



#43207

TO: ALL CLEARING MEMBERS

DATE: June 11, 2018

SUBJECT: Customer Margins for OneChicago Futures

On a monthly basis 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 6/19.

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/>

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

Commodity Code	Name	Current Scan Range	Scan Range Effective 6/19/2018
AAN	Aarons Inc	20.0	21.2
AAP	ADVANCED AUTO PARTS INCCOM	20.0	22.0
AAXN	Axon Enterprise, Inc.	20.0	22.0
ACAD	ACADIA PHARMACEUTICALS	20.0	53.5
ACH	ALUMINUM CORP CHINA LTDSPON ADR H SHS	20.0	25.7
ACHC	ACADIA HEALTHCARE COMPANY INCOM	20.0	24.4
ACIA	ACACIA COMMUNICATIONS INCCOM	21.6	55.1
ADSK	AUTODESK INC	20.0	21.4
AEGN	Aegion Corp	20.0	22.0
AFSI	AMTRUST FINANCIAL SERVICES ICOM	20.0	28.7
AGIO	AGIOS PHARMACEUTICALS INCCOM	20.0	30.7
AGX	ARGAN INCCOM	32.2	25.8
AKRX	AKORN INCCOM	20.4	90.8
AKS	AK STL HLDG CORP	20.7	34.3
ALGN	ALIGN TECHNOLOGY INCCOM	20.0	26.7
ALKS	Alkermes plc	20.0	35.4
ALNY	ALNYLAM PHARMACEUTICALS INCCOM	29.8	46.5
ALV	AUTOLIV INC	20.0	25.1

ALXN	ALEXION PHARMACEUTICALS INC	20.0	31.0
AMAG	AMAG Pharmaceuticals Inc	24.2	36.4
AMBA	AMBARELLA INCSHS	20.0	26.1
AMD	ADVANCED MICRO DEVICES INC	26.8	31.7
AMWD	AMERICAN WOODMARK CORPCOM	20.0	22.7
ANDV	Andeavor	20.0	24.9
ANDX	Andeavor Logistics LP	20.0	26.5
ANET	ARISTA NETWORKS INCCOM	22.0	24.7
ANF	ABERCROMBIE & FITCH CO	21.0	32.2
ANGI	ANGI Homeservices Inc.	34.1	44.8
ARLP	ALLIANCE RES PARTNER L P	20.0	23.8
ARNC	Arconic Inc.	20.0	30.0
ATGE	Adtalem Global Education Inc.	20.4	23.0
ATHN	ATHENAHEALTH INCCOM	20.8	39.7
ATI	ALLEGHENY TECHNOLOGIES INC	21.8	32.4
AU	ANGLOGOLD ASHANTI LTD	20.0	22.0
AVP	AVON PRODS INC	20.0	26.7
BAK	BRASKEM S ASP ADR PFD A	34.1	44.8
BB	BlackBerry Limited	21.3	22.4
BBBY	BED BATH & BEYOND INC	20.4	26.7
BBD	BANCO BRADESCO S ASP ADR PFD NEW	33.0	43.3
BBY	BEST BUY INC	20.0	21.3
BCS	BARCLAYS PLCADR	20.0	21.9
BGFV	BIG 5 SPORTING GOODS CORPCOM	20.0	25.4
BHF	BRIGHTHOUSE FINL INCCOM	33.6	44.0
BKD	BROOKDALE SR LIVING INCCOM	20.0	37.6
BKI	BLACK KNIGHT INCCOM	34.7	45.6
BKS	BARNES & NOBLES INC	20.0	24.2
BLUE	BLUEBIRD BIO INCCOM	20.0	29.9
BOTZ	GLOBAL X ROBOTICS & ARTIFICI	36.0	20.0
BPI	BRIDGEPOINT ED INCCOM	20.0	26.4
BRFS	BRF S.A.	20.0	22.6
CALL	magicJack VocalTec Ltd	20.0	27.5
CAR	Avis Budget Group Inc	20.0	26.6
CARA	CARA THERAPEUTICS INCCOM	28.5	49.2
CBD	Companhia Brasileira de Distribuicao	34.4	45.1
CBL	CBL & ASSOC PPTYS INCCOM	20.0	23.2
CCO	CLEAR CHANNEL OUTDOOR HLDGSCL A	20.0	26.3
CDE	Coeur Mining Inc.	20.0	29.5
CENX	Century Aluminum Co.	21.7	33.5
CHK	CHESAPEAKE ENERGY CORP	22.0	28.5
CHTR	CHARTER COMMUNICATIONS INC CL A	20.0	30.9
CIB	BANCOLOMBIA S A	34.8	45.5
CIEN	CIENA CORPCOM NEW	20.0	21.1
CLF	Cleveland-Cliffs Inc.	24.1	35.6
CLGX	CoreLogic Inc	20.0	21.1

