



TO: ALL CLEARING MEMBERS
DATE: July 13, 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 7/21.

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 OCC Subscription Center <https://www.theocc.com/Subscription-Center>, 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 7/21 |
|-----------------------|---------------------------------------|---------------------------|----------------------------------|
| AA | Alcoa Corporation | 31.3 | 23.8 |
| AAL | American Airlines Group Inc. | 58.6 | 30.5 |
| AAN | Aarons Inc | 30.0 | 20.0 |
| AAXN | Axon Enterprise, Inc. | 29.7 | 20.0 |
| ACAD | ACADIA PHARMACEUTICALS | 25.6 | 27.0 |
| ACGL | ARCH CAP GROUP LTD | 21.3 | 20.0 |
| ACH | ALUMINUM CORP CHINA LTDSPON ADR H SHS | 20.0 | 24.2 |
| ACHC | ACADIA HEALTHCARE COMPANY INCOM | 24.4 | 20.0 |
| ACIA | ACACIA COMMUNICATIONS INCCOM | 21.0 | 21.3 |
| ACM | AECOM | 20.2 | 20.0 |
| ADS | ALLIANCE DATA SYSTEMS CORPCOM | 48.1 | 27.5 |
| ADTN | ADTRAN INC | 20.8 | 20.0 |
| AEGN | Aegion Corp | 21.8 | 20.0 |
| AER | AERCAP HOLDINGS NVSHS | 30.5 | 27.2 |
| AES | AES CORP | 22.7 | 20.0 |
| AFG | AMERICAN FINL GROUP INC OHIO | 21.9 | 20.0 |

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| AFL | AFLAC INC | 20.6 | 20.0 |
| AGIO | AGIOS PHARMACEUTICALS INCCOM | 22.3 | 22.6 |
| AGO | Assured Guaranty LTD | 27.6 | 21.4 |
| AI | ARLINGTON ASSET INVT CORPCL A NEW | 38.7 | 20.0 |
| AIG | AMERICAN INTL GROUP INC | 26.5 | 22.0 |
| AINV | APOLLO INVT CORPCOM | 26.0 | 20.0 |
| AIR | AAR CORPCOM | 42.3 | 28.0 |
| AL | AIR LEASE CORP | 26.0 | 21.0 |
| ALB | ALBEMARLE CORP | 23.8 | 20.0 |
| ALGN | ALIGN TECHNOLOGY INCCOM | 24.5 | 20.0 |
| ALK | ALASKA AIR GROUP INC | 41.6 | 20.5 |
| ALLY | ALLY FINL INCCOM | 25.4 | 20.1 |
| AM | Antero Midstream Corporation | 22.4 | 20.0 |
| AMAG | AMAG Pharmaceuticals Inc | 29.4 | 24.7 |
| AMCX | AMC NETWORKS INCCCL A | 22.3 | 20.0 |
| AMD | ADVANCED MICRO DEVICES INC | 21.6 | 20.0 |
| AMG | AFFILIATED MANAGERS GROUP | 22.3 | 20.0 |
| AMN | AMN HEALTHCARE SERVICES INCCOM | 23.8 | 20.0 |
| AMWD | AMERICAN WOODMARK CORPCOM | 22.4 | 21.2 |
| ANF | ABERCROMBIE & FITCH CO | 28.5 | 20.7 |
| APA | APACHE CORPCOM | 43.2 | 31.0 |
| APEI | AMERICAN PUBLIC EDUCATION INCOM | 20.1 | 20.0 |
| APHA | APHRIA INCCOM | 39.5 | 28.6 |
| APLE | APPLE HOSPITALITY REIT INCCOM NEW | 32.3 | 21.3 |
| APOG | APOGEE ENTERPRISES INCCOM | 22.9 | 20.0 |
| APTV | Aptiv PLC | 30.7 | 20.0 |
| AR | ANTERO RES CORPCOM | 44.1 | 35.1 |
| ARCO | ARCOS DORADOS HOLDINGS INC | 30.0 | 20.0 |
| ARI | APOLLO COML REAL EST FIN INCCOM | 48.9 | 37.7 |
| ARLP | ALLIANCE RES PARTNER L P | 44.4 | 26.6 |
| ARMK | Aramark | 35.3 | 21.9 |
| ARR | ARMOUR RESIDENTIAL REIT INCCOM | 21.6 | 20.0 |
| ASB | ASSOCIATED BANC CORPCOM | 23.3 | 20.0 |
| ATCO | Atlas Corporation | 24.0 | 20.0 |
| ATI | ALLEGHENY TECHNOLOGIES INC | 35.6 | 27.2 |
| AX | Axos Financial, Inc. | 23.9 | 20.0 |
| AYI | ACUITY BRANDS INCCOM | 22.4 | 20.0 |
| B | BARNES GROUP INC | 27.1 | 20.0 |
| BA | BOEING CO | 46.7 | 24.6 |
| BAC | BANK OF AMERICA CORPORATION | 25.1 | 20.0 |
| BBBY | BED BATH & BEYOND INC | 48.2 | 46.3 |
| BBD | BANCO BRADESCO S ASP ADR PFD NEW | 21.2 | 20.0 |
| BBVA | BANCO BILBAO VIZCAYA ARGENTINA | 21.8 | 20.0 |
| BC | BRUNSWICK CORP | 22.0 | 20.0 |
| BCS | BARCLAYS PLCADR | 23.2 | 20.0 |
| BDN | BRANDYWINE RLTY TR | 22.0 | 20.0 |
| BGG | BRIGGS & STRATTON CORP | 61.5 | 45.7 |
| BHC | Bausch Health Companies Inc. | 25.3 | 20.0 |

