



**THE FOUNDATION
FOR SECURE
MARKETS**

#47137

TO: ALL CLEARING MEMBERS

DATE: June 15, 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 6/23.

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/>, 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 6/23
AA	Alcoa Corporation	21.2	31.3
AAL	American Airlines Group Inc.	36.1	58.6
AAN	Aarons Inc	26.4	30.0
AAXN	Axon Enterprise, Inc.	20.0	29.7
ACAD	ACADIA PHARMACEUTICALS	25.8	25.6
ACC	AMERICAN CAMPUS CMNTYS INCCOM	20.2	20.0
ACGL	ARCH CAP GROUP LTD	20.0	21.3
ACHC	ACADIA HEALTHCARE COMPANY INCOM	30.2	24.4
ACIA	ACACIA COMMUNICATIONS INCCOM	20.9	21.0
ACM	AECOM	20.0	20.2
ADS	ALLIANCE DATA SYSTEMS CORPCOM	30.5	48.1
ADTN	ADTRAN INC	26.8	20.8
AEGN	Aegion Corp	20.0	21.8
AER	AERCAP HOLDINGS NVSHS	33.0	30.5
AES	AES CORP	20.0	22.7
AFG	AMERICAN FINL GROUP INC OHIO	20.0	21.9

AFL	AFLAC INC	20.3	20.6
AGIO	AGIOS PHARMACEUTICALS INCCOM	23.6	22.3
AGO	Assured Guaranty LTD	34.7	27.6
AI	ARLINGTON ASSET INVT CORPCL A NEW	29.5	38.7
AIG	AMERICAN INTL GROUP INC	27.4	26.5
AINV	APOLLO INVT CORPCOM	30.0	26.0
AIR	AAR CORPCOM	26.0	42.3
AIT	APPLIED INDL TECHNOLOGIES IN	21.0	20.0
AKCA	AKCEA THERAPEUTICS INCCOM	27.1	28.7
AL	AIR LEASE CORP	28.0	26.0
ALB	ALBEMARLE CORP	20.0	23.8
ALGN	ALIGN TECHNOLOGY INCCOM	20.0	24.5
ALK	ALASKA AIR GROUP INC	22.8	41.6
ALLY	ALLY FINL INCCOM	24.3	25.4
AM	Antero Midstream Corporation	29.7	22.4
AMAG	AMAG Pharmaceuticals Inc	20.0	29.4
AMAT	APPLIED MATERIALS INC	20.4	20.0
AMCX	AMC NETWORKS INCCL A	22.6	22.3
AMD	ADVANCED MICRO DEVICES INC	20.0	21.6
AMED	AMEDISYS INCCOM	22.7	20.0
AMG	AFFILIATED MANAGERS GROUP	20.0	22.3
AMN	AMN HEALTHCARE SERVICES INCCOM	20.0	23.8
AMWD	AMERICAN WOODMARK CORPCOM	20.0	22.4
ANF	ABERCROMBIE & FITCH CO	20.0	28.5
APA	APACHE CORPCOM	56.1	43.2
APEI	AMERICAN PUBLIC EDUCATION INCOM	20.0	20.1
APHA	APHRIA INCCOM	29.2	39.5
APLE	APPLE HOSPITALITY REIT INCCOM NEW	25.3	32.3
APOG	APOGEE ENTERPRISES INCCOM	20.0	22.9
APTV	Aptiv PLC	20.0	30.7
AR	ANTERO RES CORPCOM	49.9	44.1
ARCC	ARES CAP CORPCOM	26.5	20.0
ARCO	ARCOS DORADOS HOLDINGS INC	20.0	30.0
ARI	APOLLO COML REAL EST FIN INCCOM	65.6	48.9
ARLP	ALLIANCE RES PARTNER L P	41.3	44.4
ARMK	Aramark	24.9	35.3
ARR	ARMOUR RESIDENTIAL REIT INCCOM	26.5	21.6
ASB	ASSOCIATED BANC CORPCOM	20.0	23.3
ATCO	Atlas Corporation	26.3	24.0
ATI	ALLEGHENY TECHNOLOGIES INC	41.9	35.6
AU	ANGLOGOLD ASHANTI LTD	28.1	20.0
AX	Axos Financial, Inc.	21.4	23.9
AYI	ACUITY BRANDS INCCOM	20.0	22.4
B	BARNES GROUP INC	20.0	27.1
BA	BOEING CO	22.3	46.7
BAC	BANK OF AMERICA CORPORATION	20.0	25.1
BBBY	BED BATH & BEYOND INC	56.1	48.2
BBD	BANCO BRADESCO S ASP ADR PFD NEW	25.5	21.2

