



TO: ALL CLEARING MEMBERS
DATE: AUGUST 18, 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 8/25.

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 8/25
AA	Alcoa Corporation	23.8	20.0
AAL	American Airlines Group Inc.	30.5	29.1
ACAD	ACADIA PHARMACEUTICALS	27.0	25.5
ACH	ALUMINUM CORP CHINA LTDSPON ADR H SHS	24.2	20.0
ACIA	ACACIA COMMUNICATIONS INCCOM	21.3	20.4
ADS	ALLIANCE DATA SYSTEMS CORPCOM	27.5	20.0
AER	AERCAP HOLDINGS NVSHS	27.2	20.0
AGIO	AGIOS PHARMACEUTICALS INCCOM	22.6	21.5
AGO	Assured Guaranty LTD	21.4	20.0
AIG	AMERICAN INTL GROUP INC	22.0	20.0
AIR	AAR CORPCOM	28.0	20.0
AKCA	AKCEA THERAPEUTICS INCCOM	28.7	27.0
AL	AIR LEASE CORP	21.0	20.0
ALK	ALASKA AIR GROUP INC	20.5	20.0
ALLY	ALLY FINL INCCOM	20.1	20.0
AMAG	AMAG Pharmaceuticals Inc	24.7	20.0

AMWD	AMERICAN WOODMARK CORPCOM	21.2	20.0
ANF	ABERCROMBIE & FITCH CO	20.7	20.0
ANGI	ANGI Homeservices Inc.	20.0	27.7
APA	APACHE CORPCOM	31.0	20.0
APHA	APHRIA INCCOM	28.6	28.8
APPLE	APPLE HOSPITALITY REIT INCCOM NEW	21.3	20.0
AR	ANTERO RES CORPCOM	35.1	26.7
ARI	APOLLO COML REAL EST FIN INCCOM	37.7	22.9
ARLP	ALLIANCE RES PARTNER L P	26.6	20.0
ARMK	Aramark	21.9	20.0
ATI	ALLEGHENY TECHNOLOGIES INC	27.2	20.0
BA	BOEING CO	24.6	20.0
BBBY	BED BATH & BEYOND INC	46.3	39.5
BEPC	BROOKFIELD RENEWABLE CORPCL A SUB VTG	20.0	27.4
BHF	BRIGHTHOUSE FINL INCCOM	26.3	20.0
BJRI	BJs Restaurants Inc.	30.7	20.0
BKD	BROOKDALE SR LIVING INCCOM	35.1	23.8
BKEP	BLUEKNIGHT ENERGY PARTNERS LCOM UNIT	22.8	23.8
BKU	BANKUNITED INCCOM	25.6	20.0
BLUE	BLUEBIRD BIO INCCOM	24.8	22.3
BYND	BEYOND MEAT, INC.	35.9	33.8
BZH	BEAZER HOMES USA INC	21.5	20.0
CAKE	CHEESECAKE FACTORY INCCOM	20.8	20.0
CAR	Avis Budget Group Inc	39.8	20.4
CARA	CARA THERAPEUTICS INCCOM	25.0	25.2
CBL	CBL & ASSOC PPTYS INCCOM	55.5	52.3
CCL	CARNIVAL CORP	28.3	20.0
CCO	Clear Channel Outdoor Holdings, Inc.	29.8	33.6
CDE	Coeur Mining Inc.	23.6	25.2
CDEV	Centennial Resource Development, Inc.	57.5	29.1
CDR	Cedar Realty Trust, Inc.	34.8	22.9
CENX	Century Aluminum Co.	26.0	22.3
CEQP	Crestwood Equity Partners LP	32.6	20.1
CGBD	TCG BDC INCCOM	28.1	20.0
CGC	CANOPY GROWTH CORPCOM	24.6	26.4
CHS	CHICOS FAS INCCOM	44.1	27.6
CIM	CHIMERA INVT CORPCOM	20.9	20.0
CIT	CIT GROUP INCCOM NEW	30.6	20.0
CLF	Cleveland-Cliffs Inc.	25.7	21.0
CLMT	CALUMET SPECIALTY PRODS PTNRUT LTD PARTNER	25.7	20.0
CLR	CONTINENTAL RESOURCES INCCOM	33.9	20.0
CNK	CINEMARK HOLDINGS INCCOM	29.1	24.1
CNSL	CONSOLIDATED COMM HLDGS INCCOM	20.0	20.4
CNX	CNX Resources Corporation	22.3	20.0
COF	CAPITAL ONE FINL CORP	20.6	20.0
COMM	COMMSCOPE HLDG CO INCCOM	20.8	20.0
COTY	COTY INCCOM CL A	33.4	20.0
CPA	COPA HOLDINGS SA CL A	20.3	20.0

