



**TO: ALL CLEARING MEMBERS**  
**DATE: AUGUST 9, 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 8/20.

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 8/20</b>
AAL	American Airlines Group Inc.	31.1	29.4
ABMD	ABIOMED INCCOM	20.0	29.0
ACAD	ACADIA PHARMACEUTICALS	29.4	29.1
ACIA	ACACIA COMMUNICATIONS INCCOM	47.4	24.4
AGIO	AGIOS PHARMACEUTICALS INCCOM	22.3	23.1
AKCA	AKCEA THERAPEUTICS INCCOM	30.1	29.2
AKRX	AKORN INCCOM	23.0	23.7
ALGN	ALIGN TECHNOLOGY INCCOM	20.0	39.7
AMAG	AMAG Pharmaceuticals Inc	20.0	23.4
AMCR	AMCOR PLC	21.3	23.9
AMD	ADVANCED MICRO DEVICES INC	20.0	27.1
ANGI	ANGI Homeservices Inc.	20.0	84.8
APEI	AMERICAN PUBLIC EDUCATION INCOM	20.0	35.8
APHA	APHRIA INCCOM	21.7	38.7
AR	ANTERO RES CORPCOM	20.0	22.0
BGFV	BIG 5 SPORTING GOODS CORPCOM	20.0	20.5
BITA	BITAUTO HLDGS LTDSPONSORED ADS	20.0	21.0
BKEP	BLUEKNIGHT ENERGY PARTNERS LCOM UNIT	22.3	22.5
BKS	BARNES & NOBLES INC	20.1	20.0

BLUE	BLUEBIRD BIO INCCOM	24.0	23.6
CBL	CBL & ASSOC PPTYS INCCOM	27.1	26.3
CCO	Clear Channel Outdoor Holdings, Inc.	20.0	26.4
CDE	Coeur Mining Inc.	20.7	21.6
CENX	Century Aluminum Co.	20.7	21.3
CFX	COLFAX CORPCOM	20.0	21.3
CHK	CHESAPEAKE ENERGY CORP	20.0	25.8
CLF	Cleveland-Cliffs Inc.	20.0	20.8
CNSL	CONSOLIDATED COMM HLDGS INCCOM	20.0	20.9
CNX	CNX Resources Corporation	20.0	24.9
CRR	CARBO CERAMICS INCCOM	31.4	32.7
CRZO	CARRIZO OIL & CO INC	20.0	20.3
CSIQ	CANADIAN SOLAR INCCOM	21.5	20.9
CTVA	CORTEVA INC	20.0	24.0
CXO	CONCHO RES INCCOM	20.0	35.6
CYH	COMMUNITY HEALTH SYS INC NEW	21.6	21.5
CZR	CAESARS ENTMT CORPCOM	20.8	21.0
DDD	3-D SYS CORP DELCOM NEW	20.2	25.5
DF	DEAN FOODS CO NEWCOM	20.8	87.3
DNR	DENBURY RES INC	25.5	25.9
DO	DIAMOND OFFSHORE DRILLING IN	20.0	30.5
DOW	DOW INCCOM	21.6	24.1
ENDP	Endo International plc	23.5	31.8
ENLC	Enlink Midstream, LLC	20.0	22.7
ESPR	ESPERION THERAPEUTICS INC NECOM	28.7	28.4
ETM	ENTERCOM COMMUNICATIONS CORP	20.0	82.6
FGP	FERRELLGAS PARTNERS L.P.UNIT LTD PART	20.1	28.7
FIT	FITBIT INCCOM	20.0	21.3
FIX	COMFORT SYS USA INCCOM	20.0	23.3
FLR	FLUOR CORP NEW	20.0	47.8
FLXN	FLEXION THERAPEUTICS INCCOM	21.8	24.0
FOSL	Fossil Group, Inc.	20.0	21.6
FOX	FOX CORPCL B COM	21.7	24.4
FOXA	FOX CORPCL A COM	21.2	23.7
FRAN	FRANCESCAS HLDGS CORPCOM	27.8	20.7
FRO	Frontline Ltd Bermuda	20.8	21.4
FTR	Frontier Communications Corp.	26.3	35.6
GERN	GERON CORP	30.1	31.1
GHL	GREENHILL & CO INCCOM	20.0	26.9
GLNG	GOLAR LNG LTD BERMUDASHS	20.0	21.1
GNC	GNC HLDGS INC	24.1	22.5
GOGO	GOGO INCCOM	20.3	31.9
GPOR	GULFPORT ENERGY CORP	20.0	21.7
GPRO	GOPRO INCCOM	20.0	20.6
GRPN	Groupon Inc	21.3	21.8
GSM	Ferroglobe PLC	25.7	25.5
GVA	GRANITE CONSTR INCCOM	20.0	25.0
HALO	HALOZYME THERAPEUTICS INCCOM	20.5	20.0

