



TO: ALL CLEARING MEMBERS
DATE: November 11, 2019
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 11/26.

To receive email notification of these rate changes, which includes an attached file of the rate changes, please subscribe to the ONE Updates list from the OFRA webpage: <https://www.theocc.com/risk-management/ofra/>, or contact pricingandmargins@theocc.com.

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

Commodity Code	Name	Current Scan Range	Scan Range Effective 11/26
AAL	American Airlines Group Inc.	29.9	29.5
AAN	Aarons Inc	20.0	25.0
ACAD	ACADIA PHARMACEUTICALS	25.8	25.5
ACIA	ACACIA COMMUNICATIONS INCCOM	23.1	22.2
ADTN	ADTRAN INC	33.9	20.0
AGIO	AGIOS PHARMACEUTICALS INCCOM	21.8	22.3
AKCA	AKCEA THERAPEUTICS INCCOM	30.5	30.1
AKRX	AKORN INCCOM	22.6	22.1
AKS	AK STL HLDG CORP	20.0	20.7
AMCR	AMCOR PLC	22.2	23.2
AMTD	TD Ameritrade Holding Corp	32.0	20.0
ANET	ARISTA NETWORKS INCCOM	20.0	37.5
ANGI	ANGI Homeservices Inc.	20.0	27.9
APHA	APHRIA INCCOM	45.5	31.7
AR	ANTERO RES CORPCOM	23.5	22.9
BBBY	BED BATH & BEYOND INC	23.9	23.2
BKEP	BLUEKNIGHT ENERGY PARTNERS LCOM UNIT	23.0	22.8

BKNG	Booking Holdings Inc.	20.0	20.5
BLUE	BLUEBIRD BIO INCCOM	23.4	23.9
BYND	BEYOND MEAT, INC.	22.7	24.2
CARA	CARA THERAPEUTICS INCCOM	24.6	25.6
CBL	CBL & ASSOC PPTYS INCCOM	37.8	24.7
CDE	Coeur Mining Inc.	20.6	20.0
CDEV	Centennial Resource Development, Inc.	21.1	22.1
CENX	Century Aluminum Co.	21.1	23.9
CGC	CANOPY GROWTH CORPCOM	26.0	22.1
CHK	CHESAPEAKE ENERGY CORP	27.1	62.3
CHS	CHICOS FAS INCCOM	23.4	20.0
CLF	Cleveland-Cliffs Inc.	20.5	20.6
CNSL	CONSOLIDATED COMM HLDGS INCCOM	22.7	21.1
COMM	COMMSCOPE HLDG CO INCCOM	20.0	39.3
CSIQ	CANADIAN SOLAR INCCOM	21.2	21.5
CTVA	CORTEVA INC	22.4	23.7
CYH	COMMUNITY HEALTH SYS INC NEW	23.7	24.7
CZR	CAESARS ENTMT CORPCOM	20.6	20.0
DDD	3-D SYS CORP DELCOM NEW	20.1	20.8
DF	DEAN FOODS CO NEWCOM	21.5	38.1
DNR	DENBURY RES INC	24.9	21.4
DO	DIAMOND OFFSHORE DRILLING IN	23.0	21.9
DOW	DOW INCCOM	22.4	23.5
ENDP	Endo International plc	35.9	32.1
ESPR	ESPERION THERAPEUTICS INC NECOM	28.2	29.0
ETFC	E TRADE FINANCIAL CORPCOM	22.6	20.0
EXAS	EXACT SCIENCES CORP	20.0	21.0
EXPE	Expedia Group, Inc.	20.0	78.9
FANG	DIAMONDBACK ENERGY INCCOM	20.0	21.8
FGP	FERRELLGAS PARTNERS L.P.UNIT LTD PART	25.1	45.1
FIT	FITBIT INCCCL A	20.8	22.5
FLR	FLUOR CORP NEW	20.0	29.6
FLXN	FLEXION THERAPEUTICS INCCOM	22.0	21.8
FOSL	Fossil Group, Inc.	20.0	53.4
FOX	FOX CORPCL B COM	22.5	23.7
FOXA	FOX CORPCL A COM	22.1	23.1
FRO	Frontline Ltd Bermuda	21.2	21.8
FTR	Frontier Communications Corp.	31.7	31.4
GERN	GERON CORP	31.2	30.0
GNC	GNC HLDGS INC	24.6	24.7
GOGO	GOGO INCCOM	21.5	21.2
GPOR	GULFPORT ENERGY CORP	20.0	20.3
GPRO	GOPRO INCCCL A	21.1	21.0
GRPN	Groupon Inc	21.2	21.9
GSM	Ferroglobe PLC	40.1	24.3
GVA	GRANITE CONSTR INCCOM	20.0	34.3
HALO	HALOZYME THERAPEUTICS INCCOM	20.0	20.3
HCR	Hi-Crush Inc.	23.9	24.0