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| BHF | BRIGHTHOUSE FINL INCCOM | 36.7 | 26.3 |
| BJRI | BJs Restaurants Inc. | 32.1 | 30.7 |
| BKD | BROOKDALE SR LIVING INCCOM | 44.0 | 35.1 |
| BKE | BUCKLE INC | 24.1 | 20.0 |
| BKEP | BLUEKNIGHT ENERGY PARTNERS LCOM UNIT | 23.3 | 22.8 |
| BKNG | Booking Holdings Inc. | 20.2 | 20.0 |
| BKR | Baker Hughes Company | 23.9 | 20.0 |
| BKU | BANKUNITED INCCOM | 29.9 | 25.6 |
| BLMN | Bloomin Brands Inc. | 33.7 | 20.0 |
| BLUE | BLUEBIRD BIO INCCOM | 23.4 | 24.8 |
| BLX | BANCO LATINOAMERICANO DE COMSHS E | 26.1 | 20.0 |
| BOH | BANK OF HAWAII CORP. | 20.7 | 20.0 |
| BOKF | BOK FINL CORPCOM NEW | 29.8 | 20.0 |
| BP | BP PLC | 20.5 | 20.0 |
| BPOP | POPULAR INC | 22.2 | 20.0 |
| BRFS | BRF S.A. | 21.2 | 20.0 |
| BRX | BRIXMOR PPTY GROUP INCCOM | 30.8 | 20.0 |
| BSBR | BANCO SANTANDER BRASIL S AADS REP 1 UNIT | 25.2 | 20.0 |
| BVN | COMPANIA DE MINAS BUENAVENTUSPONSORED ADR | 24.2 | 20.0 |
| BXS | BancorpSouth Bank | 25.5 | 20.0 |
| BYD | BOYD GAMING CORP | 24.3 | 20.0 |
| BYND | BEYOND MEAT, INC. | 37.6 | 35.9 |
| BZH | BEAZER HOMES USA INC | 30.2 | 21.5 |
| C | CITIGROUP INC | 32.1 | 20.0 |
| CACC | CREDIT ACCEP CORP MICHCOM | 22.2 | 20.0 |
| CAKE | CHEESECAKE FACTORY INCCOM | 34.2 | 20.8 |
| CAR | Avis Budget Group Inc | 55.1 | 39.8 |
| CARA | CARA THERAPEUTICS INCCOM | 28.9 | 25.0 |
| CBL | CBL & ASSOC PPTYS INCCOM | 60.9 | 55.5 |
| CBRE | CBRE Group Inc. | 23.5 | 20.0 |
| CBRL | Cracker Barrel Old Country Store | 21.4 | 20.0 |
| CBT | CABOT CORP | 25.9 | 20.0 |
| CCL | CARNIVAL CORP | 51.6 | 28.3 |
| CCO | Clear Channel Outdoor Holdings, Inc. | 55.5 | 29.8 |
| CDE | Coeur Mining Inc. | 30.3 | 23.6 |
| CDEV | Centennial Resource Development, Inc. | 83.2 | 57.5 |
| CDR | Cedar Realty Trust, Inc. | 64.9 | 34.8 |
| CENX | Century Aluminum Co. | 36.6 | 26.0 |
| CEQP | Crestwood Equity Partners LP | 44.4 | 32.6 |
| CFG | CITIZENS FINL GROUP INCCOM | 24.1 | 20.0 |
| CFR | CULLEN FROST BANKERS INC | 21.1 | 20.0 |
| CFX | COLFAX CORPCOM | 25.1 | 20.0 |
| CGBD | TCG BDC INCCOM | 38.3 | 28.1 |
| CGC | CANOPY GROWTH CORPCOM | 31.5 | 24.6 |
| CGNX | COGNEX CORPCOM | 20.5 | 20.0 |
| CHS | CHICOS FAS INCCOM | 69.9 | 44.1 |
| CIB | BANCOLOMBIA S A | 23.4 | 20.0 |
| CIM | CHIMERA INVT CORPCOM | 25.5 | 20.9 |

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| CIO | CITY OFFICE REIT INCCOM | 21.3 | 20.0 |
| CIT | CIT GROUP INCCOM NEW | 34.5 | 30.6 |
| CLF | Cleveland-Cliffs Inc. | 32.6 | 25.7 |
| CLH | CLEAN HARBORS INC | 23.9 | 20.0 |
| CLMT | CALUMET SPECIALTY PRODS PTNRUT LTD PARTNER | 37.9 | 25.7 |
| CLR | CONTINENTAL RESOURCES INCCOM | 36.4 | 33.9 |
| CLS | CELESTICA INC | 29.2 | 20.0 |
| CMA | COMERICA INC | 26.3 | 20.0 |
| CMO | CAPSTEAD MTG CORP | 21.3 | 20.0 |
| CMPR | Cimpres PLC | 41.2 | 20.0 |
| CNK | CINEMARK HOLDINGS INCCOM | 38.9 | 29.1 |
| CNO | CNO Financial Group, Inc | 26.6 | 20.0 |
| CNQ | CANADIAN NAT RES LTDCOM | 23.0 | 20.0 |
| CNSL | CONSOLIDATED COMM HLDGS INCCOM | 22.8 | 20.0 |
| CNX | CNX Resources Corporation | 28.8 | 22.3 |
| COF | CAPITAL ONE FINL CORP | 23.6 | 20.6 |
| COMM | COMMSCOPE HLDG CO INCCOM | 28.3 | 20.8 |
| COTY | COTY INCCOM CL A | 52.3 | 33.4 |
| CPA | COPA HOLDINGS SACL A | 27.7 | 20.3 |
| CPRI | Capri Holdings Limited | 44.1 | 32.2 |
| CR | CRANE CO | 24.8 | 20.0 |
| CREE | CREE INC | 21.8 | 20.0 |
| CROX | CROCS INCCOM | 25.4 | 20.0 |
| CRS | CARPENTER TECHNOLOGY CORP | 32.0 | 25.4 |
| CSIQ | CANADIAN SOLAR INCCOM | 23.1 | 21.0 |
| CVA | COVANTA HLDG CORPCOM | 23.0 | 20.0 |
| CVI | CVR ENERGY INCCOM | 32.3 | 26.0 |
| CX | CEMEX SAB DE CVSPON ADR NEW | 23.5 | 20.0 |
| CXO | CONCHO RES INCCOM | 22.5 | 20.0 |
| CXP | COLUMBIA PPTY TR INCCOM NEW | 23.8 | 20.0 |
| CXW | CoreCivic, Inc. | 26.2 | 21.1 |
| CYH | COMMUNITY HEALTH SYS INC NEW | 47.3 | 42.9 |
| CZR | CAESARS ENTMT CORPCOM | 21.6 | 21.2 |
| DAL | DELTA AIR LINES INC DELCOM NEW | 37.1 | 23.8 |
| DB | DEUTSCHE BANK AGNAMEN AKT | 20.6 | 20.0 |
| DBI | Designer Brands Inc. | 52.8 | 34.5 |
| DCP | DCP Midstream, LP | 49.0 | 25.0 |
| DDD | 3-D SYS CORP DELCOM NEW | 20.7 | 20.0 |
| DDS | DILLARDS INC | 44.5 | 36.1 |
| DFS | DISCOVER FINL SVCSOM | 29.4 | 20.4 |
| DHC | Diversified Healthcare Trust | 78.6 | 39.6 |
| DHI | D R HORTON INC | 20.3 | 20.0 |
| DIN | Dine Brands Global, Inc. | 52.4 | 36.3 |
| DISH | DISH Network Corp | 20.3 | 20.0 |
| DK | DELEK US HLDGS INCCOM | 34.7 | 20.0 |
| DNOW | NOW INCCOM | 21.6 | 20.0 |
| DNR | DENBURY RES INC | 100.0 | 85.3 |
| DOW | DOW INCCOM | 21.9 | 20.0 |

