



#42903

**TO: ALL CLEARING MEMBERS**  
**DATE: April 13, 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 4/24.

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:

<b>Commodity Code</b>	<b>Name</b>	<b>Current Scan Range</b>	<b>Scan Range Effective 4/24/2018</b>
AA	Alcoa Corporation	23.4	20.0
AAL	American Airlines Group Inc.	22.0	20.0
AAN	Aarons Inc	27.1	20.0
AAP	ADVANCED AUTO PARTS INCCOM	25.5	23.7
AAXN	Axon Enterprise, Inc.	26.4	73.7
ABBV	Abbvie Inc.	46.5	20.0
ABC	AMERISOURCEBERGEN CORP	22.0	20.0
ABX	BARRICK GOLD CORP	27.0	20.0
ACAD	ACADIA PHARMACEUTICALS	37.0	51.2
ACH	ALUMINUM CORP CHINA LTDSPON ADR H SHS	31.8	20.0
ACHC	ACADIA HEALTHCARE COMPANY INCOM	31.7	21.2
ACIA	ACACIA COMMUNICATIONS INCCOM	48.6	36.8
ADSK	AUTODESK INC	23.1	20.0
ADTN	ADTRAN INC	22.7	20.0
AEGN	Aegion Corp	28.4	20.0
AEM	Agnico Eagle Mines Limited	24.7	20.0
AEO	AMERICAN EAGLE OUTFITTERS NECOM	25.1	20.0
AFSI	AMTRUST FINANCIAL SERVICES ICOM	48.7	25.3

AGIO	AGIOS PHARMACEUTICALS INCCOM	46.1	27.9
AGM	FEDERAL AGRICULTURE CORP CLS C	22.6	20.0
AGX	ARGAN INCCOM	30.3	20.0
AHGP	ALLIANCE HOLDINGS GP LPCOM UNITS LP	27.1	20.0
AHL	ASPEN INSURANCE HOLDINGS LTDSHS	34.0	20.0
AIR	AAR CORPCOM	21.9	20.0
AKAM	AKAMAI TECHNOLOGIES INCCOM	27.0	20.0
AKRX	AKORN INCCOM	38.6	100.0
AKS	AK STL HLDG CORP	45.2	32.0
ALB	ALBEMARLE CORP	20.9	29.0
ALGN	ALIGN TECHNOLOGY INCCOM	25.9	20.0
ALKS	Alkermes plc	27.0	29.4
ALNY	ALNYLAM PHARMACEUTICALS INCCOM	60.8	42.3
ALV	AUTOLIV INC	30.7	20.0
ALXN	ALEXION PHARMACEUTICALS INC	24.6	20.0
AMAG	AMAG Pharmaceuticals Inc	41.1	28.5
AMBA	AMBARELLA INCSHS	35.4	22.6
AMD	ADVANCED MICRO DEVICES INC	55.9	36.1
AMED	AMEDISYS INCCOM	29.2	20.0
AMN	AMN HEALTHCARE SERVICES INCCOM	23.7	20.0
AMP	AMERIPRISE FINL INCCOM	25.9	20.0
AMWD	AMERICAN WOODMARK CORPCOM	28.8	20.0
ANET	ARISTA NETWORKS INCCOM	29.9	34.3
ANF	ABERCROMBIE & FITCH CO	39.5	27.5
ANGI	ANGI Homeservices Inc.	61.5	42.6
AOBC	American Outdoor Brands Corporation	33.9	23.5
APA	APACHE CORPCOM	25.6	20.0
APC	ANADARKO PETE CORP	23.7	20.0
APEI	AMERICAN PUBLIC EDUCATION INCOM	43.8	59.7
APOG	APOGEE ENTERPRISES INCCOM	24.3	20.0
APTV	Aptiv PLC	21.5	20.0
ARCO	ARCOS DORADOS HOLDINGS INC	29.0	20.0
ARLP	ALLIANCE RES PARTNER L P	29.1	20.0
ARNC	Arconic Inc.	24.8	20.0
ARRS	ARRIS International plc	23.2	20.0
ASTE	ASTEC INDS INC	21.1	20.0
ASX	ADVANCED SEMICONDUCTOR ENGRSPONSORED ADR	21.6	20.0
ATGE	Adtalem Global Education Inc.	29.9	20.4
ATHN	ATHENAHEALTH INCCOM	30.1	20.8
ATI	ALLEGHENY TECHNOLOGIES INC	43.8	30.6
AU	ANGLOGOLD ASHANTI LTD	28.6	20.0
AVP	AVON PRODS INC	43.9	24.1
AYI	ACUITY BRANDS INCCOM	25.1	20.0
BAK	BRASKEM S ASP ADR PFD A	61.5	42.6
BB	BlackBerry Limited	28.5	20.0
BBBY	BED BATH & BEYOND INC	29.6	20.4