BBVA	BANCO BILBAO VIZCAYA ARGENTINA	20.0	21.8
BC	BRUNSWICK CORP	20.8	22.0
BCS	BARCLAYS PLCADR	20.5	23.2
BDN	BRANDYWINE RLTY TR	20.0	22.0
BG	BUNGE LIMITEDCOM	24.8	20.0
BGG	BRIGGS & STRATTON CORP	39.7	61.5
BHC	Bausch Health Companies Inc.	27.1	25.3
BHF	BRIGHTHOUSE FINL INCCOM	27.9	36.7
BITA	BITAUTO HLDGS LTDSPONSORED ADS	20.1	20.0
BJRI	BJs Restaurants Inc.	30.6	32.1
BKD	BROOKDALE SR LIVING INCCOM	38.8	44.0
BKE	BUCKLE INC	25.8	24.1
BKEP	BLUEKNIGHT ENERGY PARTNERS LCOM UNIT	27.9	23.3
BKNG	Booking Holdings Inc.	20.0	20.2
BKR	Baker Hughes Company	21.7	23.9
BKU	BANKUNITED INCCOM	20.7	29.9
BLMN	Bloomin Brands Inc.	29.4	33.7
BLUE	BLUEBIRD BIO INCCOM	24.9	23.4
BLX	BANCO LATINOAMERICANO DE COMSHS E	20.0	26.1
BOH	BANK OF HAWAII CORP.	20.0	20.7
BOKF	BOK FINL CORPCOM NEW	20.0	29.8
BP	BP PLC	20.6	20.5
BPOP	POPULAR INC	24.2	22.2
BRFS	BRF S.A.	25.9	21.2
BRX	BRIXMOR PPTY GROUP INCCOM	21.1	30.8
BSBR	BANCO SANTANDER BRASIL S AADS REP 1 UNIT	25.3	25.2
BVN	COMPANIA DE MINAS BUENAVENTUSPONSORED ADR	30.2	24.2
BXS	BancorpSouth Bank	20.0	25.5
BYD	BOYD GAMING CORP	29.3	24.3
BYND	BEYOND MEAT, INC.	48.2	37.6
BZH	BEAZER HOMES USA INC	27.6	30.2
C	CITIGROUP INC	20.0	32.1
CACC	CREDIT ACCEP CORP MICHCOM	27.4	22.2
CAKE	CHEESECAKE FACTORY INCCOM	24.1	34.2
CAR	Avis Budget Group Inc	45.6	55.1
CARA	CARA THERAPEUTICS INCCOM	26.9	28.9
CBL	CBL & ASSOC PPTYS INCCOM	63.8	60.9
CBRE	CBRE Group Inc.	22.1	23.5
CBRL	Cracker Barrel Old Country Store	21.2	21.4
CBT	CABOT CORP	20.0	25.9
CCL	CARNIVAL CORP	38.6	51.6
CCO	Clear Channel Outdoor Holdings, Inc.	56.8	55.5
CDE	Coeur Mining Inc.	40.8	30.3
CDEV	Centennial Resource Development, Inc.	98.7	83.2
CDR	Cedar Realty Trust, Inc.	49.3	64.9
CENX	Century Aluminum Co.	28.9	36.6
CEQP	Crestwood Equity Partners LP	61.2	44.4
CF	CF INDS HLDGS INCCOM	21.8	20.0

CFG	CITIZENS FINL GROUP INCCOM	20.0	24.1
CFR	CULLEN FROST BANKERS INC	20.0	21.1
CFX	COLFAX CORPCOM	28.8	25.1
CG	The Carlyle Group Inc.	21.4	20.0
CGBD	TCG BDC INCCOM	50.3	38.3
CGC	CANOPY GROWTH CORPCOM	24.2	31.5
CGNX	COGNEX CORPCOM	20.0	20.5
CHS	CHICOS FAS INCCOM	47.7	69.9
CIA	CITIZENS INC	20.4	20.0
CIB	BANCOLOMBIA S A	20.0	23.4
CIM	CHIMERA INVT CORPCOM	28.8	25.5
CINF	CINCINNATI FINL CORP	28.9	20.0
CIO	CITY OFFICE REIT INCCOM	20.0	21.3
CIT	CIT GROUP INCCOM NEW	32.8	34.5
CLF	Cleveland-Cliffs Inc.	32.5	32.6
CLH	CLEAN HARBORS INC	24.9	23.9
CLMT	CALUMET SPECIALTY PRODS PTNRUT LTD PARTNER	38.5	37.9
CLR	CONTINENTAL RESOURCES INCCOM	35.2	36.4
CLS	CELESTICA INC	23.1	29.2
CMA	COMERICA INC	20.0	26.3
CMO	CAPSTEAD MTG CORP	33.0	21.3
CMPR	Cimpress PLC	22.1	41.2
CNK	CINEMARK HOLDINGS INCCOM	47.5	38.9
CNO	CNO Financial Group, Inc	22.5	26.6
CNQ	CANADIAN NAT RES LTDCOM	28.9	23.0
CNSL	CONSOLIDATED COMM HLDGS INCCOM	31.0	22.8
CNX	CNX Resources Corporation	40.1	28.8
COF	CAPITAL ONE FINL CORP	20.7	23.6
COMM	COMMSCOPE HLDG CO INCCOM	21.3	28.3
COP	CONOCOPHILLIPS PETROLEUM	20.5	20.0
COTY	COTY INCCOM CL A	38.2	52.3
CPA	COPA HOLDINGS SACL A	28.5	27.7
CPE	CALLON PETE CO DEL	41.9	100.0
CPRI	Capri Holdings Limited	39.7	44.1
CR	CRANE CO	20.0	24.8
CREE	CREE INC	22.9	21.8
CRI	CARTER INCCOM	20.2	20.0
CROX	CROCS INCCOM	20.0	25.4
CRS	CARPENTER TECHNOLOGY CORP	31.1	32.0
CSIQ	CANADIAN SOLAR INCCOM	23.0	23.1
CVA	COVANTA HLDG CORPCOM	23.4	23.0
CVI	CVR ENERGY INCCOM	36.0	32.3
CX	CEMEX SAB DE CVSPON ADR NEW	24.2	23.5
CXO	CONCHO RES INCCOM	20.0	22.5
CXP	COLUMBIA PPTY TR INCCOM NEW	20.0	23.8
CXW	CoreCivic, Inc.	20.8	26.2
CYH	COMMUNITY HEALTH SYS INC NEW	47.7	47.3
CZR	CAESARS ENTMT CORPCOM	21.0	21.6