CPRI	Capri Holdings Limited	32.2	23.8
CRS	CARPENTER TECHNOLOGY CORP	25.4	20.0
CSCO	CISCO SYS INCCOM	20.0	23.9
CSIQ	CANADIAN SOLAR INCCOM	21.0	21.4
CVI	CVR ENERGY INCCOM	26.0	20.0
CXW	CoreCivic, Inc.	21.1	20.0
CYH	COMMUNITY HEALTH SYS INC NEW	42.9	36.9
CZR	Caesars Entertainment, Inc.	20.0	20.8
DAL	DELTA AIR LINES INC DELCOM NEW	23.8	20.0
DBI	Designer Brands Inc.	34.5	25.3
DCP	DCP Midstream, LP	25.0	21.4
DDD	3-D SYS CORP DELCOM NEW	20.0	21.0
DDS	DILLARDS INC	36.1	25.4
DFS	DISCOVER FINL SVCSOM	20.4	20.0
DHC	Diversified Healthcare Trust	39.6	22.6
DIN	Dine Brands Global, Inc.	36.3	20.0
DK	DELEK US HLDGS INCCOM	20.0	22.6
DSX	Diana Shipping Inc.	23.3	20.0
DVN	DEVON ENERGY CORP NEW	25.8	20.0
DXC	DXC TECHNOLOGY COCOM	27.0	20.0
EAT	BRINKER INTL INC	27.4	20.0
ECPG	Encore Capital Group, Inc.	22.4	20.0
ENBL	ENABLE MIDSTREAM PARTNERS LPCOM UNIT RP IN	37.4	22.5
ENDP	Endo International plc	32.0	24.5
ENLC	Enlink Midstream, LLC	33.7	20.0
EPR	EPR Properties	20.2	20.0
EQT	EQT Corporation	22.9	20.0
ERF	Enerplus Corporation	32.0	20.0
ESPR	ESPERION THERAPEUTICS INC NECOM	28.8	27.7
ET	Energy Transfer LP	26.0	20.0
ETM	ENTERCOM COMMUNICATIONS CORP	35.9	20.0
ETRN	EQUITRANS MIDSTREAM CORPORATCOM	22.2	20.0
EXAS	EXACT SCIENCES CORP	20.4	20.0
FANG	DIAMONDBACK ENERGY INCCOM	25.6	20.0
FHN	FIRST HORIZON NATL CORPCOM	22.0	20.0
FI	FRANKS INTL N VCOM	33.1	24.8
FIT	FITBIT INCCCL A	21.2	20.0
FLIR	FLIR SYS INCCOM	20.0	20.3
FLR	FLUOR CORP NEW	26.0	20.0
FLXN	FLEXION THERAPEUTICS INCCOM	23.2	23.7
FOSL	Fossil Group, Inc.	59.3	53.1
FRO	Frontline Ltd Bermuda	22.8	21.8
FTI	TechnipFMC plc	27.3	20.0
GCI	Gannett Co., Inc.	68.8	52.2
GEL	GENESIS ENERGY L PUNIT LTD PARTN	26.4	20.0
GERN	GERON CORP	31.7	30.8
GES	GUESS INCCOM	20.7	20.0
GHL	GREENHILL & CO INCCOM	23.7	20.0