BBD	BANCO BRADESCO S ASP ADR PFD NEW	59.2	41.1
BBVA	BANCO BILBAO VIZCAYA ARGENTINA	21.5	20.0
BBY	BEST BUY INC	26.2	20.0
BC	BRUNSWICK CORP	22.9	20.0
BCS	BARCLAYS PLCADR	29.6	20.0
BG	BUNGE LIMITEDCOM	28.1	20.0
BGFV	BIG 5 SPORTING GOODS CORPCOM	31.1	24.8
BGG	BRIGGS & STRATTON CORP	23.5	20.0
BHF	BRIGHTHOUSE FINL INCCOM	60.2	41.8
BHGE	Baker Hughes Incorporated	23.2	20.0
BKD	BROOKDALE SR LIVING INCCOM	33.8	35.6
BKE	BUCKLE INC	26.4	20.0
BKI	BLACK KNIGHT INCCOM	62.7	43.3
BKS	BARNES & NOBLES INC	28.8	20.0
BLUE	BLUEBIRD BIO INCCOM	41.4	28.5
BMRN	BIOMARIN PHARMACEUTICAL INC	23.4	20.0
BOFI	BOFI HLDG INCCOM	30.9	20.0
BOTZ	GLOBAL X ROBOTICS & ARTIFICI	65.1	45.0
BRFS	BRF S.A.	21.3	20.0
BSBR	BANCO SANTANDER BRASIL S AADS REP 1 UNIT	25.2	20.0
BVN	COMPANIA DE MINAS BUENAVENTUSPONSORED ADR	31.1	20.0
BZH	BEAZER HOMES USA INC	27.4	23.4
CACC	CREDIT ACCEP CORP MICHCOM	27.4	20.0
CALL	magicJack VocalTec Ltd	39.0	25.7
CAR	Avis Budget Group Inc	43.2	27.6
CARA	CARA THERAPEUTICS INCCOM	67.3	37.6
CAVM	Cavium, Inc.	28.5	20.0
CBD	Companhia Brasileira de Distribuicao	61.8	42.8
CBI	CHICAGO BRIDGE & IRON CO N VN Y REGISTRY SH	43.7	30.0
CBRE	CBRE Group Inc.	24.3	20.0
CCC	CALGON CARBON CORPCOM	34.6	22.5
CCJ	CAMECO CORP	30.3	20.0
CCO	CLEAR CHANNEL OUTDOOR HLDGSL A	35.0	25.4
CDE	Coeur Mining Inc.	40.4	26.5
CDEV	Centennial Resource Development, Inc.	23.0	20.0
CELG	CELGENE CORP	23.3	20.0
CENX	Century Aluminum Co.	45.5	30.6
CEQP	Crestwood Equity Partners LP	37.9	23.0
CF	CF INDS HLDGS INCCOM	25.8	20.0
CFX	COLFAX CORPCOM	21.6	20.0
CGNX	COGNEX CORPCOM	23.3	20.0
CHK	CHESAPEAKE ENERGY CORP	64.2	34.6
CHS	CHICOS FAS INCCOM	25.1	31.1
CI	Cigna Corporation	21.3	20.0
CIB	BANCOLOMBIA S A	62.3	43.2
CIEN	CIENA CORPCOM NEW	28.7	20.0

CLF	Cleveland-Cliffs Inc.	66.3	41.5
CLMT	CALUMET SPECIALTY PRODS PTNRUT LTD PARTNER	60.8	39.6
CLR	CONTINENTAL RESOURCES INCCOM	31.2	21.3
CMC	COMMERCIAL METALS COCOM	22.6	20.0
CNC	CENTENE CORP	21.4	20.0
CNQ	CANADIAN NAT RES LTDCOM	22.1	20.0
CNSL	CONSOLIDATED COMM HLDGS INCCOM	21.2	20.0
CNX	CNX Resources Corporation	32.6	22.8
COG	CABOT OIL & GAS CORPCOM	21.4	20.0
COMM	COMMSCOPE HLDG CO INCCOM	22.6	20.0
COTY	COTY INCCOM CL A	24.3	20.0
CPA	COPA HOLDINGS SACL A	26.4	20.0
CPL	CPFL ENERGIA S ASPONSORED ADR	25.3	20.0
CPLA	CAPELLA EDUCATION COMPANYCOM	25.4	20.0
CPN	CALPINE CORPCOM NEW	25.2	20.0
CREE	CREE INC	28.6	20.0
CROX	CROCS INCCOM	38.3	26.5
CRR	CARBO CERAMICS INCCOM	58.5	34.8
CRS	CARPENTER TECHNOLOGY CORP	25.7	20.0
CRUS	CIRRUS LOGIC INCCOM	28.2	20.0
CRZO	CARRIZO OIL & CO INC	35.9	38.8
CS	CREDIT SUISSE GROUPSPONSORED ADR	21.9	20.0
CSIQ	CANADIAN SOLAR INCCOM	33.4	21.2
CTL	CenturyLink Inc	25.7	20.0
CVI	CVR ENERGY INCCOM	32.9	21.3
CX	CEMEX SAB DE CVSPON ADR NEW	23.8	20.0
CXW	CoreCivic, Inc.	39.6	26.6
CYH	COMMUNITY HEALTH SYS INC NEW	62.2	55.0
CZR	CAESARS ENTMT CORPCOM	38.0	25.7
DATA	TABLEAU SOFTWARE INCCCL A	27.6	20.0
DB	DEUTSCHE BANK AGNAMEN AKT	27.2	20.0
DCP	DCP Midstream, LP	23.5	20.0
DDD	3-D SYS CORP DELCOM NEW	47.7	30.5
DDS	DILLARDS INC	29.7	23.3
DECK	DECKERS OUTDOOR CORP	23.3	20.0
DHT	DHT Holdings, Inc.	25.9	20.0
DIG	ProShares Ultra Oil & Gas	22.6	20.0
DIN	Dine Brands Global, Inc.	21.2	26.8
DISCA	Discovery, Inc. Series A	22.0	20.0
DISCK	Discovery, Inc. Series C	20.8	22.2
DK	DELEK US HLDGS INCCOM	24.4	20.0
DKS	DICKS SPORTING GOODS INCCOM	29.5	20.5
DNOW	NOW INCCOM	29.5	20.2
DNR	DENBURY RES INC	79.2	41.2
DO	DIAMOND OFFSHORE DRILLING IN	28.4	20.0
DPS	DR PEPPER SNAPPLE GROUP INCCOM	67.8	20.0