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| DRQ | DRIL-QUIP INC | 28.7 | 20.0 |
| DSX | Diana Shipping Inc. | 31.3 | 23.3 |
| DVN | DEVON ENERGY CORP NEW | 29.2 | 25.8 |
| DX | DYNEX (NEW) | 20.2 | 20.0 |
| DXC | DXC TECHNOLOGY COCOM | 42.0 | 27.0 |
| DY | DYCOM INDS INCCOM | 26.8 | 20.0 |
| EAT | BRINKER INTL INC | 34.8 | 27.4 |
| EBIX | EBIX INCCOM NEW | 39.6 | 20.0 |
| EC | ECOPETROL S ASPONSORED ADS | 25.2 | 20.0 |
| ECPG | Encore Capital Group, Inc. | 20.0 | 22.4 |
| EEFT | EURONET WORLDWIDE, INC | 21.8 | 20.0 |
| ELY | CALLAWAY GOLF CO | 26.7 | 20.0 |
| EMN | EASTMAN CHEM CO | 21.1 | 20.0 |
| ENBL | ENABLE MIDSTREAM PARTNERS LPCOM UNIT RP IN | 58.1 | 37.4 |
| ENDP | Endo International plc | 38.4 | 32.0 |
| ENLC | Enlink Midstream, LLC | 35.9 | 33.7 |
| EPR | EPR Properties | 30.8 | 20.2 |
| EQT | EQT Corporation | 23.6 | 22.9 |
| ERF | Enerplus Corporation | 31.2 | 32.0 |
| ERJ | Embraer S.A. | 42.8 | 20.0 |
| ESPR | ESPERION THERAPEUTICS INC NECOM | 30.6 | 28.8 |
| ESRT | EMPIRE ST RLTY TR INCCCL A | 25.7 | 20.0 |
| ET | Energy Transfer LP | 21.6 | 26.0 |
| ETFC | E TRADE FINANCIAL CORPCOM | 20.3 | 20.0 |
| ETM | ENTERCOM COMMUNICATIONS CORP | 53.3 | 35.9 |
| ETRN | EQUITRANS MIDSTREAM CORPORATCOM | 20.5 | 22.2 |
| EWBC | EAST WEST BANCORP INC | 26.2 | 20.0 |
| EXAS | EXACT SCIENCES CORP | 20.2 | 20.4 |
| EXPE | Expedia Group, Inc. | 24.4 | 20.0 |
| F | FORD MTR CO DEL | 26.0 | 20.0 |
| FANG | DIAMONDBACK ENERGY INCCOM | 29.5 | 25.6 |
| FCX | Freeport-McMoRan Inc. | 27.2 | 20.0 |
| FEYE | FIREEYE INCCOM | 21.5 | 20.0 |
| FHN | FIRST HORIZON NATL CORPCOM | 26.8 | 22.0 |
| FI | FRANKS INTL N VCOM | 52.6 | 33.1 |
| FIT | FITBIT INCCCL A | 20.0 | 21.2 |
| FITB | FIFTH THIRD BANCORP | 30.6 | 20.0 |
| FIX | COMFORT SYS USA INCCOM | 20.4 | 20.0 |
| FL | FOOT LOCKER INCCOM | 22.6 | 20.0 |
| FLEX | Flex Ltd. | 23.8 | 20.0 |
| FLIC | FIRST LONG IS CORPCOM | 24.6 | 20.0 |
| FLR | FLUOR CORP NEW | 34.1 | 26.0 |
| FLS | FLOWSERVE CORP | 27.0 | 20.0 |
| FLXN | FLEXION THERAPEUTICS INCCOM | 31.8 | 23.2 |
| FORR | FORRESTER RESH INC | 28.5 | 20.0 |
| FOSL | Fossil Group, Inc. | 75.1 | 59.3 |
| FRO | Frontline Ltd Bermuda | 26.3 | 22.8 |
| FTI | TechnipFMC plc | 33.3 | 27.3 |