DAL	DELTA AIR LINES INC DELCOM NEW	29.4	37.1
DB	DEUTSCHE BANK AGNAMEN AKT	22.0	20.6
DBI	Designer Brands Inc.	37.7	52.8
DCP	DCP Midstream, LP	41.8	49.0
DDD	3-D SYS CORP DELCOM NEW	29.8	20.7
DDS	DILLARDS INC	49.1	44.5
DFS	DISCOVER FINL SVCSCOM	24.4	29.4
DHC	Diversified Healthcare Trust	33.5	78.6
DHI	D R HORTON INC	20.0	20.3
DHT	DHT Holdings, Inc.	28.7	20.0
DIN	Dine Brands Global, Inc.	59.3	52.4
DISH	DISH Network Corp	20.0	20.3
DK	DELEK US HLDGS INCCOM	34.8	34.7
DNOW	NOW INCCOM	22.5	21.6
DNR	DENBURY RES INC	62.2	100.0
DOW	DOW INCCOM	20.0	21.9
DRQ	DRIL-QUIP INC	24.8	28.7
DSX	Diana Shipping Inc.	29.7	31.3
DVN	DEVON ENERGY CORP NEW	32.1	29.2
DX	DYNEX (NEW)	26.8	20.2
DXC	DXC TECHNOLOGY COCOM	29.2	42.0
DY	DYCOM INDS INCCOM	20.0	26.8
EAT	BRINKER INTL INC	45.9	34.8
EBIX	EBIX INCCOM NEW	20.0	39.6
EC	ECOPETROL S ASPONSORED ADS	23.4	25.2
ECPG	Encore Capital Group, Inc.	42.2	20.0
EEFT	EURONET WORLDWIDE, INC	20.0	21.8
ELY	CALLAWAY GOLF CO	28.0	26.7
EMN	EASTMAN CHEM CO	20.0	21.1
ENBL	ENABLE MIDSTREAM PARTNERS LPCOM UNIT RP IN	89.9	58.1
ENDP	Endo International plc	44.1	38.4
ENLC	Enlink Midstream, LLC	42.6	35.9
EPR	EPR Properties	25.4	30.8
EQM	EQM Midstream Partners, LP	23.1	20.5
EQT	EQT Corporation	31.0	23.6
ERF	Enerplus Corporation	30.5	31.2
ERJ	Embraer S.A.	25.6	42.8
ESPR	ESPERION THERAPEUTICS INC NECOM	28.5	30.6
ESRT	EMPIRE ST RLTY TR INCCCL A	20.0	25.7
ET	Energy Transfer LP	21.0	21.6
ETFC	E TRADE FINANCIAL CORPCOM	20.0	20.3
ETM	ENTERCOM COMMUNICATIONS CORP	34.9	53.3
EURN	EURONAV NV ANTWERPENSHS TEMP	26.3	20.0
EWBC	EAST WEST BANCORP INC	20.0	26.2
EXP	EAGLE MATERIALS INCCOM	21.2	20.0
EXPE	Expedia Group, Inc.	20.0	24.4
F	FORD MTR CO DEL	20.0	26.0
FANG	DIAMONDBACK ENERGY INCCOM	25.8	29.5

FBHS	FORTUNE BRANDS HOME & SEC INCOM	21.0	20.0
FCX	Freeport-McMoRan Inc.	25.5	27.2
FEYE	FIREEYE INCCOM	27.8	21.5
FHN	FIRST HORIZON NATL CORPCOM	20.0	26.8
FI	FRANKS INTL N VCOM	56.8	52.6
FIT	FITBIT INCCL A	20.7	20.0
FITB	FIFTH THIRD BANCORP	20.0	30.6
FIX	COMFORT SYS USA INCCOM	20.0	20.4
FL	FOOT LOCKER INCCOM	20.0	22.6
FLEX	Flex Ltd.	20.0	23.8
FLIC	FIRST LONG IS CORPCOM	20.0	24.6
FLR	FLUOR CORP NEW	32.3	34.1
FLS	FLOWSERVE CORP	20.0	27.0
FLXN	FLEXION THERAPEUTICS INCCOM	29.1	31.8
FORR	FORRESTER RESH INC	31.4	28.5
FOSL	Fossil Group, Inc.	26.3	75.1
FRO	Frontline Ltd Bermuda	35.5	26.3
FSLR	FIRST SOLAR INCCOM	21.8	20.0
FTI	TechnipFMC plc	25.7	33.3
FTNT	FORTINET INCCOM	21.6	20.0
FWONA	Liberty Media Corp. Series A Liberty Formula One	20.0	20.3
GCI	Gannett Co., Inc.	42.5	100.0
GE	GENERAL ELECTRIC COCOM	20.8	24.3
GEL	GENESIS ENERGY L PUNIT LTD PARTN	36.4	37.6
GEO	GEO GROUP INCCOM	20.0	25.4
GERN	GERON CORP	30.7	33.2
GES	GUESS INCCOM	28.0	43.8
GGB	GERDAU S A	25.1	25.7
GHL	GREENHILL & CO INCCOM	37.3	35.1
GLNG	GOLAR LNG LTD BERMUDASHS	43.1	35.7
GM	GENERAL MTRS COCOM	22.3	20.2
GME	Gamestop Corp CL A (Holding Company)	20.4	36.3
GMLP	GOLAR LNG PARTNERS LPCOM UNIT LPI	45.8	31.4
GNC	GNC HLDGS INC	62.7	100.0
GNL	GLOBAL NET LEASE INCCOM	21.3	20.7
GNW	Genworth Financial, Inc. (Holding Company)	31.4	24.1
GOGO	GOGO INCCOM	24.0	39.5
GPOR	GULFPORT ENERGY CORP	100.0	71.1
GPRO	GOPRO INCCL A	20.8	21.5
GPS	GAP INC DEL	38.4	39.8
GRA	GRACE W R & CO DEL NEWCOM	20.0	21.6
GRPN	Groupon Inc	22.3	44.0
GRUB	GRUBHUB INCCOM	23.1	20.0
GS	GOLDMAN SACHS GROUP INCCOM	20.0	20.4
GSM	Ferroglobe PLC	27.3	30.3
GT	GOODYEAR TIRE & RUBR CO	31.0	28.8
GVA	GRANITE CONSTR INCCOM	22.4	28.7
H	HYATT HOTELS CORPCOM CL A	20.8	21.6