DRV	Direxion Real Estate 3x Bear	24.0	22.2
DST	DST SYS INC DEL	22.5	20.0
DSW	DSW INCCL A	26.3	20.0
DSX	Diana Shipping Inc.	47.5	29.6
DUST	Direxion Daily Gold Miners Index Bear 3X Shares	75.6	48.0
DVN	DEVON ENERGY CORP NEW	29.7	23.2
DXC	DXC TECHNOLOGY COCOM	28.0	20.0
DXCM	DEXCOM INCCOM	37.9	24.6
DY	DYCOM INDS INCCOM	34.1	24.2
EBIX	EBIX INCCOM NEW	23.1	20.0
EC	ECOPETROL S ASPONSORED ADS	24.7	20.0
ECA	ENCANA CORPCOM	39.0	21.1
ECPG	Encore Capital Group, Inc.	34.3	24.7
EDU	NEW ORIENTAL ED & TECH GRP ISPON ADR	24.8	20.0
EEP	ENBRIDGE ENERGY PARTNERS L P	22.4	20.0
EGN	ENERGEN CORP	26.0	20.0
ENBL	ENABLE MIDSTREAM PARTNERS LPCOM UNIT RP IN	25.0	20.0
ENDP	Endo International plc	57.7	39.8
ENLC	Enlink Midstream, LLC	35.8	20.0
ENLK	Enlink Midstream Partners, LP	25.7	20.0
ENR	ENERGIZER HLDGS INC NEWCOM	33.8	20.0
EPE	EP ENERGY CORPCL A	76.3	41.2
EQGP	EQT GP HLDGS LPCOM UNIT REP	21.6	20.0
ERF	Enerplus Corporation	32.1	20.8
ERJ	Embraer S.A.	25.2	20.0
ERX	Direxion Daily Energy Bull 3X Shares	33.9	30.3
ERY	Direxion Daily Energy Bear 3X Shares	31.5	27.9
ESPR	ESPERION THERAPEUTICS INC NECOM	70.5	45.4
ESV	EnSCO PLC	38.5	23.3
ETE	ENERGY TRANSFER EQUITY L PCOM UT LTD PTN	47.6	20.2
ETP	Energy Transfer Partners, L.P.	23.5	20.0
EVHC	Envision Healthcare Corporation	32.3	22.4
EW	EDWARDS LIFESCIENCES CORP	23.2	20.0
EWZ	iShares MSCI Brazil ETF	21.9	20.0
EXAS	EXACT SCIENCES CORP	53.1	34.9
FAS	Direxionshares Daily Financial Bull 3X Shares	24.6	21.9
FAZ	Direxionshares Daily Financial Bear 3X Shares	24.0	21.9
FBR	Fibria Celulose S.A.	23.3	20.0
FCX	Freeport-McMoRan Inc.	38.1	24.4
FEYE	FIREEYE INCCOM	35.0	22.1
FFIV	F5 NETWORKS INCCOM	21.1	20.0
FGP	FERRELLGAS PARTNERS L.P.UNIT LTD PART	30.6	22.3
FI	FRANKS INTL N VCOM	22.1	32.7
FIT	FITBIT INCCL A	44.7	28.6
FIX	COMFORT SYS USA INCCOM	23.0	20.0
FL	FOOT LOCKER INCCOM	37.4	22.9

