



Via Portal Submission

June 16, 2020

Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

Re: OneChicago, LLC Security Futures Product Rule Submission  
Updating Position Limits for Certain Security Futures Products  
(OneChicago Submission Number 20-005)

Dear Mr. Kirkpatrick:

Pursuant to section 5c(c)(1) of the Commodity Exchange Act, as amended (the “Act”), and § 41.24(a) of the regulations promulgated by the Commodity Futures Trading Commission (“CFTC” or the “Commission”) under the Act, OneChicago, LLC (“OneChicago” or the “Exchange”) hereby submits the following security futures product rule amendment, which will become effective on June 30, 2020.

OneChicago has recalculated the position limits for its security futures products based on the criteria in OneChicago rules and Commission Regulation 41.25, and is amending position limits for the following products:

<b>Underlying Symbol</b>	<b>Name</b>	<b>Previous Position Limit</b>	<b>New Position Limit</b>
AAL	American Airlines Group Inc.	250,000	500,000
ADP	Automatic Data Processing, Inc.	500,000	250,000
AIZ	Assurant, Inc.	75,000	50,000
AMCX	AMC Networks Inc.	50,000	25,000
AMLP	Alerian MLP ETF	1,000,000	200,000
APO	Apollo Global Management, Inc.	200,000	250,000
ARNC	Arconic Corporation	250,000	100,000
ARR	ARMOUR Residential REIT, Inc.	50,000	75,000
ARW	Arrow Electronics, Inc.	100,000	75,000

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Underlying Symbol	Name	Previous Position Limit	New Position Limit
ASH	Ashland Global Holdings Inc.	50,000	75,000
ATCO	Atlas Corp.	250,000	75,000
BABA	Alibaba Group Holding Limited	250,000	1,000,000
BC	Brunswick Corporation	100,000	75,000
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	100,000	200,000
BIPC	Brookfield Infrastructure Corporation	50,000	25,000
BK	The Bank of New York Mellon Corporation	1,000,000	500,000
BKF	iShares MSCI BRIC ETF	5,000	1,000
BLK	BlackRock, Inc.	100,000	150,000
BLUE	Bluebird bio, Inc.	25,000	75,000
CARR	Carrier Global Corporation	25,000	1,000,000
CBL	CBL & Associates Properties, Inc.	200,000	150,000
CCEP	Coca-Cola European Partners plc	200,000	150,000
CDEV	Centennial Resource Development, Inc.	250,000	200,000
CDR	Cedar Realty Trust, Inc.	100,000	75,000
CG	The Carlyle Group Inc.	100,000	200,000
CHK	Chesapeake Energy Corporation	1,000,000	25,000
CHKP	Check Point Software Technologies Ltd.	150,000	100,000
CLR	Continental Resources, Inc.	100,000	75,000
CQP	Cheniere Energy Partners, L.P.	50,000	25,000
DBC	Invesco DB Commodity Index Tracking Fund	100,000	75,000
DBI	Designer Brands Inc.	75,000	50,000
DBO	Invesco DB Oil Fund	25,000	75,000
DIA	SPDR Dow Jones Industrial Average ETF Trust	75,000	100,000
DIN	Dine Brands Global, Inc.	12,500	25,000
DPZ	Domino's Pizza	50,000	25,000
DSX	Diana Shipping Inc.	75,000	50,000
DVA	DaVita Inc.	100,000	75,000
DVY	iShares Select Dividend ETF	200,000	150,000
DXJ	WisdomTree Japan Hedged Equity Find	50,000	25,000
EAT	Brinker International, Inc.	25,000	50,000
EFA	iShares MSCI EAFE ETF	1,000,000	500,000
EL	The Estee Lauder Companies Inc.	250,000	200,000
EMLC	VanEck Vectors J.P. Morgan EM Local Currency Bond ETF	150,000	100,000
ENDP	Endo International plc	200,000	250,000