HAL	HALLIBURTON CO	24.2	34.9
HBAN	HUNTINGTON BANCSHARES INC	20.0	22.2
HBI	HANESBRANDS INCCOM	20.0	26.8
HCA	HCA Healthcare, Inc.	20.0	21.7
HCR	Hi-Crush Inc.	45.6	68.7
HES	HESS CORPCOM	26.7	23.8
HFC	HollyFrontier Corporation	26.7	25.7
HHC	HOWARD HUGHES CORPCOM	20.0	20.8
HIG	HARTFORD FINL SVCS GROUP INCCOM	25.3	22.5
HL	HECLA MNG COCOM	26.2	27.5
HOG	HARLEY DAVIDSON INCCOM	29.1	26.0
HP	HELMERICH & PAYNE INC	33.1	34.9
HPE	HEWLETT PACKARD ENTERPRISE CCOM	20.0	22.9
HPQ	HP Inc.	20.0	23.1
HRI	Herc Holdings Inc.	40.8	35.4
HRZN	HORIZON TECHNOLOGY FIN CORPCOM	22.1	20.0
HST	HOST HOTELS & RESORTS INCCOM	20.0	25.5
HTZ	Hertz Global Holdings, Inc.	58.6	100.0
HUN	HUNTSMAN CORPCOM	21.2	20.0
HURN	HURON CONSULTING GROUP INCCOM	20.9	23.2
HWM	Howmet Aerospace Inc.	25.9	36.8
HXL	HEXCEL CORP NEWCOM	25.0	24.1
HZNP	Horizon Therapeutics Public Limited Company	22.3	22.6
IAT	iShares U.S. Regional Banks ETF	20.0	20.3
IBN	ICICI BK LTD	21.9	20.0
ICPT	INTERCEPT PHARMACEUTICALS INCOM	32.9	29.9
IEZ	iShares U.S. Oil Equipment & Services ETF	23.0	28.4
IGT	International Game Technology PLC	27.2	29.8
IIVI	II-VI, INC.	20.0	21.0
IMAX	IMAX CORP	31.1	20.3
IMO	IMPERIAL OIL LTD	21.1	21.8
INFN	INFINERA CORPORATIONCOM	23.5	22.7
ING	ING GROEP N VSPONSORED ADR	21.9	24.6
INT	WORLD FUEL SVCS CORPCOM	20.5	34.4
IPG	INTERPUBLIC GROUP COS INC	20.0	23.3
IPGP	IPG PHOTONICS CORPCOM	25.5	20.0
IRBT	IROBOT CORPCOM	20.0	20.4
ITUB	Itau Unibanco Holding SA	20.1	20.0
IVC	INVACARE CORP	35.2	29.1
IVR	INVESCO MORTGAGE CAPITAL INCCOM	49.9	74.3
IVZ	INVESCO LTDSHS	27.5	22.6
JBLU	JETBLUE AIRWAYS CORPCOM	28.2	41.6
JCPNQ	PENNEY J C INC	36.7	100.0
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	25.9	24.6
JWA	WILEY JOHN & SONS INC	20.0	26.3
JWN	NORDSTROM INC	33.1	38.1
KAR	KAR AUCTION SVCS INCCOM	32.9	24.3
KBE	SPDR S&P Bank ETF	20.0	21.6