FLO	FLOWERS FOODS INCCOM	22.0	20.0
FLR	FLUOR CORP NEW	21.1	20.0
FMC	F M C CORP	21.4	20.0
FMI	FOUNDATION MEDICINE INCCOM	34.6	23.3
FMX	Fomento Economico Mexicano, S.A.B. de C.V.	64.1	44.2
FNSR	FINISAR	37.3	25.7
FOSL	Fossil Group, Inc.	56.3	79.0
FRAN	FRANCESCAS HLDGS CORPCOM	41.4	28.0
FRO	Frontline Ltd Bermuda	26.9	20.0
FSLR	FIRST SOLAR INCCOM	34.6	23.2
FTI	TechnipFMC plc	62.9	43.4
FTNT	FORTINET INCCOM	21.1	20.0
FTR	Frontier Communications Corp.	51.4	70.5
FTV	FORTIVE CORPCOM	62.1	20.0
FXP	ProShares UltraShort FTSE China 50	22.6	24.0
GDX	VanEck Vectors Gold Miners ETF	25.5	20.0
GDXJ	VanEck Vectors Junior Gold Miners ETF	29.3	20.0
GE	GENERAL ELECTRIC COCOM	22.0	20.0
GEL	GENESIS ENERGY L PUNIT LTD PARTN	22.7	20.0
GEO	GEO GROUP INCCOM	37.6	26.4
GES	GUESS INCCOM	30.4	24.2
GG	GOLDCORP INC NEW	25.4	20.0
GGB	GERDAU S A	63.3	43.8
GHDX	GENOMIC HEALTH INCCOM	24.2	20.0
GHL	GREENHILL & CO INCCOM	23.1	20.0
GILD	GILEAD SCIENCES INC	23.8	20.0
GLNG	GOLAR LNG LTD BERMUDASHS	36.2	22.4
GLP	GLOBAL PARTNERS LPCOM UNITS	22.3	20.0
GLW	CORNING INCCOM	28.0	20.0
GME	Gamestop Corp CL A (Holding Company)	23.9	20.0
GNC	GNC HLDGS INC	91.8	42.2
GNRC	GENERAC HLDGS INC	23.0	20.0
GNW	Genworth Financial, Inc. (Holding Company)	42.9	26.5
GOGO	GOGO INCCOM	37.0	30.8
GOLD	RANDGOLD RES LTDADR	23.1	20.0
GPOR	GULFPORT ENERGY CORP	35.5	20.7
GPRO	GOPRO INCCCL A	37.2	23.4
GPS	GAP INC DEL	29.1	20.0
GREK	Global X MSCI Greece ETF	21.4	20.0
GRPN	Groupon Inc	45.5	26.1
GRUB	GRUBHUB INCCOM	30.5	22.8
GSM	Ferroglobe PLC	30.5	20.1
GSVC	GSV CAP CORPCOM	30.5	32.9
GWW	GRAINGER W W INCCOM	32.2	20.0
HAIN	HAIN CELESTIAL GROUP INCCOM	26.2	20.0
HALO	HALOZYME THERAPEUTICS INCCOM	37.2	24.5

HCLP	HI-CRUSH PARTNERS LPCOM UNIT LTD	45.3	28.7
HDS	HD SUPPLY HLDGS INCCOM	23.0	20.0
HES	HESS CORPCOM	21.6	20.0
HFC	HollyFrontier Corporation	24.3	20.0
HL	HECLA MNG COCOM	32.3	22.5
HLF	HERBALIFE LTDCOM USD SHS	24.9	20.0
HOG	HARLEY DAVIDSON INCCOM	29.6	20.0
HOS	HORNBECK OFFSHORE SVCS INC NCOM	59.5	41.4
HRB	BLOCK H & R INCCOM	25.7	20.0
HRI	Herc Holdings Inc.	34.8	21.6
HTZ	Hertz Global Holdings, Inc.	48.1	35.7
HUN	HUNTSMAN CORPCOM	24.3	20.0
HURN	HURON CONSULTING GROUP INCCOM	21.9	20.0
HZNP	Horizon Pharma plc	50.1	32.9
IBN	ICICI BK LTD	21.7	20.0
ICPT	INTERCEPT PHARMACEUTICALS INCOM	50.4	27.2
IDCC	INTERDIGITAL INCCOM	20.9	28.1
IGT	International Game Technology PLC	21.8	20.0
IIVI	II VI INCCOM	27.7	20.0
ILMN	ILLUMINA INC	30.8	20.7
IMAX	IMAX CORP	22.8	20.0
INCY	INCYTE CORPCOM	24.4	20.0
INFN	INFINERA CORPORATIONCOM	44.6	31.8
ING	ING GROEP N VSPONSORED ADR	22.3	20.0
INOV	INOVALON HLDGS INCCOM CL A	39.6	26.8
INSY	INSYS THERAPEUTICS INC NEWCOM NEW	52.3	33.4
INT	WORLD FUEL SVCS CORPCOM	25.2	34.9
INTC	INTEL CORP	26.4	20.0
INVA	Innoviva, Inc.	24.2	20.0
IONS	Ionis Pharmaceuticals, Inc.	52.8	34.8
IPGP	IPG PHOTONICS CORPCOM	23.1	20.0
IPHI	INPHI CORPCOM	31.3	24.8
IRBT	IROBOT CORPCOM	32.7	56.8
ITUB	Itau Unibanco Holding SA	62.0	42.8
IVC	INVACARE CORP	37.7	23.8
JACK	JACK IN THE BOX, INC	21.8	20.0
JAKK	JAKKS PAC INC	40.3	26.2
JASO	JA SOLAR HOLDINGS CO LTDSPON ADR	24.0	20.0
JAZZ	Jazz Pharmaceuticals Plc.	22.6	20.0
JCP	PENNEY J C INC	32.6	20.4
JDST	DIREXION SHS ETF TRDLY JR GMNR BEAR	99.9	60.3
JKS	JINKOSOLAR HLDG CO LTDSPONSORED ADR	27.5	20.0
JNPR	JUNIPER NETWORKS INC	36.0	20.0
JNUG	DIREXION SHS ETF TRDLY JR GL MNR 3X	99.9	63.6
JUNO	JUNO THERAPEUTICS INCCOM	63.2	41.8
JWN	NORDSTROM INC	24.6	20.0

