



**THE FOUNDATION
FOR SECURE
MARKETS**

#46964

TO: ALL CLEARING MEMBERS

DATE: May 8, 2020

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 Tuesday 5/19.

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 5/19
AA	Alcoa Corporation	26.5	21.2
AAL	American Airlines Group Inc.	54.9	36.1
AAN	Aarons Inc	36.1	26.4
AAP	ADVANCED AUTO PARTS INCCOM	22.8	20.0
AB	Alliance Bernstein Holding LP	29.1	20.0
ABC	AMERISOURCEBERGEN CORP	21.7	20.0
ABEV	Ambev S.A. ADR	21.8	20.0
ACAD	ACADIA PHARMACEUTICALS	25.3	25.8
ACC	AMERICAN CAMPUS CMNTYS INCCOM	41.2	20.2
ACGL	ARCH CAP GROUP LTD	31.3	20.0
ACH	ALUMINUM CORP CHINA LTDSPON ADR H SHS	20.1	20.0
ACHC	ACADIA HEALTHCARE COMPANY INCOM	33.6	30.2
ACIA	ACACIA COMMUNICATIONS INCCOM	20.6	20.9
ACM	AECOM	21.5	20.0
ADI	ANALOG DEVICES INC	23.6	20.0
ADS	ALLIANCE DATA SYSTEMS CORPCOM	60.3	30.5

ADSK	AUTODESK INC	24.2	20.0
ADTN	ADTRAN INC	20.0	26.8
AEE	AMEREN CORP	27.0	20.0
AEGN	Aegion Corp	24.6	20.0
AEM	Agnico Eagle Mines Limited	24.6	20.0
AEO	AMERICAN EAGLE OUTFITTERS NECOM	21.5	20.0
AEP	AMERICAN ELEC PWR INCCOM	23.6	20.0
AER	AERCAP HOLDINGS NVSHS	66.3	33.0
AES	AES CORP	27.6	20.0
AFG	AMERICAN FINL GROUP INC OHIO	25.7	20.0
AFL	AFLAC INC	37.0	20.3
AGCO	AGCO CORP	31.3	20.0
AGIO	AGIOS PHARMACEUTICALS INCCOM	27.3	23.6
AGM	FEDERAL AGRICULTURE CORP CLS C	29.2	20.0
AGNC	AGNC Investment Corp.	31.7	20.0
AGO	Assured Guaranty LTD	53.3	34.7
AGX	ARGAN INCCOM	23.9	20.0
AI	ARLINGTON ASSET INVT CORPCL A NEW	100.0	29.5
AIG	AMERICAN INTL GROUP INC	37.7	27.4
AINV	APOLLO INVT CORPCOM	51.2	30.0
AIR	AAR CORPCOM	43.8	26.0
AIT	APPLIED INDL TECHNOLOGIES IN	28.7	21.0
AIV	APARTMENT INVT & MGMT CO	38.2	20.0
AKCA	AKCEA THERAPEUTICS INCCOM	28.7	27.1
AL	AIR LEASE CORP	62.4	28.0
ALB	ALBEMARLE CORP	26.8	20.0
ALGN	ALIGN TECHNOLOGY INCCOM	27.7	20.0
ALK	ALASKA AIR GROUP INC	33.9	22.8
ALL	ALLSTATE CORP	21.6	20.0
ALLY	ALLY FINL INCCOM	38.8	24.3
ALV	AUTOLIV INC	31.5	20.0
AM	Antero Midstream Corporation	38.4	29.7
AMAG	AMAG Pharmaceuticals Inc	20.6	20.0
AMAT	APPLIED MATERIALS INC	28.1	20.4
AMCR	AMCOR PLC	46.4	20.0
AMCX	AMC NETWORKS INCCL A	25.8	22.6
AMED	AMEDISYS INCCOM	30.2	22.7
AMG	AFFILIATED MANAGERS GROUP	25.2	20.0
AMH	AMERICAN HOMES 4 RENTCL A	20.3	20.0
AMJ	JPMORGAN Alerian MLP ETN	25.3	20.0
AMLP	ALPS ETF TRALERIAN MLP	32.7	20.0
AMN	AMN HEALTHCARE SERVICES INCCOM	28.2	20.0
AMP	AMERIPRISE FINL INCCOM	25.2	20.0
AMT	AMERICAN TOWER CORP	20.8	20.0
AMWD	AMERICAN WOODMARK CORPCOM	37.9	20.0
AN	AUTONATION INC	28.1	20.0
ANAT	AMERICAN NATL INS COCOM	25.6	20.0
ANF	ABERCROMBIE & FITCH CO	22.5	20.0

ANGI	ANGI Homeservices Inc.	25.9	20.0
ANSS	ANSYS, Inc.	22.2	20.0
ANTM	Anthem, Inc.	25.9	20.0
APA	APACHE CORPCOM	100.0	56.1
APH	AMPHENOL CORP NEW	22.0	20.0
APHA	APHRIA INCCOM	30.0	29.2
APLE	APPLE HOSPITALITY REIT INCCOM NEW	48.1	25.3
APO	Apollo Global Management, Inc.	30.6	20.0
APOG	APOGEE ENTERPRISES INCCOM	21.1	20.0
APTV	Aptiv PLC	44.2	20.0
AR	ANTERO RES CORPCOM	54.1	49.9
ARCC	ARES CAP CORPCOM	51.5	26.5
ARE	ALEXANDRIA REAL ESTATE EQ IN	24.0	20.0
ARI	APOLLO COML REAL EST FIN INCCOM	97.2	65.6
ARLP	ALLIANCE RES PARTNER L P	79.8	41.3
ARMK	Aramark	46.8	24.9
ARR	ARMOUR RESIDENTIAL REIT INCCOM	72.4	26.5
ARW	ARROW ELECTRS INC	23.9	20.0
ASB	ASSOCIATED BANC CORPCOM	22.3	20.0
ASH	Ashland Global Holdings Inc.	26.4	20.0
ATCO	Atlas Corporation	41.3	26.3
ATI	ALLEGHENY TECHNOLOGIES INC	52.7	41.9
ATO	ATMOS ENERGY CORP	25.9	20.0
AU	ANGLOGOLD ASHANTI LTD	40.2	28.1
AVA	AVISTA CORPORATION	26.2	20.0
AVB	AVALONBAY COMMUNITIES	29.9	20.0
AVGO	Broadcom Inc.	24.6	20.0
AVY	AVERY DENNISON CORP	24.6	20.0
AWI	ARMSTRONG WORLD INDS INC NEWCOM	24.5	20.0
AWK	AMERICAN WTR WKS CO INC NEWCOM	24.2	20.0
AX	Axos Financial, Inc.	36.2	21.4
AXP	AMERICAN EXPRESS CO	30.0	20.0
B	BARNES GROUP INC	35.9	20.0
BA	BOEING CO	49.1	22.3
BAC	BANK OF AMERICA CORPORATION	26.3	20.0
BAM	BROOKFIELD ASSET MGMT INCCL A LTD VT SH	31.8	20.0
BB	BlackBerry Limited	20.7	20.0
BBBY	BED BATH & BEYOND INC	53.4	56.1
BBD	BANCO BRADESCO S ASP ADR PFD NEW	34.9	25.5
BBDC	Barings BDC, Inc.	35.1	20.0
BBVA	BANCO BILBAO VIZCAYA ARGENTINA	28.4	20.0
BC	BRUNSWICK CORP	42.5	20.8
BCE	BCE INC	22.3	20.0
BCS	BARCLAYS PLCADR	34.8	20.5
BDN	BRANDYWINE RLTY TR	28.7	20.0
BEN	FRANKLIN RES INC	24.0	20.0
BG	BUNGE LIMITEDCOM	22.5	24.8
BGG	BRIGGS & STRATTON CORP	25.6	39.7

