THE FOUNDATION FOR SECURE MARKETS

#47131

DATE: **June 12, 2020**

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

EX -DATE: 06/15/2020

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

Symbol	Adjustment	ExDate
AAXJ1D	-0.2631	20200615
AAXJ3F	-0.2631	20200615
AAXJ3H	-0.2631	20200615
AAXJ3M	-0.2631	20200615
AAXJ3T	-0.2631	20200615
AAXJ3W	-0.2631	20200615
AAXJ4M	-0.2631	20200615
ACWI1D	-0.6141	20200615
ACWI3F	-0.6141	20200615
ACWI3H	-0.6141	20200615
ACWI3M	-0.6141	20200615
ACWI3T	-0.6141	20200615
ACWI3W	-0.6141	20200615
ACWI4M	-0.6141	20200615
ALLE1D	-0.32	20200615
ALLE1I	-0.32	20200615
ALLE1J	-0.32	20200615
ALLE1K	-0.32	20200615
ALLE3F	-0.32	20200615
ALLE3H	-0.32	20200615
ALLE3M	-0.32	20200615
ALLE3T	-0.32	20200615
ALLE3W	-0.32	20200615
ALLE4M	-0.32	20200615
APH1D	-0.25	20200615

APH1I	-0.25	20200615
APH1J	-0.25	20200615
APH1K	-0.25	20200615
APH3F	-0.25	20200615
APH3H	-0.25	20200615
APH3M	-0.25	20200615
APH3T	-0.25	20200615
APH3W	-0.25	20200615
APH4M	-0.25	20200615
BKF1D	-0.1491	20200615
DVY1D	-0.7996	20200615
ECH1D	-0.5057	20200615
ECL1D	-0.47	20200615
ECL1I	-0.47	20200615
ECL1J	-0.47	20200615
ECL1K	-0.47	20200615
ECL3F	-0.47	20200615
ECL3H	-0.47	20200615
ECL3M	-0.47	20200615
ECL3T	-0.47	20200615
ECL3W	-0.47	20200615
ECL4M	-0.47	20200615
EEM1D	-0.2303	20200615
EEM3F	-0.2303	20200615
EEM3H	-0.2303	20200615
EEM3M	-0.2303	20200615
EEM3T	-0.2303	20200615
EEM3W	-0.2303	20200615
EEM4M	-0.2303	20200615
EFA1D	-0.8577	20200615
EIDO1D	-0.1818	20200615
EPOL1D	-0.175	20200615
EPP1D	-0.5433	20200615
EURN1D	-0.81	20200615
EWA1D	-0.2843	20200615
EWC1D	-0.2582	20200615
EWD1D	-0.0955	20200615
EWG1D	-0.2798	20200615
EWH1D	-0.4107	20200615
EWI1D	-0.2501	20200615
EWJ1D	-0.4417	20200615
EWK1D	-0.1498	20200615
EWL1D	-0.6238	20200615
EWM1D	-0.5446	20200615
EWP1D	-0.2137	20200615
EWQ1D	-0.1772	20200615
EWS1D	-0.219	20200615
EWU1D	-0.3947	20200615

EWW1D	-0.1241	20200615
EWW3F	-0.1241	20200615
EWW3H	-0.1241	20200615
EWW3M	-0.1241	20200615
EWW3T	-0.1241	20200615
EWW3W	-0.1241	20200615
EWW4M	-0.1241	20200615
EWZ1D	-0.3574	20200615
EZA1D	-0.6451	20200615
FFIN1D	-0.13	20200615
FM1D	-0.6384	20200615
FM3F	-0.6384	20200615
FM3H	-0.6384	20200615
FM3M	-0.6384	20200615
FM3T	-0.6384	20200615
FM3W	-0.6384	20200615
FM4M	-0.6384	20200615
FNF1D	-0.33	20200615
FXI1D	-0.3332	20200615
FXI3F	-0.3332	20200615
FXI3H	-0.3332	20200615
FXI3M	-0.3332	20200615
FXI3T	-0.3332	20200615
FXI3W	-0.3332	20200615
FXI4M	-0.3332	20200615
GGT1D	-0.22	20200615
GRX1D	-0.14	20200615
GRX3F	-0.14	20200615
GRX3H	-0.14	20200615
GRX3M	-0.14	20200615
GRX3T	-0.14	20200615
GRX3W	-0.14	20200615
GRX4M	-0.14	20200615
IAT1D	-0.2771	20200615
IBB1D	-0.1265	20200615
IBB3F	-0.1265	20200615
IBB3H	-0.1265	20200615
IBB3M	-0.1265	20200615
IBB3T	-0.1265	20200615
IBB3W	-0.1265	20200615
IBB4M	-0.1265	20200615
ICE1D	-0.3	20200615
ICE1I	-0.3	20200615
ICE1J	-0.3	20200615
ICE1K	-0.3	20200615
ICE3F	-0.3	20200615
ICE3H	-0.3	20200615
ICE3M	-0.3	20200615