KBH	KB HOME	24.0	20.0
KBR	KBR INCCOM	24.4	29.8
KERX	KERYX BIOPHARMACEUTICALS INCCOM	43.8	29.0
KLXI	KLX INCCOM	21.9	20.0
KNDI	Kandi Technologies Group, Inc	40.2	28.9
KNX	Knight-Swift Transportation Holdings Inc.	31.5	20.0
KORS	MICHAEL KORS HLDGS LTDSHS	26.1	20.0
KOS	KOSMOS ENERGY LTD	33.8	28.3
KR	KROGER CO	22.5	20.0
KRO	KRONOS WORLDWIDE INC	33.0	25.4
KSS	KOHL'S CORP	29.1	20.0
LAD	LITHIA MTRS INC	21.5	20.0
LB	L Brands, Inc.	30.7	20.0
LC	LENDINGCLUB CORPCOM	49.9	32.7
LE	LANDS END INC NEWCOM	30.5	20.0
LGFA	Lions Gate Entertainment Corporation Class A	22.4	20.0
LITE	LUMENTUM HLDGS INCCOM	28.9	21.1
LKM	Link Motion Inc.	50.6	59.9
LN	LINE CORPSPONSORED ADR	64.1	20.0
LNC	LINCOLN NATL CORP IND	22.5	20.0
LNG	CHENIERE ENERGY INCCOM NEW	21.4	20.0
LOGI	Logitech International S.A. Ord	23.7	20.0
LPI	Laredo Petroleum Inc	48.6	26.4
LPL	LG DISPLAY CO LTDSPONS ADR REP	21.6	20.0
LPLA	LPL Financial Holdings Inc.	36.1	20.0
LPNT	LifePoint Health, Inc.	20.0	21.9
LQDT	LIQUIDITY SERVICES INC	27.0	30.3
LTM	LATAM Airlines Group S.A.	23.4	20.0
LULU	LULULEMON ATHLETICA INCCOM	26.6	20.0
M	Macys Inc	30.4	20.8
MAT	MATTEL INCCOM	33.8	20.5
MATX	Matson, Inc	70.1	27.1
MBI	MBIA INC	27.9	21.9
MBT	Mobile TeleSystems PJSC	21.9	20.0
MCF	CONTANGO OIL & GAS COMPANY	61.6	38.9
MCK	MCKESSON CORP	23.6	20.0
MD	Mednax Inc	22.5	20.0
MDCO	MEDICINES COCOM	30.1	20.6
MDR	MCDERMOTT INTL INCCOM	32.9	20.0
MDSO	MEDIDATA SOLUTIONS INCCOM	23.4	20.0
MELI	MERCADOLIBRE INCCOM	28.7	20.4
MET	METLIFE INC	38.4	20.0
MIC	Macquarie Infrastructure Corporation	20.0	100.0
MLCO	Melco Resorts & Entertainment Limited	24.6	20.0
MMLP	MARTIN MIDSTREAM PRTNRS L PUNIT L P INT	21.5	20.0
MNK	MALLINCKRODT PUB LTD COSHS	41.3	29.6



MNTA	MOMENTA PHARMACEUTICALS INCCOM	38.2	24.4
MOH	MOLINA HEALTHCARE INCCOM	31.0	20.0
MPLX	MPLX LPCOM	21.4	20.0
MRO	MARATHON OIL CORPCOM	33.7	20.7
MRVL	MARVELL TECHNOLOGY GROUP LTD	23.4	20.0
MSTR	MICROSTRATEGY INCC A NEW	23.0	20.0
MT	ARCELORMITTALNY REGISTRY SH	32.7	20.0
MTDR	MATADOR RES COCOM	29.9	20.0
MTSI	MACOM Technology Solutions Holdings, Inc.	36.3	30.6
MTW	THE MAINTOWOC COMPANY, INC	30.7	20.6
MU	MICRON TECHNOLOGY INC	28.4	20.8
MUR	MURPHY OIL CORP	33.5	20.8
MXIM	MAXIM INTEGRATED PRODS INC	48.0	20.0
MYGN	MYRIAD GENETICS INCCOM	37.4	25.1
MYL	Mylan N.V.	24.2	20.0
NAT	Nordic American Tankers Ltd	33.2	26.6
NAVI	NAVIENT CORPCOM	23.8	20.0
NBR	NABORS INDS INC	33.0	21.0
NCR	NCR CORP NEWCOM	24.3	20.0
NE	Noble Corporation plc	37.5	22.6
NEM	NEWMONT MNG CORP	22.9	20.0
NFLX	NETFLIX INCCOM	29.6	20.0
NFX	NEWFIELD EXPL CO	25.3	20.0
NG	NOVAGOLD RES INCCOM NEW	37.4	24.2
NGL	NGL ENERGY PARTNERS LPCOM UNIT REPST	46.7	30.8
NK	NANTKWEST INCCOM	46.3	31.6
NKTR	NEKTAR THERAPEUTICS	38.5	26.9
NLNK	NEWLINK GENETICS CORPCOM	70.5	47.5
NOK	NOKIA CORP	24.0	20.0
NOV	NATIONAL OILWELL VARCO INCCOM	24.6	20.0
NRG	NRG ENERGY INCCOM NEW	27.9	20.0
NS	NuStar Energy LP	20.4	27.1
NSM	NATIONSTAR MTG HLDGS INCCOM	27.7	20.0
NSP	Insperity, Inc.	25.5	20.0
NTAP	NetApp Inc	22.0	20.0
NTCT	NETSCOUT SYS INC	28.5	20.0
NTES	NetEase, Inc. American Depository Shares	25.1	20.0
NTP	Nam Tai Property Inc.	28.0	20.0
NTRI	NUTRI SYS INC NEWCOM	30.1	27.1
NUGT	Direxion Daily Gold Miners Index Bull 3X Shares	80.1	51.9
NUS	NU SKIN ENTERPRISES INC	23.2	20.0
NUVA	NUVASIVE INCCOM	23.9	20.0
NVDA	NVIDIA CORP	32.2	23.0
NWL	Newell Brands Inc.	72.5	26.2
OAS	Oasis Petroleum Inc.	47.8	30.3
OCLR	OCLARO INCCOM NEW	35.4	26.7

