



TO: ALL CLEARING MEMBERS

DATE: December 17, 2018

SUBJECT: Customer Margins for OneChicago Futures

Each month 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 Wednesday 12/26.

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/>, or contact pricingandmargins@theocc.com.

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

Commodity Code	Name	Current Scan Range	Scan Range Effective 12/26/2018
AAXN	Axon Enterprise, Inc.	35.6	20.0
ACIA	ACACIA COMMUNICATIONS INCCOM	33.6	22.5
AGIO	AGIOS PHARMACEUTICALS INCCOM	24.0	28.6
AI	ARLINGTON ASSET INVT CORPCL A NEW	24.2	20.1
AKBA	AKEBIA THERAPEUTICS INCCOM	20.0	22.8
AKRX	AKORN INCCOM	75.4	58.3
ALGN	ALIGN TECHNOLOGY INCCOM	34.2	20.3
ALNY	ALNYLAM PHARMACEUTICALS INCCOM	28.4	21.7
AMAG	AMAG Pharmaceuticals Inc	22.7	20.0
AMBA	AMBARELLA INCSHS	20.0	22.4
AMD	ADVANCED MICRO DEVICES INC	22.5	20.5
APEI	AMERICAN PUBLIC EDUCATION INCOM	22.6	20.0
APU	AMERIGAS PARTNERS L PUNIT L P INT	20.0	24.4
ARMK	Aramark	20.0	24.5
ASTE	ASTEC INDS INC	31.3	20.0
BAK	BRASKEM S ASP ADR PFD A	24.8	23.5
BIG	BIG LOTS INCCOM	20.0	21.4
BWXT	BWX Technologies, Inc.	55.5	20.0

BYD	BOYD GAMING CORP	22.1	20.0
CAR	Avis Budget Group Inc	25.1	22.6
CARA	CARA THERAPEUTICS INCCOM	25.9	33.0
CDE	Coeur Mining Inc.	21.5	20.0
CENX	Century Aluminum Co.	32.6	26.1
CHK	CHESAPEAKE ENERGY CORP	25.9	22.2
CHS	CHICOS FAS INCCOM	20.0	51.3
CNO	CNO Financial Group, Inc	24.9	22.3
COMM	COMMSCOPE HLDG CO INCCOM	67.8	20.0
CROX	CROCS INCCOM	38.1	22.9
CSIQ	CANADIAN SOLAR INCCOM	23.6	22.3
CTRP	CTRIP COM INTL LTDADR	31.5	21.9
CYH	COMMUNITY HEALTH SYS INC NEW	23.6	21.1
DDD	3-D SYS CORP DELCOM NEW	34.2	22.6
DF	DEAN FOODS CO NEWCOM	52.6	20.0
DNR	DENBURY RES INC	40.3	30.8
DXC	DXC TECHNOLOGY COCOM	36.1	20.0
ECA	ENCANA CORPCOM	21.3	20.0
ENDP	Endo International plc	29.8	20.7
EQT	EQT Corporation	22.6	20.0
ESPR	ESPERION THERAPEUTICS INC NECOM	31.3	29.7
ESV	Ensco PLC	20.0	25.4
ETM	ENTERCOM COMMUNICATIONS CORP	24.4	20.0
EXAS	EXACT SCIENCES CORP	22.7	24.6
FGP	FERRELLGAS PARTNERS L.P.UNIT LTD PART	20.0	100.0
FIT	FITBIT INCCCL A	22.4	21.0
FLEX	Flex Ltd.	59.2	20.0
FLXN	FLEXION THERAPEUTICS INCCOM	33.7	23.1
FOSL	Fossil Group, Inc.	31.1	24.1
FRAN	FRANCESCAS HLDGS CORPCOM	20.0	56.2
FRO	Frontline Ltd Bermuda	22.4	23.6
FTR	Frontier Communications Corp.	44.3	29.6
GHDX	GENOMIC HEALTH INCCOM	26.2	20.0
GNW	Genworth Financial, Inc. (Holding Company)	28.0	21.0
GOGO	GOGO INCCOM	30.8	26.2
GPRO	GOPRO INCCCL A	38.0	20.0
GSM	Ferroglobe PLC	20.0	50.3
HAIN	HAIN CELESTIAL GROUP INCCOM	33.7	20.0
HOS	HORNBECK OFFSHORE SVCS INC NCOM	26.7	33.3
INFN	INFINERA CORPORATIONCOM	43.8	20.0
INOV	INOVALON HLDGS INCCOM CL A	20.0	22.3
INSY	INSYS THERAPEUTICS INC NEWCOM NEW	32.9	30.8
IVC	INVACARE CORP	49.0	20.0
JAZZ	Jazz Pharmaceuticals Plc.	27.3	25.2
JCP	PENNEY J C INC	20.0	22.0
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	27.7	22.0
KDP	Keurig Dr Pepper Inc.	25.2	23.6
KNDI	Kandi Technologies Group, Inc	30.7	26.9