CLR	CONTINENTAL RESOURCES INCCOM	20.0	21.6
CMG	Chipotle Mexican Grill Inc	20.9	29.6
CREE	CREE INC	20.0	21.4
CROX	CROCS INCCOM	20.0	29.4
CRR	CARBO CERAMICS INCCOM	26.1	40.4
CRUS	CIRRUS LOGIC INCCOM	20.0	22.5
CRZO	CARRIZO OIL & CO INC	20.0	27.0
CSIQ	CANADIAN SOLAR INCCOM	20.0	23.9
CVI	CVR ENERGY INCCOM	20.0	25.8
CXW	CoreCivic, Inc.	20.2	31.0
CYH	COMMUNITY HEALTH SYS INC NEW	31.8	49.9
CZR	CAESARS ENTMT CORPCOM	20.0	26.9
DDD	3-D SYS CORP DELCOM NEW	22.6	33.7
DDS	DILLARDS INC	20.0	23.9
DECK	DECKERS OUTDOOR CORP	20.0	21.6
DF	DEAN FOODS CO NEWCOM	20.0	21.1
DIN	Dine Brands Global, Inc.	20.0	21.7
DNOW	NOW INCCOM	20.2	22.7
DNR	DENBURY RES INC	25.8	38.8
DO	DIAMOND OFFSHORE DRILLING IN	20.0	22.7
DSX	Diana Shipping Inc.	21.5	32.4
DUST	Direxion Daily Gold Miners Index Bear 3X Shares	45.0	52.5
DXC	DXC TECHNOLOGY COCOM	20.0	21.4
DXCM	DEXCOM INCCOM	20.0	28.9
DY	DYCOM INDS INCCOM	20.0	24.6
ECA	ENCANA CORPCOM	20.0	21.3
ECPG	Encore Capital Group, Inc.	20.0	24.9
EEP	ENBRIDGE ENERGY PARTNERS L P	20.0	21.6
ELY	CALLAWAY GOLF CO	20.0	21.2
ENDP	Endo International plc	28.2	42.5
EPE	EP ENERGY CORPCL A	24.4	39.6
ESPR	ESPERION THERAPEUTICS INC NECOM	32.5	51.8
ESV	EnSCO PLC	20.0	27.0
EVHC	Envision Healthcare Corporation	20.0	26.7
EXAS	EXACT SCIENCES CORP	25.5	42.3
EXPE	Expedia Group, Inc.	20.6	22.9
FB	FACEBOOK INCCL A	20.0	22.5
FCX	Freeport-McMoRan Inc.	20.0	29.3
FEYE	FIREEYE INCCOM	20.0	26.1
FGP	FERRELLGAS PARTNERS L.P.UNIT LTD PART	20.0	27.5
FI	FRANKS INTL N VCOM	20.0	23.8
FII	FEDERATED INVS INC PACL B	20.0	32.6
FIT	FITBIT INCCL A	21.3	31.7
FL	FOOT LOCKER INCCOM	20.0	26.1
FLEX	Flex Ltd.	20.0	55.4
FMI	FOUNDATION MEDICINE INCCOM	20.0	26.3

