



**THE FOUNDATION
FOR SECURE
MARKETS**

#47147

DATE: June 16, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 06/17/2020

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

Symbol	Adjustment	ExDate
AAN1D	-0.04	20200617
AAN3F	-0.04	20200617
AAN3H	-0.04	20200617
AAN3W	-0.04	20200617
AAN4M	-0.04	20200617
AAN4T	-0.04	20200617
AAN4W	-0.04	20200617
AINV1D	-0.45	20200617
AMX1D	-0.1754	20200617
AMX3F	-0.1754	20200617
AMX3H	-0.1754	20200617
AMX3W	-0.1754	20200617
AMX4M	-0.1754	20200617
AMX4T	-0.1754	20200617
AMX4W	-0.1754	20200617
HRZN1D	-0.1	20200617
MAIN1D	-0.205	20200617
MPW1D	-0.27	20200617
SFL1D	-0.25	20200617
SNV1D	-0.33	20200617
TEF1D	-0.2261	20200617

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 The OCC pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. 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.