HTZ	Hertz Global Holdings, Inc.	21.6	23.8
HZNP	Horizon Therapeutics Public Limited Company	23.0	22.9
ICPT	INTERCEPT PHARMACEUTICALS INCOM	30.0	29.7
INFN	INFINERA CORPORATIONCOM	20.6	21.3
IVC	INVACARE CORP	25.9	28.6
JCP	PENNEY J C INC	20.3	20.0
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	22.5	22.0
KAR	KAR AUCTION SVCS INCCOM	20.0	39.1
KNDI	Kandi Technologies Group, Inc	25.3	26.6
LC	LENDINGCLUB CORPCOM	20.0	20.3
LTM	LATAM Airlines Group S.A.	20.5	20.0
LYFT	LYFT INCCL A COM	22.3	23.4
MDR	MCDERMOTT INTL INCCOM	100.0	81.7
MMLP	MARTIN MIDSTREAM PRTNRS L PUNIT L P INT	25.8	20.0
MNK	MALLINCKRODT PUB LTD COSHS	26.9	49.3
MYGN	MYRIAD GENETICS INCCOM	20.0	20.6
NAT	Nordic American Tankers Ltd	29.4	24.8
NBR	NABORS INDS INC	25.9	20.0
NE	Noble Corporation plc	29.1	25.5
NK	NANTKWEST INCCOM	27.5	27.1
NKTR	NEKTAR THERAPEUTICS	20.9	20.0
NL	NL Industries, Inc.	20.8	20.0
NLNK	NEWLINK GENETICS CORPCOM	27.1	27.6
NOK	NOKIA CORP	20.0	22.3
NSP	Insperty, Inc.	20.0	33.1
NUS	NU SKIN ENTERPRISES INC	20.0	34.1
OAS	Oasis Petroleum Inc.	28.2	20.6
ODP	OFFICE DEPOT INC	20.0	23.1
OI	OWENS ILL INC	20.0	25.9
OMER	OMEROS CORPCOM	26.1	29.8
OSTK	OVERSTOCK COM INC	51.3	21.4
PBYI	PUMA BIOTECHNOLOGY INCCOM	36.6	37.2
PCG	PG&E CORPCOM	70.1	98.7
PINS	PINTEREST INCCL A	23.4	24.9
PLUS	EPLUS INCCOM	20.0	31.1
PS	PLURALSIGHT INCCOM CL A	22.5	21.8
PTCT	PTC THERAPEUTICS INCCOM	32.4	32.7
QEP	QEP RES INCCOM	27.8	25.6
QGEN	QIAGEN N VORD	28.8	20.0
QRVO	Qorvo Inc	21.7	26.3
RES	RPC INC	20.4	20.0
RL	Ralph Lauren Corp.	20.0	21.8
RLGY	REALOGY HLDGS CORPCOM	20.0	23.5
RMTI	Rockwell Medical, Inc.	22.3	21.2
ROKU	ROKU INCCOM CL A	30.8	32.2
RRC	RANGE RES CORP	23.9	20.0
RRGB	RED ROBIN GOURMET BURGERS INCOM	20.0	27.8
RYAM	RAYONIER ADVANCED MATLS INCCOM	38.3	38.1

SBH	SALLY BEAUTY HLDGS INCCOM	20.0	20.7
SERV	SERVICEMASTER GLOBAL HLDGS ICOM	20.0	23.2
SFUN	Fang Holdings Limited	23.9	21.5
SGMO	Sangamo Therapeutics, Inc.	23.3	23.6
SHAK	SHAKE SHACK INCCL A	20.0	27.3
SIG	SIGNET JEWELERS LIMITEDSHS	23.9	20.6
SJT	SAN JUAN BASIN RTY TR	22.8	20.0
SLCA	U S SILICA HLDGS INCCOM	22.6	60.0
SM	SM Energy Company	28.1	21.2
SPWR	SunPower Corporation	20.4	20.5
SRPT	SAREPTA THERAPEUTICS INCCOM	38.4	37.5
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	21.0	45.3
SWIR	SIERRA WIRELESS INCCOM	20.0	30.5
SYNA	SYNAPTICS INCCOM	20.0	25.8
TCS	CONTAINER STORE GROUP INCCOM	22.6	24.4
THS	TREEHOUSE FOODS INCCOM	20.0	30.0
TK	TEEKAY CORPORATIONCOM	20.0	23.6
TLRD	Tailored Brands, Inc.	33.0	29.2
TLRY	TILRAY INCCOM CL 2	44.3	42.7
TPVG	TRIPLEPOINT VENTURE GROWTH BCOM	20.0	25.6
TRIP	TRIPADVISOR INCCOM	20.0	48.1
TUP	TUPPERWARE BRANDS CORPCOM	20.0	40.9
TWLO	TWILIO INCCL A	21.2	20.7
TZOO	Travelzoo	20.4	21.0
UAA	UNDER ARMOUR INCCL A	20.0	30.5
UBER	UBER TECHNOLOGIES INCCOM	22.5	24.0
UNFI	UNITED NAT FOODS INC	21.8	20.0
VAL	Valaris plc Class A	30.4	32.5
VC	VISTEON CORPCOM NEW	23.2	24.3
VSTO	VISTA OUTDOOR INCCOM	20.0	44.6
WDC	WESTERN DIGITAL CORP	20.0	20.2
WLL	WHITING PETE CORP NEWCOM	36.1	28.8
WORK	SLACK TECHNOLOGIES INCCOM CL A	21.8	23.2
WW	WW International, Inc.	24.3	26.7
X	UNITED STATES STL CORP NEWCOM	21.5	22.0
XON	INTREXON CORPCOM	23.9	25.3
XONE	EXONE COCOM	20.3	21.2
YELP	YELP Inc	20.0	26.5
YRCW	YRC Worldwide Inc	40.0	44.2
ZIOP	ZIOPHARM ONCOLOGY INCCOM	25.1	25.9
ZVO	Zovio Inc.	20.0	22.3
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	40.4	39.5

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.