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| FWONA | Liberty Media Corp. Series A Liberty Formula One | 20.3 | 20.0 |
| GCI | Gannett Co., Inc. | 100.0 | 68.8 |
| GE | GENERAL ELECTRIC COCOM | 24.3 | 20.0 |
| GEL | GENESIS ENERGY L PUNIT LTD PARTN | 37.6 | 26.4 |
| GEO | GEO GROUP INCCOM | 25.4 | 20.0 |
| GERN | GERON CORP | 33.2 | 31.7 |
| GES | GUESS INCCOM | 43.8 | 20.7 |
| GGB | GERDAU S A | 25.7 | 20.0 |
| GHL | GREENHILL & CO INCCOM | 35.1 | 23.7 |
| GLNG | GOLAR LNG LTD BERMUDASHS | 35.7 | 27.4 |
| GM | GENERAL MTRS COCOM | 20.2 | 20.0 |
| GME | Gamestop Corp CL A (Holding Company) | 36.3 | 20.0 |
| GMLP | GOLAR LNG PARTNERS LPCOM UNIT LPI | 31.4 | 20.0 |
| GNL | GLOBAL NET LEASE INCCOM | 20.7 | 20.0 |
| GNW | Genworth Financial, Inc. (Holding Company) | 24.1 | 26.4 |
| GOGO | GOGO INCCOM | 39.5 | 28.2 |
| GPOR | GULFPORT ENERGY CORP | 71.1 | 51.6 |
| GPRO | GOPRO INCCL A | 21.5 | 21.3 |
| GPS | GAP INC DEL | 39.8 | 34.3 |
| GRA | GRACE W R & CO DEL NEWCOM | 21.6 | 20.0 |
| GRPN | Groupon Inc | 44.0 | 26.4 |
| GS | GOLDMAN SACHS GROUP INCCOM | 20.4 | 20.0 |
| GSM | Ferroglobe PLC | 30.3 | 36.3 |
| GT | GOODYEAR TIRE & RUBR CO | 28.8 | 23.1 |
| GVA | GRANITE CONSTR INCCOM | 28.7 | 20.2 |
| H | HYATT HOTELS CORPCOM CL A | 21.6 | 20.0 |
| HAL | HALLIBURTON CO | 34.9 | 22.9 |
| HALO | HALOZYME THERAPEUTICS INCCOM | 20.0 | 20.1 |
| HBAN | HUNTINGTON BANCSHARES INC | 22.2 | 20.0 |
| HBI | HANESBRANDS INCCOM | 26.8 | 20.0 |
| HCA | HCA Healthcare, Inc. | 21.7 | 20.0 |
| HCR | Hi-Crush Inc. | 68.7 | 100.0 |
| HES | HESS CORPCOM | 23.8 | 22.9 |
| HFC | HollyFrontier Corporation | 25.7 | 20.0 |
| HHC | HOWARD HUGHES CORPCOM | 20.8 | 20.0 |
| HIG | HARTFORD FINL SVCS GROUP INCCOM | 22.5 | 20.0 |
| HL | HECLA MNG COCOM | 27.5 | 21.0 |
| HOG | HARLEY DAVIDSON INCCOM | 26.0 | 20.0 |
| HP | HELMERICH & PAYNE INC | 34.9 | 25.5 |
| HPE | HEWLETT PACKARD ENTERPRISE CCOM | 22.9 | 20.0 |
| HPQ | HP Inc. | 23.1 | 20.0 |
| HRI | Herc Holdings Inc. | 35.4 | 20.5 |
| HST | HOST HOTELS & RESORTS INCCOM | 25.5 | 20.0 |
| HURN | HURON CONSULTING GROUP INCCOM | 23.2 | 20.0 |
| HWM | Howmet Aerospace Inc. | 36.8 | 20.0 |
| HXL | HEXCEL CORP NEWCOM | 24.1 | 20.0 |
| HZNP | Horizon Therapeutics Public Limited Company | 22.6 | 22.4 |
| IAT | iShares U.S. Regional Banks ETF | 20.3 | 20.0 |

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| ICPT | INTERCEPT PHARMACEUTICALS INCOM | 29.9 | 31.3 |
| IEZ | iShares U.S. Oil Equipment & Services ETF | 28.4 | 21.2 |
| IGT | International Game Technology PLC | 29.8 | 20.0 |
| IIVI | II-VI, INC. | 21.0 | 20.0 |
| IMAX | IMAX CORP | 20.3 | 20.0 |
| IMO | IMPERIAL OIL LTD | 21.8 | 20.0 |
| INFN | INFINERA CORPORATIONCOM | 22.7 | 21.2 |
| ING | ING GROEP N VSPONSORED ADR | 24.6 | 20.0 |
| INT | WORLD FUEL SVCS CORPCOM | 34.4 | 20.0 |
| IPG | INTERPUBLIC GROUP COS INC | 23.3 | 20.0 |
| IRBT | IROBOT CORPCOM | 20.4 | 20.0 |
| IVC | INVACARE CORP | 29.1 | 23.9 |
| IVR | INVESCO MORTGAGE CAPITAL INCCOM | 74.3 | 45.7 |
| IVZ | INVESCO LTDSHS | 22.6 | 20.0 |
| JBLU | JETBLUE AIRWAYS CORPCOM | 41.6 | 27.3 |
| JKS | JINKOSOLAR HLDG CO LTDSPONSORED ADR | 24.6 | 24.5 |
| JWA | WILEY JOHN & SONS INC | 26.3 | 20.0 |
| JWN | NORDSTROM INC | 38.1 | 28.4 |
| KAR | KAR AUCTION SVCS INCCOM | 24.3 | 20.0 |
| KBE | SPDR S&P Bank ETF | 21.6 | 20.0 |
| KBH | KB HOME | 29.2 | 25.2 |
| KEY | KEYCORP NEW | 22.8 | 20.0 |
| KIM | KIMCO REALTY CORP | 29.5 | 20.0 |
| KMT | KENNAMETAL INC | 20.8 | 20.0 |
| KNDI | Kandi Technologies Group, Inc | 27.6 | 31.5 |
| KOS | KOSMOS ENERGY LTD | 60.6 | 44.3 |
| KRE | SPDR S&P Regional Banking ETF | 21.5 | 20.0 |
| KRO | KRONOS WORLDWIDE INC | 21.5 | 20.0 |
| KSS | KOHL'S CORP | 45.4 | 37.3 |
| L | LOEWS CORPCOM | 24.2 | 20.0 |
| LAD | LITHIA MTRS INC | 23.6 | 20.0 |
| LAMR | LAMAR ADVERTISING COCL A | 23.8 | 20.0 |
| LAZ | LAZARD LTDSHS A | 20.3 | 20.0 |
| LB | L Brands, Inc. | 38.7 | 28.3 |
| LC | LENDINGCLUB CORPCOM | 32.3 | 22.6 |
| LE | LANDS END INC NEWCOM | 28.8 | 21.6 |
| LEG | LEGGETT & PLATT INC | 20.3 | 20.0 |
| LEN | LENNAR CORPCL A | 20.3 | 20.0 |
| LFC | CHINA LIFE INS CO LTDSPON ADR REP H | 20.0 | 24.1 |
| LGFA | Lions Gate Entertainment Corporation Class A | 21.4 | 20.0 |
| LNC | LINCOLN NATL CORP IND | 32.4 | 24.0 |
| LORL | LORAL SPACE & COMMUNICATNS INC | 21.7 | 20.0 |
| LPI | Laredo Petroleum Inc | 73.4 | 47.5 |
| LPX | LOUISIANA PAC CORP | 23.2 | 20.0 |
| LUMO | Lumos Pharma, Inc. | 26.9 | 28.7 |
| LUV | SOUTHWEST AIRLS CO | 26.1 | 20.0 |
| LW | LAMB WESTON HLDGS INCCOM | 23.3 | 20.0 |
| LYB | LYONDELLBASELL INDUSTRIES NSHS NV | 24.6 | 20.0 |