OCSL	Oaktree Specialty Lending Corporation	24.4	20.0
ODP	OFFICE DEPOT INC	48.2	36.6
OII	OCEANEERING INTL INC	24.5	20.0
OLED	UNIVERSAL DISPLAY CORPCOM	30.5	24.4
OLN	OLIN CORP	24.7	20.0
OMER	OMEROS CORPCOM	45.6	59.1
OMF	OneMain Holdings, Inc.	42.4	28.2
ON	ON SEMICONDUCTOR CORP	21.8	20.0
OPK	OPKO HEALTH INCCOM	30.9	25.6
ORLY	O REILLY AUTOMOTIVE INC	21.4	20.0
OSTK	OVERSTOCK COM INC	74.2	48.7
P	PANDORA MEDIA INC	33.6	24.6
PAA	PLAINS ALL AMERN PIPELINE L	32.0	20.0
PAAS	PAN AMERICAN SILVER CORP	30.4	20.3
PAGP	PLAINS GP HLDGS L PSHS A REP LTPN	35.3	20.0
PAH	PLATFORM SPECIALTY PRODS CORCOM	30.8	20.0
PANW	Palo Alto Networks Inc.	30.1	20.0
PAY	VeriFone Systems, Inc.	26.5	20.0
PBF	PBF ENERGY INCC A	25.0	20.0
PBI	PITNEY BOWES INC	54.4	20.0
PBPB	POTBELLY CORPCOM	21.1	20.0
PBR	PETROLEO BRASILEIRO SA PETRO	34.1	22.6
PBRA	PETROLEO BRASILEIRO SA PETROSP ADR NON VTG	63.7	43.8
PBYI	PUMA BIOTECHNOLOGY INCCOM	63.4	43.4
PETS	PETMED EXPRESS INCCOM	44.8	25.1
PFE	PFIZER INC	22.0	20.0
PFG	PRINCIPAL FINANCIAL GROUP INCOM	25.7	20.0
PHH	PHH CORPCOM NEW	31.0	64.5
PIR	PIER 1 IMPORTS INC	46.9	33.1
PJC	PIPER JAFFRAY COSCOM	24.7	20.0
PLCE	Childrens Place, Inc. (The)	22.2	20.0
PLUS	EPLUS INCCOM	23.7	20.0
PPC	PILGRIMS PRIDE CORPCOM	27.8	20.0
PRGO	Perrigo Company plc (NEW)	28.5	20.0
PTCT	PTC THERAPEUTICS INCCOM	100.0	52.7
PTEN	PATTERSON UTI ENERGY INCCOM	24.2	20.0
PTR	PETROCHINA CO LTD	22.6	20.0
PVH	PVH Corp.	22.2	20.0
QEP	QEP RES INCCOM	33.6	21.0
QRTEA	Qurate Retail Group, Inc. QVC Group	32.1	20.0
QRVO	Qorvo Inc	22.5	20.0
RBS	ROYAL BK SCOTLAND GROUP PLCSP ADR REP SHS	31.6	21.4
RDC	Rowan Companies plc	29.4	20.0
RDY	DR REDDYS LABS LTD	25.2	20.0
RES	RPC INC	28.1	20.0
REV	REVLON INCC A NEW	35.6	21.9