GLNG	GOLAR LNG LTD BERMUDASHS	27.4	20.0
GLP	GLOBAL PARTNERS LPCOM UNITS	20.0	20.6
GME	Gamestop Corp CL A (Holding Company)	20.0	30.2
GNW	Genworth Financial, Inc. (Holding Company)	26.4	23.5
GOGO	GOGO INCCOM	28.2	25.5
GPOR	GULFPORT ENERGY CORP	51.6	39.2
GPRO	GOPRO INCCL A	21.3	21.4
GPS	GAP INC DEL	34.3	26.6
GRPN	Groupon Inc	26.4	39.2
GSM	Ferroglobe PLC	36.3	27.6
GT	GOODYEAR TIRE & RUBR CO	23.1	20.0
GVA	GRANITE CONSTR INCCOM	20.2	20.0
HAL	HALLIBURTON CO	22.9	20.0
HALO	HALOZYME THERAPEUTICS INCCOM	20.1	22.0
HCSG	HEALTHCARE SVCS GRP INCCOM	20.0	26.4
HES	HESS CORPCOM	22.9	20.0
HL	HECLA MNG COCOM	21.0	25.0
HP	HELMERICH & PAYNE INC	25.5	20.0
HRI	Herc Holdings Inc.	20.5	20.0
HTZ	Hertz Global Holdings, Inc.	100.0	54.1
HZNP	Horizon Therapeutics Public Limited Company	22.4	23.6
ICPT	INTERCEPT PHARMACEUTICALS INCOM	31.3	31.4
IEZ	iShares U.S. Oil Equipment & Services ETF	21.2	20.0
INFN	INFINERA CORPORATIONCOM	21.2	20.5
IRTC	IRHYTHM TECHNOLOGIES INCCOM	20.0	27.3
IVC	INVACARE CORP	23.9	20.8
IVR	INVESCO MORTGAGE CAPITAL INCCOM	45.7	21.8
JBLU	JETBLUE AIRWAYS CORPCOM	27.3	20.0
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	24.5	23.3
JWN	NORDSTROM INC	28.4	20.0
KBH	KB HOME	25.2	20.0
KNDI	Kandi Technologies Group, Inc	31.5	50.8
KOS	KOSMOS ENERGY LTD	44.3	31.7
KSS	KOHL'S CORP	37.3	30.4
LB	L Brands, Inc.	28.3	30.2
LC	LENDINGCLUB CORPCOM	22.6	20.0
LE	LANDS END INC NEWCOM	21.6	22.0
LFC	CHINA LIFE INS CO LTDSPON ADR REP H	24.1	20.0
LNC	LINCOLN NATL CORP IND	24.0	20.0
LPI	Laredo Petroleum Inc	47.5	26.8
LUMO	Lumos Pharma, Inc.	28.7	26.2
LYFT	LYFT INCCL A COM	23.6	21.9
M	Macys Inc	31.1	23.9
MAC	MACERICH CO	26.9	20.0
MD	Mednax Inc	23.6	20.0
MDLA	MEDALLIA INCCOM	21.0	20.5
MDP	MEREDITH CORP	29.1	21.7
MEOH	METHANEX CORP	22.7	20.0

MFA	MFA Financial Inc	26.3	24.9
MGM	MGM Resorts International	21.1	20.0
MHK	MOHAWK INDS INC	52.1	20.0
MIDD	MIDDLEBY CORP	20.4	20.0
MIK	MICHAELS COS INCCOM	57.0	32.1
MMLP	MARTIN MIDSTREAM PRTNRS L PUNIT L P INT	65.7	41.7
MNK	MALLINCKRODT PUB LTD COSHS	25.8	59.6
MNTA	MOMENTA PHARMACEUTICALS INCCOM	20.2	20.0
MRO	MARATHON OIL CORPCOM	27.2	20.0
MT	ARCELORMITTALNY REGISTRY SH	21.4	20.0
MTDR	MATADOR RES COCOM	36.5	20.6
MUR	MURPHY OIL CORP	31.0	20.0
NAT	Nordic American Tankers Ltd	30.6	24.3
NAVI	NAVIENT CORPCOM	22.5	20.0
NBL	NOBLE ENERGY INCCOM	24.0	20.0
NBR	NABORS INDS INC	61.4	43.4
NCLH	NORWEGIAN CRUISE LINE HLDGSSHS	32.9	20.0
NG	NOVAGOLD RES INCCOM NEW	20.6	20.0
NGL	NGL ENERGY PARTNERS LPCOM UNIT REPST	41.1	31.3
NK	NANTKWEST INCCOM	41.7	35.7
NL	NL Industries, Inc.	29.0	20.0
NOV	NATIONAL OILWELL VARCO INCCOM	26.9	20.0
NUS	NU SKIN ENTERPRISES INC	26.8	20.0
NXPI	NXP SEMICONDUCTORS N VCOM	20.3	20.0
NXST	Nexstar Media Group, Inc.	20.9	20.0
OAS	Oasis Petroleum Inc.	98.8	45.5
ODP	The ODP Corporation	27.3	20.0
OI	O-I Glass, Inc.	27.9	20.0
OIH	VanEck Vectors Oil Services ETF	23.4	20.0
OII	OCEANEERING INTL INC	30.1	23.1
OKE	ONEOK INC	32.1	20.0
OMER	OMEROS CORPCOM	27.7	46.2
OMF	OneMain Holdings, Inc.	24.0	20.0
OPK	OPKO HEALTH INCCOM	21.9	23.3
OSTK	OVERSTOCK COM INC	46.3	40.6
OVV	Ovintiv Inc.	30.5	20.0
PAAS	PAN AMERICAN SILVER CORP	20.0	20.9
PACW	PacWest Bancorp	23.3	20.0
PBF	PBF ENERGY INCCL A	35.9	23.3
PBFX	PBF LOGISTICS LPUNIT LTD PTNR	24.9	20.0
PBI	PITNEY BOWES INC	20.0	42.3
PBPB	POTBELLY CORPCOM	20.0	26.0
PBRA	PETROLEO BRASILEIRO SA PETROSP ADR NON VTG	20.8	20.0
PBYI	PUMA BIOTECHNOLOGY INCCOM	37.7	37.9
PEI	PENNSYLVANIA RL ESTATE INVT	45.2	27.7
PGEN	Precigen, Inc.	28.9	29.3
PINS	PINTEREST INCCL A	23.0	24.5
PLCE	Childrens Place, Inc. (The)	28.5	22.1