KBH	KB HOME	32.8	29.2
KEY	KEYCORP NEW	20.0	22.8
KIM	KIMCO REALTY CORP	25.5	29.5
KLAC	KLA Corporation	24.5	20.0
KMT	KENNAMETAL INC	23.3	20.8
KMX	CARMAX INCCOM	22.1	20.0
KNDI	Kandi Technologies Group, Inc	28.0	27.6
KOS	KOSMOS ENERGY LTD	51.4	60.6
KRE	SPDR S&P Regional Banking ETF	20.0	21.5
KRO	KRONOS WORLDWIDE INC	22.4	21.5
KSS	KOHL'S CORP	35.6	45.4
L	LOEWS CORPCOM	20.0	24.2
LAD	LITHIA MTRS INC	20.0	23.6
LAMR	LAMAR ADVERTISING COCL A	36.3	23.8
LAZ	LAZARD LTDSHS A	20.0	20.3
LB	L Brands, Inc.	43.7	38.7
LC	LENDINGCLUB CORPCOM	33.3	32.3
LE	LANDS END INC NEWCOM	31.0	28.8
LEG	LEGGETT & PLATT INC	31.4	20.3
LEN	LENNAR CORPCL A	25.7	20.3
LGFA	Lions Gate Entertainment Corporation Class A	20.0	21.4
LGND	LIGAND PHARMACEUTICALS INCCOM NEW	22.6	20.0
LNC	LINCOLN NATL CORP IND	30.0	32.4
LNG	CHENIERE ENERGY INCCOM NEW	22.3	20.0
LPI	Laredo Petroleum Inc	72.5	73.4
LPX	LOUISIANA PAC CORP	20.9	23.2
LRCX	LAM RESEARCH CORP	25.1	20.0
LUMO	Lumos Pharma, Inc.	28.5	26.9
LUV	SOUTHWEST AIRLS CO	20.9	26.1
LW	LAMB WESTON HLDGS INCCOM	20.0	23.3
LYB	LYONDELLBASELL INDUSTRIES NSHS NV	25.9	24.6
LYFT	LYFT INCCL A COM	37.6	24.9
LYV	Live Nation Entertainment Inc	22.6	24.0
M	Macys Inc	34.7	38.3
MAC	MACERICH CO	34.8	50.3
MAIN	MAIN STREET CAPITAL CORPCOM	25.1	20.0
MAN	ManpowerGroup	20.0	20.7
MAR	MARRIOTT INTL INC NEW	20.6	24.1
MATX	Matson, Inc	20.0	20.9
MBI	MBIA INC	27.5	22.3
MD	Mednax Inc	35.0	28.9
MDC	M D C HLDGS INCCOM	20.8	23.1
MDLA	MEDALLIA INCCOM	20.1	21.0
MDP	MEREDITH CORP	35.6	40.8
MDRX	Allscripts Healthcare Solutions, Inc.	20.0	25.3
MDU	MDU RES GROUP INC	20.0	21.4
MED	MEDIFAST INC	24.6	21.2
MEOH	METHANEX CORP	24.8	28.3

MET	METLIFE INC	20.0	20.6
MFA	MFA Financial Inc	47.4	46.7
MGM	MGM Resorts International	31.0	38.6
MHK	MOHAWK INDS INC	21.9	28.1
MIC	Macquarie Infrastructure Corporation	20.0	21.8
MIDD	MIDDLEBY CORP	20.0	20.9
MIK	MICHAELS COS INCCOM	68.7	76.5
MMLP	MARTIN MIDSTREAM PRTNRS L PUNIT L P INT	59.4	33.5
MNK	MALLINCKRODT PUB LTD COSHS	84.3	35.5
MNTA	MOMENTA PHARMACEUTICALS INCCOM	20.6	20.2
MOS	The Mosaic Company (HOLDING COMPANY)	28.3	26.5
MPC	MARATHON PETE CORPCOM	27.9	23.1
MPLX	MPLX LPCOM	20.0	21.8
MRCC	MONROE CAP CORPCOM	21.0	20.0
MRO	MARATHON OIL CORPCOM	35.6	35.8
MS	MORGAN STANLEYCOM NEW	20.0	20.7
MSCI	MSCI INCCCL A	20.0	20.4
MSGN	MSG Networks Inc.	20.0	21.9
MT	ARCELORMITTALNY REGISTRY SH	27.0	28.4
MTB	M & T BK CORP	20.0	23.5
MTDR	MATADOR RES COCOM	52.7	44.6
MTSI	MACOM Technology Solutions Holdings, Inc.	22.9	20.0
MTW	THE MAINTOWOC COMPANY, INC	27.4	25.0
MUR	MURPHY OIL CORP	41.3	37.8
MYGN	MYRIAD GENETICS INCCOM	20.0	50.8
NAT	Nordic American Tankers Ltd	49.5	37.6
NAVI	NAVIENT CORPCOM	30.4	28.4
NBHC	National Bank Holdings Corp	20.0	21.0
NBL	NOBLE ENERGY INCCOM	30.7	31.0
NBR	NABORS INDS INC	61.5	72.6
NCLH	NORWEGIAN CRUISE LINE HLDGSSHS	66.2	50.0
NCR	NCR CORP NEWCOM	27.4	32.1
NE	Noble Corporation plc	48.3	100.0
NG	NOVAGOLD RES INCCOM NEW	21.8	28.7
NGL	NGL ENERGY PARTNERS LPCOM UNIT REPST	71.9	46.9
NK	NANTKWEST INCCOM	31.5	36.3
NKTR	NEKTAR THERAPEUTICS	20.0	20.7
NL	NL Industries, Inc.	37.9	23.2
NOV	NATIONAL OILWELL VARCO INCCOM	29.1	31.6
NS	NuStar Energy LP	25.0	22.7
NSP	Insperity, Inc.	20.0	25.6
NTAP	NetApp Inc	20.0	20.8
NTCO	NATURA &CO HLDG S AADS	34.1	36.5
NTCT	NETSCOUT SYS INC	20.0	21.4
NUS	NU SKIN ENTERPRISES INC	40.6	20.0
NUVA	NUVASIVE INCCOM	20.0	22.6
NWL	Newell Brands Inc.	24.5	21.1
NXPI	NXP SEMICONDUCTORS N VCOM	30.0	25.3

