



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#47206**

**DATE: June 26, 2020**

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

**EX -DATE: 06/29/2020**

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

Symbol	Adjustment	ExDate
A1D	-0.18	20200629
A1H	-0.18	20200629
A1I	-0.18	20200629
A1J	-0.18	20200629
A1K	-0.18	20200629
A1L	-0.18	20200629
A1M	-0.18	20200629
A1W	-0.18	20200629
A5M	-0.18	20200629
A5T	-0.18	20200629
AGNC1D	-0.12	20200629
ARE1D	-1.06	20200629
ARE1H	-1.06	20200629
ARE1I	-1.06	20200629
ARE1J	-1.06	20200629
ARE1K	-1.06	20200629
ARE1L	-1.06	20200629
ARE1M	-1.06	20200629
ARE1W	-1.06	20200629
ARE5M	-1.06	20200629
ARE5T	-1.06	20200629
ARI1D	-0.35	20200629
ARI1H	-0.35	20200629
ARI1M	-0.35	20200629
ARI1W	-0.35	20200629

ARI5M	-0.35	20200629
ARI5T	-0.35	20200629
AVB1D	-1.59	20200629
AVB1H	-1.59	20200629
AVB1I	-1.59	20200629
AVB1J	-1.59	20200629
AVB1K	-1.59	20200629
AVB1L	-1.59	20200629
AVB1M	-1.59	20200629
AVB1W	-1.59	20200629
AVB5M	-1.59	20200629
AVB5T	-1.59	20200629
BOTZ1D	-0.0636	20200629
BXP1D	-0.98	20200629
BXP1H	-0.98	20200629
BXP1I	-0.98	20200629
BXP1J	-0.98	20200629
BXP1K	-0.98	20200629
BXP1L	-0.98	20200629
BXP1M	-0.98	20200629
BXP1W	-0.98	20200629
BXP5M	-0.98	20200629
BXP5T	-0.98	20200629
CGBD1D	-0.37	20200629
CIB1D	-0.3178	20200629
CMO1D	-0.15	20200629
CPT1D	-0.83	20200629
CPT1H	-0.83	20200629
CPT1M	-0.83	20200629
CPT1W	-0.83	20200629
CPT5M	-0.83	20200629
CPT5T	-0.83	20200629
DDS1D	-0.15	20200629
DDS1H	-0.15	20200629
DDS1M	-0.15	20200629
DDS1W	-0.15	20200629
DDS5M	-0.15	20200629
DDS5T	-0.15	20200629
DE1D	-0.76	20200629
DE1H	-0.76	20200629
DE1I	-0.76	20200629
DE1J	-0.76	20200629
DE1K	-0.76	20200629
DE1L	-0.76	20200629
DE1M	-0.76	20200629
DE1W	-0.76	20200629
DE5M	-0.76	20200629
DE5T	-0.76	20200629

DEI1D	-0.28	20200629
DOX1D	-0.3275	20200629
DOX1H	-0.3275	20200629
DOX1M	-0.3275	20200629
DOX1W	-0.3275	20200629
DOX5M	-0.3275	20200629
DOX5T	-0.3275	20200629
ERF1D	-0.0073	20200629
ESS1D	-2.0775	20200629
ESS1H	-2.0775	20200629
ESS1I	-2.0775	20200629
ESS1J	-2.0775	20200629
ESS1K	-2.0775	20200629
ESS1L	-2.0775	20200629
ESS1M	-2.0775	20200629
ESS1W	-2.0775	20200629
ESS5M	-2.0775	20200629
ESS5T	-2.0775	20200629
FITB1D	-0.27	20200629
FITB1H	-0.27	20200629
FITB1I	-0.27	20200629
FITB1J	-0.27	20200629
FITB1K	-0.27	20200629
FITB1L	-0.27	20200629
FITB1M	-0.27	20200629
FITB1W	-0.27	20200629
FITB5M	-0.27	20200629
FITB5T	-0.27	20200629
FMC1D	-0.44	20200629
FMC1H	-0.44	20200629
FMC1I	-0.44	20200629
FMC1J	-0.44	20200629
FMC1K	-0.44	20200629
FMC1L	-0.44	20200629
FMC1M	-0.44	20200629
FMC1W	-0.44	20200629
FMC5M	-0.44	20200629
FMC5T	-0.44	20200629
FR1D	-0.25	20200629
GREK1D	-0.1318	20200629
GREK2D	-0.0435	20200629
GVA1D	-0.13	20200629
GXG1D	-0.4598	20200629
GXG2D	-0.115	20200629
HUM1D	-0.625	20200629
HUM1H	-0.625	20200629
HUM1I	-0.625	20200629
HUM1J	-0.625	20200629