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| LYFT | LYFT INCCL A COM | 24.9 | 23.6 |
| LYG | Lloyds Banking Group Plc | 23.3 | 20.0 |
| LYV | Live Nation Entertainment Inc | 24.0 | 20.0 |
| M | Macys Inc | 38.3 | 31.1 |
| MAC | MACERICH CO | 50.3 | 26.9 |
| MAN | ManpowerGroup | 20.7 | 20.0 |
| MAR | MARRIOTT INTL INC NEW | 24.1 | 20.0 |
| MATX | Matson, Inc | 20.9 | 20.0 |
| MBI | MBIA INC | 22.3 | 20.0 |
| MD | Mednax Inc | 28.9 | 23.6 |
| MDC | M D C HLDGS INCCOM | 23.1 | 20.0 |
| MDP | MEREDITH CORP | 40.8 | 29.1 |
| MDRX | Allscripts Healthcare Solutions, Inc. | 25.3 | 20.0 |
| MDU | MDU RES GROUP INC | 21.4 | 20.0 |
| MED | MEDIFAST INC | 21.2 | 20.0 |
| MEOH | METHANEX CORP | 28.3 | 22.7 |
| MET | METLIFE INC | 20.6 | 20.0 |
| MFA | MFA Financial Inc | 46.7 | 26.3 |
| MGM | MGM Resorts International | 38.6 | 21.1 |
| MHK | MOHAWK INDS INC | 28.1 | 52.1 |
| MIC | Macquarie Infrastructure Corporation | 21.8 | 20.0 |
| MIDD | MIDDLEBY CORP | 20.9 | 20.4 |
| MIK | MICHAELS COS INCCOM | 76.5 | 57.0 |
| MMLP | MARTIN MIDSTREAM PRTNRS L PUNIT L P INT | 33.5 | 65.7 |
| MNK | MALLINCKRODT PUB LTD COSHS | 35.5 | 25.8 |
| MOS | The Mosaic Company (HOLDING COMPANY) | 26.5 | 20.0 |
| MPC | MARATHON PETE CORPCOM | 23.1 | 20.0 |
| MPLX | MPLX LPCOM | 21.8 | 20.0 |
| MRO | MARATHON OIL CORPCOM | 35.8 | 27.2 |
| MS | MORGAN STANLEYCOM NEW | 20.7 | 20.0 |
| MSCI | MSCI INCCL A | 20.4 | 20.0 |
| MSGN | MSG Networks Inc. | 21.9 | 20.0 |
| MT | ARCELORMITTALNY REGISTRY SH | 28.4 | 21.4 |
| MTB | M & T BK CORP | 23.5 | 20.0 |
| MTDR | MATADOR RES COCOM | 44.6 | 36.5 |
| MTW | THE MAINTOWOC COMPANY, INC | 25.0 | 20.0 |
| MUR | MURPHY OIL CORP | 37.8 | 31.0 |
| MYGN | MYRIAD GENETICS INCCOM | 50.8 | 20.0 |
| NAT | Nordic American Tankers Ltd | 37.6 | 30.6 |
| NAVI | NAVIENT CORPCOM | 28.4 | 22.5 |
| NBHC | National Bank Holdings Corp | 21.0 | 20.0 |
| NBL | NOBLE ENERGY INCCOM | 31.0 | 24.0 |
| NBR | NABORS INDS INC | 72.6 | 61.4 |
| NCLH | NORWEGIAN CRUISE LINE HLDGSSHS | 50.0 | 32.9 |
| NCR | NCR CORP NEWCOM | 32.1 | 20.0 |
| NG | NOVAGOLD RES INCCOM NEW | 28.7 | 20.6 |
| NGL | NGL ENERGY PARTNERS LPCOM UNIT REPST | 46.9 | 41.1 |
| NK | NANTKWEST INCCOM | 36.3 | 41.7 |