FMX	Fomento Economico Mexicano, S.A.B. de C.V.	35.4	46.5
FNSR	FINISAR	20.0	25.1
FORR	FORRESTER RESH INC	20.0	27.6
FOSL	Fossil Group, Inc.	30.7	47.5
FRAN	FRANDESCAS HLDGS CORPCOM	20.9	33.6
FSLR	FIRST SOLAR INCCOM	20.0	40.5
FTI	TechnipFMC plc	34.7	45.7
FTR	Frontier Communications Corp.	24.9	41.1
GDXJ	VanEck Vectors Junior Gold Miners ETF	20.0	22.3
GEO	GEO GROUP INCCOM	20.0	29.5
GES	GUESS INCCOM	24.2	29.6
GGB	GERDAU S A	35.1	46.1
GNC	GNC HLDGS INC	29.6	47.9
GNW	Genworth Financial, Inc. (Holding Company)	20.5	24.6
GOGO	GOGO INCCOM	20.0	25.9
GPRO	GOPRO INCCOM	20.0	25.9
GRPN	Groupon Inc	20.0	29.2
GRUB	GRUBHUB INCCOM	20.0	26.4
GSM	Ferroglobe PLC	24.4	27.3
HAIN	HAIN CELESTIAL GROUP INCCOM	20.0	21.5
HALO	HALOZYME THERAPEUTICS INCCOM	20.0	27.5
HCLP	HI-CRUSH PARTNERS LPCOM UNIT LTD	20.4	29.8
HL	HECLA MNG COCOM	20.0	24.4
HOS	HORNBECK OFFSHORE SVCS INC NCOM	30.1	48.5
HRI	Herc Holdings Inc.	20.0	27.5
HTZ	Hertz Global Holdings, Inc.	26.5	41.5
HZNP	Horizon Pharma plc	23.4	34.5
ICPT	INTERCEPT PHARMACEUTICALS INCOM	21.0	34.7
IIVI	II VI INCCOM	20.0	24.1
INCY	INCYTE CORPCOM	20.0	22.1
INFN	INFINERA CORPORATIONCOM	23.6	36.5
INOV	INOVALON HLDGS INCCOM CL A	20.3	30.9
INSY	INSYS THERAPEUTICS INC NEWCOM NEW	24.1	37.4
INT	WORLD FUEL SVCS CORPCOM	20.0	76.9
IONS	Ionis Pharmaceuticals, Inc.	26.0	39.4
IPHI	INPHI CORPCOM	20.0	30.4
IRBT	IROBOT CORPCOM	23.3	31.5
ITUB	Itau Unibanco Holding SA	34.3	45.1
IVC	INVACARE CORP	20.0	25.4
JAKK	JAKKS PAC INC	22.2	39.2
JCP	PENNEY J C INC	20.4	27.7
JDST	DIREXION SHS ETF TRDLY JR GMNR BEAR	45.0	66.9
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	20.0	21.8
JNUG	DIREXION SHS ETF TRDLY JR GL MNR 3X	45.6	69.0
KBR	KBR INCCOM	20.0	23.1
KERX	KERYX BIOPHARMACEUTICALS INCCOM	21.3	35.9