HUM1K	-0.625	20200629
HUM1L	-0.625	20200629
HUM1M	-0.625	20200629
HUM1W	-0.625	20200629
HUM5M	-0.625	20200629
HUM5T	-0.625	20200629
IRET1D	-0.7	20200629
ITW1D	-1.07	20200629
ITW1H	-1.07	20200629
ITW1I	-1.07	20200629
ITW1J	-1.07	20200629
ITW1K	-1.07	20200629
ITW1L	-1.07	20200629
ITW1M	-1.07	20200629
ITW1W	-1.07	20200629
ITW5M	-1.07	20200629
ITW5T	-1.07	20200629
KRC1D	-0.485	20200629
LECO1D	-0.49	20200629
LII1D	-0.77	20200629
LII1H	-0.77	20200629
LII1M	-0.77	20200629
LII1W	-0.77	20200629
LII5M	-0.77	20200629
LII5T	-0.77	20200629
LIT1D	-0.1606	20200629
MDLZ1D	-0.285	20200629
MDLZ1H	-0.285	20200629
MDLZ1I	-0.285	20200629
MDLZ1J	-0.285	20200629
MDLZ1K	-0.285	20200629
MDLZ1L	-0.285	20200629
MDLZ1M	-0.285	20200629
MDLZ1W	-0.285	20200629
MDLZ5M	-0.285	20200629
MDLZ5T	-0.285	20200629
MED1D	-1.13	20200629
NFG1D	-0.445	20200629
NLY1D	-0.22	20200629
NLY1H	-0.22	20200629
NLY1M	-0.22	20200629
NLY1W	-0.22	20200629
NLY5M	-0.22	20200629
NLY5T	-0.22	20200629
NTR1D	-0.45	20200629
NUE1D	-0.4025	20200629
NUE1H	-0.4025	20200629
NUE1I	-0.4025	20200629

NUE1J	-0.4025	20200629
NUE1K	-0.4025	20200629
NUE1L	-0.4025	20200629
NUE1M	-0.4025	20200629
NUE1W	-0.4025	20200629
NUE5M	-0.4025	20200629
NUE5T	-0.4025	20200629
OFC1D	-0.275	20200629
PBT1D	-0.0018	20200629
PGRE1D	-0.1	20200629
PSEC1D	-0.06	20200629
PSEC1H	-0.06	20200629
PSEC1M	-0.06	20200629
PSEC1W	-0.06	20200629
PSEC5M	-0.06	20200629
PSEC5T	-0.06	20200629
PXD1D	-0.55	20200629
PXD1H	-0.55	20200629
PXD1I	-0.55	20200629
PXD1J	-0.55	20200629
PXD1K	-0.55	20200629
PXD1L	-0.55	20200629
PXD1M	-0.55	20200629
PXD1W	-0.55	20200629
PXD5M	-0.55	20200629
PXD5T	-0.55	20200629
SIL1D	-0.1392	20200629
SLG1D	-0.295	20200629
SLG1H	-0.295	20200629
SLG1I	-0.295	20200629
SLG1J	-0.295	20200629
SLG1K	-0.295	20200629
SLG1L	-0.295	20200629
SLG1M	-0.295	20200629
SLG1W	-0.295	20200629
SLG5M	-0.295	20200629
SLG5T	-0.295	20200629
SRC1D	-0.625	20200629
STLD1D	-0.25	20200629
STWD1D	-0.48	20200629
SYK1D	-0.575	20200629
SYK1H	-0.575	20200629
SYK1I	-0.575	20200629
SYK1J	-0.575	20200629
SYK1K	-0.575	20200629
SYK1L	-0.575	20200629
SYK1M	-0.575	20200629
SYK1W	-0.575	20200629

SYK5M	-0.575	20200629
SYK5T	-0.575	20200629
THO1D	-0.4	20200629
TRP1D	-0.5924	20200629
TWO1D	-0.14	20200629
USB1D	-0.42	20200629
USB1H	-0.42	20200629
USB1I	-0.42	20200629
USB1J	-0.42	20200629
USB1K	-0.42	20200629
USB1L	-0.42	20200629
USB1M	-0.42	20200629
USB1W	-0.42	20200629
USB5M	-0.42	20200629
USB5T	-0.42	20200629
VER1D	-0.077	20200629
VIG1D	-0.6006	20200629
VOO1D	-1.4333	20200629
WLTW1D	-0.68	20200629
WLTW1H	-0.68	20200629
WLTW1I	-0.68	20200629
WLTW1J	-0.68	20200629
WLTW1K	-0.68	20200629
WLTW1L	-0.68	20200629
WLTW1M	-0.68	20200629
WLTW1W	-0.68	20200629
WLTW5M	-0.68	20200629
WLTW5T	-0.68	20200629
WPC1D	-1.042	20200629
XRX1D	-0.25	20200629
XRX1H	-0.25	20200629
XRX1I	-0.25	20200629
XRX1J	-0.25	20200629
XRX1K	-0.25	20200629
XRX1L	-0.25	20200629
XRX1M	-0.25	20200629
XRX1W	-0.25	20200629
XRX5M	-0.25	20200629
XRX5T	-0.25	20200629

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