# OneChicago ✕

Underlying Symbol	Name	Previous Position Limit	New Position Limit
EPI	WisdomTree India Earnings Fund	50,000	25,000
ETN	Eaton Corporation plc	500,000	250,000
EW	Edwards Lifesciences Corporation	250,000	500,000
EWC	iShares MSCI Canada ETF	100,000	75,000
EWH	iShares MSCI Hong Kong ETF	75,000	50,000
EWJ	iShares MSCI Japan ETF	250,000	200,000
EWZ	iShares MSCI Brazil Capped ETF	250,000	200,000
FLXN	Flexion Therapeutics, Inc.	25,000	50,000
FOX	Fox Corporation	200,000	150,000
FVE	Five Star Senior Living Inc.	25,000	12,500
FXI	iShares China Large-Cap ETF	100,000	75,000
GCI	Gannet Co., Inc.	100,000	150,000
GDXJ	VanEck Vectors Junior Gold Miners ETF	150,000	100,000
GERN	Geron Corporation	200,000	250,000
GES	Guess', Inc.	25,000	50,000
GME	GameStop Corp.	75,000	50,000
GREK	Global X MSCI Greece ETF	25,000	12,500
GXG	Global X MSCI Colombia ETF	5,000	1,000
HEDJ	WisdomTree Europe Hedged Equity Fund	50,000	25,000
HEP	Holly Energy Partners L.P.	100,000	50,000
HHC	The Howard Hughes Corporation	25,000	50,000
HTZ	Hertz Global Holdings, Inc.	100,000	150,000
HUN	Huntsman Corporation	250,000	200,000
HWM	Howmet Aerospace Inc.	500,000	250,000
ICF	iShares Cohen & Steers REIT ETF	25,000	12,500
IEF	iShares 7-10 Year Treasury Bond ETF	150,000	200,000
IEI	iShares 3-7 Year Treasury Bond ETF	75,000	100,000
IEZ	iShares U.S. Oil Equipment & Services ETF	5,000	25,000
IGIB	iShares Intermediate Term Corporate Bond ETF	200,000	150,000
IJS	iShares S&P Small-Cap 600 Value ETF	50,000	25,000
ILF	iShares Latin America 40 ETF	50,000	25,000
INFN	Infinera Corporation	200,000	150,000
IUSG	iShares Core S&P U.S. Growth ETF	100,000	150,000
IVR	Invesco Mortgage Capital Inc.	150,000	200,000
IXC	iShares Global Energy ETF	25,000	50,000
IYR	iShares U.S. Real Estate ETF	50,000	25,000
JEF	Jefferies Financial Group Inc.	250,000	200,000
KBE	SPDR S&P Bank ETF	25,000	50,000

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Underlying Symbol	Name	Previous Position Limit	New Position Limit
LC	LendingClub Corporation	100,000	75,000
LEA	Lear Corporation	75,000	50,000
LECO	Lincoln Electric Holdings, Inc.	75,000	50,000
LGND	Ligand Pharmaceuticals Incorporated	12,500	25,000
LOGI	Logitech International S.A.	200,000	150,000
LPI	Laredo Petroleum, Inc.	200,000	12,500
LUMO	Lumos Pharma, Inc.	1,000	5,000
MAC	The Macerich Company	150,000	100,000
MAIN	Main Street Capital Corporation	50,000	75,000
MCHI	iShares MSCI China ETF	75,000	100,000
MDLA	Medallia, Inc.	12,500	75,000
MOH	Molina Healthcare, Inc.	75,000	50,000
MOO	VanEck Vectors Agribusiness ETF	12,500	5,000
MRCC	Monroe Capital Corporation	25,000	12,500
MSGE	Madison Square Garden Entertainment Corp	1,000	25,000
MSM	MSC Industrial Direct Co., Inc.	50,000	25,000
MXI	iShares Global Materials ETF	5,000	1,000
NAVI	Navient Corporation	250,000	200,000
NBR	Nabors Industries Ltd.	250,000	12,500
NEM	Newmount Corporation	1,000,000	500,000
NGL	NGL Energy Partners LP	100,000	150,000
NTCO	Natura & Co Holding S.A.	5,000	1,000,000
NTP	Nam Tai Property Inc.	25,000	12,500
NTRS	Northern Trust Corporation	250,000	200,000
ODFL	Old Dominion Freight Line, Inc.	75,000	100,000
OEF	iShares S&P 100 ETF	25,000	50,000
OIH	VanEck Vectors Oil Services ETF	50,000	12,500
OPK	OPKO Health, Inc.	500,000	250,000
OTIS	Otis Worldwide Corporation	250,000	500,000
OVV	Ovintiv Inc.	50,000	250,000
PBPB	Potbelly Corporation	25,000	12,500
PCY	Invesco Emerging Markets Sovereign Debt ETF	150,000	100,000
PKW	Invesco BuyBack Achievers ETF	25,000	12,500
PNC	The PNC Financial Services Group, Inc.	250,000	500,000
PRF	Invesco FTSE RAFI US 1000 ETF	50,000	25,000
PRU	Prudential Financial, Inc.	500,000	250,000
PS	Pluralsight, Inc.	100,000	75,000