KLXI	KLX INCCOM	20.0	23.6
KNDI	Kandi Technologies Group, Inc	20.0	29.9
KOS	KOSMOS ENERGY LTD	20.0	27.5
KRO	KRONOS WORLDWIDE INC	20.0	24.3
LB	L Brands, Inc.	20.0	22.5
LBRDA	LIBERTY BROADBAND CORPCOM SER A	20.0	38.3
LBRDK	LIBERTY BROADBAND CORPCOM SER C	20.0	35.4
LC	LENDINGCLUB CORPCOM	24.1	41.4
LE	LANDS END INC NEWCOM	24.0	27.3
LHO	LASALLE HOTEL PPTYS	21.1	20.0
LITE	LUMENTUM HLDGS INCCOM	20.0	24.2
LKM	Link Motion Inc.	36.5	52.7
LKQ	LKQ CORPCOM	20.0	47.4
LPI	Laredo Petroleum Inc	20.0	25.3
LQDT	LIQUIDITY SERVICES INC	20.0	24.1
LULU	LULULEMON ATHLETICA INCCOM	20.0	21.1
M	Macys Inc	20.8	24.8
MAN	ManpowerGroup	20.0	21.1
MAT	MATTEL INCCOM	20.5	28.8
MATX	Matson, Inc	20.0	25.3
MBI	MBIA INC	20.0	26.4
MCF	CONTANGO OIL & GAS COMPANY	27.9	43.8
MCY	MERCURY GENL CORP NEW	20.0	26.3
MDCO	MEDICINES COCOM	20.6	22.6
MDR	MCDERMOTT INTL INCCOM	20.0	32.5
MDXG	MIMEDX GROUP INCCOM	20.0	38.5
MED	MEDIFAST INC	20.0	24.1
MELI	MERCADOLIBRE INCCOM	20.4	23.8
MIC	Macquarie Infrastructure Corporation	20.0	24.9
MNK	MALLINCKRODT PUB LTD COSHS	20.8	32.0
MNTA	MOMENTA PHARMACEUTICALS INCCOM	20.0	28.6
MOH	MOLINA HEALTHCARE INCCOM	20.0	22.1
MPC	MARATHON PETE CORPCOM	20.3	21.7
MSGN	MSG Networks Inc.	20.0	23.1
MTSI	MACOM Technology Solutions Holdings, Inc.	28.1	36.0
MTW	THE MAINTOWOC COMPANY, INC	20.6	26.3
MU	MICRON TECHNOLOGY INC	20.8	26.6
MYGN	MYRIAD GENETICS INCCOM	20.0	31.2
NAT	Nordic American Tankers Ltd	20.0	30.0
NATI	NATIONAL INSTRS CORPCOM	20.0	67.6
NBR	NABORS INDS INC	21.0	24.2
NE	Noble Corporation plc	20.0	27.0
NFLX	NETFLIX INCCOM	20.0	22.3
NG	NOVAGOLD RES INCCOM NEW	20.0	26.2
NGL	NGL ENERGY PARTNERS LPCOM UNIT REPST	21.1	27.3
NK	NANTKWEST INCCOM	20.9	33.9