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| NKTR | NEKTAR THERAPEUTICS | 20.7 | 20.0 |
| NL | NL Industries, Inc. | 23.2 | 29.0 |
| NOV | NATIONAL OILWELL VARCO INCCOM | 31.6 | 26.9 |
| NS | NuStar Energy LP | 22.7 | 20.0 |
| NSP | Insperity, Inc. | 25.6 | 20.0 |
| NTAP | NetApp Inc | 20.8 | 20.0 |
| NTCT | NETSCOUT SYS INC | 21.4 | 20.0 |
| NUS | NU SKIN ENTERPRISES INC | 20.0 | 26.8 |
| NUVA | NUVASIVE INCCOM | 22.6 | 20.0 |
| NWL | Newell Brands Inc. | 21.1 | 20.0 |
| NXPI | NXP SEMICONDUCTORS N VCOM | 25.3 | 20.3 |
| NXST | Nexstar Media Group, Inc. | 23.1 | 20.9 |
| OAS | Oasis Petroleum Inc. | 100.0 | 98.8 |
| OC | Owens Corning Inc | 22.4 | 20.0 |
| ODP | The ODP Corporation | 20.0 | 27.3 |
| OHI | OMEGA HEALTHCARE INVS INC | 21.9 | 20.0 |
| OI | O-I Glass, Inc. | 37.5 | 27.9 |
| OIH | VanEck Vectors Oil Services ETF | 30.4 | 23.4 |
| OII | OCEANEERING INTL INC | 40.1 | 30.1 |
| OKE | ONEOK INC | 34.0 | 32.1 |
| OLN | OLIN CORP | 29.3 | 20.0 |
| OMF | OneMain Holdings, Inc. | 27.8 | 24.0 |
| ON | ON SEMICONDUCTOR CORP | 20.5 | 20.0 |
| OPK | OPKO HEALTH INCCOM | 24.9 | 21.9 |
| OSK | OSHKOSH CORPCOM | 21.1 | 20.0 |
| OSTK | OVERSTOCK COM INC | 42.7 | 46.3 |
| OUT | OUTFRONT Media Inc | 29.0 | 20.0 |
| OVV | Ovintiv Inc. | 43.8 | 30.5 |
| OXSQ | Oxford Square Capital Corporation | 20.4 | 20.0 |
| PAA | PLAINS ALL AMERN PIPELINE L | 28.7 | 20.0 |
| PAAS | PAN AMERICAN SILVER CORP | 22.8 | 20.0 |
| PAC | GPO AEROPORTUARIO DEL PAC SASPON ADR B | 23.2 | 20.0 |
| PACW | PacWest Bancorp | 32.2 | 23.3 |
| PAG | Penske Auto Group | 20.3 | 20.0 |
| PAGP | PLAINS GP HLDGS L PSHS A REP LTPN | 31.0 | 20.0 |
| PBCT | Peoples United Financial Inc | 22.0 | 20.0 |
| PBF | PBF ENERGY INCL A | 43.8 | 35.9 |
| PBFX | PBF LOGISTICS LPUNIT LTD PTNR | 31.5 | 24.9 |
| PBI | PITNEY BOWES INC | 33.3 | 20.0 |
| PBPB | POTBELLY CORPCOM | 33.9 | 20.0 |
| PBR | PETROLEO BRASILEIRO SA PETRO | 22.7 | 20.0 |
| PBRA | PETROLEO BRASILEIRO SA PETROSP ADR NON VTG | 22.9 | 20.8 |
| PBYI | PUMA BIOTECHNOLOGY INCCOM | 37.2 | 37.7 |
| PCG | PG&E CORPCOM | 23.2 | 20.0 |
| PDM | PIEDMONT OFFICE REALTY TR INCOM CL A | 20.8 | 20.0 |
| PEI | PENNSYLVANIA RL ESTATE INVT | 78.4 | 45.2 |
| PFG | PRINCIPAL FINANCIAL GROUP INCOM | 24.7 | 20.0 |
| PFLT | PENNANTPARK FLOATING RATE CACOM | 22.2 | 20.0 |

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| PGEN | Precigen, Inc. | 85.2 | 28.9 |
| PGRE | PARAMOUNT GROUP INCCOM | 25.5 | 20.0 |
| PHM | Pulte Group, Inc. | 21.4 | 20.0 |
| PINS | PINTEREST INCCL A | 27.4 | 23.0 |
| PIPR | Piper Sandler Companies | 20.9 | 20.0 |
| PLCE | Childrens Place, Inc. (The) | 28.4 | 28.5 |
| PLUS | EPLUS INCCOM | 20.1 | 20.0 |
| PNC | PNC FINL SVCS GROUP INC | 22.9 | 20.0 |
| PNNT | PENNANTPARK INVT CORPCOM | 29.9 | 20.0 |
| PPC | PILGRIMS PRIDE CORPCOM | 22.6 | 20.0 |
| PRA | PROASSURANCE CORP | 33.1 | 23.7 |
| PRU | PRUDENTIAL FINL INCCOM | 25.3 | 20.0 |
| PS | PLURALSIGHT INCCOM CL A | 29.8 | 23.9 |
| PSX | PHILLIPS 66COM | 23.8 | 22.0 |
| PSXP | PHILLIPS 66 PARTNERS LPCOM UNIT REP INT | 20.0 | 35.9 |
| PTC | PTC Inc. | 20.5 | 20.0 |
| PTCT | PTC THERAPEUTICS INCCOM | 31.8 | 31.5 |
| PTEN | PATTERSON UTI ENERGY INCCOM | 47.0 | 36.7 |
| PVH | PVH Corp. | 33.5 | 25.1 |
| QEP | QEP RES INCCOM | 68.8 | 53.3 |
| QRVO | Qorvo Inc | 21.7 | 22.2 |
| R | RYDER SYS INC | 29.4 | 20.0 |
| RBS | ROYAL BK SCOTLAND GROUP PLCSP ADR REP SHS | 25.9 | 20.0 |
| RCL | ROYAL CARIBBEAN CRUISES LTD | 37.9 | 30.6 |
| RDN | RADIAN GROUP | 32.9 | 24.4 |
| RDSA | ROYAL DUTCH SHELL PLCSPONS ADR A | 21.4 | 20.0 |
| REG | REGENCY CTRS CORP | 21.5 | 20.0 |
| RES | RPC INC | 35.8 | 23.7 |
| REV | REVLON INCCL A NEW | 42.6 | 21.1 |
| RF | REGIONS FINANCIAL CORP NEWCOM | 25.4 | 20.0 |
| RGA | REINSURANCE GROUP AMER INC | 26.3 | 22.5 |
| RH | RH | 30.1 | 21.6 |
| RHP | Ryman Hospitality Properties, Inc. | 37.0 | 21.9 |
| RIG | Transocean Ltd | 91.5 | 53.9 |
| RJF | RAYMOND JAMES FINANCIAL INC | 20.1 | 20.0 |
| RL | Ralph Lauren Corp. | 22.6 | 20.0 |
| RLGY | REALOGY HLDGS CORPCOM | 36.1 | 23.3 |
| RMTI | Rockwell Medical, Inc. | 22.7 | 23.6 |
| ROKU | ROKU INCCOM CL A | 29.5 | 35.3 |
| RPAI | RETAIL PPTYS AMER INCCL A | 35.1 | 20.2 |
| RPT | RPT Realty | 40.3 | 20.0 |
| RRC | RANGE RES CORP | 32.7 | 25.6 |
| RRD | DONNELLEY R R & SONS COCOM | 53.8 | 39.8 |
| RRGB | RED ROBIN GOURMET BURGERS INCOM | 64.1 | 36.4 |
| RYAM | RAYONIER ADVANCED MATLS INCCOM | 57.4 | 46.2 |
| SABR | SABRE CORPCOM | 42.9 | 27.7 |
| SAN | BANCO SANTANDER CENT HISPANO | 23.7 | 20.0 |
| SATS | ECHOSTAR CORPCL A | 21.0 | 20.0 |