BHC	Bausch Health Companies Inc.	39.4	27.1
BHF	BRIGHTHOUSE FINL INCCOM	31.8	27.9
BHP	BHP Group Limited	25.0	20.0
BIG	BIG LOTS INCCOM	24.4	20.0
BIP	BROOKFIELD INFRAST PARTNERSLP INT UNIT	22.3	20.0
BITA	BITAUTO HLDGS LTDSPONSORED ADS	20.0	20.1
BJRI	BJs Restaurants Inc.	73.0	30.6
BKD	BROOKDALE SR LIVING INCCOM	68.8	38.8
BKE	BUCKLE INC	29.3	25.8
BKEP	BLUEKNIGHT ENERGY PARTNERS LCOM UNIT	41.9	27.9
BKNG	Booking Holdings Inc.	20.1	20.0
BKR	Baker Hughes Company	37.3	21.7
BKU	BANKUNITED INCCOM	29.3	20.7
BLK	BLACKROCK INCCOM	20.2	20.0
BLMN	Bloomin Brands Inc.	30.2	29.4
BLUE	BLUEBIRD BIO INCCOM	23.9	24.9
BLX	BANCO LATINOAMERICANO DE COMSHS E	42.1	20.0
BMO	BANK MONTREAL QUE	24.1	20.0
BNS	BANK NOVA SCOTIA HALIFAXCOM	22.9	20.0
BOH	BANK OF HAWAII CORP.	21.5	20.0
BOKF	BOK FINL CORPCOM NEW	27.6	20.0
BP	BP PLC	32.8	20.6
BPOP	POPULAR INC	29.9	24.2
BRF	VanEck Vectors Brazil Small-Cap ETF	25.6	20.0
BRFS	BRF S.A.	38.6	25.9
BRKR	BRUKER CORPCOM	24.5	20.0
BRX	BRIXMOR PPTY GROUP INCCOM	31.9	21.1
BSAC	BANCO SANTANDER CHILE NEWSP ADR REP COM	25.6	20.0
BSBR	BANCO SANTANDER BRASIL S AADS REP 1 UNIT	37.6	25.3
BSX	BOSTON SCIENTIFIC CORP	22.6	20.0
BURL	BURLINGTON STORES INCCOM	20.5	20.0
BVN	COMPANIA DE MINAS BUENAVENTUSPONSORED ADR	41.2	30.2
BWA	BORGWARNER INCCOM	25.0	20.0
BX	The Blackstone Group Inc.	30.5	20.0
BXP	BOSTON PROPERTIES INC	23.0	20.0
BXS	BancorpSouth Bank	24.6	20.0
BYD	BOYD GAMING CORP	69.7	29.3
BYND	BEYOND MEAT, INC.	37.0	48.2
BZH	BEAZER HOMES USA INC	54.0	27.6
C	CITIGROUP INC	32.1	20.0
CACC	CREDIT ACCEP CORP MICHCOM	34.5	27.4
CAKE	CHEESECAKE FACTORY INCCOM	33.9	24.1
CAR	Avis Budget Group Inc	70.1	45.6
CARA	CARA THERAPEUTICS INCCOM	26.1	26.9
CB	Chubb Limited	21.6	20.0
CBL	CBL & ASSOC PPTYS INCCOM	91.0	63.8
CBRE	CBRE Group Inc.	34.3	22.1
CBRL	Cracker Barrel Old Country Store	41.1	21.2

CBT	CABOT CORP	27.5	20.0
CCJ	CAMECO CORP	20.5	20.0
CCK	CROWN HOLDINGS INC	28.3	20.0
CCL	CARNIVAL CORP	100.0	38.6
CCO	Clear Channel Outdoor Holdings, Inc.	94.0	56.8
CDE	Coeur Mining Inc.	56.0	40.8
CDEV	Centennial Resource Development, Inc.	100.0	98.7
CDK	CDK GLOBAL INCCOM	24.0	20.0
CDR	Cedar Realty Trust, Inc.	87.7	49.3
CDW	CDW CORPCOM	22.2	20.0
CE	CELANESE CORP	30.6	20.0
CENX	Century Aluminum Co.	37.0	28.9
CEQP	Crestwood Equity Partners LP	92.8	61.2
CF	CF INDS HLDGS INCCOM	31.7	21.8
CFG	CITIZENS FINL GROUP INCCOM	21.1	20.0
CFR	CULLEN FROST BANKERS INC	22.2	20.0
CFX	COLFAX CORPCOM	56.0	28.8
CG	The Carlyle Group Inc.	28.8	21.4
CGBD	TCG BDC INCCOM	63.1	50.3
CGC	CANOPY GROWTH CORPCOM	24.6	24.2
CGNX	COGNEX CORPCOM	25.6	20.0
CHH	NEW CHOICE HOTELS INTL	28.6	20.0
CHK	CHESAPEAKE ENERGY CORP	87.1	100.0
CHS	CHICOS FAS INCCOM	51.1	47.7
CIA	CITIZENS INC	53.5	20.4
CIB	BANCOLOMBIA S A	26.0	20.0
CIM	CHIMERA INVT CORPCOM	78.1	28.8
CINF	CINCINNATI FINL CORP	20.0	28.9
CIT	CIT GROUP INCCOM NEW	39.3	32.8
CLF	Cleveland-Cliffs Inc.	40.3	32.5
CLGX	CoreLogic Inc	24.5	20.0
CLH	CLEAN HARBORS INC	48.3	24.9
CLMT	CALUMET SPECIALTY PRODS PTNRUT LTD PARTNER	29.5	38.5
CLR	CONTINENTAL RESOURCES INCCOM	63.2	35.2
CLS	CELESTICA INC	25.6	23.1
CM	CDN IMPERIAL BK OF COMMERCECOM	21.5	20.0
CMA	COMERICA INC	30.4	20.0
CMC	COMMERCIAL METALS COCOM	27.7	20.0
CME	CME Group Inc	24.0	20.0
CMG	Chipotle Mexican Grill Inc	20.7	20.0
CMI	CUMMINS INCCOM	23.7	20.0
CMO	CAPSTEAD MTG CORP	59.7	33.0
CMPR	Cimpress PLC	32.3	22.1
CMS	CMS ENERGY CORP	24.1	20.0
CNK	CINEMARK HOLDINGS INCCOM	83.7	47.5
CNO	CNO Financial Group, Inc	35.6	22.5
CNP	CENTERPOINT ENERGY, INC.	34.5	20.0
CNQ	CANADIAN NAT RES LTDCOM	52.6	28.9

CNSL	CONSOLIDATED COMM HLDGS INCCOM	34.9	31.0
CNX	CNX Resources Corporation	46.0	40.1
COF	CAPITAL ONE FINL CORP	36.4	20.7
COG	CABOT OIL & GAS CORPCOM	23.4	20.0
COLM	COLUMBIA SPORTSWEAR COCOM	21.5	20.0
COMM	COMMSCOPE HLDG CO INCCOM	22.4	21.3
COP	CONOCOPHILLIPS PETROLEUM	37.3	20.5
COTY	COTY INCCOM CL A	69.9	38.2
CP	CANADIAN PAC RY LTD	20.6	20.0
CPA	COPA HOLDINGS SACL A	26.4	28.5
CPE	CALLON PETE CO DEL	60.8	41.9
CPRI	Capri Holdings Limited	64.5	39.7
CPT	CAMDEN PPTY TR	28.0	20.0
CR	CRANE CO	23.7	20.0
CREE	CREE INC	30.5	22.9
CRI	CARTER INCCOM	25.3	20.2
CRM	SALESFORCE COM INCCOM	24.9	20.0
CROX	CROCS INCCOM	32.5	20.0
CRS	CARPENTER TECHNOLOGY CORP	47.5	31.1
CRUS	CIRRUS LOGIC INCCOM	20.8	20.0
CRVL	CORVEL CORPCOM	28.8	20.0
CS	CREDIT SUISSE GROUPSPONSORED ADR	29.9	20.0
CSIQ	CANADIAN SOLAR INCCOM	37.9	23.0
CSL	CARLISLE COS INC	25.9	20.0
CSX	CSX CORP	21.7	20.0
CTAS	CINTAS CORPCOM	26.6	20.0
CTL	CenturyLink Inc	22.4	20.0
CTVA	CORTEVA INC	47.4	20.0
CVA	COVANTA HLDG CORPCOM	42.4	23.4
CVI	CVR ENERGY INCCOM	46.8	36.0
CVX	CHEVRON CORP NEWCOM	35.2	20.0
CX	CEMEX SAB DE CVSPON ADR NEW	40.9	24.2
CXP	COLUMBIA PPTY TR INCCOM NEW	32.2	20.0
CXW	CoreCivic, Inc.	37.7	20.8
CY	CYPRESS SEMICONDUCTOR CORP	23.8	22.4
CYH	COMMUNITY HEALTH SYS INC NEW	54.6	47.7
CZR	CAESARS ENTMT CORPCOM	71.8	21.0
D	Dominion Energy, Inc.	24.9	20.0
DAL	DELTA AIR LINES INC DELCOM NEW	47.0	29.4
DB	DEUTSCHE BANK AGNAMEN AKT	25.3	22.0
DBI	Designer Brands Inc.	83.2	37.7
DCI	DONALDSON INC	21.8	20.0
DCP	DCP Midstream, LP	66.0	41.8
DD	DuPont de Nemours, Inc.	22.6	20.0
DDD	3-D SYS CORP DELCOM NEW	26.8	29.8
DDS	DILLARDS INC	68.1	49.1
DE	DEERE & CO	23.7	20.0
DECK	DECKERS OUTDOOR CORP	26.9	20.0