RGLD	ROYAL GOLD INCCOM	23.7	20.0
RGR	STURM RUGER & CO INC	28.7	22.6
RH	RH	53.7	34.6
RIG	Transocean Ltd	34.3	20.4
RIO	RIO TINTO PLCSPONSORED ADR	21.5	20.0
RIOT	Riot Blockchain, Inc.	94.0	82.8
RMBS	RAMBUS INC DELCOM	28.4	20.0
RMTI	Rockwell Medical, Inc.	49.4	23.0
RRC	RANGE RES CORP	30.2	20.0
RRD	DONNELLEY R R & SONS COCOM	27.1	25.5
RRGB	RED ROBIN GOURMET BURGERS INCOM	34.8	22.7
RYAM	RAYONIER ADVANCED MATLS INCCOM	41.0	28.7
S	Sprint Corporation	36.3	23.8
SA	SEABRIDGE GOLD INCCOM	32.5	21.6
SAN	BANCO SANTANDER CENT HISPANO	21.8	20.0
SAVE	SPIRIT AIRLS INC	22.4	20.0
SBS	COMPANHIA DE SANEAMENTO BASISPONSORED ADR	23.0	20.0
SC	SANTANDER CONSUMER USA HDG ICOM	29.5	20.0
SCG	SCANA CORP NEW	31.5	22.5
SDLP	SEADRILL PARTNERS LLCCOMUNIT REP LB	55.0	31.2
SFM	SPROUTS FMRS MKT INCCOM	25.7	20.0
SGEN	SEATTLE GENETICS INCCOM	29.5	20.0
SGMO	Sangamo Therapeutics, Inc.	56.0	38.5
SHAK	SHAKE SHACK INCCL A	23.0	20.0
SHLD	SEARS HLDGS CORPCOM	44.4	32.4
SIG	SIGNET JEWELERS LIMITEDSHS	40.7	25.4
SIGM	SIGMA DESIGNS INCCOM	48.9	25.3
SIL	GLOBAL X FDSSILVER MNR ETF	24.6	20.0
SINA	SINA CORPORD	26.4	20.0
SIVB	SVB FINL GROUPCOM	23.4	20.0
SJT	SAN JUAN BASIN RTY TR	24.0	20.0
SKX	Skechers USA INC CL A	37.2	24.3
SLCA	U S SILICA HLDGS INCCOM	31.7	25.9
SLM	SLM CORP	22.1	20.0
SM	SM Energy Company	51.6	30.4
SMCI	SUPER MICRO COMPUTER INCCOM	45.2	21.3
SMG	SCOTTS MIRACLE GRO CO. CL A	56.6	20.0
SMLP	SUMMIT MIDSTREAM PARTNERS	31.0	20.0
SN	SANCHEZ ENERGY CORPCOM	49.2	43.8
SNAP	SNAP INCCL A	47.0	20.0
SNBR	Sleep Number Corporation	36.5	22.4
SNR	NEW SR INVT GROUP INCCOM	20.0	22.5
SODA	SODASTREAM INTERNATIONAL LTDUSD SHS	29.8	20.2
SPLK	SPLUNK INCCOM	27.1	20.0
SPN	SUPERIOR ENERGY SVCS INCCOM	37.1	23.2
SPWR	SunPower Corporation	44.0	27.9

SQ	SQUARE INCCL A	37.6	23.7
SRC	Spirit Realty Capital Inc.	23.2	20.0
SRCL	STERICYCLE INC	23.4	37.4
SRPT	SAREPTA THERAPEUTICS INCCOM	74.7	53.4
SSNC	SS&C TECHNOLOGIES HLDGS INCCOM	24.1	20.0
SSRM	SSR Mining Inc.	36.8	24.4
SSW	SEASPAN CORPSHS	29.1	22.8
SSYS	STRATASYS INC	32.9	26.2
STM	STMICROELECTRONICS N V	21.9	20.0
STRA	STRAYER ED INCCOM	23.1	20.0
STX	SEAGATE TECH PLC (IRL)	37.1	23.7
SUN	Sunoco LP	28.1	20.0
SUPN	SUPERNUS PHARMACEUTICALS INCCOM	32.6	22.9
SVU	SUPERVALU INC	33.4	22.3
SVXY	PROSHARES TR IISHT VIX ST TRM	22.7	100.0
SWIR	SIERRA WIRELESS INCCOM	38.7	26.1
SWN	SOUTHWESTERN ENERGY CO	38.5	22.4
SYF	SYNCHRONY FINLCOM	21.8	20.0
SYNA	SYNAPTICS INCCOM	37.5	24.2
TAHO	TAHOE RES INCCOM	48.5	34.1
TAL	TAL ED GROUPADS REPSTG COM	32.0	23.2
TCAP	TRIANGLE CAP CORPCOM	23.1	20.0
TCS	CONTAINER STORE GROUP INCCOM	47.3	32.7
TECK	Teck Resources LTD	48.5	26.0
TEGP	TALLGRASS ENERGY GP LPSHS CL A	30.4	20.0
TEP	TALLGRASS ENERGY PARTNERS LPCOM UNIT	20.0	24.2
TER	TERADYNE INCCOM	22.9	20.0
TERP	TerraForm Power, Inc. Class A	35.5	23.5
TEVA	TEVA PHARMACEUTICAL INDS LTD	40.6	29.7
TEX	TEREX CORP NEW	23.7	20.0
TGI	TRIUMPH GROUP INC NEWCOM	39.2	27.0
TGNA	TEGNA Inc.	22.3	20.0
TGP	TEEKAY LNG PARTNERS L PPRTNRSP UNITS	27.2	20.0
THC	TENET HEALTHCARE	38.5	29.7
THO	THOR INDS INC	24.6	20.0
THS	TREEHOUSE FOODS INCCOM	31.4	25.9
TI	TELECOM ITALIA S P A NEWSPON ADR ORD	23.3	20.0
TIVO	TiVo Corporation	30.0	20.0
TK	TEEKAY CORPORATIONCOM	42.1	24.8
TLRD	Tailored Brands, Inc.	46.9	32.4
TPX	Tempur Sealy International Inc.	33.6	25.0
TREX	TREX INCCOM	28.0	20.0
TRGP	TARGA RES CORPCOM	35.3	20.0
TRI	THOMSON REUTERS CORPCOM	39.6	20.0
TRIP	TRIPADVISOR INCCOM	30.1	21.4
TRN	TRINITY INDS INC	28.1	20.0

