



**THE FOUNDATION
FOR SECURE
MARKETS**

#47076

DATE: June 01, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 06/02/2020

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

Symbol	Adjustment	ExDate
AVT1D	-0.21	20200602
AVY1D	-0.58	20200602
AVY1F	-0.58	20200602
AVY1H	-0.58	20200602
AVY1I	-0.58	20200602
AVY1J	-0.58	20200602
AVY1K	-0.58	20200602
AVY1T	-0.58	20200602
AVY1W	-0.58	20200602
AVY2M	-0.58	20200602
AVY2T	-0.58	20200602
BBD1D	-0.0033	20200602
BBD1F	-0.0033	20200602
BBD1H	-0.0033	20200602
BBD1T	-0.0033	20200602
BBD1W	-0.0033	20200602
BBD2D	-0.0033	20200602
BBD2M	-0.0033	20200602
BBD2T	-0.0033	20200602
GHL1D	-0.05	20200602
HAL1D	-0.045	20200602
HAL1F	-0.045	20200602
HAL1H	-0.045	20200602
HAL1I	-0.045	20200602
HAL1J	-0.045	20200602

HAL1K	-0.045	20200602
HAL1T	-0.045	20200602
HAL1W	-0.045	20200602
HAL2M	-0.045	20200602
HAL2T	-0.045	20200602
LIN1D	-0.963	20200602
LIN1I	-0.963	20200602
LIN1J	-0.963	20200602
LIN1K	-0.963	20200602
ODFL1D	-0.15	20200602
ODFL2D	-0.15	20200602
SLB1D	-0.125	20200602
SLB1F	-0.125	20200602
SLB1H	-0.125	20200602
SLB1I	-0.125	20200602
SLB1J	-0.125	20200602
SLB1K	-0.125	20200602
SLB1T	-0.125	20200602
SLB1W	-0.125	20200602
SLB2M	-0.125	20200602
SLB2T	-0.125	20200602

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.