



**THE FOUNDATION
FOR SECURE
MARKETS**

#47029

DATE: May 20, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 05/21/2020

OCC has been advised by OneChicago that the following OCX.NoDivRisk Futures will be ex-dividend as described below:

| Symbol | Adjustment | ExDate |
|--------|------------|----------|
| B1D | -0.16 | 20200521 |
| CDW1D | -0.38 | 20200521 |
| CDW3H | -0.38 | 20200521 |
| CDW4F | -0.38 | 20200521 |
| CDW4H | -0.38 | 20200521 |
| CDW4T | -0.38 | 20200521 |
| CDW4W | -0.38 | 20200521 |
| CHL1D | -1.1106 | 20200521 |
| CHL3H | -1.1106 | 20200521 |
| CHL4F | -1.1106 | 20200521 |
| CHL4H | -1.1106 | 20200521 |
| CHL4T | -1.1106 | 20200521 |
| CHL4W | -1.1106 | 20200521 |
| CMI1D | -1.311 | 20200521 |
| CMI1I | -1.311 | 20200521 |
| CMI1J | -1.311 | 20200521 |
| CMI1K | -1.311 | 20200521 |
| CMI1L | -1.311 | 20200521 |
| CMI3H | -1.311 | 20200521 |
| CMI4F | -1.311 | 20200521 |
| CMI4H | -1.311 | 20200521 |
| CMI4T | -1.311 | 20200521 |
| CMI4W | -1.311 | 20200521 |
| DX1D | -0.15 | 20200521 |
| EFX1D | -0.39 | 20200521 |

| | | |
|--------|---------|----------|
| EFX1I | -0.39 | 20200521 |
| EFX1J | -0.39 | 20200521 |
| EFX1K | -0.39 | 20200521 |
| EFX1L | -0.39 | 20200521 |
| EFX3H | -0.39 | 20200521 |
| EFX4F | -0.39 | 20200521 |
| EFX4H | -0.39 | 20200521 |
| EFX4T | -0.39 | 20200521 |
| EFX4W | -0.39 | 20200521 |
| ENIA1D | -0.4494 | 20200521 |
| FLIR1D | -0.17 | 20200521 |
| FLIR1I | -0.17 | 20200521 |
| FLIR1J | -0.17 | 20200521 |
| FLIR1K | -0.17 | 20200521 |
| FLIR1L | -0.17 | 20200521 |
| FLIR3H | -0.17 | 20200521 |
| FLIR4F | -0.17 | 20200521 |
| FLIR4H | -0.17 | 20200521 |
| FLIR4T | -0.17 | 20200521 |
| FLIR4W | -0.17 | 20200521 |
| FWRD1D | -0.18 | 20200521 |
| HCSG1D | -0.2025 | 20200521 |
| HE1D | -0.33 | 20200521 |
| HL1D | -0.0025 | 20200521 |
| HOG1D | -0.02 | 20200521 |
| HOG1I | -0.02 | 20200521 |
| HOG1J | -0.02 | 20200521 |
| HOG1K | -0.02 | 20200521 |
| HOG1L | -0.02 | 20200521 |
| HOG3H | -0.02 | 20200521 |
| HOG4F | -0.02 | 20200521 |
| HOG4H | -0.02 | 20200521 |
| HOG4T | -0.02 | 20200521 |
| HOG4W | -0.02 | 20200521 |
| HSY1D | -0.773 | 20200521 |
| HSY1I | -0.773 | 20200521 |
| HSY1J | -0.773 | 20200521 |
| HSY1K | -0.773 | 20200521 |
| HSY1L | -0.773 | 20200521 |
| HSY3H | -0.773 | 20200521 |
| HSY4F | -0.773 | 20200521 |
| HSY4H | -0.773 | 20200521 |
| HSY4T | -0.773 | 20200521 |
| HSY4W | -0.773 | 20200521 |
| LTM1D | -0.0942 | 20200521 |
| LTM3H | -0.0942 | 20200521 |
| LTM4F | -0.0942 | 20200521 |
| LTM4H | -0.0942 | 20200521 |

| | | |
|-------|---------|----------|
| LTM4T | -0.0942 | 20200521 |
| LTM4W | -0.0942 | 20200521 |
| MGA1D | -0.4 | 20200521 |
| MMM1D | -1.47 | 20200521 |
| MMM1I | -1.47 | 20200521 |
| MMM1J | -1.47 | 20200521 |
| MMM1K | -1.47 | 20200521 |
| MMM1L | -1.47 | 20200521 |
| MMM3H | -1.47 | 20200521 |
| MMM4F | -1.47 | 20200521 |
| MMM4H | -1.47 | 20200521 |
| MMM4T | -1.47 | 20200521 |
| MMM4W | -1.47 | 20200521 |
| PBI1D | -0.05 | 20200521 |
| RTX2D | -0.1 | 20200521 |
| SAP1D | -1.7119 | 20200521 |
| SAP3H | -1.7119 | 20200521 |
| SAP4F | -1.7119 | 20200521 |
| SAP4H | -1.7119 | 20200521 |
| SAP4T | -1.7119 | 20200521 |
| SAP4W | -1.7119 | 20200521 |
| SHW1D | -1.34 | 20200521 |
| SHW1I | -1.34 | 20200521 |
| SHW1J | -1.34 | 20200521 |
| SHW1K | -1.34 | 20200521 |
| SHW1L | -1.34 | 20200521 |
| SHW3H | -1.34 | 20200521 |
| SHW4F | -1.34 | 20200521 |
| SHW4H | -1.34 | 20200521 |
| SHW4T | -1.34 | 20200521 |
| SHW4W | -1.34 | 20200521 |
| SWM1D | -0.44 | 20200521 |
| TEL1D | -0.48 | 20200521 |
| TEL1I | -0.48 | 20200521 |
| TEL1J | -0.48 | 20200521 |
| TEL1K | -0.48 | 20200521 |
| TEL1L | -0.48 | 20200521 |
| TEL3H | -0.48 | 20200521 |
| TEL4F | -0.48 | 20200521 |
| TEL4H | -0.48 | 20200521 |
| TEL4T | -0.48 | 20200521 |
| TEL4W | -0.48 | 20200521 |
| TKR1D | -0.28 | 20200521 |
| VMC1D | -0.34 | 20200521 |
| VMC1I | -0.34 | 20200521 |
| VMC1J | -0.34 | 20200521 |
| VMC1K | -0.34 | 20200521 |
| VMC1L | -0.34 | 20200521 |

| | | |
|-------|-------|----------|
| VMC3H | -0.34 | 20200521 |
| VMC4F | -0.34 | 20200521 |
| VMC4H | -0.34 | 20200521 |
| VMC4T | -0.34 | 20200521 |
| VMC4W | -0.34 | 20200521 |
| WPM1D | -0.1 | 20200521 |
| WPM3H | -0.1 | 20200521 |
| WPM4F | -0.1 | 20200521 |
| WPM4H | -0.1 | 20200521 |
| WPM4T | -0.1 | 20200521 |
| WPM4W | -0.1 | 20200521 |

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ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.