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Underlying Symbol	Name	Previous Position Limit	New Position Limit
QQQX	Nuveen Nasdaq 100 Dynamic Overwrite Fund	25,000	50,000
RDN	Radian Group Inc.	250,000	200,000
RE	Everest Re Group, Ltd.	50,000	25,000
RMTI	Rockwell Medical, Inc.	50,000	75,000
RRGB	Red Robin Gourmet Burgers, Inc.	12,500	25,000
RSP	Invesco S&P 500 Equal Weight ETF	150,000	100,000
RYAM	Rayonier Advanced Materials Inc.	75,000	50,000
SAM	The Boston Beer Company, Inc.	12,500	5,000
SAVE	Spirit Airlines, Inc.	75,000	100,000
SBGI	Sinclair Broadcast Group, Inc.	75,000	50,000
SBRA	Sabra Health Care REIT, Inc.	200,000	250,000
SC	Santander Consumer USA Holdings Inc.	100,000	75,000
SCHO	Schwab Short-Term U.S. Treasury ETF	100,000	150,000
SCZ	iShares MSCI EAFE Small-Cap ETF	200,000	150,000
SFUN	Fang Holdings Limited	250,000	50,000
SGEN	Seattle Genetics, Inc.	100,000	150,000
SHV	iShares Short Treasury Bond ETF	200,000	250,000
SINA	SINA Corporation	75,000	50,000
SLM	SLM Corporation	500,000	250,000
SLV	iShares Silver Trust	250,000	500,000
SNLN	iBoxx Senior Loan ETF	12,500	5,000
SNR	New Senior Investment Group Inc.	100,000	75,000
SONO	Sonos, Inc.	75,000	100,000
SOXX	iShares PHLX Semiconductor ETF	12,500	25,000
SPHB	Invesco S&P 500 High Beta ETF	1,000	5,000
SPHD	Invesco S&P 500 High Dividend Low Volatility ETF	100,000	75,000
SPIB	SPDR Portfolio Intermediate Term Corporate Bond ETF	150,000	200,000
SPLV	Invesco S&P 500 Low Volatility ETF	250,000	200,000
SPTI	SPDR Portfolio Intermediate Term Treasury ETF	25,000	75,000
SPXS	Direxion Daily S&P 500 Bear 3X Shares	25,000	150,000
STAY	Extended Stay America, Inc.	200,000	150,000
STLD	Steel Dynamics, Inc.	250,000	200,000
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	50,000	75,000
TGP	Teekay LNG partners L.P.	50,000	75,000

