



**THE FOUNDATION
FOR SECURE
MARKETS**

#47105

DATE: June 08, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 06/09/2020

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

Symbol	Adjustment	ExDate
AEE1D	-0.495	20200609
AEE1I	-0.495	20200609
AEE1J	-0.495	20200609
AEE1K	-0.495	20200609
AEE2F	-0.495	20200609
AEE2H	-0.495	20200609
AEE2T	-0.495	20200609
AEE2W	-0.495	20200609
AEE3M	-0.495	20200609
AEE3T	-0.495	20200609
ANTM1D	-0.95	20200609
ANTM1I	-0.95	20200609
ANTM1J	-0.95	20200609
ANTM1K	-0.95	20200609
ANTM2F	-0.95	20200609
ANTM2H	-0.95	20200609
ANTM2T	-0.95	20200609
ANTM2W	-0.95	20200609
ANTM3M	-0.95	20200609
ANTM3T	-0.95	20200609
BBDC1D	-0.16	20200609
BUD1D	-0.551	20200609
BUD2F	-0.551	20200609
BUD2H	-0.551	20200609
BUD2T	-0.551	20200609

BUD2W	-0.551	20200609
BUD3M	-0.551	20200609
BUD3T	-0.551	20200609
CME1D	-0.85	20200609
CME1I	-0.85	20200609
CME1J	-0.85	20200609
CME1K	-0.85	20200609
CME2F	-0.85	20200609
CME2H	-0.85	20200609
CME2T	-0.85	20200609
CME2W	-0.85	20200609
CME3M	-0.85	20200609
CME3T	-0.85	20200609
CNO1D	-0.12	20200609
HPE1D	-0.12	20200609
HPE1I	-0.12	20200609
HPE1J	-0.12	20200609
HPE1K	-0.12	20200609
HPE2F	-0.12	20200609
HPE2H	-0.12	20200609
HPE2T	-0.12	20200609
HPE2W	-0.12	20200609
HPE3M	-0.12	20200609
HPE3T	-0.12	20200609
HPQ1D	-0.1762	20200609
HPQ1I	-0.1762	20200609
HPQ1J	-0.1762	20200609
HPQ1K	-0.1762	20200609
HPQ2F	-0.1762	20200609
HPQ2H	-0.1762	20200609
HPQ2T	-0.1762	20200609
HPQ2W	-0.1762	20200609
HPQ3M	-0.1762	20200609
HPQ3T	-0.1762	20200609
MGM1D	-0.0025	20200609
MGM1I	-0.0025	20200609
MGM1J	-0.0025	20200609
MGM1K	-0.0025	20200609
MGM2F	-0.0025	20200609
MGM2H	-0.0025	20200609
MGM2T	-0.0025	20200609
MGM2W	-0.0025	20200609
MGM3M	-0.0025	20200609
MGM3T	-0.0025	20200609
NLOK1D	-0.125	20200609
NLOK1I	-0.125	20200609
NLOK1J	-0.125	20200609
NLOK1K	-0.125	20200609

NLOK2F	-0.125	20200609
NLOK2H	-0.125	20200609
NLOK2T	-0.125	20200609
NLOK2W	-0.125	20200609
NLOK3M	-0.125	20200609
NLOK3T	-0.125	20200609
PPL1D	-0.415	20200609
PPL1I	-0.415	20200609
PPL1J	-0.415	20200609
PPL1K	-0.415	20200609
PPL2F	-0.415	20200609
PPL2H	-0.415	20200609
PPL2T	-0.415	20200609
PPL2W	-0.415	20200609
PPL3M	-0.415	20200609
PPL3T	-0.415	20200609
RCI1D	-0.3736	20200609
TRV1D	-0.85	20200609
TRV1I	-0.85	20200609
TRV1J	-0.85	20200609
TRV1K	-0.85	20200609
TRV2F	-0.85	20200609
TRV2H	-0.85	20200609
TRV2T	-0.85	20200609
TRV2W	-0.85	20200609
TRV3M	-0.85	20200609
TRV3T	-0.85	20200609
VFC1D	-0.48	20200609
VFC1I	-0.48	20200609
VFC1J	-0.48	20200609
VFC1K	-0.48	20200609
VFC2F	-0.48	20200609
VFC2H	-0.48	20200609
VFC2T	-0.48	20200609
VFC2W	-0.48	20200609
VFC3M	-0.48	20200609
VFC3T	-0.48	20200609

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.