOVAGOLD RES INCCOM NEW	29.5	24.6
NGL	NGL ENERGY PARTNERS LPCOM UNIT REPST	30.6	20.0
NK	NANTKWEST INCCOM	37.8	26.4
NKTR	NEKTAR THERAPEUTICS	51.0	21.8
NL	NL Industries, Inc.	46.1	20.0
NLNK	NEWLINK GENETICS CORPCOM	68.3	27.1
NLSN	Nielsen Holdings plc	86.9	20.0
NOK	NOKIA CORP	24.0	20.0
NOV	NATIONAL OILWELL VARCO INCCOM	23.4	20.0
NRG	NRG ENERGY INCCOM NEW	22.6	20.0

NSP	Insperity, Inc.	21.6	20.0
NTCT	NETSCOUT SYS INC	23.0	20.0
NTES	NetEase, Inc. American Depositary Shares	22.3	20.0
NTP	Nam Tai Property Inc.	23.3	20.0
NTRI	NUTRI SYS INC NEWCOM	29.5	20.0
NUGT	Direxion Daily Gold Miners Index Bull 3X Shares	56.1	45.0
NVDA	NVIDIA CORP	30.5	20.0
NWL	Newell Brands Inc.	26.3	20.0
NXPI	NXP SEMICONDUCTORS N VCOM	26.1	20.0
NXST	Nexstar Media Group, Inc.	20.0	23.0
OAS	Oasis Petroleum Inc.	35.6	20.0
OCLR	OCLARO INCCOM NEW	42.0	28.8
ODP	OFFICE DEPOT INC	35.4	23.7
OLED	UNIVERSAL DISPLAY CORPCOM	36.1	20.5
OMER	OMEROS CORPCOM	55.4	29.0
OMF	OneMain Holdings, Inc.	36.9	20.0
OPK	OPKO HEALTH INCCOM	46.0	29.6
OSTK	OVERSTOCK COM INC	48.4	20.4
P	PANDORA MEDIA INC	37.8	21.2
PAAS	PAN AMERICAN SILVER CORP	25.1	20.0
PAH	PLATFORM SPECIALTY PRODS CORCOM	21.1	20.0
PANW	Palo Alto Networks Inc.	24.5	20.0
PBF	PBF ENERGY INCCL A	21.6	20.0
PBI	PITNEY BOWES INC	28.2	20.0
PBR	PETROLEO BRASILEIRO SA PETRO	28.1	20.1
PBRA	PETROLEO BRASILEIRO SA PETROSP ADR NON VTG	62.1	22.7
PBYI	PUMA BIOTECHNOLOGY INCCOM	55.6	37.6
PDCO	Patterson Cos. Inc.	23.4	20.0
PETS	PETMED EXPRESS INCCOM	39.7	20.0
PHH	PHH CORPCOM NEW	21.7	20.0
PIR	PIER 1 IMPORTS INC	44.5	32.1
PLCE	Childrens Place, Inc. (The)	21.5	20.0
PLUS	EPLUS INCCOM	22.0	20.0
PPG	PPG INDS INC	20.0	21.1
PRAA	PRA Group, Inc.	26.9	20.0
PRGO	Perrigo Company plc (NEW)	22.7	20.0
PTCT	PTC THERAPEUTICS INCCOM	72.8	37.6
PTEN	PATTERSON UTI ENERGY INCCOM	22.5	20.0
QCOM	QUALCOMM INC	26.2	20.0
QEP	QEP RES INCCOM	32.5	20.0
QLD	ProShares Ultra QQQ	20.0	22.2
QRTEA	Qurate Retail, Inc. Series A	23.4	20.0
QRVO	Qorvo Inc	20.0	25.4
RBS	ROYAL BK SCOTLAND GROUP PLCSP ADR REP SHS	20.0	21.6
RDC	Rowan Companies plc	24.3	20.0
RDN	RADIAN GROUP	22.3	26.1
RES	RPC INC	21.9	20.0
REV	REVLON INCCL A NEW	43.9	33.0