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Underlying Symbol	Name	Previous Position Limit	New Position Limit
TLRY	Tilray, Inc.	25,000	100,000
TLT	iShares 20+ Year Treasury Bond ETF	150,000	100,000
TMHC	Taylor Morrison Home Corporation	100,000	150,000
TMO	Thermo Fisher Scientific, Inc.	500,000	250,000
TMV	Direxion Daily 20+ Year Treasury Bear 3X Shares	25,000	5,000
TOL	Toll Brothers, Inc.	150,000	100,000
TUR	iShares MSCI Turkey ETF	25,000	12,500
UCO	ProShares Ultra Bloomberg Crude Oil	25,000	50,000
URBN	Urban Outfitters, Inc.	75,000	50,000
USL	United States 12 Month Oil Fund, LP	1,000	25,000
USO	United States Oil Fund	100,000	200,000
UUP	Invesco DB US Dollar Index Bullish Fund	12,500	25,000
VAL	Valaris plc	200,000	250,000
VCLT	Vanguard Long-Term Corporate Bond Index Fund ETF Shares	50,000	25,000
VDE	Vanguard Energy Index Fund ETF Shares	25,000	75,000
VGIT	Vanguard Intermediate-Term Treasury Index Fund ETF Shares	75,000	100,000
VGLT	Vanguard Long-Term Treasury Index Fund ETF Shares	12,500	25,000
VGSH	Vanguard Short-Term Treasury Index Fund ETF Shares	100,000	150,000
VV	Vanguard Large-Cap Index Fund ETF Shares	100,000	150,000
WIRE	Encore Wire Corporation	25,000	12,500
WORK	Slack Technologies, Inc.	250,000	500,000
WRE	Washington Real Estate Investment Trust	75,000	100,000
WRI	Weingarten Realty Investors	150,000	100,000
WTMF	WisdomTree Managed Futures Strategy Fund	5,000	1,000
XES	SPDR S&P Oil & Gas Equipment & Services	25,000	5,000
XLB	Materials Select Sector SPDR Fund	50,000	100,000
XLC	Communication Services Select Sector SPDR Fund	150,000	200,000
XLE	Energy Select Sector SPDR Fund	200,000	250,000
XLRE	The Real Estate Select Sector SPDR Fund	100,000	150,000
XLV	Health Care Select Sector SPDR Fund	200,000	250,000

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Underlying Symbol	Name	Previous Position Limit	New Position Limit
XLY	Consumer Discretionary Select Sector SPDR Fund	150,000	100,000
XOP	SPDR Oil & Gas Exploration & Production ETF	100,000	25,000
XPER	Xperi Holding Corporation	50,000	100,000
ZIOP	ZIOPHARM Oncology, Inc.	200,000	250,000

\* \* \*

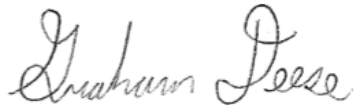
The purpose and effect of the rule amendment is to set position limits for OneChicago products in accordance with § 41.25 of the Commission's regulations. Comments on this security futures rule amendment have not been solicited and none have been received. OneChicago is not aware of any substantive opposing views to this rule amendment. OneChicago certifies that the rule amendment complies with the Act, including the core principles, and the Commission's regulations promulgated thereunder. OneChicago further certifies that a copy of this submission has been posted on the [OneChicago website](#).

OneChicago staff has reviewed the core principles applicable to DCMs, and has concluded that the proposed rule amendment may have some bearing upon the following core principles:

*Core Principle 5:* Core Principle 5 requires that a DCM adopt position limits or position accountability to reduce the potential threat of market manipulation or congestion. This rule amendment supports Core Principle 5 in that it adjusts position limits for OneChicago products pursuant to Commission regulation § 41.25.

If you have any questions or comments related to this filing, please feel free to contact me by telephone at (312) 883-3436 or through e-mail at [gdeese@onechicago.com](mailto:gdeese@onechicago.com).

Respectfully Submitted,



Graham Deese  
Market Regulation Analyst  
OneChicago, LLC  
Encl: Attachment A

OneChicago ✕

Attachment A

(See Following Page)



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## UPDATING POSITION LIMITS

Effective Date

June 30, 2020

Position Limits have been amended in accordance with the table below:

		Previous	New
		Previous	New
AAL	American Airlines Group Inc.	250,000	500,000
ADP	Automatic Data Processing, Inc.	500,000	250,000
AIZ	Assurant, Inc.	75,000	50,000
AMCX	AMC Networks Inc.	50,000	25,000
AMLP	Alerian MLP ETF	1,000,000	200,000
APO	Apollo Global Management, Inc.	200,000	250,000
ARNC	Arconic Corporation	250,000	100,000
ARR	ARMOUR Residential REIT, Inc.	50,000	75,000
ARW	Arrow Electronics, Inc.	100,000	75,000
ASH	Ashland Global Holdings Inc.	50,000	75,000
ATCO	Atlas Corp.	250,000	75,000
BABA	Alibaba Group Holding Limited	250,000	1,000,000
BC	Brunswick Corporation	100,000	75,000
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	100,000	200,000
BIPC	Brookfield Infrastructure Corporation	50,000	25,000
BK	The Bank of New York Mellon Corporation	1,000,000	500,000
BKF	iShares MSCI BRIC ETF	5,000	1,000
BLK	BlackRock, Inc.	100,000	150,000
BLUE	Bluebird bio, Inc.	25,000	75,000
CARR	Carrier Global Corporation	25,000	1,000,000

