THE FOUNDATION FOR SECURE MARKETS

#47088

DATE: **June 04, 2020**

SUBJECT: **OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS**

EX -DATE: 06/04/2020

***** UPDATE *****

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

Symbol	Adjustment	ExDate
AJG1D	-0.45	20200604
AJG1F	-0.45	20200604
AJG1H	-0.45	20200604
AJG1I	-0.45	20200604
AJG1J	-0.45	20200604
AJG1K	-0.45	20200604
AJG2H	-0.45	20200604
AJG2M	-0.45	20200604
AJG2T	-0.45	20200604
AJG2W	-0.45	20200604
AL1D	-0.15	20200604
AL1F	-0.15	20200604
AL1H	-0.15	20200604
AL2H	-0.15	20200604
AL2M	-0.15	20200604
AL2T	-0.15	20200604
AL2W	-0.15	20200604
ANAT1D	-0.82	20200604
AVP2D	**-0.0201**	**20200604**
BAC1D	-0.18	20200604
BAC1F	-0.18	20200604
BAC1H	-0.18	20200604
BAC1I	-0.18	20200604
BAC1J	-0.18	20200604
BAC1K	-0.18	20200604

BAC2H	-0.18	20200604
BAC2M	-0.18	20200604
BAC2T	-0.18	20200604
BAC2W	-0.18	20200604
BAX1D	-0.245	20200604
BAX1F	-0.245	20200604
BAX1H	-0.245	20200604
BAX1I	-0.245	20200604
BAX1J	-0.245	20200604
BAX1K	-0.245	20200604
BAX2H	-0.245	20200604
BAX2M	-0.245	20200604
BAX2T	-0.245	20200604
BAX2W	-0.245	20200604
BLK1D	-3.63	20200604
BLK1F	-3.63	20200604
BLK1H	-3.63	20200604
BLK1I	-3.63	20200604
BLK1J	-3.63	20200604
BLK1K	-3.63	20200604
BLK2H	-3.63	20200604
BLK2M	-3.63	20200604
BLK2T	-3.63	20200604
BLK2W	-3.63	20200604
CDK1D	-0.15	20200604
CDK1F	-0.15	20200604
CDK1H	-0.15	20200604
CDK2H	-0.15	20200604
CDK2M	-0.15	20200604
CDK2T	-0.15	20200604
CDK2W	-0.15	20200604
CERN1D	-0.18	20200604
CERN1F	-0.18	20200604
CERN1H	-0.18	20200604
CERN1I	-0.18	20200604
CERN1J	-0.18	20200604
CERN1K	-0.18	20200604
CERN2H	-0.18	20200604
CERN2M	-0.18	20200604
CERN2T	-0.18	20200604
CERN2W	-0.18	20200604
CHRW1D	-0.51	20200604
CHRW1F	-0.51	20200604
CHRW1H	-0.51	20200604
CHRW1I	-0.51	20200604
CHRW1J	-0.51	20200604
CHRW1K	-0.51	20200604
CHRW2H	-0.51	20200604

CHRW2M	-0.51	20200604
CHRW2T	-0.51	20200604
CHRW2W	-0.51	20200604
CTXS1D	-0.35	20200604
CTXS1F	-0.35	20200604
CTXS1H	-0.35	20200604
CTXS1I	-0.35	20200604
CTXS1J	-0.35	20200604
CTXS1K	-0.35	20200604
CTXS2H	-0.35	20200604
CTXS2M	-0.35	20200604
CTXS2T	-0.35	20200604
CTXS2W	-0.35	20200604
D1D	-0.94	20200604
D1F	-0.94	20200604
D1H	-0.94	20200604
D1I	-0.94	20200604
D1J	-0.94	20200604
D1K	-0.94	20200604
D2H	-0.94	20200604
D2M	-0.94	20200604
D2T	-0.94	20200604
D2W	-0.94	20200604
FLO1D	-0.2	20200604
GPC1D	-0.79	20200604
GPC1F	-0.79	20200604
GPC1H	-0.79	20200604
GPC1I	-0.79	20200604
GPC1J	-0.79	20200604
GPC1K	-0.79	20200604
GPC2H	-0.79	20200604
GPC2M	-0.79	20200604
GPC2T	-0.79	20200604
GPC2W	-0.79	20200604
INT1D	-0.1	20200604
KMB1D	-1.07	20200604
KMB1F	-1.07	20200604
KMB1H	-1.07	20200604
KMB1I	-1.07	20200604
KMB1J	-1.07	20200604
KMB1K	-1.07	20200604
KMB2H	-1.07	20200604
KMB2M	-1.07	20200604
KMB2T	-1.07	20200604
KMB2W	-1.07	20200604
KNX1D	-0.08	20200604
NAVI1D	-0.16	20200604
NAVI1F	-0.16	20200604