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| SAVE | SPIRIT AIRLS INC | 50.7 | 20.6 |
| SBGI | SINCLAIR BROADCAST GROUP INC | 34.4 | 26.4 |
| SBH | SALLY BEAUTY HLDGS INCCOM | 30.3 | 24.5 |
| SBRA | SABRA HEALTH CARE REIT INCCOM | 24.0 | 20.0 |
| SBS | COMPANHIA DE SANEAMENTO BASISPONSORED ADR | 25.3 | 20.0 |
| SC | SANTANDER CONSUMER USA HDG ICOM | 28.2 | 22.9 |
| SFUN | Fang Holdings Limited | 22.6 | 22.8 |
| SGMO | Sangamo Therapeutics, Inc. | 24.7 | 23.6 |
| SHAK | SHAKE SHACK INCCL A | 20.6 | 20.0 |
| SIG | SIGNET JEWELERS LIMITEDSHS | 55.8 | 40.4 |
| SITC | SITE Centers Corporation | 38.4 | 20.8 |
| SIX | SIX FLAGS ENTMT CORP NEWCOM | 31.8 | 23.6 |
| SJT | SAN JUAN BASIN RTY TR | 20.7 | 20.0 |
| SKT | TANGER FACTORY OUTLET CTRS I | 39.5 | 24.4 |
| SKX | Skechers USA INC CL A | 23.2 | 20.0 |
| SLB | SCHLUMBERGER LTD | 26.7 | 20.3 |
| SLCA | U S SILICA HLDGS INCCOM | 50.0 | 40.4 |
| SLG | SL GREEN RLTY CORP | 30.0 | 20.4 |
| SM | SM Energy Company | 65.8 | 42.3 |
| SMLP | SUMMIT MIDSTREAM PARTNERS | 75.0 | 50.5 |
| SNAP | SNAP INCCL A | 24.4 | 22.8 |
| SNBR | Sleep Number Corporation | 26.2 | 20.0 |
| SNR | NEW SR INVT GROUP INCCOM | 40.0 | 28.7 |
| SNV | SYNOVUS FINL CORPCOM | 33.7 | 23.1 |
| SOGO | SOGO INCADR REPSTG A | 20.0 | 25.2 |
| SONO | SONOS INCCOM | 23.0 | 20.6 |
| SP | SP Plus Corporation | 28.4 | 23.1 |
| SPB | Spectrum Brands Holdings, Inc. | 22.5 | 20.0 |
| SPG | SIMON PROPERTY GROUP | 40.8 | 21.8 |
| SPHB | Invesco S&P 500 High Beta ETF | 22.6 | 20.0 |
| SPR | SPIRIT AEROSYSTEMS HLDGS INCCOM CL A | 47.1 | 32.3 |
| SPWR | SunPower Corporation | 27.6 | 22.7 |
| SPXS | Direxion Daily S&P 500 Bear 3X Shares | 95.4 | 24.0 |
| SQ | SQUARE INCCL A | 20.0 | 21.9 |
| SRC | Spirit Realty Capital Inc. | 24.8 | 20.0 |
| SRDX | Surmodics, Inc. | 23.8 | 20.0 |
| SRPT | SAREPTA THERAPEUTICS INCCOM | 36.3 | 35.8 |
| SSRM | SSR Mining Inc. | 21.2 | 20.0 |
| SSYS | STRATASYS INC | 25.0 | 20.0 |
| STLD | STEEL DYNAMICS INC | 20.5 | 20.0 |
| STT | STATE STR CORPCOM | 21.2 | 20.0 |
| STWD | STARWOOD PPTY TR INCCOM | 25.2 | 20.0 |
| SU | SUNCOR ENERGY INC | 21.5 | 20.0 |
| SUPN | SUPERNUS PHARMACEUTICALS INCCOM | 21.5 | 21.4 |
| SVC | Service Properties Trust | 55.2 | 36.9 |
| SWIR | SIERRA WIRELESS INCCOM | 38.3 | 20.0 |
| SWN | SOUTHWESTERN ENERGY CO | 27.2 | 22.5 |
| SYF | SYNCHRONY FINLCOM | 26.8 | 20.0 |

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| SYKE | SYKES ENTERPRISES INCCOM | 20.7 | 20.0 |
| SYY | SYSCO CORP | 21.5 | 20.0 |
| TCF | TCF Financial Corporation | 28.0 | 23.0 |
| TCO | TAUBMAN CTRS INC | 36.1 | 20.0 |
| TCPC | BlackRock TCP Capital Corp. | 23.6 | 20.0 |
| TCS | CONTAINER STORE GROUP INCCOM | 25.8 | 36.7 |
| TDS | TELEPHONE & DATA SYS INCCOM | 20.1 | 20.0 |
| TECK | Teck Resources LTD | 27.7 | 20.0 |
| TERP | TerraForm Power, Inc. Class A | 21.4 | 20.0 |
| TEVA | TEVA PHARMACEUTICAL INDS LTD | 20.2 | 20.0 |
| TEX | TEREX CORP NEW | 26.5 | 20.0 |
| TFC | Truist Financial Corporation | 26.3 | 20.0 |
| TGI | TRIUMPH GROUP INC NEWCOM | 68.3 | 54.1 |
| TGNA | TEGNA Inc. | 20.5 | 20.0 |
| THC | TENET HEALTHCARE | 37.5 | 29.7 |
| THO | THOR INDS INC | 26.0 | 20.0 |
| TK | TEEKAY CORPORATIONCOM | 27.6 | 22.1 |
| TKR | TIMKEN CO | 21.7 | 20.0 |
| TLRD | Tailored Brands, Inc. | 43.5 | 44.9 |
| TLRY | TILRAY INCCOM CL 2 | 49.0 | 48.0 |
| TMHC | Taylor Morrison Home Corporation | 28.0 | 26.1 |
| TMV | Direxion Daily 20 Year Treasury Bear 3X Shares | 60.3 | 20.1 |
| TOL | TOLL BROTHERS INC | 26.4 | 20.0 |
| TPH | TRI Pointe Group, Inc. | 28.3 | 20.0 |
| TPR | Tapestry, Inc. | 27.5 | 20.0 |
| TPVG | TRIPLEPOINT VENTURE GROWTH BCOM | 60.4 | 37.5 |
| TPX | Tempur Sealy International Inc. | 23.3 | 20.0 |
| TRGP | TARGA RES CORPCOM | 39.5 | 25.1 |
| TRIP | TRIPADVISOR INCCOM | 35.1 | 20.0 |
| TSLA | Tesla, Inc. | 21.4 | 23.9 |
| TTM | TATA MTRS LTDSPONSORED ADR | 25.2 | 20.0 |
| TUP | TUPPERWARE BRANDS CORPCOM | 80.7 | 69.6 |
| TV | GRUPO TELEVISIA SA DE CV | 28.1 | 20.9 |
| TWLO | TWILIO INCCL A | 23.3 | 21.9 |
| TWO | TWO HBRS INVT CORPCOM | 45.2 | 32.2 |
| TWTR | TWITTER INCCOM | 20.0 | 20.5 |
| TXRH | Texas Roadhouse, Inc. | 23.9 | 20.0 |
| TXT | TEXTRON INC | 26.5 | 20.0 |
| TZOO | Travelzoo | 27.4 | 22.2 |
| UAA | UNDER ARMOUR INCCL A | 26.3 | 22.5 |
| UAL | United Airlines Holdings, Inc. | 53.3 | 33.1 |
| UBER | UBER TECHNOLOGIES INCCOM | 28.6 | 22.6 |
| UCO | ProShares Ultra Bloomberg Crude Oil | 99.2 | 30.0 |
| UFS | Domtar, Corp. (new) | 26.8 | 20.0 |
| UGP | ULTRAPAR PARTICIPACOES S ASP ADR REP PFD | 26.7 | 20.0 |
| UI | Ubiquiti Inc. | 21.7 | 20.0 |
| UIS | UNISYS CORPCOM | 22.3 | 20.0 |
| UNFI | UNITED NAT FOODS INC | 51.9 | 44.2 |

