



**THE FOUNDATION
FOR SECURE
MARKETS**

#47170

DATE: June 19, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 06/22/2020

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

Symbol	Adjustment	ExDate
BKLN1D	-0.0559	20200622
BKLN4F	-0.0559	20200622
BKLN4H	-0.0559	20200622
BKLN4M	-0.0559	20200622
BKLN4T	-0.0559	20200622
BKLN4W	-0.0559	20200622
BKLN5M	-0.0559	20200622
EELV1D	-0.1461	20200622
EELV4F	-0.1461	20200622
EELV4H	-0.1461	20200622
EELV4M	-0.1461	20200622
EELV4T	-0.1461	20200622
EELV4W	-0.1461	20200622
EELV5M	-0.1461	20200622
FEZ1D	-0.354	20200622
GWX1D	-0.3291	20200622
IGI1D	-0.071	20200622
IGI4F	-0.071	20200622
IGI4H	-0.071	20200622
IGI4M	-0.071	20200622
IGI4T	-0.071	20200622
IGI4W	-0.071	20200622
IGI5M	-0.071	20200622
KBE1D	-0.2794	20200622
KBE4F	-0.2794	20200622

KBE4H	-0.2794	20200622
KBE4M	-0.2794	20200622
KBE4T	-0.2794	20200622
KBE4W	-0.2794	20200622
KBE5M	-0.2794	20200622
KIE1D	-0.1325	20200622
KRE1D	-0.3535	20200622
KRE4F	-0.3535	20200622
KRE4H	-0.3535	20200622
KRE4M	-0.3535	20200622
KRE4T	-0.3535	20200622
KRE4W	-0.3535	20200622
KRE5M	-0.3535	20200622
PCY1D	-0.1085	20200622
PCY4F	-0.1085	20200622
PCY4H	-0.1085	20200622
PCY4M	-0.1085	20200622
PCY4T	-0.1085	20200622
PCY4W	-0.1085	20200622
PCY5M	-0.1085	20200622
PDP1D	-0.0237	20200622
PDP4F	-0.0237	20200622
PDP4H	-0.0237	20200622
PDP4M	-0.0237	20200622
PDP4T	-0.0237	20200622
PDP4W	-0.0237	20200622
PDP5M	-0.0237	20200622
PEY1D	-0.0597	20200622
PEY4F	-0.0597	20200622
PEY4H	-0.0597	20200622
PEY4M	-0.0597	20200622
PEY4T	-0.0597	20200622
PEY4W	-0.0597	20200622
PEY5M	-0.0597	20200622
PGF1D	-0.0771	20200622
PGF4F	-0.0771	20200622
PGF4H	-0.0771	20200622
PGF4M	-0.0771	20200622
PGF4T	-0.0771	20200622
PGF4W	-0.0771	20200622
PGF5M	-0.0771	20200622
PGX1D	-0.0633	20200622
PGX4F	-0.0633	20200622
PGX4H	-0.0633	20200622
PGX4M	-0.0633	20200622
PGX4T	-0.0633	20200622
PGX4W	-0.0633	20200622
PGX5M	-0.0633	20200622

PHB1D	-0.0649	20200622
PHB4F	-0.0649	20200622
PHB4H	-0.0649	20200622
PHB4M	-0.0649	20200622
PHB4T	-0.0649	20200622
PHB4W	-0.0649	20200622
PHB5M	-0.0649	20200622
PHO1D	-0.0615	20200622
PHO4F	-0.0615	20200622
PHO4H	-0.0615	20200622
PHO4M	-0.0615	20200622
PHO4T	-0.0615	20200622
PHO4W	-0.0615	20200622
PHO5M	-0.0615	20200622
PID1D	-0.2097	20200622
PID4F	-0.2097	20200622
PID4H	-0.2097	20200622
PID4M	-0.2097	20200622
PID4T	-0.2097	20200622
PID4W	-0.2097	20200622
PID5M	-0.2097	20200622
PIO1D	-0.1698	20200622
PJP1D	-0.1556	20200622
PJP4F	-0.1556	20200622
PJP4H	-0.1556	20200622
PJP4M	-0.1556	20200622
PJP4T	-0.1556	20200622
PJP4W	-0.1556	20200622
PJP5M	-0.1556	20200622
PKW1D	-0.3388	20200622
PKW4F	-0.3388	20200622
PKW4H	-0.3388	20200622
PKW4M	-0.3388	20200622
PKW4T	-0.3388	20200622
PKW4W	-0.3388	20200622
PKW5M	-0.3388	20200622
PRF1D	-0.6787	20200622
PRF4F	-0.6787	20200622
PRF4H	-0.6787	20200622
PRF4M	-0.6787	20200622
PRF4T	-0.6787	20200622
PRF4W	-0.6787	20200622
PRF5M	-0.6787	20200622
PSP1D	-0.1283	20200622
PSP4F	-0.1283	20200622
PSP4H	-0.1283	20200622
PSP4M	-0.1283	20200622
PSP4T	-0.1283	20200622