NAVI1H	-0.16	20200604
NAVI1I	-0.16	20200604
NAVI1J	-0.16	20200604
NAVI1K	-0.16	20200604
NAVI2H	-0.16	20200604
NAVI2M	-0.16	20200604
NAVI2T	-0.16	20200604
NAVI2W	-0.16	20200604
NVDA1D	-0.16	20200604
NVDA1F	-0.16	20200604
NVDA1H	-0.16	20200604
NVDA1I	-0.16	20200604
NVDA1J	-0.16	20200604
NVDA1K	-0.16	20200604
NVDA2H	-0.16	20200604
NVDA2M	-0.16	20200604
NVDA2T	-0.16	20200604
NVDA2W	-0.16	20200604
ORI1D	-0.21	20200604
ORI1F	-0.21	20200604
ORI1H	-0.21	20200604
ORI2H	-0.21	20200604
ORI2M	-0.21	20200604
ORI2T	-0.21	20200604
ORI2W	-0.21	20200604
PEP1D	-1.0225	20200604
PEP1F	-1.0225	20200604
PEP1H	-1.0225	20200604
PEP1I	-1.0225	20200604
PEP1J	-1.0225	20200604
PEP1K	-1.0225	20200604
PEP2H	-1.0225	20200604
PEP2M	-1.0225	20200604
PEP2T	-1.0225	20200604
PEP2W	-1.0225	20200604
PII1D	-0.62	20200604
PII1F	-0.62	20200604
PII1H	-0.62	20200604
PII2H	-0.62	20200604
PII2M	-0.62	20200604
PII2T	-0.62	20200604
PII2W	-0.62	20200604
RF1D	-0.155	20200604
RF1F	-0.155	20200604
RF1H	-0.155	20200604
RF1I	-0.155	20200604
RF1J	-0.155	20200604
RF1K	-0.155	20200604

RF2H	-0.155	20200604
RF2M	-0.155	20200604
RF2T	-0.155	20200604
RF2W	-0.155	20200604
SEE1D	-0.16	20200604
SEE1F	-0.16	20200604
SEE1H	-0.16	20200604
SEE1I	-0.16	20200604
SEE1J	-0.16	20200604
SEE1K	-0.16	20200604
SEE2H	-0.16	20200604
SEE2M	-0.16	20200604
SEE2T	-0.16	20200604
SEE2W	-0.16	20200604
SLM1D	-0.03	20200604
SLM1F	-0.03	20200604
SLM1H	-0.03	20200604
SLM2H	-0.03	20200604
SLM2M	-0.03	20200604
SLM2T	-0.03	20200604
SLM2W	-0.03	20200604
SNR1D	-0.065	20200604
SNR1F	-0.065	20200604
SNR1H	-0.065	20200604
SNR2H	-0.065	20200604
SNR2M	-0.065	20200604
SNR2T	-0.065	20200604
SNR2W	-0.065	20200604
SQM1D	-0.1709	20200604
TGNA1D	-0.07	20200604
WM1D	-0.545	20200604
WM1F	-0.545	20200604
WM1H	-0.545	20200604
WM1I	-0.545	20200604
WM1J	-0.545	20200604
WM1K	-0.545	20200604
WM2H	-0.545	20200604
WM2M	-0.545	20200604
WM2T	-0.545	20200604
WM2W	-0.545	20200604

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