



**THE FOUNDATION
FOR SECURE
MARKETS**

#47067

DATE: May 29, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 06/01/2020

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

Symbol	Adjustment	ExDate
AGG1D	-0.2136	20200601
AGG1F	-0.2136	20200601
AGG1H	-0.2136	20200601
AGG1M	-0.2136	20200601
AGG1T	-0.2136	20200601
AGG1W	-0.2136	20200601
AGG2M	-0.2136	20200601
BND1D	-0.1687	20200601
BOND1D	-0.24	20200601
BPOP1D	-0.4	20200601
BPOP1F	-0.4	20200601
BPOP1H	-0.4	20200601
BPOP1M	-0.4	20200601
BPOP1T	-0.4	20200601
BPOP1W	-0.4	20200601
BPOP2M	-0.4	20200601
BWX1D	-0.0257	20200601
BWX1F	-0.0257	20200601
BWX1H	-0.0257	20200601
BWX1M	-0.0257	20200601
BWX1T	-0.0257	20200601
BWX1W	-0.0257	20200601
BWX2M	-0.0257	20200601
CORP1D	-0.29	20200601
EBIX1D	-0.075	20200601

EBIX1F	-0.075	20200601
EBIX1H	-0.075	20200601
EBIX1M	-0.075	20200601
EBIX1T	-0.075	20200601
EBIX1W	-0.075	20200601
EBIX2M	-0.075	20200601
EMB1D	-0.3365	20200601
EMB1F	-0.3365	20200601
EMB1H	-0.3365	20200601
EMB1M	-0.3365	20200601
EMB1T	-0.3365	20200601
EMB1W	-0.3365	20200601
EMB2M	-0.3365	20200601
EMLC1D	-0.1328	20200601
GNR1D	-0.4833	20200601
GOVT1D	-0.0321	20200601
GVI1D	-0.1904	20200601
GVI1F	-0.1904	20200601
GVI1H	-0.1904	20200601
GVI1M	-0.1904	20200601
GVI1T	-0.1904	20200601
GVI1W	-0.1904	20200601
GVI2M	-0.1904	20200601
HYD1D	-0.2194	20200601
HYG1D	-0.3206	20200601
HYG1F	-0.3206	20200601
HYG1H	-0.3206	20200601
HYG1M	-0.3206	20200601
HYG1T	-0.3206	20200601
HYG1W	-0.3206	20200601
HYG2M	-0.3206	20200601
HYS1D	-0.4	20200601
HYS1F	-0.4	20200601
HYS1H	-0.4	20200601
HYS1M	-0.4	20200601
HYS1T	-0.4	20200601
HYS1W	-0.4	20200601
HYS2M	-0.4	20200601
IBND1D	-0.0161	20200601
IBND1F	-0.0161	20200601
IBND1H	-0.0161	20200601
IBND1M	-0.0161	20200601
IBND1T	-0.0161	20200601
IBND1W	-0.0161	20200601
IBND2M	-0.0161	20200601
IEF1D	-0.1222	20200601
IEF1F	-0.1222	20200601
IEF1H	-0.1222	20200601

IEF1M	-0.1222	20200601
IEF1T	-0.1222	20200601
IEF1W	-0.1222	20200601
IEF2M	-0.1222	20200601
IEI1D	-0.1244	20200601
IGIB1D	-0.1445	20200601
IGLB1D	-0.1993	20200601
IGSB1D	-0.0992	20200601
IHY1D	-0.1082	20200601
IHY1F	-0.1082	20200601
IHY1H	-0.1082	20200601
IHY1M	-0.1082	20200601
IHY1T	-0.1082	20200601
IHY1W	-0.1082	20200601
IHY2M	-0.1082	20200601
ITUB1D	-0.0026	20200601
ITUB1F	-0.0026	20200601
ITUB1H	-0.0026	20200601
ITUB1M	-0.0026	20200601
ITUB1T	-0.0026	20200601
ITUB1W	-0.0026	20200601
ITUB2M	-0.0026	20200601
KEY1D	-0.185	20200601
KEY1F	-0.185	20200601
KEY1H	-0.185	20200601
KEY1I	-0.185	20200601
KEY1J	-0.185	20200601
KEY1K	-0.185	20200601
KEY1M	-0.185	20200601
KEY1T	-0.185	20200601
KEY1W	-0.185	20200601
KEY2M	-0.185	20200601
LHX1D	-0.85	20200601
LHX1F	-0.85	20200601
LHX1H	-0.85	20200601
LHX1I	-0.85	20200601
LHX1J	-0.85	20200601
LHX1K	-0.85	20200601
LHX1M	-0.85	20200601
LHX1T	-0.85	20200601
LHX1W	-0.85	20200601
LHX2M	-0.85	20200601
LQD1D	-0.3219	20200601
LQD1F	-0.3219	20200601
LQD1H	-0.3219	20200601
LQD1M	-0.3219	20200601
LQD1T	-0.3219	20200601
LQD1W	-0.3219	20200601