ICE3T	-0.3	20200615
ICE3W	-0.3	20200615
ICE4M	-0.3	20200615
ICF1D	-0.5807	20200615
IEZ1D	-0.0336	20200615
IGE1D	-0.17	20200615
IGV1D	-0.0695	20200615
IJH1D	-0.6493	20200615
IJJ1D	-0.5969	20200615
IJK1D	-0.4021	20200615
IJR1D	-0.2349	20200615
IJS1D	-0.5291	20200615
IJT1D	-0.3059	20200615
ILF1D	-0.2724	20200615
ITB1D	-0.0531	20200615
ITB3F	-0.0531	20200615
ITB3H	-0.0531	20200615
ITB3M	-0.0531	20200615
ITB3T	-0.0531	20200615
ITB3W	-0.0531	20200615
ITB4M	-0.0531	20200615
IUSG1D	-0.1827	20200615
IUSV1D	-0.3071	20200615
IVE1D	-0.6284	20200615
IVV1D	-1.2609	20200615
IVW1D	-0.4679	20200615
IWB1D	-0.6002	20200615
IWC1D	-0.2219	20200615
IWD1D	-0.6957	20200615
IWF1D	-0.3622	20200615
IWM1D	-0.4658	20200615
IWM3F	-0.4658	20200615
IWM3H	-0.4658	20200615
IWM3M	-0.4658	20200615
IWM3T	-0.4658	20200615
IWM3W	-0.4658	20200615
IWM4M	-0.4658	20200615
IWN1D	-0.4334	20200615
IWO1D	-0.317	20200615
IWO3F	-0.317	20200615
IWO3H	-0.317	20200615
IWO3M	-0.317	20200615
IWO3T	-0.317	20200615
IWO3W	-0.317	20200615
IWO4M	-0.317	20200615
IWP1D	-0.2026	20200615
IWR1D	-0.1633	20200615
IWS1D	-0.3585	20200615

IWV1D	-0.5991	20200615
IXC1D	-0.3913	20200615
IYE1D	-0.2198	20200615
IYF1D	-0.4751	20200615
IYM1D	-0.41	20200615
IYR1D	-0.5335	20200615
IYR3F	-0.5335	20200615
IYR3H	-0.5335	20200615
IYR3M	-0.5335	20200615
IYR3T	-0.5335	20200615
IYR3W	-0.5335	20200615
IYR4M	-0.5335	20200615
IYT1D	-0.4425	20200615
IYY1D	-0.5431	20200615
IYZ1D	-0.1599	20200615
LM1D	-0.4	20200615
LPT2D	-0.3886	20200615
MCHI1D	-0.2365	20200615
MCHI3F	-0.2365	20200615
MCHI3H	-0.2365	20200615
MCHI3M	-0.2365	20200615
MCHI3T	-0.2365	20200615
MCHI3W	-0.2365	20200615
MCHI4M	-0.2365	20200615
MEOH1D	-0.0375	20200615
MJ1D	-0.28	20200615
MXI1D	-0.3981	20200615
OEF1D	-0.5411	20200615
PLD1D	-0.58	20200615
PLD1I	-0.58	20200615
PLD1J	-0.58	20200615
PLD1K	-0.58	20200615
PLD3F	-0.58	20200615
PLD3H	-0.58	20200615
PLD3M	-0.58	20200615
PLD3T	-0.58	20200615
PLD3W	-0.58	20200615
PLD4M	-0.58	20200615
RYN1D	-0.27	20200615
SCZ1D	-0.5449	20200615
SNLN1D	-0.0379	20200615
SOXX1D	-0.5629	20200615
SOXX3F	-0.5629	20200615
SOXX3H	-0.5629	20200615
SOXX3M	-0.5629	20200615
SOXX3T	-0.5629	20200615
SOXX3W	-0.5629	20200615
SOXX4M	-0.5629	20200615

TCPC1D	-0.36	20200615
TDS1D	-0.17	20200615
TPVG1D	-0.36	20200615
TUR1D	-0.1521	20200615
WU1D	-0.225	20200615
WU1I	-0.225	20200615
WU1J	-0.225	20200615
WU1K	-0.225	20200615
WU3F	-0.225	20200615
WU3H	-0.225	20200615
WU3M	-0.225	20200615
WU3T	-0.225	20200615
WU3W	-0.225	20200615
WU4M	-0.225	20200615

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