DEI	DOUGLAS EMMETT INCCOM	25.7	20.0
DFS	DISCOVER FINL SVCSCOM	52.7	24.4
DHC	Diversified Healthcare Trust	66.3	33.5
DHI	D R HORTON INC	31.4	20.0
DHT	DHT Holdings, Inc.	31.1	28.7
DIN	Dine Brands Global, Inc.	100.0	59.3
DISCA	Discovery, Inc. Series A	22.6	20.0
DISCK	Discovery, Inc. Series C	22.4	20.0
DISH	DISH Network Corp	25.0	20.0
DK	DELEK US HLDGS INCCOM	30.8	34.8
DKS	DICKS SPORTING GOODS INCCOM	30.1	20.0
DNOW	NOW INCCOM	31.6	22.5
DNR	DENBURY RES INC	70.6	62.2
DORM	DORMAN PRODUCTS INCCOM	29.2	20.0
DOV	DOVER CORP	23.5	20.0
DOW	DOW INCCOM	22.3	20.0
DRE	DUKE REALTY CORP	23.4	20.0
DRI	DARDEN RESTAURANTS INC	37.5	20.0
DRQ	DRIL-QUIP INC	29.9	24.8
DSX	Diana Shipping Inc.	29.8	29.7
DTE	DTE ENERGY CO	28.4	20.0
DUK	Duke Energy Corp. Holding Company	25.7	20.0
DVA	DaVita Inc.	21.1	20.0
DVN	DEVON ENERGY CORP NEW	55.8	32.1
DX	DYNEX (NEW)	67.1	26.8
DXC	DXC TECHNOLOGY COCOM	57.6	29.2
E	ENI S P A	26.8	20.0
EAT	BRINKER INTL INC	84.2	45.9
EBIX	EBIX INCCOM NEW	35.0	20.0
EC	ECOPETROL S ASPONSORED ADS	41.4	23.4
ECH	iShares MSCI Chile ETF	21.8	20.0
ECL	ECOLAB INC	21.9	20.0
ECPG	Encore Capital Group, Inc.	82.7	42.2
ED	CONSOLIDATED EDISON	24.6	20.0
EEFT	EURONET WORLDWIDE, INC	25.7	20.0
EHC	Encompass Health Corporation	20.7	20.0
EIDO	iShares MSCI Indonesia ETF	23.9	20.0
EIX	EDISON INTL	22.5	20.0
ELS	Equity Lifestyle Properties Inc	29.5	20.0
ELY	CALLAWAY GOLF CO	47.9	28.0
EMN	EASTMAN CHEM CO	23.2	20.0
EMR	EMERSON ELEC COCOM	29.2	20.0
ENB	ENBRIDGE INCCOM	30.0	20.0
ENBL	ENABLE MIDSTREAM PARTNERS LPCOM UNIT RP IN	100.0	89.9
ENDP	Endo International plc	53.3	44.1
ENIA	Enel Americas S.A.	24.8	20.0
ENLC	Enlink Midstream, LLC	56.3	42.6
EOG	EOG RESOURCES, INC	28.8	20.0

EPAM	EPAM SYS INCCOM	23.4	20.0
EPC	Edgewell Personal Care Company	21.5	20.0
EPD	ENTERPRISE PRODS PARTNERS L	23.8	20.0
EPI	WisdomTree India Earning	21.3	20.0
EPR	EPR Properties	57.9	25.4
EQM	EQM Midstream Partners, LP	30.8	23.1
EQR	EQUITY RESIDENTIAL	27.8	20.0
EQT	EQT Corporation	39.7	31.0
ERF	Enerplus Corporation	48.8	30.5
ERIE	ERIE INDTY COCL A	25.5	20.0
ERJ	Embraer S.A.	21.2	25.6
ES	Eversource Energy	30.0	20.0
ESI	Element Solutions Inc.	26.6	20.0
ESPR	ESPERION THERAPEUTICS INC NECOM	28.8	28.5
ESRT	EMPIRE ST RLTY TR INCCL A	20.4	20.0
ESS	ESSEX PPTY TR INC	30.1	20.0
ET	Energy Transfer LP	35.6	21.0
ETFC	E TRADE FINANCIAL CORPCOM	31.4	20.0
ETM	ENTERCOM COMMUNICATIONS CORP	100.0	34.9
ETN	Eaton Corporation, plc	20.8	20.0
ETR	ENTERGY CORP NEWCOM	30.8	20.0
EURN	EURONAV NV ANTWERPENSHS TEMP	28.3	26.3
EV	EATON VANCE CORP	27.2	20.0
EVRG	Evergy, Inc.	24.9	20.0
EWA	iShares MSCI Australia ETF	26.3	20.0
EWBC	EAST WEST BANCORP INC	27.6	20.0
EWC	iShares MSCI Canada ETF	20.6	20.0
EWI	iShares MSCI Italy ETF	20.3	20.0
EWV	iShares MSCI Mexico ETF	20.4	20.0
EWY	iShares MSCI South Korea ETF	21.5	20.0
EWZ	iShares MSCI Brazil ETF	32.7	20.0
EXAS	EXACT SCIENCES CORP	24.0	20.2
EXC	EXELON CORP	30.3	20.0
EXP	EAGLE MATERIALS INCCOM	34.8	21.2
EXPE	Expedia Group, Inc.	21.0	20.0
EZA	iShares MSCI South Africa ETF	24.8	20.0
F	FORD MTR CO DEL	29.9	20.0
FANG	DIAMONDBACK ENERGY INCCOM	45.9	25.8
FB	FACEBOOK INCCL A	23.3	20.0
FBHS	FORTUNE BRANDS HOME & SEC INCOM	35.9	21.0
FCX	Freeport-McMoRan Inc.	43.2	25.5
FDX	FEDEX CORP	24.6	20.0
FE	FIRSTENERGY CORP	21.1	20.0
FEYE	FIREEYE INCCOM	32.6	27.8
FFIV	F5 NETWORKS INCCOM	20.2	20.0
FHI	Federated Hermes, Inc.	21.6	20.0
FHN	FIRST HORIZON NATL CORPCOM	33.1	20.0
FI	FRANKS INTL N VCOM	89.7	56.8

FICO	FAIR ISAAC CORPORATION	32.6	20.0
FISV	FISERV INC	22.4	20.0
FIT	FITBIT INCCL A	21.4	20.7
FITB	FIFTH THIRD BANCORP	34.0	20.0
FIVE	FIVE BELOW INCCOM	20.6	20.0
FIX	COMFORT SYS USA INCCOM	26.0	20.0
FL	FOOT LOCKER INCCOM	25.0	20.0
FLEX	Flex Ltd.	24.1	20.0
FLIC	FIRST LONG IS CORPCOM	20.8	20.0
FLIR	FLIR SYS INCCOM	21.3	20.0
FLR	FLUOR CORP NEW	62.6	32.3
FLS	FLOWSERVE CORP	23.7	20.0
FLXN	FLEXION THERAPEUTICS INCCOM	48.9	29.1
FMC	F M C CORP	28.7	20.0
FNF	FIDELITY NATIONAL FINANCIALCL A	25.9	20.0
FORR	FORRESTER RESH INC	25.4	31.4
FOSL	Fossil Group, Inc.	28.1	26.3
FOX	FOX CORPCL B COM	20.1	20.0
FR	FIRST INDUSTRIAL REALTY TRUS	26.0	20.0
FRO	Frontline Ltd Bermuda	45.9	35.5
FRT	FEDERAL REALTY INVT TR	27.5	20.0
FSK	FS KKR Capital Corporation	21.4	20.0
FSLR	FIRST SOLAR INCCOM	26.6	21.8
FTI	TechnipFMC plc	36.5	25.7
FTNT	FORTINET INCCOM	20.0	21.6
FTV	FORTIVE CORPCOM	23.1	20.0
FWONA	Liberty Media Corp. Series A Liberty Formula One	35.4	20.0
FWONK	Liberty Media Corp. Series C Liberty Formula One	34.8	20.0
FWRD	FORWARD AIR CORPCOM	22.8	20.0
G	GENPACT LIMITEDSHS	24.4	20.0
GAIN	Gladstone Investment Corporation	34.1	20.0
GATX	GATX CORP	25.6	20.0
GCI	Gannett Co., Inc.	100.0	42.5
GDDY	GODADDY INCCL A	25.2	20.0
GDX	VanEck Vectors Gold Miners ETF	34.0	20.0
GDXJ	VanEck Vectors Junior Gold Miners ETF	43.3	20.0
GE	GENERAL ELECTRIC COCOM	33.7	20.8
GEL	GENESIS ENERGY L PUNIT LTD PARTN	79.0	36.4
GEO	GEO GROUP INCCOM	26.7	20.0
GES	GUESS INCCOM	43.5	28.0
GGB	GERDAU S A	38.8	25.1
GGT	GABELLI MULTIMEDIA TR INCCOM	29.6	20.0
GHL	GREENHILL & CO INCCOM	31.9	37.3
GL	Globe Life Inc.	22.8	20.0
GLNG	GOLAR LNG LTD BERMUDASHS	76.0	43.1
GLP	GLOBAL PARTNERS LPCOM UNITS	31.2	20.0
GLPI	GAMING & LEISURE PPTYS INCCOM	38.8	20.0
GLW	CORNING INCCOM	27.4	20.0