KORS	MICHAEL KORS HLDGS LTDSHS	25.7	20.0
KOS	KOSMOS ENERGY LTD	20.0	24.1
KRO	KRONOS WORLDWIDE INC	30.4	21.1
LPI	Laredo Petroleum Inc	20.0	24.1
MCF	CONTANGO OIL & GAS COMPANY	20.5	24.7
MDCO	MEDICINES COCOM	20.0	27.9
MDR	MCDERMOTT INTL INCCOM	66.9	35.0
MDRX	Allscripts Healthcare Solutions, Inc.	33.4	20.0
MDXG	MIMEDX GROUP INCCOM	56.7	100.0
MED	MEDIFAST INC	40.0	27.7
MHK	MOHAWK INDS INC	33.4	20.0
MLCO	Melco Resorts & Entertainment Limited	22.8	20.0
MTN	VAIL RESORTS INC	20.0	31.9
NAT	Nordic American Tankers Ltd	23.0	21.8
NBR	NABORS INDS INC	20.0	24.4
NE	Noble Corporation plc	20.0	21.3
NFLX	NETFLIX INCCOM	21.9	20.0
NG	NOVAGOLD RES INCCOM NEW	24.6	21.5
NK	NANTKWEST INCCOM	41.9	26.4
NKTR	NEKTAR THERAPEUTICS	27.4	20.0
NL	NL Industries, Inc.	21.2	34.7
NUS	NU SKIN ENTERPRISES INC	37.0	20.0
NVDA	NVIDIA CORP	21.9	29.8
OAS	Oasis Petroleum Inc.	20.0	21.7
ODP	OFFICE DEPOT INC	34.7	21.7
OLED	UNIVERSAL DISPLAY CORPCOM	38.7	22.7
OPK	OPKO HEALTH INCCOM	27.6	20.0
OSTK	OVERSTOCK COM INC	29.2	34.4
PIR	PIER 1 IMPORTS INC	29.8	27.4
PLCE	Childrens Place, Inc. (The)	20.0	23.6
PRGO	Perrigo Company plc (NEW)	38.8	20.0
QRVO	Qorvo Inc	25.4	23.0
RDC	Rowan Companies plc	20.0	21.2
RDN	RADIAN GROUP	23.9	22.7
REV	REVLON INCCCL A NEW	27.1	22.3
RH	RH	22.1	20.1
RIOT	Riot Blockchain, Inc.	52.2	45.1
RMTI	Rockwell Medical, Inc.	23.2	22.0
SBH	SALLY BEAUTY HLDGS INCCOM	29.1	20.0
SGMO	Sangamo Therapeutics, Inc.	27.6	24.0
SIG	SIGNET JEWELERS LIMITEDSHS	20.0	32.0
SIVB	SVB FINL GROUPCOM	20.0	22.0
SMCI	SUPER MICRO COMPUTER INCCOM	23.8	20.0
SN	SANCHEZ ENERGY CORPCOM	40.4	100.0
SNAP	SNAP INCCCL A	23.0	21.8
SNBR	Sleep Number Corporation	25.4	23.2
SONO	SONOS INCCOM	25.1	23.3
SPN	SUPERIOR ENERGY SVCS INCCOM	20.0	26.2

SPWR	SunPower Corporation	22.2	20.9
SQ	SQUARE INCCL A	25.7	23.5
SSW	SEASPAN CORPSHS	25.8	20.0
SSYS	STRATASYS INC	24.2	20.0
STRA	Strategic Education, Inc.	21.4	20.0
SVXY	PROSHARES TR IISHT VIX ST TRM	32.4	29.9
SYKE	SYKES ENTERPRISES INCCOM	27.6	20.0
TEX	TEREX CORP NEW	23.3	20.0
TGI	TRIUMPH GROUP INC NEWCOM	21.5	25.7
TIVO	TiVo Corporation	43.2	20.0
TLRD	Tailored Brands, Inc.	20.0	38.7
TLRY	TILRAY INCCOM CL 2	44.5	54.0
TRN	TRINITY INDS INC	21.1	20.0
TSRO	TESARO INCCOM	29.8	25.0
TWLO	TWILIO INCCL A	20.0	22.9
TZOO	Travelzoo	24.0	20.7
UAA	UNDER ARMOUR INCCL A	20.0	22.2
UIS	UNISYS CORPCOM	25.0	22.0
ULTA	Ulta Beauty, Inc.	20.0	22.5
UNFI	UNITED NAT FOODS INC	20.0	28.8
UNG	United States Natural Gas Fund LP	20.0	21.6
UVXY	PROSHARES TR IIULT VIX ST TRM	41.9	44.6
VECO	VEECO INSTRS INC DEL	24.0	21.3
VIXX	VelocityShares VIX Short-Term ETN	20.0	23.2
VIPS	VIPSHOP HLDGS LTDSponsored ADR	26.3	22.0
VIXY	PROSHARES TR IIVIX SHTRM FUT	20.0	22.2
WDC	WESTERN DIGITAL CORP	25.9	20.0
WFT	Weatherford International plc	47.1	36.9
WIN	Windstream Holdings, Inc.	20.5	26.3
WTW	WEIGHT WATCHERS INTL INC NEWCOM	28.2	22.1
WYNN	WYNN RESORTS LTDCOM	28.5	20.9
XON	INTREXON CORPCOM	24.1	22.4
XONE	EXONE COCOM	34.4	21.0
XPER	Xperi Corporation	20.0	37.0
XPO	XPO LOGISTICS INCCOM	20.0	91.8
YRCW	YRC Worldwide Inc	48.8	42.7
ZAYO	ZAYO GROUP HLDGS INCCOM	48.3	20.0
ZG	Zillow Group, Inc. Class A Common Stock	38.3	25.3
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	44.3	41.8

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.