TRTN	Triton International Limited	58.8	36.5
TSLA	Tesla, Inc.	21.4	20.0
TSN	TYSON FOODS INC	21.5	20.0
TSRO	TESARO INCCOM	57.3	47.7
TSU	TIM PARTICIPACOES S ASPONS ADR PFD	21.4	20.0
TTWO	TAKE-TWO INTERACTIVE SOFTWARE	22.3	20.0
TUP	TUPPERWARE BRANDS CORPCOM	46.0	20.0
TWTR	TWITTER INCCOM	41.2	25.9
TXN	TEXAS INSTRS INC	21.5	20.0
TXRH	Texas Roadhouse, Inc.	21.1	20.0
TZOO	Travelzoo	26.4	22.6
UA	UNDER ARMOUR INCC C	34.2	23.1
UAA	UNDER ARMOUR INCC A	37.8	25.9
UAL	United Continental Holdings, Inc	25.6	20.0
UBNT	UBIQUITI NETWORKS INCCOM	25.5	35.6
UCO	ProShares Ultra Bloomberg Crude Oil	36.2	23.2
UIS	UNISYS CORPCOM	39.9	28.9
ULTA	Ulta Beauty, Inc.	22.2	20.0
UNFI	UNITED NAT FOODS INC	30.4	20.0
UNG	United States Natural Gas Fund LP	24.1	20.0
UNIT	Uniti Group Inc.	22.1	20.0
URBN	URBAN OUTFITTERS INCCOM	27.0	20.0
URI	UNITED RENTALS INCCOM	25.1	20.0
USAC	USA COMPRESSION PARTNERS LPCOMUNIT LTDPAR	23.6	20.0
UTHR	UNITED THERAPEUTICS CORP DEL	27.4	22.5
UVXY	PROSHARES TR IIULT VIX ST TRM	80.9	92.6
VALE	Vale S.A.	37.7	23.1
VECO	VEECO INSTRS INC DEL	36.7	27.0
VEDL	Vedanta Limited	23.3	20.0
VEEV	VEEVA SYS INCC A COM	20.5	27.6
VEON	VEON Ltd.	23.0	28.5
VIAB	VIACOM INC NEWCL B	33.6	20.0
VICR	VICOR CORPCOM	21.3	29.5
VIIX	VelocityShares VIX Short-Term ETN	40.1	45.7
VIPS	VIPSHOP HLDGS LTDSPONSORED ADR	47.1	29.9
VIV	Telefonica Brasil S.A.	62.9	40.2
VIXY	PROSHARES TR IIVIX SHTRM FUT	40.8	46.7
VMW	VMWARE INCC A COM	65.4	20.0
VR	VALIDUS HOLDINGS LTDCOM SHS	86.2	20.0
VRTX	VERTEX PHARMACEUTICALS INC	26.0	20.0
VRX	Valeant Pharmaceuticals International, Inc.	68.2	46.4
VSTO	VISTA OUTDOOR INCCOM	34.8	23.7
VXX	iPath S&P 500 VIX Short-Term Futures ETN	42.2	48.5
WDAY	WORKDAY INCC A	26.7	20.0
WDC	WESTERN DIGITAL CORP	25.6	20.0
WFT	Weatherford International plc	44.1	31.1

WGO	WINNEBAGO INDS INC	26.2	20.0
WGP	WESTERN GAS EQUITY PARTNERSCOMUNT LTD PT	25.6	20.0
WIN	Windstream Holdings, Inc.	43.7	51.3
WLH	LYON WILLIAM HOMESCL A NEW	35.2	20.0
WLL	WHITING PETE CORP NEWCOM	55.3	40.3
WMB	Williams Companies	34.7	20.0
WPM	Wheaton Precious Metals Corporation	27.0	20.0
WPX	WPX ENERGY INCCOM	40.7	22.5
WPZ	Williams Partners L.P.	29.5	20.0
WSM	WILLIAMS SONOMA INC	21.1	20.0
WTW	WEIGHT WATCHERS INTL INC NEWCOM	47.4	28.8
WYNN	WYNN RESORTS LTDCOM	34.8	21.9
X	UNITED STATES STL CORP NEWCOM	45.7	28.9
XES	SPDR S&P Oil & Gas Equipment & Services ETF	21.3	20.0
XME	SPDR S&P Metals & Mining ETF	21.3	20.0
XON	INTREXON CORPCOM	41.4	27.7
XONE	EXONE COCOM	35.4	24.1
XPER	Xperi Corporation	33.1	24.7
XPO	XPO LOGISTICS INCCOM	26.8	20.0
XRX	XEROX CORP	22.6	20.0
YELP	YELP Inc	34.9	23.5
YNDX	YANDEX NV	23.7	20.0
YRCW	YRC Worldwide Inc	39.0	30.8
YUMC	YUM CHINA HLDGS INCCOM	63.8	44.0
ZG	Zillow Group, Inc. Class A Common Stock	22.9	20.0
ZSL	Proshares Ultrashort Silver	25.2	20.0
ZYNE	ZYNERBA PHARMACEUTICALS INCCOM	100.0	61.4

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