GM	GENERAL MTRS COCOM	33.9	22.3
GME	Gamestop Corp CL A (Holding Company)	21.7	20.4
GMLP	GOLAR LNG PARTNERS LPCOM UNIT LPI	100.0	45.8
GNC	GNC HLDGS INC	61.2	62.7
GNL	GLOBAL NET LEASE INCCOM	45.1	21.3
GNR	SPDR INDEX SHS FDSGLB NAT RESRCE	22.1	20.0
GNRC	GENERAC HLDGS INC	27.9	20.0
GNW	Genworth Financial, Inc. (Holding Company)	44.6	31.4
GOGO	GOGO INCCOM	38.5	24.0
GOLD	BARRICK GOLD CORP	21.6	20.0
GPC	GENUINE PARTS CO	30.5	20.0
GPK	GRAPHIC PACKAGING HLDG COCOM	21.9	20.0
GPRO	GOPRO INCCL A	25.2	20.8
GPS	GAP INC DEL	41.7	38.4
GRA	GRACE W R & CO DEL NEWCOM	28.7	20.0
GREK	Global X MSCI Greece ETF	24.6	20.0
GRPN	Groupon Inc	33.0	22.3
GRUB	GRUBHUB INCCOM	20.8	23.1
GS	GOLDMAN SACHS GROUP INCCOM	25.3	20.0
GSM	Ferroglobe PLC	32.7	27.3
GT	GOODYEAR TIRE & RUBR CO	36.7	31.0
GVA	GRANITE CONSTR INCCOM	32.4	22.4
GWW	GRAINGER W W INCCOM	23.4	20.0
GXG	Global X MSCI Colombia ETF	27.0	20.0
H	HYATT HOTELS CORPCOM CL A	32.7	20.8
HAL	HALLIBURTON CO	46.4	24.2
HALO	HALOZYME THERAPEUTICS INCCOM	22.0	20.0
HBAN	HUNTINGTON BANCSHARES INC	24.6	20.0
HBI	HANESBRANDS INCCOM	21.5	20.0
HCA	HCA Healthcare, Inc.	31.2	20.0
HCR	Hi-Crush Inc.	82.8	45.6
HCSG	HEALTHCARE SVCS GRP INCCOM	34.0	20.0
HDB	HDFC BANK LTD	33.8	20.0
HDS	HD SUPPLY HLDGS INCCOM	20.5	20.0
HE	HAWAIIAN ELEC INDUSTRIES	29.5	20.0
HEP	HOLLY ENERGY PARTNERS L PCOM UT LTD PTN	48.7	20.0
HES	HESS CORPCOM	39.1	26.7
HFC	HollyFrontier Corporation	35.3	26.7
HHC	HOWARD HUGHES CORPCOM	32.2	20.0
HIG	HARTFORD FINL SVCS GROUP INCCOM	39.6	25.3
HL	HECLA MNG COCOM	41.8	26.2
HLT	HILTON WORLDWIDE HLDGS INCCOM	23.1	20.0
HOG	HARLEY DAVIDSON INCCOM	39.3	29.1
HP	HELMERICH & PAYNE INC	49.6	33.1
HPI	HANCOCK JOHN PFD INCOME FDSH BEN INT	46.3	20.0
HPQ	HP Inc.	33.9	20.0
HRB	BLOCK H & R INCCOM	20.6	20.0
HRI	Herc Holdings Inc.	61.8	40.8

HRZN	HORIZON TECHNOLOGY FIN CORPCOM	66.6	22.1
HSIC	SCHEIN HENRY INC	20.1	20.0
HST	HOST HOTELS & RESORTS INCCOM	31.1	20.0
HTA	HEALTHCARE TR AMER INCCCL A	20.7	20.0
HTGC	Hercules Capital, Inc.	34.2	20.0
HTZ	Hertz Global Holdings, Inc.	49.8	58.6
HUBB	HUBBELL INC	21.1	20.0
HUM	HUMANA INC	21.3	20.0
HUN	HUNTSMAN CORPCOM	29.4	21.2
HURN	HURON CONSULTING GROUP INCCOM	20.0	20.9
HWM	Howmet Aerospace Inc.	42.4	25.9
HXL	HEXCEL CORP NEWCOM	34.7	25.0
HYD	VanEck Vectors High-Yield Municipal Index ETF	26.7	20.0
HZNP	Horizon Therapeutics Public Limited Company	22.6	22.3
IBN	ICICI BK LTD	32.3	21.9
ICF	iShares Cohen & Steers REIT ETF	21.4	20.0
ICFI	ICF INTL INCCOM	21.0	20.0
ICPT	INTERCEPT PHARMACEUTICALS INCOM	29.6	32.9
IEZ	iShares U.S. Oil Equipment & Services ETF	39.7	23.0
IGE	iShares North American Natural Resources ETF	23.3	20.0
IGT	International Game Technology PLC	28.1	27.2
IIF	MORGAN STANLEY INDIA INVS FD	21.6	20.0
IIVI	II-VI, INC.	22.0	20.0
ILF	iShares Latin America 40 ETF	24.0	20.0
IMAX	IMAX CORP	51.3	31.1
IMO	IMPERIAL OIL LTD	37.1	21.1
INFN	INFINERA CORPORATIONCOM	20.0	23.5
ING	ING GROEP N VSPONSORED ADR	35.5	21.9
INT	WORLD FUEL SVCS CORPCOM	20.0	20.5
INTC	INTEL CORP	23.0	20.0
INVA	Innoviva, Inc.	27.6	20.0
IONS	Ionis Pharmaceuticals, Inc.	22.7	20.0
IP	INTL PAPER CO	23.8	20.0
IPG	INTERPUBLIC GROUP COS INC	30.2	20.0
IPGP	IPG PHOTONICS CORPCOM	24.6	25.5
IQV	IQVIA Holdings Inc.	20.7	20.0
IRBT	IROBOT CORPCOM	23.8	20.0
IRET	INVESTORS REAL ESTATE TRSH BEN INT	29.0	20.0
IRTC	IRHYTHM TECHNOLOGIES INCCOM	26.5	20.0
ITB	iShares U.S. Home Construction ETF	29.8	20.0
ITT	ITT Inc.	25.4	20.0
ITUB	Itau Unibanco Holding SA	27.0	20.1
IVC	INVACARE CORP	41.9	35.2
IVR	INVESCO MORTGAGE CAPITAL INCCOM	100.0	49.9
IVZ	INVESCO LTDSHS	31.0	27.5
IXC	iShares Global Energy ETF	26.8	20.0
IYE	iShares U.S. Energy ETF	26.8	20.0
IYR	iShares U.S. Real Estate ETF	21.5	20.0