RGR	STURM RUGER & CO INC	25.3	20.0
RH	RH	47.9	20.0
RIG	Transocean Ltd	24.6	20.0
RIOT	Riot Blockchain, Inc.	100.0	62.0
RMTI	Rockwell Medical, Inc.	33.9	24.8
ROKU	ROKU INCCOM CL A	72.0	34.0
RRC	RANGE RES CORP	21.3	20.0
RRD	DONNELLEY R R & SONS COCOM	27.6	20.0
RRGB	RED ROBIN GOURMET BURGERS INCOM	31.4	20.0
RYAM	RAYONIER ADVANCED MATLS INCCOM	30.5	21.0
S	Sprint Corporation	28.6	20.0
SA	SEABRIDGE GOLD INCCOM	25.2	20.0
SABR	SABRE CORPCOM	25.4	20.0
SAM	BOSTON BEER INC	26.8	20.0
SAVE	SPIRIT AIRLS INC	21.5	20.0
SBS	COMPANHIA DE SANEAMENTO BASISPONSORED ADR	21.1	20.0
SCG	SCANA CORP NEW	22.6	20.0
SDLP	SEADRILL PARTNERS LLCCOMUNIT REP LB	33.5	20.0
SFM	SPROUTS FMRS MKT INCCOM	22.8	20.0
SFUN	Fang Holdings Limited	32.7	20.0
SGEN	SEATTLE GENETICS INCCOM	25.0	20.0
SGMO	Sangamo Therapeutics, Inc.	47.5	27.6
SHAK	SHAKE SHACK INCCL A	21.9	20.0
SHLD	SEARS HLDGS CORPCOM	42.6	55.7
SIG	SIGNET JEWELERS LIMITEDSHS	39.2	20.0
SIGM	SIGMA DESIGNS INCCOM	30.8	45.1
SINA	SINA CORPORD	24.7	20.0
SKX	Skechers USA INC CL A	52.2	20.0
SLCA	U S SILICA HLDGS INCCOM	27.4	20.0
SM	SM Energy Company	32.9	20.0
SMCI	SUPER MICRO COMPUTER INCCOM	24.3	100.0
SN	SANCHEZ ENERGY CORPCOM	40.8	25.3
SNAP	SNAP INCCL A	48.4	23.0
SNBR	Sleep Number Corporation	28.3	25.4
SODA	SODASTREAM INTERNATIONAL LTDUSD SHS	22.4	20.0
SONO	SONOS INCCOM	20.0	23.3
SPB	Spectrum Brands Holdings, Inc.	35.2	20.0
SPLK	SPLUNK INCCOM	21.9	20.0
SPN	SUPERIOR ENERGY SVCS INCCOM	30.9	20.0
SPWR	SunPower Corporation	39.4	23.6
SQ	SQUARE INCCL A	26.2	22.5
SRC	Spirit Realty Capital Inc.	21.1	20.0
SRPT	SAREPTA THERAPEUTICS INCCOM	53.1	39.9
SSRM	SSR Mining Inc.	32.7	20.0
SSW	SEASPAN CORPSHS	29.0	20.0
SSYS	STRATASYS INC	27.4	20.0
STRA	Strategic Education, Inc.	21.4	20.0
STX	SEAGATE TECH PLC (IRL)	26.9	20.0

SUN	Sunoco LP	21.3	20.0
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	30.4	21.3
SVU	SUPERVALU INC	42.9	20.0
SVXY	PROSHARES TR IISHT VIX ST TRM	100.0	32.4
SWIR	SIERRA WIRELESS INCCOM	33.6	20.0
SWN	SOUTHWESTERN ENERGY CO	24.5	20.0
SYF	SYNCHRONY FINLCOM	21.7	20.0
SYMC	SYMANTEC CORP	26.3	20.0
SYNA	SYNAPTICS INCCOM	33.8	20.0
SYF	SYSCO CORP	24.7	20.0
TAHO	TAHOE RES INCCOM	43.4	20.0
TAL	TAL ED GROUPADS REPSTG COM	32.2	20.0
TCP	TC PIPELINES LPUT COM LTD PRT	49.5	20.0
TCS	CONTAINER STORE GROUP INCCOM	43.3	22.1
TDC	TERADATA CORP DELCOM	25.4	20.0
TECK	Teck Resources LTD	22.9	20.1
TER	TERADYNE INCCOM	23.3	20.0
TERP	TerraForm Power, Inc. Class A	23.9	20.0
TEVA	TEVA PHARMACEUTICAL INDS LTD	34.4	20.0
TGI	TRIUMPH GROUP INC NEWCOM	29.0	20.0
THC	TENET HEALTHCARE	41.2	20.0
THO	THOR INDS INC	25.6	20.0
THS	TREEHOUSE FOODS INCCOM	31.3	20.0
TIVO	TiVo Corporation	25.8	20.0
TK	TEEKAY CORPORATIONCOM	32.0	20.0
TKR	TIMKEN CO	21.8	20.0
TLK	P T TELEKOMUNIKASI INDONESIA SPONSORED ADR	30.6	20.0
TLRD	Tailored Brands, Inc.	46.2	20.0
TLRY	TILRAY INCCOM CL 2	20.0	23.4
TNA	Direxion Daily Small Cap Bull 3X Shares	48.6	30.0
TPX	Tempur Sealy International Inc.	33.5	20.0
TRCO	TRIBUNE MEDIA COCL A	38.6	20.0
TREX	TREX INCCOM	49.5	20.0
TRIP	TRIPADVISOR INCCOM	30.3	20.5
TRTN	Triton International Limited	33.7	20.0
TSLA	Tesla, Inc.	23.4	26.3
TSN	TYSON FOODS INC	25.6	20.0
TSRO	TESARO INCCOM	34.2	23.0
TTM	TATA MTRS LTD SPONSORED ADR	21.0	26.4
TTWO	TAKE-TWO INTERACTIVE SOFTWARE	22.9	20.0
TUP	TUPPERWARE BRANDS CORPCOM	44.0	20.0
TWM	ProShares UltraShort Russell2000	30.4	20.0
TWTR	TWITTER INCCOM	82.0	20.0
TZA	Direxion Daily Small Cap Bear 3X Shares	43.5	30.0
TZOO	Travelzoo	80.1	20.9
UA	UNDER ARMOUR INCCL C	33.2	20.0
UAA	UNDER ARMOUR INCCL A	34.1	20.0
UBNT	UBIQUITI NETWORKS INCCOM	28.8	20.0