NXST	Nexstar Media Group, Inc.	26.8	23.1
OC	Owens Corning Inc	20.0	22.4
ODP	OFFICE DEPOT INC	31.0	20.0
OHI	OMEGA HEALTHCARE INVS INC	20.1	21.9
OI	O-I Glass, Inc.	35.5	37.5
OIH	VanEck Vectors Oil Services ETF	27.1	30.4
OII	OCEANEERING INTL INC	55.1	40.1
OKE	ONEOK INC	32.2	34.0
OLED	UNIVERSAL DISPLAY CORPCOM	20.9	20.0
OLN	OLIN CORP	37.5	29.3
OMER	OMEROS CORPCOM	27.0	27.7
OMF	OneMain Holdings, Inc.	28.2	27.8
ON	ON SEMICONDUCTOR CORP	20.0	20.5
OPK	OPKO HEALTH INCCOM	36.9	24.9
OSK	OSHKOSH CORPCOM	20.3	21.1
OSTK	OVERSTOCK COM INC	57.7	42.7
OUT	OUTFRONT Media Inc	36.3	29.0
OVV	Ovintiv Inc.	54.8	43.8
OXSQ	Oxford Square Capital Corporation	29.1	20.4
OXY	OCCIDENTAL PETE CORP DEL	37.9	48.5
PAA	PLAINS ALL AMERN PIPELINE L	29.7	28.7
PAAS	PAN AMERICAN SILVER CORP	22.7	22.8
PAC	GPO AEROPORTUARIO DEL PAC SASPON ADR B	20.0	23.2
PACW	PacWest Bancorp	22.7	32.2
PAG	Penske Auto Group	20.0	20.3
PAGP	PLAINS GP HLDGS L PSHS A REP LTPN	24.6	31.0
PBA	Pembina Pipeline Corporation	24.1	20.0
PBCT	Peoples United Financial Inc	20.0	22.0
PBF	PBF ENERGY INCCL A	50.5	43.8
PBFX	PBF LOGISTICS LPUNIT LTD PTNR	44.9	31.5
PBI	PITNEY BOWES INC	41.4	33.3
PBPB	POTBELLY CORPCOM	21.9	33.9
PBR	PETROLEO BRASILEIRO SA PETRO	26.4	22.7
PBRA	PETROLEO BRASILEIRO SA PETROSP ADR NON VTG	20.8	22.9
PBYI	PUMA BIOTECHNOLOGY INCCOM	38.1	37.2
PCG	PG&E CORPCOM	30.7	23.2
PDCO	Patterson Cos. Inc.	20.9	20.0
PDM	PIEDMONT OFFICE REALTY TR INCOM CL A	20.0	20.8
PEI	PENNSYLVANIA RL ESTATE INVT	70.8	78.4
PFG	PRINCIPAL FINANCIAL GROUP INCOM	20.0	24.7
PFLT	PENNANTPARK FLOATING RATE CACOM	23.7	22.2
PGEN	Precigen, Inc.	30.1	85.2
PGRE	PARAMOUNT GROUP INCCOM	20.0	25.5
PHM	Pulte Group, Inc.	25.6	21.4
PII	Polaris Inc.	27.7	20.0
PINS	PINTEREST INCCL A	39.6	27.4
PIPR	Piper Sandler Companies	21.5	20.9
PLCE	Childrens Place, Inc. (The)	28.7	28.4

PLUS	EPLUS INCCOM	20.0	20.1
PNC	PNC FINL SVCS GROUP INC	20.0	22.9
PNNT	PENNANTPARK INVT CORPCOM	28.2	29.9
PPC	PILGRIMS PRIDE CORPCOM	20.0	22.6
PRA	PROASSURANCE CORP	22.8	33.1
PRAA	PRA Group, Inc.	22.5	20.0
PRU	PRUDENTIAL FINL INCCOM	20.0	25.3
PS	PLURALSIGHT INCCOM CL A	25.0	29.8
PSX	PHILLIPS 66COM	25.7	23.8
PTC	PTC Inc.	20.0	20.5
PTCT	PTC THERAPEUTICS INCCOM	30.9	31.8
PTEN	PATTERSON UTI ENERGY INCCOM	42.8	47.0
PVH	PVH Corp.	32.2	33.5
PYPL	PAYPAL HLDGS INCCOM	21.8	20.0
QEP	QEP RES INCCOM	72.1	68.8
QRVO	Qorvo Inc	22.6	21.7
R	RYDER SYS INC	20.1	29.4
RBS	ROYAL BK SCOTLAND GROUP PLCSP ADR REP SHS	22.5	25.9
RCL	ROYAL CARIBBEAN CRUISES LTD	46.0	37.9
RDN	RADIAN GROUP	43.7	32.9
RDSA	ROYAL DUTCH SHELL PLCSPONS ADR A	27.6	21.4
REG	REGENCY CTRS CORP	20.5	21.5
RES	RPC INC	35.6	35.8
REV	REVLON INCCL A NEW	31.4	42.6
RF	REGIONS FINANCIAL CORP NEWCOM	20.0	25.4
RGA	REINSURANCE GROUP AMER INC	31.8	26.3
RGLD	ROYAL GOLD INCCOM	22.2	20.0
RH	RH	37.4	30.1
RHP	Ryman Hospitality Properties, Inc.	30.3	37.0
RIG	Transocean Ltd	54.9	91.5
RJF	RAYMOND JAMES FINANCIAL INC	20.0	20.1
RL	Ralph Lauren Corp.	20.0	22.6
RLGY	REALOGY HLDGS CORPCOM	31.4	36.1
RMBS	RAMBUS INC DELCOM	22.5	20.0
RMTI	Rockwell Medical, Inc.	24.4	22.7
ROKU	ROKU INCCOM CL A	32.6	29.5
RPAI	RETAIL PPTYS AMER INCCL A	34.9	35.1
RPT	RPT Realty	34.3	40.3
RRC	RANGE RES CORP	25.5	32.7
RRD	DONNELLEY R R & SONS COCOM	53.5	53.8
RRGB	RED ROBIN GOURMET BURGERS INCOM	26.6	64.1
RYAM	RAYONIER ADVANCED MATLS INCCOM	62.6	57.4
SABR	SABRE CORPCOM	27.3	42.9
SAN	BANCO SANTANDER CENT HISPANO	20.0	23.7
SATS	ECHOSTAR CORPCL A	20.0	21.0
SAVE	SPIRIT AIRLS INC	33.7	50.7
SBGI	SINCLAIR BROADCAST GROUP INC	27.5	34.4
SBH	SALLY BEAUTY HLDGS INCCOM	32.2	30.3