LQD2M	-0.3219	20200601
MBB1D	-0.2007	20200601
MUB1D	-0.2084	20200601
MUB1F	-0.2084	20200601
MUB1H	-0.2084	20200601
MUB1M	-0.2084	20200601
MUB1T	-0.2084	20200601
MUB1W	-0.2084	20200601
MUB2M	-0.2084	20200601
NEE1D	-1.4	20200601
NEE1F	-1.4	20200601
NEE1H	-1.4	20200601
NEE1I	-1.4	20200601
NEE1J	-1.4	20200601
NEE1K	-1.4	20200601
NEE1M	-1.4	20200601
NEE1T	-1.4	20200601
NEE1W	-1.4	20200601
NEE2M	-1.4	20200601
PFF1D	-0.1691	20200601
SCHO1D	-0.0605	20200601
SCHO1F	-0.0605	20200601
SCHO1H	-0.0605	20200601
SCHO1M	-0.0605	20200601
SCHO1T	-0.0605	20200601
SCHO1W	-0.0605	20200601
SCHO2M	-0.0605	20200601
SCHR1D	-0.0862	20200601
SCHZ1D	-0.1121	20200601
SHV1D	-0.071	20200601
SHY1D	-0.0701	20200601
SPIB1D	-0.0742	20200601
SPSB1D	-0.0538	20200601
SPTI1D	-0.0246	20200601
SPTL1D	-0.0685	20200601
SWK1D	-0.69	20200601
SWK1F	-0.69	20200601
SWK1H	-0.69	20200601
SWK1I	-0.69	20200601
SWK1J	-0.69	20200601
SWK1K	-0.69	20200601
SWK1M	-0.69	20200601
SWK1T	-0.69	20200601
SWK1W	-0.69	20200601
SWK2M	-0.69	20200601
TFI1D	-0.0844	20200601
TLT1D	-0.2102	20200601
USIG1D	-0.1433	20200601

VCIT1D	-0.2272	20200601
VCLT1D	-0.3082	20200601
VCLT1F	-0.3082	20200601
VCLT1H	-0.3082	20200601
VCLT1M	-0.3082	20200601
VCLT1T	-0.3082	20200601
VCLT1W	-0.3082	20200601
VCLT2M	-0.3082	20200601
VCSH1D	-0.1738	20200601
VGIT1D	-0.0947	20200601
VGLT1D	-0.1552	20200601
VGSH1D	-0.0616	20200601

DISCLAIMER

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed options or futures prepared for the convenience of market participants. OCC accepts no responsibility for the accuracy or completeness of the summary, particularly for information which may be relevant to investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

The determination to adjust options and the nature of any adjustment is made by a panel of The OCC Securities Committee pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The adjustment panel is comprised of representatives from OCC and each exchange which trades the affected option. The determination to adjust futures and the nature of any adjustment is made by OCC pursuant to OCC ByLaws, Article XII, Sections 3, 4, or 4A, as applicable. For both options and futures, each adjustment decision is made on a case by case basis. Adjustment decisions are based on information available at the time and are subject to change as additional information becomes available or if there are material changes to the terms of the corporate event(s) occasioning the adjustment.

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.