PRA	PROASSURANCE CORP	23.7	20.0
PS	PLURALSIGHT INCCOM CL A	23.9	23.1
PSX	PHILLIPS 66COM	22.0	20.0
PSXP	PHILLIPS 66 PARTNERS LPCOM UNIT REP INT	35.9	20.0
PTCT	PTC THERAPEUTICS INCCOM	31.5	30.3
PTEN	PATTERSON UTI ENERGY INCCOM	36.7	20.2
PVH	PVH Corp.	25.1	20.0
QEP	QEP RES INCCOM	53.3	39.6
QRVO	Qorvo Inc	22.2	21.8
RCL	Royal Caribbean Group	30.6	20.0
RDN	RADIAN GROUP	24.4	20.0
RES	RPC INC	23.7	20.0
REV	REVLON INCCCL A NEW	21.1	21.5
RGA	REINSURANCE GROUP AMER INC	22.5	20.0
RH	RH	21.6	20.0
RHP	Ryman Hospitality Properties, Inc.	21.9	20.0
RIG	Transocean Ltd	53.9	33.4
RLGY	REALOGY HLDGS CORPCOM	23.3	20.0
RMTI	Rockwell Medical, Inc.	23.6	24.2
ROKU	ROKU INCCOM CL A	35.3	30.5
RPAI	RETAIL PPTYS AMER INCCCL A	20.2	20.0
RRC	RANGE RES CORP	25.6	21.4
RRD	DONNELLEY R R & SONS COCOM	39.8	31.6
RRGB	RED ROBIN GOURMET BURGERS INCOM	36.4	28.8
RYAM	RAYONIER ADVANCED MATLS INCCOM	46.2	31.1
SABR	SABRE CORPCOM	27.7	20.8
SAVE	SPIRIT AIRLS INC	20.6	20.0
SBGI	SINCLAIR BROADCAST GROUP INC	26.4	20.0
SBH	SALLY BEAUTY HLDGS INCCOM	24.5	22.3
SC	SANTANDER CONSUMER USA HDG ICOM	22.9	20.0
SFUN	Fang Holdings Limited	22.8	24.9
SGMO	Sangamo Therapeutics, Inc.	23.6	24.0
SIG	SIGNET JEWELERS LIMITEDSHS	40.4	28.6
SITC	SITE Centers Corporation	20.8	20.0
SIX	SIX FLAGS ENTMT CORP NEWCOM	23.6	20.0
SKT	TANGER FACTORY OUTLET CTRS I	24.4	20.0
SLB	SCHLUMBERGER LTD	20.3	20.0
SLCA	U S SILICA HLDGS INCCOM	40.4	22.2
SLG	SL GREEN RLTY CORP	20.4	20.0
SLV	ISHARES SILVER TRUST	20.0	26.3
SM	SM Energy Company	42.3	31.5
SMLP	SUMMIT MIDSTREAM PARTNERS	50.5	29.0
SNAP	SNAP INCCCL A	22.8	20.5
SNR	NEW SR INVT GROUP INCCOM	28.7	25.2
SNV	SYNOVUS FINL CORPCOM	23.1	20.0
SOGO	SOGO INCADR REPSTG A	25.2	20.0
SONO	SONOS INCCOM	20.6	21.2
SP	SP Plus Corporation	23.1	23.4