HCR	Hi-Crush Inc.	25.7	32.9
HCSG	HEALTHCARE SVCS GRP INCCOM	20.0	22.8
HHC	HOWARD HUGHES CORPCOM	21.0	20.0
HL	HECLA MNG COCOM	20.0	30.3
HOS	HORNBECK OFFSHORE SVCS INC NCOM	20.0	44.0
HTZ	Hertz Global Holdings, Inc.	22.9	21.9
HZNP	Horizon Therapeutics Public Limited Company	22.6	22.9
ICPT	INTERCEPT PHARMACEUTICALS INCOM	30.8	29.5
IFF	INTERNATIONAL FLAVORS&FRAGRACOM	20.0	29.4
INFN	INFINERA CORPORATIONCOM	20.0	27.7
IVC	INVACARE CORP	22.2	53.5
JAKK	JAKKS PAC INC	24.2	21.6
JCP	PENNEY J C INC	20.0	22.0
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	22.6	22.2
KHC	The Kraft Heinz Company	20.0	23.3
KNDI	Kandi Technologies Group, Inc	28.7	26.8
LC	LENDINGCLUB CORPCOM	20.0	23.9
LPI	Laredo Petroleum Inc	20.0	22.7
LYFT	LYFT INCCL A COM	21.2	23.9
MCF	CONTANGO OIL & GAS COMPANY	20.5	21.1
MDR	MCDERMOTT INTL INCCOM	20.0	51.5
MHK	MOHAWK INDS INC	20.0	21.7
MIDD	MIDDLEBY CORP	20.0	21.2
MMLP	MARTIN MIDSTREAM PRTNRS L PUNIT L P INT	20.0	22.4
MNK	MALLINCKRODT PUB LTD COSHS	25.4	25.8
NBR	NABORS INDS INC	26.0	28.1
NE	Noble Corporation plc	20.0	31.8
NK	NANTKWEST INCCOM	28.4	27.3
NL	NL Industries, Inc.	27.8	26.2
NLNK	NEWLINK GENETICS CORPCOM	26.0	28.1
NTAP	NetApp Inc	20.0	27.6
NYT	NEW YORK TIMES CO	20.0	24.2
OAS	Oasis Petroleum Inc.	20.0	59.0
ODP	OFFICE DEPOT INC	20.0	21.0
OI	OWENS ILL INC	20.0	33.9
OII	OCEANEERING INTL INC	20.0	26.2
OMER	OMEROS CORPCOM	26.8	26.3
OSTK	OVERSTOCK COM INC	36.6	23.8
PBYI	PUMA BIOTECHNOLOGY INCCOM	37.1	35.6
PINS	PINTEREST INCCL A	22.6	25.2
PIR	PIER 1 IMPORTS INC	53.8	53.9
PS	PLURALSIGHT INCCOM CL A	20.0	61.6
PTC	PTC Inc.	20.0	25.0
PTCT	PTC THERAPEUTICS INCCOM	32.8	31.9
QEP	QEP RES INCCOM	20.0	27.8
QRVO	Qorvo Inc	21.9	22.4
REV	REVLON INCCL A NEW	20.0	22.9
RIG	Transocean Ltd	20.0	20.5

RIOT	Riot Blockchain, Inc.	41.3	41.4
RLGY	REALOGY HLDGS CORPCOM	20.0	20.2
RMTI	Rockwell Medical, Inc.	23.6	22.2
ROKU	ROKU INCCOM CL A	33.4	41.9
RRC	RANGE RES CORP	20.0	26.1
RYAM	RAYONIER ADVANCED MATLS INCCOM	21.5	49.4
SDLP	SEADRILL PARTNERS LLCOMUNIT REP LB	22.1	32.2
SFUN	Fang Holdings Limited	21.3	27.4
SGMO	Sangamo Therapeutics, Inc.	25.8	24.1
SHAK	SHAKE SHACK INCCL A	20.0	22.6
SLCA	U S SILICA HLDGS INCCOM	20.0	28.8
SM	SM Energy Company	20.3	22.7
SNAP	SNAP INCCL A	21.1	23.1
SPN	SUPERIOR ENERGY SVCS INCCOM	31.4	87.9
SPWR	SunPower Corporation	20.4	24.4
SQ	SQUARE INCCL A	20.0	21.0
SRPT	SAREPTA THERAPEUTICS INCCOM	37.3	38.4
SSNC	SS&C TECHNOLOGIES HLDGS INCCOM	20.0	20.3
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	21.2	27.7
SWN	SOUTHWESTERN ENERGY CO	20.0	22.0
TCS	CONTAINER STORE GROUP INCCOM	24.1	23.3
TK	TEEKAY CORPORATIONCOM	20.0	24.3
TLRD	Tailored Brands, Inc.	26.6	25.3
TLRY	TILRAY INCCOM CL 2	35.0	48.3
TUP	TUPPERWARE BRANDS CORPCOM	20.0	21.2
TVTY	Tivity Health, Inc.	20.0	23.0
TWLO	TWILIO INCCL A	21.5	21.4
TZOO	Travelzoo	21.4	21.2
UAA	UNDER ARMOUR INCCL A	20.0	20.5
UBER	UBER TECHNOLOGIES INCCOM	21.6	24.5
VAL	Valaris plc Class A	21.0	50.3
VC	VISTEON CORPCOM NEW	23.2	23.3
VJET	VOXELJET AGADS	23.9	22.9
WLL	WHITING PETE CORP NEWCOM	20.0	73.1
WORK	SLACK TECHNOLOGIES INCCOM CL A	20.0	23.7
WW	WEIGHT WATCHERS INTL INC NEWCOM	26.5	60.7
XON	INTREXON CORPCOM	23.8	24.0
XONE	EXONE COCOM	21.2	22.4
YELP	YELP Inc	20.5	20.0
YRCW	YRC Worldwide Inc	39.5	39.9
ZG	Zillow Group, Inc. Class A Common Stock	20.0	22.5
ZIOP	ZIOPHARM ONCOLOGY INCCOM	25.1	27.5
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	41.8	40.3

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).