



**THE FOUNDATION
FOR SECURE
MARKETS**

#47236

DATE: June 30, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 07/01/2020

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

Symbol	Adjustment	ExDate
AGG1D	-0.2229	20200701
AGG1H	-0.2229	20200701
AGG1M	-0.2229	20200701
AGG1T	-0.2229	20200701
AGG1W	-0.2229	20200701
AGG2W	-0.2229	20200701
AXP1D	-0.43	20200701
AXP1H	-0.43	20200701
AXP1I	-0.43	20200701
AXP1J	-0.43	20200701
AXP1K	-0.43	20200701
AXP1L	-0.43	20200701
AXP1M	-0.43	20200701
AXP1T	-0.43	20200701
AXP1W	-0.43	20200701
AXP2W	-0.43	20200701
BND1D	-0.1624	20200701
BOND1D	-0.25	20200701
BWX1D	-0.0277	20200701
BWX1H	-0.0277	20200701
BWX1M	-0.0277	20200701
BWX1T	-0.0277	20200701
BWX1W	-0.0277	20200701
BWX2W	-0.0277	20200701
CHT1D	-1.4187	20200701

CORP1D	-0.28	20200701
EDV1D	-0.798	20200701
EMB1D	-0.3297	20200701
EMB1H	-0.3297	20200701
EMB1M	-0.3297	20200701
EMB1T	-0.3297	20200701
EMB1W	-0.3297	20200701
EMB2W	-0.3297	20200701
EMLC1D	-0.1473	20200701
GD1D	-1.1	20200701
GD1H	-1.1	20200701
GD1I	-1.1	20200701
GD1J	-1.1	20200701
GD1K	-1.1	20200701
GD1L	-1.1	20200701
GD1M	-1.1	20200701
GD1T	-1.1	20200701
GD1W	-1.1	20200701
GD2W	-1.1	20200701
GOVT1D	-0.0286	20200701
GVI1D	-0.1809	20200701
GVI1H	-0.1809	20200701
GVI1M	-0.1809	20200701
GVI1T	-0.1809	20200701
GVI1W	-0.1809	20200701
GVI2W	-0.1809	20200701
HTA1D	-0.315	20200701
HYD1D	-0.1882	20200701
HYG1D	-0.3434	20200701
HYG1H	-0.3434	20200701
HYG1M	-0.3434	20200701
HYG1T	-0.3434	20200701
HYG1W	-0.3434	20200701
HYG2W	-0.3434	20200701
HYS1D	-0.35	20200701
HYS1H	-0.35	20200701
HYS1M	-0.35	20200701
HYS1T	-0.35	20200701
HYS1W	-0.35	20200701
HYS2W	-0.35	20200701
IBND1D	-0.0169	20200701
IBND1H	-0.0169	20200701
IBND1M	-0.0169	20200701
IBND1T	-0.0169	20200701
IBND1W	-0.0169	20200701
IBND2W	-0.0169	20200701
IEF1D	-0.1101	20200701
IEF1H	-0.1101	20200701

IEF1M	-0.1101	20200701
IEF1T	-0.1101	20200701
IEF1W	-0.1101	20200701
IEF2W	-0.1101	20200701
IEI1D	-0.1136	20200701
IGIB1D	-0.1378	20200701
IGLB1D	-0.1955	20200701
IGSB1D	-0.1096	20200701
IHY1D	-0.0893	20200701
IHY1H	-0.0893	20200701
IHY1M	-0.0893	20200701
IHY1T	-0.0893	20200701
IHY1W	-0.0893	20200701
IHY2W	-0.0893	20200701
ITUB1D	-0.0029	20200701
ITUB1H	-0.0029	20200701
ITUB1M	-0.0029	20200701
ITUB1T	-0.0029	20200701
ITUB1W	-0.0029	20200701
ITUB2W	-0.0029	20200701
KDP1D	-0.15	20200701
LQD1D	-0.3103	20200701
LQD1H	-0.3103	20200701
LQD1M	-0.3103	20200701
LQD1T	-0.3103	20200701
LQD1W	-0.3103	20200701
LQD2W	-0.3103	20200701
MBB1D	-0.1991	20200701
MORN1D	-0.3	20200701
MUB1D	-0.2056	20200701
MUB1H	-0.2056	20200701
MUB1M	-0.2056	20200701
MUB1T	-0.2056	20200701
MUB1W	-0.2056	20200701
MUB2W	-0.2056	20200701
NGG1D	-2.0126	20200701
PFF1D	-0.1675	20200701
RGLD1D	-0.28	20200701
SCHO1D	-0.0525	20200701
SCHO1H	-0.0525	20200701
SCHO1M	-0.0525	20200701
SCHO1T	-0.0525	20200701
SCHO1W	-0.0525	20200701
SCHO2W	-0.0525	20200701
SCHR1D	-0.1281	20200701
SCHZ1D	-0.112	20200701
SHY1D	-0.0606	20200701
SPIB1D	-0.0667	20200701

SPSB1D	-0.0504	20200701
SPT11D	-0.0193	20200701
SPTL1D	-0.0631	20200701
SY1D	-0.45	20200701
SY1H	-0.45	20200701
SY1I	-0.45	20200701
SY1J	-0.45	20200701
SY1K	-0.45	20200701
SY1L	-0.45	20200701
SY1M	-0.45	20200701
SY1T	-0.45	20200701
SY1W	-0.45	20200701
SY2W	-0.45	20200701
TF1D	-0.0852	20200701
TLT1D	-0.1917	20200701
USIG1D	-0.1481	20200701
VCIT1D	-0.1925	20200701
VCLT1D	-0.2715	20200701
VCLT1H	-0.2715	20200701
VCLT1M	-0.2715	20200701
VCLT1T	-0.2715	20200701
VCLT1W	-0.2715	20200701
VCLT2W	-0.2715	20200701
VCSH1D	-0.1516	20200701
VGIT1D	-0.0857	20200701
VGLT1D	-0.1458	20200701
VGSH1D	-0.0538	20200701
VIV1D	-0.1023	20200701
VIV1H	-0.1023	20200701
VIV1M	-0.1023	20200701
VIV1T	-0.1023	20200701
VIV1W	-0.1023	20200701
VIV2W	-0.1023	20200701
WIRE1D	-0.02	20200701
ZROZ1D	-0.67	20200701

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.