SPG	SIMON PROPERTY GROUP	21.8	20.0
SPR	SPIRIT AEROSYSTEMS HLDGS INCCOM CL A	32.3	20.0
SPWR	SunPower Corporation	22.7	22.3
SPXS	Direxion Daily S&P 500 Bear 3X Shares	72.0	24.0
SQ	SQUARE INCC L A	21.9	20.0
SRPT	SAREPTA THERAPEUTICS INCCOM	35.8	36.4
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	21.4	22.5
SVC	Service Properties Trust	36.9	20.8
SWN	SOUTHWESTERN ENERGY CO	22.5	20.0
TCF	TCF Financial Corporation	23.0	20.0
TCS	CONTAINER STORE GROUP INCCOM	36.7	24.5
TGI	TRIUMPH GROUP INC NEWCOM	54.1	34.7
THC	TENET HEALTHCARE	29.7	20.0
TK	TEEKAY CORPORATIONCOM	22.1	20.0
TLRY	TILRAY INCCOM CL 2	48.0	46.3
TMHC	Taylor Morrison Home Corporation	26.1	20.0
TMV	Direxion Daily 20 Year Treasury Bear 3X Shares	60.3	20.1
TPVG	TRIPLEPOINT VENTURE GROWTH BCOM	37.5	20.0
TRGP	TARGA RES CORPCOM	25.1	20.0
TSLA	Tesla, Inc.	23.9	25.1
TUP	TUPPERWARE BRANDS CORPCOM	69.6	73.3
TV	GRUPO TELEVISIA SA DE CV	20.9	20.0
TWLO	TWILIO INCC L A	21.9	21.6
TWO	TWO HBRS INVT CORPCOM	32.2	21.1
TWTR	TWITTER INCCOM	20.5	20.0
TZOO	Travelzoo	22.2	24.7
UAA	UNDER ARMOUR INCC L A	22.5	20.0
UAL	United Airlines Holdings, Inc.	33.1	20.0
UBER	UBER TECHNOLOGIES INCCOM	22.6	22.0
UCO	ProShares Ultra Bloomberg Crude Oil	60.0	30.0
UNFI	UNITED NAT FOODS INC	44.2	33.8
UNG	United States Natural Gas Fund LP	20.0	20.4
UNM	UNUM GROUPECOM	20.4	20.0
URBN	URBAN OUTFITTERS INCCOM	23.1	21.7
USAC	USA COMPRESSION PARTNERS LPCOMUNIT LTD PAR	29.3	20.0
VAL	Valaris plc Class A	100.0	94.8
VC	VISTEON CORPCOM NEW	22.1	21.8
VECO	VEECO INSTRS INC DEL	20.1	20.0
VIPS	VIPSHOP HLDGS LTDSPONSORED ADR	20.1	20.0
VLO	VALERO ENERGY CORP NEW	20.3	20.0
VSTO	VISTA OUTDOOR INCCOM	20.0	25.8
WB	WEIBO CORPSPONSORED ADR	20.2	20.0
WBT	Welbilt, Inc.	30.2	20.0
WCC	WESCO INTL INC	20.2	20.0
WDC	WESTERN DIGITAL CORP	20.0	22.5
WES	Western Midstream Partners, LP	23.3	20.0
WLL	WHITING PETE CORP NEWCOM	100.0	82.6
WORK	SLACK TECHNOLOGIES INCCOM CL A	22.7	20.9

WPG	WASHINGTON PRIME GROUP INCCOM	50.7	31.7
WPX	WPX ENERGY INCCOM	26.5	20.0
WW	WW International, Inc.	25.0	26.5
WYND	Wyndham Destinations, Inc.	21.8	20.0
WYNN	WYNN RESORTS LTDCOM	23.3	20.0
X	UNITED STATES STL CORP NEWCOM	28.3	23.0
XEC	CIMAREX ENERGY COCOM	22.3	20.0
XES	SPDR S&P Oil & Gas Equipment & Services ETF	23.2	20.0
XONE	EXONE COCOM	20.1	21.1
YELP	YELP Inc	20.6	23.1
YRCW	YRC Worldwide Inc	93.6	40.2
ZIOP	ZIOPHARM ONCOLOGY INCCOM	24.0	25.1
ZVO	Zovio Inc.	23.7	32.0
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	41.8	40.4

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.