PSP4W	-0.1283	20200622
PSP5M	-0.1283	20200622
QQQ1D	-0.4243	20200622
QQQ4F	-0.4243	20200622
QQQ4H	-0.4243	20200622
QQQ4M	-0.4243	20200622
QQQ4T	-0.4243	20200622
QQQ4W	-0.4243	20200622
QQQ5M	-0.4243	20200622
RSP1D	-0.4254	20200622
SPHB1D	-0.1738	20200622
SPHB4F	-0.1738	20200622
SPHB4H	-0.1738	20200622
SPHB4M	-0.1738	20200622
SPHB4T	-0.1738	20200622
SPHB4W	-0.1738	20200622
SPHB5M	-0.1738	20200622
SPHD1D	-0.1527	20200622
SPHD4F	-0.1527	20200622
SPHD4H	-0.1527	20200622
SPHD4M	-0.1527	20200622
SPHD4T	-0.1527	20200622
SPHD4W	-0.1527	20200622
SPHD5M	-0.1527	20200622
SPLV1D	-0.1066	20200622
SPLV4F	-0.1066	20200622
SPLV4H	-0.1066	20200622
SPLV4M	-0.1066	20200622
SPLV4T	-0.1066	20200622
SPLV4W	-0.1066	20200622
SPLV5M	-0.1066	20200622
STM1D	-0.042	20200622
VDE1D	-0.6419	20200622
VEA1D	-0.1981	20200622
VEU1D	-0.2538	20200622
VGK1D	-0.3467	20200622
VGK4F	-0.3467	20200622
VGK4H	-0.3467	20200622
VGK4M	-0.3467	20200622
VGK4T	-0.3467	20200622
VGK4W	-0.3467	20200622
VGK5M	-0.3467	20200622
VGT1D	-0.6746	20200622
VWO1D	-0.17	20200622
VYM1D	-0.8368	20200622
WRB1D	-0.12	20200622
XBI1D	-0.0168	20200622
XBI4F	-0.0168	20200622

XBI4H	-0.0168	20200622
XBI4M	-0.0168	20200622
XBI4T	-0.0168	20200622
XBI4W	-0.0168	20200622
XBI5M	-0.0168	20200622
XES1D	-0.1793	20200622
XES2D	-0.0179	20200622
XHB1D	-0.1052	20200622
XHB4F	-0.1052	20200622
XHB4H	-0.1052	20200622
XHB4M	-0.1052	20200622
XHB4T	-0.1052	20200622
XHB4W	-0.1052	20200622
XHB5M	-0.1052	20200622
XLB1D	-0.307	20200622
XLB4F	-0.307	20200622
XLB4H	-0.307	20200622
XLB4M	-0.307	20200622
XLB4T	-0.307	20200622
XLB4W	-0.307	20200622
XLB5M	-0.307	20200622
XLC1D	-0.1116	20200622
XLC1I	-0.1116	20200622
XLC1J	-0.1116	20200622
XLC1K	-0.1116	20200622
XLC4F	-0.1116	20200622
XLC4H	-0.1116	20200622
XLC4M	-0.1116	20200622
XLC4T	-0.1116	20200622
XLC4W	-0.1116	20200622
XLC5M	-0.1116	20200622
XLE1D	-0.501	20200622
XLE4F	-0.501	20200622
XLE4H	-0.501	20200622
XLE4M	-0.501	20200622
XLE4T	-0.501	20200622
XLE4W	-0.501	20200622
XLE5M	-0.501	20200622
XLF1D	-0.1516	20200622
XLF4F	-0.1516	20200622
XLF4H	-0.1516	20200622
XLF4M	-0.1516	20200622
XLF4T	-0.1516	20200622
XLF4W	-0.1516	20200622
XLF5M	-0.1516	20200622
XLI1D	-0.3063	20200622
XLI4F	-0.3063	20200622
XLI4H	-0.3063	20200622

XLI4M	-0.3063	20200622
XLI4T	-0.3063	20200622
XLI4W	-0.3063	20200622
XLI5M	-0.3063	20200622
XLK1D	-0.2805	20200622
XLK4F	-0.2805	20200622
XLK4H	-0.2805	20200622
XLK4M	-0.2805	20200622
XLK4T	-0.2805	20200622
XLK4W	-0.2805	20200622
XLK5M	-0.2805	20200622
XLP1D	-0.4608	20200622
XLP4F	-0.4608	20200622
XLP4H	-0.4608	20200622
XLP4M	-0.4608	20200622
XLP4T	-0.4608	20200622
XLP4W	-0.4608	20200622
XLP5M	-0.4608	20200622
XLRE1D	-0.2704	20200622
XLU1D	-0.4758	20200622
XLU4F	-0.4758	20200622
XLU4H	-0.4758	20200622
XLU4M	-0.4758	20200622
XLU4T	-0.4758	20200622
XLU4W	-0.4758	20200622
XLU5M	-0.4758	20200622
XLV1D	-0.4248	20200622
XLV4F	-0.4248	20200622
XLV4H	-0.4248	20200622
XLV4M	-0.4248	20200622
XLV4T	-0.4248	20200622
XLV4W	-0.4248	20200622
XLV5M	-0.4248	20200622
XLY1D	-0.296	20200622
XLY4F	-0.296	20200622
XLY4H	-0.296	20200622
XLY4M	-0.296	20200622
XLY4T	-0.296	20200622
XLY4W	-0.296	20200622
XLY5M	-0.296	20200622
XME1D	-0.0941	20200622
XME4F	-0.0941	20200622
XME4H	-0.0941	20200622
XME4M	-0.0941	20200622
XME4T	-0.0941	20200622
XME4W	-0.0941	20200622
XME5M	-0.0941	20200622
XOP1D	-0.311	20200622

XOP2D	-0.0777	20200622
XRT1D	-0.0929	20200622
XRT4F	-0.0929	20200622
XRT4H	-0.0929	20200622
XRT4M	-0.0929	20200622
XRT4T	-0.0929	20200622
XRT4W	-0.0929	20200622
XRT5M	-0.0929	20200622

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