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CBL	CBL & Associates Properties, Inc.	200,000	150,000
CCEP	Coca-Cola European Partners plc	200,000	150,000
CDEV	Centennial Resource Development, Inc.	250,000	200,000
CDR	Cedar Realty Trust, Inc.	100,000	75,000
CG	The Carlyle Group Inc.	100,000	200,000
CHK	Chesapeake Energy Corporation	1,000,000	25,000
CHKP	Check Point Software Technologies Ltd.	150,000	100,000
CLR	Continental Resources, Inc.	100,000	75,000
CQP	Cheniere Energy Partners, L.P.	50,000	25,000
DBC	Invesco DB Commodity Index Tracking Fund	100,000	75,000
DBI	Designer Brands Inc.	75,000	50,000
DBO	Invesco DB Oil Fund	25,000	75,000
DIA	SPDR Dow Jones Industrial Average ETF Trust	75,000	100,000
DIN	Dine Brands Global, Inc.	12,500	25,000
DPZ	Domino's Pizza	50,000	25,000
DSX	Diana Shipping Inc.	75,000	50,000
DVA	DaVita Inc.	100,000	75,000
DVY	iShares Select Dividend ETF	200,000	150,000
DXJ	WisdomTree Japan Hedged Equity Fund	50,000	25,000
EAT	Brinker International, Inc.	25,000	50,000
EFA	iShares MSCI EAFE ETF	1,000,000	500,000
EL	The Estee Lauder Companies Inc.	250,000	200,000
EMLC	VanEck Vectors J.P. Morgan EM Local Currency Bond ETF	150,000	100,000
ENDP	Endo International plc	200,000	250,000
EPI	WisdomTree India Earnings Fund	50,000	25,000
ETN	Eaton Corporation plc	500,000	250,000
EW	Edwards Lifesciences Corporation	250,000	500,000
EWJ	iShares MSCI Canada ETF	100,000	75,000
EWJ	iShares MSCI Hong Kong ETF	75,000	50,000
EWJ	iShares MSCI Japan ETF	250,000	200,000

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EWZ	iShares MSCI Brazil Capped ETF	250,000	200,000
FLXN	Flexion Therapeutics, Inc.	25,000	50,000
FOX	Fox Corporation	200,000	150,000
FVE	Five Star Senior Living Inc.	25,000	12,500
FXI	iShares China Large-Cap ETF	100,000	75,000
GCI	Gannet Co., Inc.	100,000	150,000
GDXJ	VanEck Vectors Junior Gold Miners ETF	150,000	100,000
GERN	Geron Corporation	200,000	250,000
GES	Guess', Inc.	25,000	50,000
GME	GameStop Corp.	75,000	50,000
GREK	Global X MSCI Greece ETF	25,000	12,500
GXG	Global X MSCI Colombia ETF	5,000	1,000
HEDJ	WisdomTree Europe Hedged Equity Fund	50,000	25,000
HEP	Holly Energy Partners L.P.	100,000	50,000
HHC	The Howard Hughes Corporation	25,000	50,000
HTZ	Hertz Global Holdings, Inc.	100,000	150,000
HUN	Huntsman Corporation	250,000	200,000
HWM	Howmet Aerospace Inc.	500,000	250,000
ICF	iShares Cohen & Steers REIT ETF	25,000	12,500
IEF	iShares 7-10 Year Treasury Bond ETF	150,000	200,000
IEI	iShares 3-7 Year Treasury Bond ETF	75,000	100,000
IEZ	iShares U.S. Oil Equipment & Services ETF	5,000	25,000
IGIB	iShares Intermediate Term Corporate Bond ETF	200,000	150,000
IJS	iShares S&P Small-Cap 600 Value ETF	50,000	25,000
ILF	iShares Latin America 40 ETF	50,000	25,000
INFN	Infinera Corporation	200,000	150,000
IUSG	iShares Core S&P U.S. Growth ETF	100,000	150,000
IVR	Invesco Mortgage Capital Inc.	150,000	200,000
IXC	iShares Global Energy ETF	25,000	50,000
IYR	iShares U.S. Real Estate ETF	50,000	25,000