JACK	JACK IN THE BOX, INC	32.2	20.0
JAZZ	Jazz Pharmaceuticals Plc.	22.2	20.0
JBL	Jabil Inc.	29.2	20.0
JBLU	JETBLUE AIRWAYS CORPCOM	47.2	28.2
JCP	PENNEY J C INC	27.4	36.7
JEF	Jefferies Financial Group Inc.	25.7	20.0
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	41.0	25.9
JLL	JONES LANG LASALLE INC	27.2	20.0
JPM	JPMORGAN CHASE & CO	21.8	20.0
JWN	NORDSTROM INC	50.8	33.1
KAR	KAR AUCTION SVCS INCCOM	40.1	32.9
KBH	KB HOME	59.7	32.8
KBR	KBR INCCOM	28.1	20.0
KEX	KIRBY CORP	30.7	20.0
KEY	KEYCORP NEW	24.4	20.0
KIM	KIMCO REALTY CORP	36.7	25.5
KKR	KKR & Co. Inc.	21.9	20.0
KLAC	KLA Corporation	31.0	24.5
KMI	KINDER MORGAN INC	35.7	20.0
KMT	KENNAMETAL INC	32.1	23.3
KMX	CARMAX INCCOM	31.4	22.1
KNDI	Kandi Technologies Group, Inc	26.1	28.0
KOL	VanEck Vectors Coal ETF	20.4	20.0
KOS	KOSMOS ENERGY LTD	100.0	51.4
KRC	KILROY RLTY CORP	21.8	20.0
KRO	KRONOS WORLDWIDE INC	27.5	22.4
KSS	KOHL'S CORP	59.2	35.6
KSU	KANSAS CITY SOUTHERNCOM NEW	25.3	20.0
LAD	LITHIA MTRS INC	32.4	20.0
LAMR	LAMAR ADVERTISING COCL A	66.6	36.3
LAZ	LAZARD LTDSHS A	22.6	20.0
LB	L Brands, Inc.	50.8	43.7
LC	LENDINGCLUB CORPCOM	20.0	33.3
LE	LANDS END INC NEWCOM	34.4	31.0
LEA	LEAR CORPCOM NEW	31.7	20.0
LECO	LINCOLN ELEC HLDGS INCCOM	21.1	20.0
LEG	LEGGETT & PLATT INC	32.2	31.4
LEN	LENNAR CORPCL A	41.2	25.7
LGFA	Lions Gate Entertainment Corporation Class A	25.2	20.0
LGND	LIGAND PHARMACEUTICALS INCCOM NEW	34.3	22.6
LH	LABORATORY CORP AMER HLDGSCOM NEW	23.4	20.0
LII	LENNOX INTL INC	20.2	20.0
LKFN	LAKELAND FINL CORPCOM	21.6	20.0
LKQ	LKQ CORPCOM	22.6	20.0
LNC	LINCOLN NATL CORP IND	40.4	30.0
LNG	CHENIERE ENERGY INCCOM NEW	34.9	22.3
LNT	ALLIANT ENERGY CORPCOM	22.7	20.0
LORL	LORAL SPACE & COMMUNICATNS INC	21.5	21.7

LOW	LOWES COS INC	22.7	20.0
LPI	Laredo Petroleum Inc	100.0	72.5
LPL	LG DISPLAY CO LTDSPONS ADR REP	22.4	20.0
LPLA	LPL Financial Holdings Inc.	21.0	20.0
LPX	LOUISIANA PAC CORP	41.3	20.9
LRCX	LAM RESEARCH CORP	30.3	25.1
LTC	LTC PPTYS INC	32.3	20.0
LTM	LATAM Airlines Group S.A.	75.9	30.2
LUMO	Lumos Pharma, Inc.	28.1	28.5
LUV	SOUTHWEST AIRLS CO	27.2	20.9
LVS	LAS VEGAS SANDS CORPCOM	30.7	20.0
LYB	LYONDELLBASELL INDUSTRIES NSHS NV	39.0	25.9
LYFT	LYFT INCCL A COM	32.6	37.6
LYG	Lloyds Banking Group Plc	36.2	23.3
LYV	Live Nation Entertainment Inc	38.6	22.6
M	Macys Inc	43.1	34.7
MA	Mastercard Incorporated	20.2	20.0
MAA	MID-AMER APT CMNTYS INC	27.0	20.0
MAC	MACERICH CO	55.5	34.8
MAIN	MAIN STREET CAPITAL CORPCOM	47.8	25.1
MAN	ManpowerGroup	20.2	20.0
MAR	MARRIOTT INTL INC NEW	35.5	20.6
MAS	MASCO CORPCOM	23.5	20.0
MBI	MBIA INC	42.6	27.5
MBT	Mobile TeleSystems PJSC	20.1	20.0
MCHP	MICROCHIP TECHNOLOGY INC	27.4	20.0
MCO	MOODYS CORPCOM	24.3	20.0
MD	Mednax Inc	39.7	35.0
MDC	M D C HLDGS INCCOM	39.6	20.8
MDLA	MEDALLIA INCCOM	20.5	20.1
MDP	MEREDITH CORP	40.9	35.6
MDU	MDU RES GROUP INC	34.3	20.0
MED	MEDIFAST INC	27.8	24.6
MELI	MERCADOLIBRE INCCOM	27.5	20.0
MEOH	METHANEX CORP	41.7	24.8
MET	METLIFE INC	26.1	20.0
MFA	MFA Financial Inc	100.0	47.4
MFC	MANULIFE FINL CORP	32.5	20.0
MGA	MAGNA INTL INC	30.8	20.0
MGM	MGM Resorts International	59.3	31.0
MGU	MACQUARIE GLBL INFRA TOTL RECOM	25.8	20.0
MHK	MOHAWK INDS INC	42.1	21.9
MIC	Macquarie Infrastructure Corporation	68.3	20.0
MIDD	MIDDLEBY CORP	21.4	20.0
MIK	MICHAELS COS INCCOM	99.2	68.7
MKL	MARKEL CORPCOM	23.4	20.0
MKTX	MARKETAXESS HLDGS INC	26.8	20.0
MLCO	Melco Resorts & Entertainment Limited	24.9	20.0

MLM	MARTIN MARIETTA MATLS INC	27.9	20.0
MMLP	MARTIN MIDSTREAM PRTNRS L PUNIT L P INT	40.1	59.4
MMP	MAGELLAN MIDSTREAM PRTNRS LPCOM UNIT RP LP	21.4	20.0
MNK	MALLINCKRODT PUB LTD COSHS	100.0	84.3
MNTA	MOMENTA PHARMACEUTICALS INCCOM	25.8	20.6
MOH	MOLINA HEALTHCARE INCCOM	21.6	20.0
MOS	The Mosaic Company (HOLDING COMPANY)	48.5	28.3
MPC	MARATHON PETE CORPCOM	43.3	27.9
MPLX	MPLX LPCOM	34.1	20.0
MPW	MEDICAL PPTYS TRUST INCCOM	29.1	20.0
MRCC	MONROE CAP CORPCOM	40.1	21.0
MRO	MARATHON OIL CORPCOM	60.3	35.6
MRVL	MARVELL TECHNOLOGY GROUP LTD	22.6	20.0
MS	MORGAN STANLEYCOM NEW	29.3	20.0
MSCI	MSCI INCCCL A	26.5	20.0
MSGN	MSG Networks Inc.	20.3	20.0
MSI	Motorola Solutions Inc.	20.6	20.0
MT	ARCELORMITTALNY REGISTRY SH	36.4	27.0
MTB	M & T BK CORP	23.9	20.0
MTDR	MATADOR RES COCOM	100.0	52.7
MTN	VAIL RESORTS INC	22.5	20.0
MTSI	MACOM Technology Solutions Holdings, Inc.	28.8	22.9
MTW	THE MAINTOWOC COMPANY, INC	33.5	27.4
MU	MICRON TECHNOLOGY INC	26.8	20.0
MUR	MURPHY OIL CORP	64.5	41.3
MWA	MUELLER WTR PRODS INCCOM SER A	32.9	20.0
MYGN	MYRIAD GENETICS INCCOM	21.8	20.0
NAT	Nordic American Tankers Ltd	50.1	49.5
NAVI	NAVIENT CORPCOM	47.5	30.4
NBL	NOBLE ENERGY INCCOM	64.2	30.7
NBR	NABORS INDS INC	85.1	61.5
NCLH	NORWEGIAN CRUISE LINE HLDGSSHS	63.5	66.2
NCR	NCR CORP NEWCOM	20.0	27.4
NDAQ	Nasdaq, Inc.	21.6	20.0
NE	Noble Corporation plc	65.0	48.3
NEE	NextEra Energy, Inc.	24.3	20.0
NEM	Newmont Corporation	21.1	20.0
NFLX	NETFLIX INCCOM	20.4	20.0
NG	NOVAGOLD RES INCCOM NEW	32.5	21.8
NGL	NGL ENERGY PARTNERS LPCOM UNIT REPST	100.0	71.9
NI	NISOURCE, INC.	28.3	20.0
NK	NANTKWEST INCCOM	33.0	31.5
NL	NL Industries, Inc.	38.4	37.9
NLY	ANNALY CAP MGMT INCCOM	56.5	20.0
NNN	National Retail Properties Inc	34.1	20.0
NOV	NATIONAL OILWELL VARCO INCCOM	46.5	29.1
NOW	SERVICENOW INCCOM	23.9	20.0
NRG	NRG ENERGY INCCOM NEW	27.0	20.0