UGP	ULTRAPAR PARTICIPACOES S ASP ADR REP PFD	27.9	20.0
UIS	UNISYS CORPCOM	32.3	25.0
UNFI	UNITED NAT FOODS INC	24.1	20.0
UNIT	Uniti Group Inc.	26.6	20.0
URBN	URBAN OUTFITTERS INCCOM	24.9	20.0
USM	U.S. CELLULAR	22.3	20.0
UTHR	UNITED THERAPEUTICS CORP DEL	24.2	20.0
UVV	UNIVERSAL CORP VA	33.3	20.1
UVXY	PROSHARES TR IIULT VIX ST TRM	84.9	93.8
UWM	ProShares Ultra Russell2000	31.8	20.0
VALE	Vale S.A.	21.8	20.0
VC	VISTEON CORPCOM NEW	20.0	21.9
VECO	VEECO INSTRS INC DEL	35.3	20.0
VEEV	VEEVA SYS INCCL A COM	24.5	20.0
VEON	VEON Ltd.	25.4	20.0
VICR	VICOR CORPCOM	33.5	24.8
VIIX	VelocityShares VIX Short-Term ETN	42.2	53.4
VIPS	VIPSHOP HLDGS LTDSPPONSORED ADR	37.6	20.6
VIV	Telefonica Brasil S.A.	61.3	20.0
VIXY	PROSHARES TR IIVIX SHTRM FUT	42.6	51.2
VJET	VOXELJET AGADS	40.0	23.6
VRTX	VERTEX PHARMACEUTICALS INC	26.5	20.0
VSTO	VISTA OUTDOOR INCCOM	33.7	20.0
VXX	iPath S&P 500 VIX Short-Term Futures ETN	41.3	50.4
WB	WEIBO CORPSPONSORED ADR	30.7	21.6
WCG	WELLCARE HEALTH PLANS INCCOM	23.6	20.0
WFT	Weatherford International plc	37.2	20.0
WGO	WINNEBAGO INDS INC	27.5	20.0
WH	WYNDHAM HOTELS & RESORTS INCCOM	61.2	22.7
WIN	Windstream Holdings, Inc.	65.0	21.9
WLL	WHITING PETE CORP NEWCOM	38.6	20.0
WPM	Wheaton Precious Metals Corporation	24.9	20.0
WPX	WPX ENERGY INCCOM	27.5	20.0
WTW	WEIGHT WATCHERS INTL INC NEWCOM	39.9	22.6
WUBA	58 COM INCSPON ADR REP A	29.9	20.0
WYNN	WYNN RESORTS LTDCOM	24.1	20.0
X	UNITED STATES STL CORP NEWCOM	35.9	20.0
XLNX	XILINX INC	21.8	20.0
XON	INTREXON CORPCOM	42.3	24.1
XONE	EXONE COCOM	28.1	25.5
XPER	Xperi Corporation	29.2	20.0
XPO	XPO LOGISTICS INCCOM	21.3	20.0
YELP	YELP Inc	28.9	24.1
YRCW	YRC Worldwide Inc	41.9	44.0
YUMC	YUM CHINA HLDGS INCCOM	39.6	20.0
ZBRA	ZEBRA TECHNOLOGIES CORP	21.5	20.0
ZIOP	ZIOPHARM ONCOLOGY INCCOM	34.6	29.4
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	71.7	44.3

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.