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JEF	Jefferies Financial Group Inc.	250,000	200,000
KBE	SPDR S&P Bank ETF	25,000	50,000
LC	LendingClub Corporation	100,000	75,000
LEA	Lear Corporation	75,000	50,000
LECO	Lincoln Electric Holdings, Inc.	75,000	50,000
LGND	Ligand Pharmaceuticals Incorporated	12,500	25,000
LOGI	Logitech International S.A.	200,000	150,000
LPI	Laredo Petroleum, Inc.	200,000	12,500
LUMO	Lumos Pharma, Inc.	1,000	5,000
MAC	The Macerich Company	150,000	100,000
MAIN	Main Street Capital Corporation	50,000	75,000
MCHI	iShares MSCI China ETF	75,000	100,000
MDLA	Medallia, Inc.	12,500	75,000
MOH	Molina Healthcare, Inc.	75,000	50,000
MOO	VanEck Vectors Agribusiness ETF	12,500	5,000
MRCC	Monroe Capital Corporation	25,000	12,500
MSGE	Madison Square Garden Entertainment Corp	1,000	25,000
MSM	MSC Industrial Direct Co., Inc.	50,000	25,000
MXI	iShares Global Materials ETF	5,000	1,000
NAVI	Navient Corporation	250,000	200,000
NBR	Nabors Industries Ltd.	250,000	12,500
NEM	Newmount Corporation	1,000,000	500,000
NGL	NGL Energy Partners LP	100,000	150,000
NTCO	Natura & Co Holding S.A.	5,000	1,000,000
NTP	Nam Tai Property Inc.	25,000	12,500
NTRS	Northern Trust Corporation	250,000	200,000
ODFL	Old Dominion Freight Line, Inc.	75,000	100,000
OEF	iShares S&P 100 ETF	25,000	50,000
OIH	VanEck Vectors Oil Services ETF	50,000	12,500
OPK	OPKO Health, Inc.	500,000	250,000
OTIS	Otis Worldwide Corporation	250,000	500,000

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OVV	Ovintiv Inc.	50,000	250,000
PBPB	Potbelly Corporation	25,000	12,500
PCY	Invesco Emerging Markets Sovereign Debt ETF	150,000	100,000
PKW	Invesco BuyBack Achievers ETF	25,000	12,500
PNC	The PNC Financial Services Group, Inc.	250,000	500,000
PRF	Invesco FTSE RAFI US 1000 ETF	50,000	25,000
PRU	Prudential Financial, Inc.	500,000	250,000
PS	Pluralsight, Inc.	100,000	75,000
QQQX	Nuveen Nasdaq 100 Dynamic Overwrite Fund	25,000	50,000
RDN	Radian Group Inc.	250,000	200,000
RE	Everest Re Group, Ltd.	50,000	25,000
RMTI	Rockwell Medical, Inc.	50,000	75,000
RRGB	Red Robin Gourmet Burgers, Inc.	12,500	25,000
RSP	Invesco S&P 500 Equal Weight ETF	150,000	100,000
RYAM	Rayonier Advanced Materials Inc.	75,000	50,000
SAM	The Boston Beer Company, Inc.	12,500	5,000
SAVE	Spirit Airlines, Inc.	75,000	100,000
SBGI	Sinclair Broadcast Group, Inc.	75,000	50,000
SBRA	Sabra Health Care REIT, Inc.	200,000	250,000
SC	Santander Consumer USA Holdings Inc.	100,000	75,000
SCHO	Schwab Short-Term U.S. Treasury ETF	100,000	150,000
SCZ	iShares MSCI EAFE Small-Cap ETF	200,000	150,000
SFUN	Fang Holdings Limited	250,000	50,000
SGEN	Seattle Genetics, Inc.	100,000	150,000
SHV	iShares Short Treasury Bond ETF	200,000	250,000
SINA	SINA Corporation	75,000	50,000
SLM	SLM Corporation	500,000	250,000
SLV	iShares Silver Trust	250,000	500,000
SNLN	iBoxx Senior Loan ETF	12,500	5,000