NS	NuStar Energy LP	45.7	25.0
NSC	NORFOLK SOUTHERN CORPCOM	20.2	20.0
NSP	Insperity, Inc.	27.4	20.0
NTAP	NetApp Inc	22.1	20.0
NTCO	NATURA &CO HLDG S AADS	47.4	34.1
NTR	Nutrien Ltd.	25.2	20.0
NUS	NU SKIN ENTERPRISES INC	23.0	40.6
NUVA	NUVASIVE INCCOM	34.4	20.0
NVDA	NVIDIA CORP	31.3	20.0
NWL	Newell Brands Inc.	21.0	24.5
NWN	Northwest Natural Holding Company	28.2	20.0
NXPI	NXP SEMICONDUCTORS N VCOM	38.7	30.0
NXST	Nexstar Media Group, Inc.	41.2	26.8
O	REALTY INCOME CORP	36.9	20.0
OC	Owens Corning Inc	28.3	20.0
OCSL	Oaktree Specialty Lending Corporation	29.1	20.0
ODFL	OLD DOMINION FGHT LINES INC	21.9	20.0
ODP	OFFICE DEPOT INC	20.9	31.0
OFC	CORPORATE OFFICE PPTYS TR	32.8	20.0
OGE	OGE ENERGY CORP	25.2	20.0
OHI	OMEGA HEALTHCARE INVS INC	42.6	20.1
OI	O-I Glass, Inc.	53.9	35.5
OIH	VanEck Vectors Oil Services ETF	40.9	27.1
OII	OCEANEERING INTL INC	70.1	55.1
OKE	ONEOK INC	71.7	32.2
OLED	UNIVERSAL DISPLAY CORPCOM	30.7	20.9
OMER	OMEROS CORPCOM	29.3	27.0
OMF	OneMain Holdings, Inc.	42.9	28.2
ON	ON SEMICONDUCTOR CORP	36.9	20.0
OPK	OPKO HEALTH INCCOM	26.9	36.9
ORLY	O REILLY AUTOMOTIVE INC	20.8	20.0
OSK	OSHKOSH CORPCOM	23.5	20.3
OSTK	OVERSTOCK COM INC	20.0	57.7
OTTR	OTTER TAIL CORP	26.5	20.0
OUT	OUTFRONT Media Inc	59.9	36.3
OVV	Ovintiv Inc.	100.0	54.8
OXSQ	Oxford Square Capital Corporation	35.4	29.1
OXY	OCCIDENTAL PETE CORP DEL	60.8	37.9
PAA	PLAINS ALL AMERN PIPELINE L	69.1	29.7
PAAS	PAN AMERICAN SILVER CORP	38.0	22.7
PAC	GPO AEROPORTUARIO DEL PAC SASPON ADR B	20.7	20.0
PACW	PacWest Bancorp	33.9	22.7
PAG	Penske Auto Group	36.6	20.0
PAGP	PLAINS GP HLDGS L PSHS A REP LTPN	48.4	24.6
PAYX	PAYCHEX INCCOM	20.1	20.0
PBA	Pembina Pipeline Corporation	62.8	24.1
PBCT	Peoples United Financial Inc	24.9	20.0
PBF	PBF ENERGY INCCL A	75.2	50.5

PBFX	PBF LOGISTICS LPUNIT LTD PTNR	99.9	44.9
PBI	PITNEY BOWES INC	26.0	41.4
PBPB	POTBELLY CORPCOM	20.0	21.9
PBR	PETROLEO BRASILEIRO SA PETRO	47.8	26.4
PBRA	PETROLEO BRASILEIRO SA PETROSP ADR NON VTG	24.9	20.8
PBT	PERMIAN BASIN RTY TR	21.8	20.0
PBYI	PUMA BIOTECHNOLOGY INCCOM	40.7	38.1
PCG	PG&E CORPCOM	51.1	30.7
PDCO	Patterson Cos. Inc.	24.7	20.9
PDM	PIEDMONT OFFICE REALTY TR INCOM CL A	32.3	20.0
PEAK	Healthpeak Properties, Inc.	35.9	20.0
PEG	PUBLIC SVC ENTERPRISE GROUP	20.7	20.0
PEI	PENNSYLVANIA RL ESTATE INVT	72.7	70.8
PFG	PRINCIPAL FINANCIAL GROUP INCOM	32.9	20.0
PFLT	PENNANTPARK FLOATING RATE CACOM	40.6	23.7
PGEN	Precigen, Inc.	36.4	30.1
PH	PARKER HANNIFIN CORPCOM	29.8	20.0
PHM	Pulte Group, Inc.	42.8	25.6
PII	Polaris Inc.	41.7	27.7
PIN	Invesco India ETF	20.1	20.0
PINS	PINTEREST INCCL A	28.5	39.6
PIPR	Piper Sandler Companies	34.4	21.5
PLCE	Childrens Place, Inc. (The)	64.3	28.7
PLD	ProLogis Inc	24.3	20.0
PNC	PNC FINL SVCS GROUP INC	26.5	20.0
PNNT	PENNANTPARK INVT CORPCOM	53.4	28.2
PNR	Pentair plc.	20.4	20.0
PNW	PINNACLE WEST CAP CORP	27.3	20.0
POOL	POOL CORPORATIONCOM	24.3	20.0
PPC	PILGRIMS PRIDE CORPCOM	23.0	20.0
PPL	PPL CORPORATION	25.5	20.0
PRA	PROASSURANCE CORP	26.2	22.8
PRAA	PRA Group, Inc.	36.0	22.5
PRU	PRUDENTIAL FINL INCCOM	21.1	20.0
PS	PLURALSIGHT INCCOM CL A	26.1	25.0
PSEC	PROSPECT CAPITAL CORPORATIONCOM	25.5	20.0
PSX	PHILLIPS 66COM	31.8	25.7
PSXP	PHILLIPS 66 PARTNERS LPCOM UNIT REP INT	50.2	20.0
PTCT	PTC THERAPEUTICS INCCOM	32.4	30.9
PTEN	PATTERSON UTI ENERGY INCCOM	65.5	42.8
PTR	PETROCHINA CO LTD	21.4	20.0
PVH	PVH Corp.	41.3	32.2
PWR	QUANTA SVCS INC	22.0	20.0
PXD	PIONEER NAT RES CO	22.7	20.0
PYPL	PAYPAL HLDGS INCCOM	20.0	21.8
QEP	QEP RES INCCOM	100.0	72.1
QRTEA	Qurate Retail, Inc. Series A	33.7	20.0
QRVO	Qorvo Inc	27.7	22.6

