



**TO: ALL CLEARING MEMBERS**  
**DATE: MAY 14, 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 5/21.

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 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:

<b>Commodity Code</b>	<b>Name</b>	<b>Current Scan Range</b>	<b>Scan Range Effective 5/21/2019</b>
ACAD	ACADIA PHARMACEUTICALS	35.0	29.2
AKRX	AKORN INCCOM	23.9	40.0
ALNY	ALNYLAM PHARMACEUTICALS INCCOM	20.0	23.2
AMAG	AMAG Pharmaceuticals Inc	20.0	24.7
AMG	AFFILIATED MANAGERS GROUP	20.0	21.7
ANGI	ANGI Homeservices Inc.	20.0	21.2
ASTE	ASTEC INDS INC	20.0	25.4
AVP	AVON PRODS INC	20.0	23.2
BAK	BRASKEM S ASP ADR PFD A	21.8	20.0
BBBY	BED BATH & BEYOND INC	22.6	20.0
BIIB	Biogen Inc.	27.9	20.0
BKEP	BLUEKNIGHT ENERGY PARTNERS LCOM UNIT	25.0	22.7
BZH	BEAZER HOMES USA INC	20.0	25.1
CARA	CARA THERAPEUTICS INCCOM	27.3	25.6
CBD	Companhia Brasileira de Distribuicao	22.4	20.0
CBL	CBL & ASSOC PPTYS INCCOM	32.8	28.8
CIB	BANCOLOMBIA S A	23.0	20.0

CNSL	CONSOLIDATED COMM HLDGS INCCOM	20.0	45.7
COMM	COMMSCOPE HLDG CO INCCOM	20.0	52.9
CROX	CROCS INCCOM	20.7	26.1
CRR	CARBO CERAMICS INCCOM	20.1	22.3
DDD	3-D SYS CORP DELCOM NEW	20.7	29.6
DNR	DENBURY RES INC	20.6	26.1
EPC	Edgewell Personal Care Company	20.0	35.8
EPE	EP ENERGY CORPCL A	61.0	50.5
ESV	Ensco Rowan plc Class A	20.0	22.2
EXAS	EXACT SCIENCES CORP	21.9	20.0
FGP	FERRELLGAS PARTNERS L.P.UNIT LTD PART	30.0	20.0
FIT	FITBIT INCCCL A	22.6	20.7
FLR	FLUOR CORP NEW	20.0	35.5
FLXN	FLEXION THERAPEUTICS INCCOM	25.5	32.6
FOSL	Fossil Group, Inc.	20.0	28.3
FOX	FOX CORPCL B COM	21.7	22.8
FTR	Frontier Communications Corp.	22.4	29.5
HCLP	HI-CRUSH PARTNERS LPCOM UNIT LTD	21.0	47.9
HL	HECLA MNG COCOM	20.2	25.0
HOS	HORNBECK OFFSHORE SVCS INC NCOM	23.7	21.1
INFN	INFINERA CORPORATIONCOM	20.0	52.5
IVC	INVACARE CORP	20.0	23.6
JAZZ	Jazz Pharmaceuticals Plc.	23.0	21.1
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	25.8	23.3
MDR	MCDERMOTT INTL INCCOM	20.0	24.2
MOH	MOLINA HEALTHCARE INCCOM	25.6	20.0
MTSI	MACOM Technology Solutions Holdings, Inc.	20.0	21.5
MYGN	MYRIAD GENETICS INCCOM	20.0	33.7
MYL	Mylan N.V.	20.0	33.8
NUS	NU SKIN ENTERPRISES INC	20.0	23.0
OPK	OPKO HEALTH INCCOM	20.0	24.6
OSTK	OVERSTOCK COM INC	22.8	24.3
PBRA	PETROLEO BRASILEIRO SA PETROSP ADR NON VTG	22.2	20.0
PBYI	PUMA BIOTECHNOLOGY INCCOM	37.8	35.2
PCG	PG&E CORPCOM	23.0	20.0
PFLT	PENNANTPARK FLOATING RATE CACOM	20.0	22.3
PINS	PINTEREST INCCCL A	20.0	23.5
PIR	PIER 1 IMPORTS INC	45.6	65.2
QRVO	Qorvo Inc	23.0	21.7
RDN	RADIAN GROUP	21.4	20.1
RIOT	Riot Blockchain, Inc.	45.0	40.2
RMTI	Rockwell Medical, Inc.	21.4	22.7
ROKU	ROKU INCCOM CL A	31.6	49.9
RYAM	RAYONIER ADVANCED MATLS INCCOM	21.0	76.9
SBGI	SINCLAIR BROADCAST GROUP INC	20.0	35.2
SGMO	Sangamo Therapeutics, Inc.	24.4	28.8
SONO	SONOS INCCOM	21.9	20.0
SPN	SUPERIOR ENERGY SVCS INCCOM	20.0	25.8

THC	TENET HEALTHCARE	20.0	22.8
TLRD	Tailored Brands, Inc.	30.1	27.1
TVTY	Tivity Health, Inc.	20.0	24.9
TZOO	Travelzoo	20.8	24.7
VC	VISTEON CORPCOM NEW	21.9	28.4
VIPS	VIPSHOP HLDGS LTDSPONSORED ADR	22.0	20.2
VJET	VOXELJET AGADS	22.4	23.7
WFT	Weatherford International plc	29.4	63.8
WLL	WHITING PETE CORP NEWCOM	20.0	21.3
WW	WEIGHT WATCHERS INTL INC NEWCOM	23.1	24.8
XONE	EXONE COCOM	21.0	22.8

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@theocc.com](mailto:memberservices@theocc.com) or [pricingandmargins@theocc.com](mailto:pricingandmargins@theocc.com).