



**THE FOUNDATION
FOR SECURE
MARKETS**

#47260

DATE: July 06, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 07/07/2020

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

Symbol	Adjustment	ExDate
BDN1D	-0.19	20200707
DGX1D	-0.56	20200707
DGX1I	-0.56	20200707
DGX1J	-0.56	20200707
DGX1K	-0.56	20200707
DGX1L	-0.56	20200707
DGX1T	-0.56	20200707
DGX2F	-0.56	20200707
DGX2H	-0.56	20200707
DGX2M	-0.56	20200707
DGX2T	-0.56	20200707
DGX2W	-0.56	20200707
IDCC1D	-0.35	20200707
IDCC1T	-0.35	20200707
IDCC2F	-0.35	20200707
IDCC2H	-0.35	20200707
IDCC2M	-0.35	20200707
IDCC2T	-0.35	20200707
IDCC2W	-0.35	20200707
ROP1D	-0.5125	20200707
ROP1I	-0.5125	20200707
ROP1J	-0.5125	20200707
ROP1K	-0.5125	20200707
ROP1L	-0.5125	20200707
ROP1T	-0.5125	20200707

ROP2F	-0.5125	20200707
ROP2H	-0.5125	20200707
ROP2M	-0.5125	20200707
ROP2T	-0.5125	20200707
ROP2W	-0.5125	20200707

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.