QSR	RESTAURANT BRANDS INTL INCCOM	25.1	20.0
R	RYDER SYS INC	25.7	20.1
RBC	REGAL BELOIT CORPORATION	26.0	20.0
RBS	ROYAL BK SCOTLAND GROUP PLCSP ADR REP SHS	30.3	22.5
RCL	ROYAL CARIBBEAN CRUISES LTD	72.6	46.0
RDN	RADIAN GROUP	73.0	43.7
RDSA	ROYAL DUTCH SHELL PLCSPONS ADR A	33.8	27.6
REG	REGENCY CTRS CORP	30.2	20.5
RES	RPC INC	37.5	35.6
REV	REVLON INCCL A NEW	31.0	31.4
RF	REGIONS FINANCIAL CORP NEWCOM	29.4	20.0
RFI	COHEN & STEERS TOTAL RETURN	40.9	20.0
RGA	REINSURANCE GROUP AMER INC	27.1	31.8
RGLD	ROYAL GOLD INCCOM	34.1	22.2
RH	RH	49.4	37.4
RHI	ROBERT HALF INTL INC	21.0	20.0
RHP	Ryman Hospitality Properties, Inc.	63.1	30.3
RIG	Transocean Ltd	65.5	54.9
RIO	RIO TINTO PLCSPONSORED ADR	20.1	20.0
RJF	RAYMOND JAMES FINANCIAL INC	24.1	20.0
RL	Ralph Lauren Corp.	22.5	20.0
RLGY	REALOGY HLDGS CORPCOM	40.4	31.4
RMBS	RAMBUS INC DELCOM	23.2	22.5
RMTI	Rockwell Medical, Inc.	27.7	24.4
ROK	ROCKWELL AUTOMATION INCCOM	22.2	20.0
ROKU	ROKU INCCOM CL A	30.4	32.6
RPAI	RETAIL PPTYS AMER INCCL A	40.1	34.9
RPT	RPT Realty	49.9	34.3
RRC	RANGE RES CORP	40.8	25.5
RRD	DONNELLEY R R & SONS COCOM	53.8	53.5
RRGB	RED ROBIN GOURMET BURGERS INCOM	31.5	26.6
RS	RELiance STEEL & ALUMINUM COCOM	24.2	20.0
RSX	VanEck Vectors Russia ETF	27.5	20.0
RTX	Raytheon Technologies Corporation	100.0	20.0
RY	ROYAL BK CDA MONTREAL QUE	20.2	20.0
RYAM	RAYONIER ADVANCED MATLS INCCOM	44.8	62.6
SA	SEABRIDGE GOLD INCCOM	34.7	20.0
SABR	SABRE CORPCOM	61.1	27.3
SAN	BANCO SANTANDER CENT HISPANO	27.5	20.0
SAVE	SPIRIT AIRLS INC	33.5	33.7
SBAC	SBA COMMUNICATIONS CORPCOM	21.4	20.0
SBGI	SINCLAIR BROADCAST GROUP INC	43.3	27.5
SBH	SALLY BEAUTY HLDGS INCCOM	41.3	32.2
SBNY	SIGNATURE BK NEW YORK N YCOM	31.9	20.0
SBRA	SABRA HEALTH CARE REIT INCCOM	53.3	20.0
SBS	COMPANHIA DE SANEAMENTO BASISPONSORED ADR	29.4	24.1
SBSI	SOUTHSIDE BANCSHARES INC	21.3	20.0
SC	SANTANDER CONSUMER USA HDG ICOM	45.1	32.9

SCCO	Southern Copper Corp	21.6	20.0
SCI	SERVICE CORP INTLCOM	24.5	20.0
SEE	SEALED AIR CORP NEW	22.2	20.0
SERV	SERVICEMASTER GLOBAL HLDGS ICOM	20.0	79.7
SFL	SFL Corporation Ltd.	30.0	20.0
SFUN	Fang Holdings Limited	52.2	28.4
SHAK	SHAKE SHACK INCCL A	28.6	20.0
SHLX	SHELL MIDSTREAM PARTNERS L PUNIT LTD INT	37.0	27.2
SHOP	SHOPIFY INCCL A	29.9	20.0
SIG	SIGNET JEWELERS LIMITEDSHS	84.4	55.8
SIL	GLOBAL X FDSSILVER MNR ETF	26.6	20.0
SIRI	Sirius XM Holdings Inc.	25.3	20.0
SITC	SITE Centers Corporation	54.8	32.3
SIVB	SVB FINL GROUPCOM	30.1	20.0
SIX	SIX FLAGS ENTMT CORP NEWCOM	27.3	22.7
SJT	SAN JUAN BASIN RTY TR	25.3	20.0
SKT	TANGER FACTORY OUTLET CTRS I	58.4	42.1
SLB	SCHLUMBERGER LTD	40.9	25.7
SLCA	U S SILICA HLDGS INCCOM	76.8	47.4
SLF	SUN LIFE FINL INCCOM	23.7	20.0
SLG	SL GREEN RLTY CORP	31.5	21.9
SLM	SLM CORP	29.3	20.0
SLX	VanEck Vectors Steel ETF	26.6	20.0
SM	SM Energy Company	100.0	81.8
SMLP	SUMMIT MIDSTREAM PARTNERS	100.0	86.1
SNAP	SNAP INCCL A	23.2	22.7
SNBR	Sleep Number Corporation	48.8	20.0
SNR	NEW SR INVT GROUP INCCOM	46.5	25.3
SNV	SYNOVUS FINL CORPCOM	45.5	26.5
SO	SOUTHERN CO	32.9	20.0
SONO	SONOS INCCOM	20.0	20.4
SP	SP Plus Corporation	38.6	24.7
SPG	SIMON PROPERTY GROUP	50.5	30.0
SPLK	SPLUNK INCCOM	30.3	20.0
SPR	SPIRIT AEROSYSTEMS HLDGS INCCOM CL A	35.8	24.5
SPWR	SunPower Corporation	26.3	21.6
SPXS	Direxion Daily S&P 500 Bear 3X Shares	186.3	26.4
SQ	SQUARE INCCL A	40.5	23.2
SQM	SOCIEDAD QUIMICA MINERA DE CSPON ADR SER B	28.2	20.0
SRC	Spirit Realty Capital Inc.	20.4	20.0
SRE	SEMPRA ENERGY	26.2	20.0
SRPT	SAREPTA THERAPEUTICS INCCOM	36.4	36.1
SSRM	SSR Mining Inc.	29.4	20.2
SSSS	Sutter Rock Capital Corporation	23.1	20.0
SSYS	STRATASYS INC	31.1	29.8
STLD	STEEL DYNAMICS INC	28.3	20.0
STM	STMICROELECTRONICS N V	25.0	20.0
STT	STATE STR CORPCOM	25.9	20.0

STWD	STARWOOD PPTY TR INCCOM	46.5	26.4
STX	SEAGATE TECH PLC (IRL)	22.3	20.0
STZ	CONSTELLATION BRANDS INC	23.3	20.0
SU	SUNCOR ENERGY INC	39.7	21.9
SUN	Sunoco LP	40.5	20.0
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	21.7	22.1
SVC	Service Properties Trust	66.6	32.4
SWK	Stanley Black & Decker	34.4	22.5
SWKS	SKYWORKS SOLUTIONS, INC.	27.2	20.0
SWN	SOUTHWESTERN ENERGY CO	28.3	30.1
SYF	SYNCHRONY FINLCOM	29.0	20.3
SYK	STRYKER CORPCOM	27.5	20.0
SYKE	SYKES ENTERPRISES INCCOM	21.5	20.0
SYX	SYSCO CORP	30.1	20.6
TAL	TAL ED GROUPADS REPSTG COM	21.6	20.0
TCF	TCF Financial Corporation	36.9	22.3
TCO	TAUBMAN CTRS INC	23.0	21.1
TCOM	Trip.com Group Limited	22.2	20.0
TCP	TC PIPELINES LPUT COM LTD PRT	59.8	26.6
TCPC	BlackRock TCP Capital Corp.	77.3	39.8
TCRD	THL CR INCCOM	81.9	30.2
TCS	CONTAINER STORE GROUP INCCOM	26.8	23.9
TDG	Transdigm Group Inc.	33.6	20.0
TECK	Teck Resources LTD	47.7	28.5
TEL	TE Connectivity Ltd.	20.7	20.0
TERP	TerraForm Power, Inc. Class A	48.1	28.8
TEVA	TEVA PHARMACEUTICAL INDS LTD	31.8	24.6
TEX	TEREX CORP NEW	34.6	28.2
TFC	Truist Financial Corporation	26.8	20.0
TFX	TELEFLEX INC	23.2	20.0
TGE	Tallgrass Energy, LP	35.9	29.8
TGI	TRIUMPH GROUP INC NEWCOM	100.0	74.1
TGNA	TEGNA Inc.	42.0	20.0
TGP	TEEKAY LNG PARTNERS L PPRTNRSP UNITS	27.9	20.0
THC	TENET HEALTHCARE	51.0	41.7
THO	THOR INDS INC	45.9	33.0
TK	TEEKAY CORPORATIONCOM	44.2	34.1
TKR	TIMKEN CO	34.2	20.0
TLRD	Tailored Brands, Inc.	44.0	42.6
TLRY	TILRAY INCCOM CL 2	69.2	47.9
TMHC	Taylor Morrison Home Corporation	44.5	23.9
TMV	Direxion Daily 20 Year Treasury Bear 3X Shares	109.8	20.1
TOL	TOLL BROTHERS INC	55.1	34.0
TOT	TOTAL S ASPONSORED ADR	30.6	20.0
TPH	TRI Pointe Group, Inc.	48.0	22.6
TPR	Tapestry, Inc.	31.6	23.2
TPX	Tempur Sealy International Inc.	24.8	20.0
TREX	TREX INCCOM	36.6	20.0