SBRA	SABRA HEALTH CARE REIT INCCOM	20.0	24.0
SBS	COMPANHIA DE SANEAMENTO BASISPONSORED ADR	24.1	25.3
SC	SANTANDER CONSUMER USA HDG ICOM	32.9	28.2
SERV	SERVICEMASTER GLOBAL HLDGS ICOM	79.7	20.0
SFUN	Fang Holdings Limited	28.4	22.6
SGMO	Sangamo Therapeutics, Inc.	23.6	24.7
SHAK	SHAKE SHACK INCCL A	20.0	20.6
SHLX	SHELL MIDSTREAM PARTNERS L PUNIT LTD INT	27.2	20.0
SITC	SITE Centers Corporation	32.3	38.4
SIX	SIX FLAGS ENTMT CORP NEWCOM	22.7	31.8
SJT	SAN JUAN BASIN RTY TR	20.0	20.7
SKT	TANGER FACTORY OUTLET CTRS I	42.1	39.5
SKX	Skechers USA INC CL A	20.0	23.2
SLB	SCHLUMBERGER LTD	25.7	26.7
SLCA	U S SILICA HLDGS INCCOM	47.4	50.0
SLG	SL GREEN RLTY CORP	21.9	30.0
SM	SM Energy Company	81.8	65.8
SMLP	SUMMIT MIDSTREAM PARTNERS	86.1	75.0
SNAP	SNAP INCCL A	22.7	24.4
SNBR	Sleep Number Corporation	20.0	26.2
SNR	NEW SR INVT GROUP INCCOM	25.3	40.0
SNV	SYNOVUS FINL CORPCOM	26.5	33.7
SONO	SONOS INCCOM	20.4	23.0
SP	SP Plus Corporation	24.7	28.4
SPB	Spectrum Brands Holdings, Inc.	20.0	22.5
SPG	SIMON PROPERTY GROUP	30.0	40.8
SPHB	Invesco S&P 500 High Beta ETF	20.0	22.6
SPR	SPIRIT AEROSYSTEMS HLDGS INCCOM CL A	24.5	47.1
SPWR	SunPower Corporation	21.6	27.6
SPXS	Direxion Daily S&P 500 Bear 3X Shares	79.2	31.8
SQ	SQUARE INCCL A	23.2	20.0
SRC	Spirit Realty Capital Inc.	20.0	24.8
SRDX	Surmodics, Inc.	20.0	23.8
SRPT	SAREPTA THERAPEUTICS INCCOM	36.1	36.3
SSRM	SSR Mining Inc.	20.2	21.2
SSYS	STRATASYS INC	29.8	25.0
STLD	STEEL DYNAMICS INC	20.0	20.5
STT	STATE STR CORPCOM	20.0	21.2
STWD	STARWOOD PPTY TR INCCOM	26.4	25.2
SU	SUNCOR ENERGY INC	21.9	21.5
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	22.1	21.5
SVC	Service Properties Trust	32.4	55.2
SWIR	SIERRA WIRELESS INCCOM	20.0	38.3
SWK	Stanley Black & Decker	22.5	20.0
SWN	SOUTHWESTERN ENERGY CO	30.1	27.2
SYF	SYNCHRONY FINLCOM	20.3	26.8
SYKE	SYKES ENTERPRISES INCCOM	20.0	20.7
SY Y	SYSCO CORP	20.6	21.5

TCF	TCF Financial Corporation	22.3	28.0
TCO	TAUBMAN CTRS INC	21.1	36.1
TCP	TC PIPELINES LPUT COM LTD PRT	26.6	20.0
TCPC	BlackRock TCP Capital Corp.	39.8	23.6
TCRD	THL CR INCCOM	30.2	20.0
TCS	CONTAINER STORE GROUP INCCOM	23.9	25.8
TDS	TELEPHONE & DATA SYS INCCOM	20.0	20.1
TECK	Teck Resources LTD	28.5	27.7
TERP	TerraForm Power, Inc. Class A	28.8	21.4
TEVA	TEVA PHARMACEUTICAL INDS LTD	24.6	20.2
TEX	TEREX CORP NEW	28.2	26.5
TFC	Truist Financial Corporation	20.0	26.3
TGI	TRIUMPH GROUP INC NEWCOM	74.1	68.3
TGNA	TEGNA Inc.	20.0	20.5
THC	TENET HEALTHCARE	41.7	37.5
THO	THOR INDS INC	33.0	26.0
TK	TEEKAY CORPORATIONCOM	34.1	27.6
TKR	TIMKEN CO	20.0	21.7
TLRD	Tailored Brands, Inc.	42.6	43.5
TLRY	TILRAY INCCOM CL 2	47.9	49.0
TMHC	Taylor Morrison Home Corporation	23.9	28.0
TMV	Direxion Daily 20 Year Treasury Bear 3X Shares	60.3	20.1
TOL	TOLL BROTHERS INC	34.0	26.4
TPH	TRI Pointe Group, Inc.	22.6	28.3
TPR	Tapestry, Inc.	23.2	27.5
TPVG	TRIPLEPOINT VENTURE GROWTH BCOM	100.0	60.4
TPX	Tempur Sealy International Inc.	20.0	23.3
TRGP	TARGA RES CORPCOM	33.5	39.5
TRIP	TRIPADVISOR INCCOM	20.0	35.1
TSLA	Tesla, Inc.	31.1	21.4
TSU	TIM PARTICIPACOE S ASPONS ADR PFD	22.4	20.0
TTM	TATA MTRS LTDSPONSORED ADR	22.2	25.2
TUP	TUPPERWARE BRANDS CORPCOM	70.1	80.7
TV	GRUPO TELEVISA SA DE CV	25.9	28.1
TWLO	TWILIO INCCL A	61.5	23.3
TWO	TWO HBRS INVT CORPCOM	69.8	45.2
TXRH	Texas Roadhouse, Inc.	20.0	23.9
TXT	TEXTRON INC	25.4	26.5
TZOO	Travelzoo	25.0	27.4
UAA	UNDER ARMOUR INCCL A	20.0	26.3
UAL	United Airlines Holdings, Inc.	38.3	53.3
UBER	UBER TECHNOLOGIES INCCOM	24.9	28.6
UCO	ProShares Ultra Bloomberg Crude Oil	200.0	49.6
UFS	Domtar, Corp. (new)	20.0	26.8
UGP	ULTRAPAR PARTICIPACOE S ASP ADR REP PFD	29.0	26.7
UHS	UNIVERSAL HLTH SVCS INC	20.5	20.0
UI	Ubiquiti Inc.	20.0	21.7
UIS	UNISYS CORPCOM	20.0	22.3