NKTR	NEKTAR THERAPEUTICS	21.1	32.3
NLNK	NEWLINK GENETICS CORPCOM	33.3	59.2
NLSN	Nielsen Holdings plc	20.0	22.9
NRG	NRG ENERGY INCCOM NEW	20.0	21.1
NSP	Insperity, Inc.	20.0	23.6
NTRI	NUTRI SYS INC NEWCOM	20.0	26.6
NUGT	Direxion Daily Gold Miners Index Bull 3X Shares	45.0	56.1
NVDA	NVIDIA CORP	20.0	27.1
NWL	Newell Brands Inc.	20.0	22.5
OAS	Oasis Petroleum Inc.	22.1	33.9
OC	Owens Corning Inc	20.0	21.9
OCLR	OCLARO INCCOM NEW	20.0	35.9
ODP	OFFICE DEPOT INC	22.7	37.1
OLED	UNIVERSAL DISPLAY CORPCOM	20.0	28.5
OMER	OMEROS CORPCOM	49.5	44.3
OMF	OneMain Holdings, Inc.	20.3	30.7
OPK	OPKO HEALTH INCCOM	20.0	23.5
ORLY	O REILLY AUTOMOTIVE INC	20.0	21.9
OSTK	OVERSTOCK COM INC	37.4	40.6
P	PANDORA MEDIA INC	20.0	24.4
PAAS	PAN AMERICAN SILVER CORP	20.3	23.0
PANW	Palo Alto Networks Inc.	20.0	22.2
PAY	VeriFone Systems, Inc.	20.0	37.4
PBI	PITNEY BOWES INC	20.0	24.1
PBR	PETROLEO BRASILEIRO SA PETRO	20.0	22.4
PBRA	PETROLEO BRASILEIRO SA PETROSP ADR NON VTG	35.2	46.4
PBYI	PUMA BIOTECHNOLOGY INCCOM	31.2	51.1
PDCO	Patterson Cos. Inc.	20.0	25.4
PETS	PETMED EXPRESS INCCOM	20.0	24.3
PIR	PIER 1 IMPORTS INC	20.0	36.4
PJC	PIPER JAFFRAY COSCOM	20.0	37.7
PRAA	PRA Group, Inc.	20.0	25.5
PTCT	PTC THERAPEUTICS INCCOM	42.1	59.2
QEP	QEP RES INCCOM	21.0	24.1
RBS	ROYAL BK SCOTLAND GROUP PLCSP ADR REP SHS	20.0	24.4
RDC	Rowan Companies plc	20.0	22.8
RDN	RADIAN GROUP	20.0	22.4
REV	REVLON INCCCL A NEW	20.0	27.8
RH	RH	27.8	41.6
RIG	Transocean Ltd	20.4	23.2
RIOT	Riot Blockchain, Inc.	44.5	71.5
RMTI	Rockwell Medical, Inc.	20.0	24.4
RRD	DONNELLEY R R & SONS COCOM	20.0	22.4
RRGB	RED ROBIN GOURMET BURGERS INCOM	20.0	26.7
RYAM	RAYONIER ADVANCED MATLS INCCOM	20.3	28.9
S	Sprint Corporation	20.0	60.9

SA	SEABRIDGE GOLD INCCOM	20.0	23.5
SC	SANTANDER CONSUMER USA HDG ICOM	20.0	29.1
SDLP	SEADRILL PARTNERS LLCCOMUNIT REP LB	22.8	33.8
SFUN	Fang Holdings Limited	20.0	28.4
SGEN	SEATTLE GENETICS INCCOM	20.0	22.1
SGMO	Sangamo Therapeutics, Inc.	31.4	45.0
SHLD	SEARS HLDGS CORPCOM	23.9	32.0
SIG	SIGNET JEWELERS LIMITEDSHS	21.0	29.5
SIGM	SIGMA DESIGNS INCCOM	20.0	27.8
SIVB	SVB FINL GROUPECOM	20.0	46.2
SKX	Skechers USA INC CL A	20.0	31.6
SLCA	U S SILICA HLDGS INCCOM	20.0	25.0
SM	SM Energy Company	20.7	30.9
SMCI	SUPER MICRO COMPUTER INCCOM	20.0	23.7
SN	SANCHEZ ENERGY CORPCOM	22.4	35.7
SNAP	SNAP INCCL A	20.0	21.2
SNBR	Sleep Number Corporation	20.0	24.0
SODA	SODASTREAM INTERNATIONAL LTDUSD SHS	20.2	22.4
SPB	SPECTRUM BRANDS HLDGS INCCOM	31.9	65.9
SPLK	SPLUNK INCCOM	20.0	21.9
SPN	SUPERIOR ENERGY SVCS INCCOM	20.0	27.8
SPWR	SunPower Corporation	20.0	34.9
SQ	SQUARE INCCL A	20.9	31.8
SRPT	SAREPTA THERAPEUTICS INCCOM	38.5	49.6
SSRM	SSR Mining Inc.	20.0	26.9
SSW	SEASPAN CORPSHS	20.0	24.5
SSYS	STRATASYS INC	20.0	23.6
STX	SEAGATE TECH PLC (IRL)	20.0	23.9
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	20.0	24.7
SVU	SUPERVALU INC	20.0	25.9
SWIR	SIERRA WIRELESS INCCOM	20.4	31.2
SWN	SOUTHWESTERN ENERGY CO	20.0	24.2
SYNA	SYNAPTICS INCCOM	20.0	28.6
TAHO	TAHOE RES INCCOM	24.1	36.6
TAL	TAL ED GROUPADS REPSTG COM	20.0	23.9
TCS	CONTAINER STORE GROUP INCCOM	23.0	37.6
TECK	Teck Resources LTD	20.0	21.1
TER	TERADYNE INCCOM	20.0	45.1
TERP	TerraForm Power, Inc. Class A	20.0	23.3
TEVA	TEVA PHARMACEUTICAL INDS LTD	20.0	28.4
TGI	TRIUMPH GROUP INC NEWCOM	20.0	31.1
THC	TENET HEALTHCARE	20.0	30.0
THO	THOR INDS INC	20.0	21.8
THS	TREEHOUSE FOODS INCCOM	20.0	25.5
TK	TEEKAY CORPORATIONCOM	20.0	26.7
TLRD	Tailored Brands, Inc.	24.7	37.8