TRGP	TARGA RES CORPCOM	67.5	33.5
TRMB	Trimble Inc.	24.6	20.0
TRN	TRINITY INDS INC	26.6	20.0
TRP	TC Energy Corporation	27.4	20.0
TRTN	Triton International Limited	21.2	20.0
TS	TENARIS S ASPONSORED ADR	21.5	20.0
TSLA	Tesla, Inc.	36.7	31.1
TSLX	TPG SPECIALTY LENDING INCCOM	28.3	20.0
TSU	TIM PARTICIPACOE S ASPONS ADR PFD	20.8	22.4
TTM	TATA MTRS LTDSPONSORED ADR	35.1	22.2
TUP	TUPPERWARE BRANDS CORPCOM	80.8	70.1
TV	GRUPO TELEVISA SA DE CV	38.1	25.9
TWLO	TWILIO INCCL A	22.3	61.5
TWO	TWO HBRS INVT CORPCOM	100.0	69.8
TWTR	TWITTER INCCOM	22.4	20.0
TXRH	Texas Roadhouse, Inc.	28.0	20.0
TXT	TEXTRON INC	30.1	25.4
TZOO	Travelzoo	33.5	25.0
UAA	UNDER ARMOUR INCCL A	30.8	20.0
UAL	United Airlines Holdings, Inc.	63.6	38.3
UBER	UBER TECHNOLOGIES INCCOM	37.3	24.9
UBS	UBS GROUP AGSHS	20.3	20.0
UCO	ProShares Ultra Bloomberg Crude Oil	200.0	100.0
UDR	UDR INCCOM	26.8	20.0
UFS	Domtar, Corp. (new)	30.6	20.0
UGI	UGI CORP NEWCOM	20.2	20.0
UGP	ULTRAPAR PARTICIPACOE S ASP ADR REP PFD	49.2	29.0
UHS	UNIVERSAL HLTH SVCS INC	34.0	20.5
UI	Ubiquiti Inc.	20.7	20.0
UIS	UNISYS CORPCOM	21.9	20.0
ULTA	Ulta Beauty, Inc.	28.1	20.0
UNFI	UNITED NAT FOODS INC	29.2	20.0
UNH	UNITEDHEALTH GROUP INC.	25.9	20.0
UNIT	Uniti Group Inc.	29.2	20.0
UNM	UNUM GROUPCOM	38.3	29.2
UNP	UNION PAC CORP	20.7	20.0
URBN	URBAN OUTFITTERS INCCOM	25.9	20.8
URI	UNITED RENTALS INCCOM	35.4	21.3
USAC	USA COMPRESSION PARTNERS LPCOMUNIT LTDPAR	80.9	49.0
USB	US BANCORP DELCOM NEW	24.5	20.0
USL	UNITED STS 12 MONTH OIL FD LUNIT BEN INT	32.3	26.8
USO	UNITED STATES OIL FUND LP	40.5	44.1
VAL	Valaris plc Class A	99.0	84.2
VALE	Vale S.A.	31.3	20.0
VAR	VARIAN MED SYS INCCOM	22.5	20.0
VC	VISTEON CORPCOM NEW	31.6	22.5
VDE	VANGUARD ENERGY ETF	26.9	20.0
VECO	VEECO INSTRS INC DEL	49.1	29.8

VEDL	Vedanta Limited	31.7	20.0
VEEV	VEEVA SYS INCCL A COM	20.4	20.0
VEON	VEON Ltd.	21.6	20.0
VER	VEREIT, Inc.	26.3	20.0
VFC	V F CORP	29.8	20.0
VIAC	ViacomCBS Inc. Class B	31.9	23.7
VIAV	Viavi Solutions Inc.	27.4	20.0
VICR	VICOR CORPCOM	35.0	23.6
VIPS	VIPSHOP HLDGS LTDSPONSORED ADR	27.9	23.5
VIV	Telefonica Brasil S.A.	22.0	20.0
VLO	VALERO ENERGY CORP NEW	39.4	26.1
VLV	VALLEY NATL BANCORPCOM	22.8	20.0
VMC	VULCAN MATLS CO	27.0	20.0
VNO	VORNADO RLTY TR	31.8	22.1
VNQ	Vanguard Real Estate ETF	21.8	20.0
VRTX	VERTEX PHARMACEUTICALS INC	20.8	20.0
VSH	VISHAY INTERTECHNOLOGY INC	30.4	20.0
VSTO	VISTA OUTDOOR INCCOM	22.3	59.9
VTR	VENTAS INC	52.5	23.6
WAB	WABTEC	25.1	20.0
WBT	Welbilt, Inc.	30.3	38.8
WCC	WESCO INTL INC	44.9	27.4
WDC	WESTERN DIGITAL CORP	34.8	27.6
WEC	WEC Energy Group, Inc.	24.5	20.0
WELL	Welltower Inc.	44.7	28.8
WEN	The Wendys Company	20.1	20.0
WES	Western Midstream Partners, LP	79.8	34.1
WEX	WEX Inc.	29.2	20.0
WFC	WELLS FARGO & CO NEW	24.5	20.0
WGO	WINNEBAGO INDS INC	44.2	29.6
WH	WYNDHAM HOTELS & RESORTS INCCOM	28.8	20.4
WHR	WHIRLPOOL CORP	22.1	20.0
WIRE	ENCORE WIRE CORPCOM	20.6	21.5
WIX	WIX COM LTDSHS	22.1	20.0
WLK	WESTLAKE CHEM CORPCOM	35.9	28.7
WMB	Williams Companies	39.9	20.0
WOR	WORTHINGTON INDS INC	26.3	20.0
WORK	SLACK TECHNOLOGIES INCCOM CL A	46.3	21.9
WPC	W P CAREY INCCOM	37.0	20.0
WPG	WASHINGTON PRIME GROUP INCCOM	71.2	55.8
WPX	WPX ENERGY INCCOM	78.4	39.5
WRE	WASHINGTON REAL ESTATE INVT	22.5	20.0
WRI	WEINGARTEN RLTY INVS	34.6	20.0
WRK	WESTROCK COCOM	23.0	39.2
WSM	WILLIAMS SONOMA INC	37.9	21.5
WTRG	Essential Utilities, Inc.	24.1	20.0
WW	WW International, Inc.	34.8	26.3
WY	WEYERHAEUSER COCOM	40.8	34.6

WYND	Wyndham Destinations, Inc.	43.1	23.0
WYNN	WYNN RESORTS LTDCOM	53.1	26.5
X	UNITED STATES STL CORP NEWCOM	29.0	22.0
XEC	CIMAREX ENERGY COCOM	46.6	22.0
XEL	XCEL ENERGY INC	23.9	20.0
XES	SPDR S&P Oil & Gas Equipment & Services ETF	41.4	26.1
XHB	SPDR S&P Homebuilders ETF	26.6	20.0
XLE	ENERGY SELECT SECT SPDR	26.6	20.0
XLU	UTILITIES SELECT SECT SPDR	24.9	20.0
XME	SPDR S&P Metals & Mining ETF	23.6	20.0
XONE	EXONE COCOM	21.6	20.6
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	37.4	20.0
XPER	Xperi Corporation	28.8	23.3
XPO	XPO LOGISTICS INCCOM	38.4	20.0
XRX	Xerox Holdings Corporation	26.7	20.0
YELP	YELP Inc	25.5	20.9
YPF	YPF SA	23.8	23.9
YUM	YUM BRANDS INC.	24.8	20.0
ZBH	Zimmer Biomet Holdings, Inc.	22.2	20.0
ZBRA	ZEBRA TECHNOLOGIES CORP	24.3	20.0
ZG	Zillow Group, Inc. Class A Common Stock	46.2	27.9
ZIOP	ZIOPHARM ONCOLOGY INCCOM	30.6	26.4
ZVO	Zovio Inc.	24.7	26.3
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	39.3	39.6

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.