UNFI	UNITED NAT FOODS INC	20.0	51.9
UNIT	Uniti Group Inc.	20.0	25.1
UNM	UNUM GROUPCOM	29.2	28.4
URBN	URBAN OUTFITTERS INCCOM	20.8	24.3
URI	UNITED RENTALS INCCOM	21.3	20.0
USAC	USA COMPRESSION PARTNERS LPCOMUNIT LTDPAR	49.0	43.4
USB	US BANCORP DELCOM NEW	20.0	22.2
USL	UNITED STS 12 MONTH OIL FD LUNIT BEN INT	26.8	20.0
USO	UNITED STATES OIL FUND LP	44.1	20.7
VAL	Valaris plc Class A	84.2	100.0
VAR	VARIAN MED SYS INCCOM	20.0	20.7
VC	VISTEON CORPCOM NEW	22.5	23.9
VECO	VEECO INSTRS INC DEL	29.8	29.7
VER	VEREIT, Inc.	20.0	22.3
VIAC	ViacomCBS Inc. Class B	23.7	24.1
VICR	VICOR CORPCOM	23.6	20.0
VIPS	VIPSHOP HLDGS LTDSPPONSORED ADR	23.5	22.4
VLO	VALERO ENERGY CORP NEW	26.1	25.6
VLV	VALLEY NATL BANCORPCOM	20.0	23.4
VSH	VISHAY INTERTECHNOLOGY INC	20.0	22.6
VSTO	VISTA OUTDOOR INCCOM	59.9	21.7
VTR	VENTAS INC	23.6	28.2
WAFD	WASHINGTON FED INC	20.0	24.5
WBT	Welbilt, Inc.	38.8	36.4
WCC	WESCO INTL INC	27.4	22.0
WDC	WESTERN DIGITAL CORP	27.6	24.4
WELL	Welltower Inc.	28.8	23.8
WES	Western Midstream Partners, LP	34.1	31.3
WEX	WEX Inc.	20.0	20.5
WFC	WELLS FARGO & CO NEW	20.0	27.2
WGO	WINNEBAGO INDS INC	29.6	23.0
WH	WYNDHAM HOTELS & RESORTS INCCOM	20.4	20.0
WHR	WHIRLPOOL CORP	20.0	20.4
WIRE	ENCORE WIRE CORPCOM	21.5	20.0
WLK	WESTLAKE CHEM CORPCOM	28.7	21.7
WOR	WORTHINGTON INDS INC	20.0	36.1
WORK	SLACK TECHNOLOGIES INCCOM CL A	21.9	25.9
WPG	WASHINGTON PRIME GROUP INCCOM	55.8	78.5
WPX	WPX ENERGY INCCOM	39.5	31.5
WRI	WEINGARTEN RLTY INVS	20.0	20.7
WRK	WESTROCK COCOM	39.2	20.0
WSM	WILLIAMS SONOMA INC	21.5	20.0
WW	WW International, Inc.	26.3	24.8
WY	WEYERHAEUSER COCOM	34.6	25.2
WYND	Wyndham Destinations, Inc.	23.0	24.7
WYNN	WYNN RESORTS LTDCOM	26.5	27.0
X	UNITED STATES STL CORP NEWCOM	22.0	30.7
XEC	CIMAREX ENERGY COCOM	22.0	20.0

XES	SPDR S&P Oil & Gas Equipment & Services ETF	26.1	32.0
XOM	EXXON MOBIL CORPORATION	20.0	21.3
XONE	EXONE COCOM	20.6	22.2
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	20.0	22.9
XPER	Xperi Holding Corporation	23.3	22.2
XPO	XPO LOGISTICS INCCOM	20.0	23.5
XRX	Xerox Holdings Corporation	20.0	26.9
YELP	YELP Inc	20.9	29.2
YPF	YPF SA	23.9	25.9
YRCW	YRC Worldwide Inc	39.3	50.7
ZG	Zillow Group, Inc. Class A Common Stock	27.9	20.0
ZION	ZIONS BANCORPORATION N.A.	20.0	22.6
ZIOP	ZIOPHARM ONCOLOGY INCCOM	26.4	27.1
ZVO	Zovio Inc.	26.3	23.8
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	39.6	39.2

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.