TPX	Tempur Sealy International Inc.	20.0	27.1
TREX	TREX INCCOM	20.0	21.9
TRIP	TRIPADVISOR INCCOM	20.0	24.5
TRTN	Triton International Limited	20.0	24.0
TSRO	TESARO INCCOM	28.0	44.8
TUP	TUPPERWARE BRANDS CORPCOM	20.0	24.2
TWTR	TWITTER INCCOM	28.1	32.0
TZOO	Travelzoo	20.0	49.3
UA	UNDER ARMOUR INCCL C	20.0	29.2
UAA	UNDER ARMOUR INCCL A	20.0	28.8
UBNT	UBIQUITI NETWORKS INCCOM	20.0	24.1
UIS	UNISYS CORPCOM	20.0	29.4
UVXY	PROSHARES TR IIULT VIX ST TRM	54.9	72.5
VECO	VEECO INSTRS INC DEL	20.0	30.2
VEON	VEON Ltd.	20.0	27.1
VICR	VICOR CORPCOM	20.6	33.5
VIPS	VIPSHOP HLDGS LTDSPONSORED ADR	23.3	32.5
VIV	Telefonica Brasil S.A.	34.8	45.7
VIXY	PROSHARES TR IIVIX SHTRM FUT	35.1	37.3
VJET	VOXELJET AGADS	22.2	35.8
VRX	Valeant Pharmaceuticals International, Inc.	28.5	42.3
VSTO	VISTA OUTDOOR INCCOM	20.0	27.7
VXX	iPath S&P 500 VIX Short-Term Futures ETN	35.2	39.0
WDC	WESTERN DIGITAL CORP	20.0	25.2
WFT	Weatherford International plc	21.3	34.9
WGO	WINNEBAGO INDS INC	20.0	22.0
WIN	Windstream Holdings, Inc.	29.8	36.6
WLL	WHITING PETE CORP NEWCOM	24.8	38.2
WPG	WASHINGTON PRIME GROUP INCCOM	20.1	25.4
WPM	Wheaton Precious Metals Corporation	20.0	22.5
WPX	WPX ENERGY INCCOM	20.0	25.9
WTW	WEIGHT WATCHERS INTL INC NEWCOM	22.2	35.1
WUBA	58 COM INCSPON ADR REP A	20.0	25.4
WYNN	WYNN RESORTS LTDCOM	20.0	21.3
X	UNITED STATES STL CORP NEWCOM	21.2	33.2
XON	INTREXON CORPCOM	27.7	32.7
XONE	EXONE COCOM	20.0	23.7
XPER	Xperi Corporation	20.0	24.2
YELP	YELP Inc	20.0	26.7
YRCW	YRC Worldwide Inc	22.4	35.7
YUMC	YUM CHINA HLDGS INCCOM	35.2	46.3
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	36.9	56.2

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.