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SNR	New Senior Investment Group Inc.	100,000	75,000
SONO	Sonos, Inc.	75,000	100,000
SOXX	iShares PHLX Semiconductor ETF	12,500	25,000
SPHB	Invesco S&P 500 High Beta ETF	1,000	5,000
SPHD	Invesco S&P 500 High Dividend Low Volatility ETF	100,000	75,000
SPIB	SPDR Portfolio Intermediate Term Corporate Bond ETF	150,000	200,000
SPLV	Invesco S&P 500 Low Volatility ETF	250,000	200,000
SPTI	SPDR Portfolio Intermediate Term Treasury ETF	25,000	75,000
SPXS	Direxion Daily S&P 500 Bear 3X Shares	25,000	150,000
STAY	Extended Stay America, Inc.	200,000	150,000
STLD	Steel Dynamics, Inc.	250,000	200,000
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	50,000	75,000
TGP	Teekay LNG partners L.P.	50,000	75,000
TLRY	Tilray, Inc.	25,000	100,000
TLT	iShares 20+ Year Treasury Bond ETF	150,000	100,000
TMHC	Taylor Morrison Home Corporation	100,000	150,000
TMO	Thermo Fisher Scientific, Inc.	500,000	250,000
TMV	Direxion Daily 20+ Year Treasury Bear 3X Shares	25,000	5,000
TOL	Toll Brothers, Inc.	150,000	100,000
TUR	iShares MSCI Turkey ETF	25,000	12,500
UCO	ProShares Ultra Bloomberg Crude Oil	25,000	50,000
URBN	Urban Outfitters, Inc.	75,000	50,000
USL	United States 12 Month Oil Fund, LP	1,000	25,000
USO	United States Oil Fund	100,000	200,000
UUP	Invesco DB US Dollar Index Bullish Fund	12,500	25,000
VAL	Valaris plc	200,000	250,000

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VCLT	Vanguard Long-Term Corporate Bond Index Fund ETF Shares	50,000	25,000
VDE	Vanguard Energy Index Fund ETF Shares	25,000	75,000
VGIT	Vanguard Intermediate-Term Treasury Index Fund ETF Shares	75,000	100,000
VGLT	Vanguard Long-Term Treasury Index Fund ETF Shares	12,500	25,000
VGSH	Vanguard Short-Term Treasury Index Fund ETF Shares	100,000	150,000
VV	Vanguard Large-Cap Index Fund ETF Shares	100,000	150,000
WIRE	Encore Wire Corporation	25,000	12,500
WORK	Slack Technologies, Inc.	250,000	500,000
WRE	Washington Real Estate Investment Trust	75,000	100,000
WRI	Weingarten Realty Investors	150,000	100,000
WTMF	WisdomTree Managed Futures Strategy Fund	5,000	1,000
XES	SPDR S&P Oil & Gas Equipment & Services	25,000	5,000
XLB	Materials Select Sector SPDR Fund	50,000	100,000
XLC	Communication Services Select Sector SPDR Fund	150,000	200,000
XLE	Energy Select Sector SPDR Fund	200,000	250,000
XLRE	The Real Estate Select Sector SPDR Fund	100,000	150,000
XLV	Health Care Select Sector SPDR Fund	200,000	250,000
XLY	Consumer Discretionary Select Sector SPDR Fund	150,000	100,000
XOP	SPDR Oil & Gas Exploration & Production ETF	100,000	25,000
XPER	Xperi Holding Corporation	50,000	100,000
ZIOP	ZIOPHARM Oncology, Inc.	200,000	250,000