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| UNIT | Uniti Group Inc. | 25.1 | 20.0 |
| UNM | UNUM GROUPCOM | 28.4 | 20.4 |
| URBN | URBAN OUTFITTERS INCCOM | 24.3 | 23.1 |
| USAC | USA COMPRESSION PARTNERS LPCOMUNIT LTDPAR | 43.4 | 29.3 |
| USB | US BANCORP DELCOM NEW | 22.2 | 20.0 |
| USO | UNITED STATES OIL FUND LP | 20.7 | 20.0 |
| VAR | VARIAN MED SYS INCCOM | 20.7 | 20.0 |
| VC | VISTEON CORPCOM NEW | 23.9 | 22.1 |
| VECO | VEECO INSTRS INC DEL | 29.7 | 20.1 |
| VER | VEREIT, Inc. | 22.3 | 20.0 |
| VIAC | ViacomCBS Inc. Class B | 24.1 | 20.0 |
| VIPS | VIPSHOP HLDGS LTDSPONSORED ADR | 22.4 | 20.1 |
| VLO | VALERO ENERGY CORP NEW | 25.6 | 20.3 |
| VLY | VALLEY NATL BANCORPCOM | 23.4 | 20.0 |
| VNO | VORNADO RLTY TR | 22.1 | 20.0 |
| VSH | VISHAY INTERTECHNOLOGY INC | 22.6 | 20.0 |
| VSTO | VISTA OUTDOOR INCCOM | 21.7 | 20.0 |
| VTR | VENTAS INC | 28.2 | 20.0 |
| WAFD | WASHINGTON FED INC | 24.5 | 20.0 |
| WB | WEIBO CORPSPONSORED ADR | 20.0 | 20.2 |
| WBT | Welbilt, Inc. | 36.4 | 30.2 |
| WCC | WESCO INTL INC | 22.0 | 20.2 |
| WDC | WESTERN DIGITAL CORP | 24.4 | 20.0 |
| WELL | Welltower Inc. | 23.8 | 20.0 |
| WES | Western Midstream Partners, LP | 31.3 | 23.3 |
| WEX | WEX Inc. | 20.5 | 20.0 |
| WFC | WELLS FARGO & CO NEW | 27.2 | 20.0 |
| WGO | WINNEBAGO INDS INC | 23.0 | 20.0 |
| WHR | WHIRLPOOL CORP | 20.4 | 20.0 |
| WLK | WESTLAKE CHEM CORPCOM | 21.7 | 20.0 |
| WOR | WORTHINGTON INDS INC | 36.1 | 20.0 |
| WORK | SLACK TECHNOLOGIES INCCOM CL A | 25.9 | 22.7 |
| WPG | WASHINGTON PRIME GROUP INCCOM | 78.5 | 50.7 |
| WPX | WPX ENERGY INCCOM | 31.5 | 26.5 |
| WRI | WEINGARTEN RLTY INVS | 20.7 | 20.0 |
| WW | WW International, Inc. | 24.8 | 25.0 |
| WY | WEYERHAEUSER COCOM | 25.2 | 20.0 |
| WYND | Wyndham Destinations, Inc. | 24.7 | 21.8 |
| WYNN | WYNN RESORTS LTDCOM | 27.0 | 23.3 |
| X | UNITED STATES STL CORP NEWCOM | 30.7 | 28.3 |
| XEC | CIMAREX ENERGY COCOM | 20.0 | 22.3 |
| XES | SPDR S&P Oil & Gas Equipment & Services ETF | 32.0 | 23.2 |
| XOM | EXXON MOBIL CORPORATION | 21.3 | 20.0 |
| XONE | EXONE COCOM | 22.2 | 20.1 |
| XOP | SPDR S&P Oil & Gas Exploration & Production ETF | 22.9 | 20.0 |
| XPER | Xperi Holding Corporation | 22.2 | 20.0 |
| XPO | XPO LOGISTICS INCCOM | 23.5 | 20.0 |
| XRX | Xerox Holdings Corporation | 26.9 | 20.0 |

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| YELP | YELP Inc | 29.2 | 20.6 |
| YPF | YPF SA | 25.9 | 20.0 |
| YRCW | YRC Worldwide Inc | 50.7 | 93.6 |
| ZION | ZIONS BANCORPORATION N.A. | 22.6 | 20.0 |
| ZIOP | ZIOPHARM ONCOLOGY INCCOM | 27.1 | 24.0 |
| ZVO | Zovio Inc. | 23.8 | 23.7 |
| ZYNE | ZYNERBA PHARMACEUTICALS INCCOM | 39.2 | 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@theoec.com or pricingandmargins@theoec.com.