



**THE FOUNDATION
FOR SECURE
MARKETS**

#47284

DATE: July 13, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 07/14/2020

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

Symbol	Adjustment	ExDate
ABBV1D	-1.18	20200714
ABBV1I	-1.18	20200714
ABBV1J	-1.18	20200714
ABBV1K	-1.18	20200714
ABBV1L	-1.18	20200714
ABBV2T	-1.18	20200714
ABBV3F	-1.18	20200714
ABBV3H	-1.18	20200714
ABBV3M	-1.18	20200714
ABBV3T	-1.18	20200714
ABBV3W	-1.18	20200714
ABT1D	-0.36	20200714
ABT1I	-0.36	20200714
ABT1J	-0.36	20200714
ABT1K	-0.36	20200714
ABT1L	-0.36	20200714
ABT2T	-0.36	20200714
ABT3F	-0.36	20200714
ABT3H	-0.36	20200714
ABT3M	-0.36	20200714
ABT3T	-0.36	20200714
ABT3W	-0.36	20200714
AFG1D	-0.45	20200714
AFG2T	-0.45	20200714
AFG3F	-0.45	20200714

AFG3H	-0.45	20200714
AFG3M	-0.45	20200714
AFG3T	-0.45	20200714
AFG3W	-0.45	20200714
ARR1D	-0.1	20200714
BEN1D	-0.27	20200714
BEN1I	-0.27	20200714
BEN1J	-0.27	20200714
BEN1K	-0.27	20200714
BEN1L	-0.27	20200714
BEN2T	-0.27	20200714
BEN3F	-0.27	20200714
BEN3H	-0.27	20200714
BEN3M	-0.27	20200714
BEN3T	-0.27	20200714
BEN3W	-0.27	20200714
BKU1D	-0.23	20200714
BKU2T	-0.23	20200714
BKU3F	-0.23	20200714
BKU3H	-0.23	20200714
BKU3M	-0.23	20200714
BKU3T	-0.23	20200714
BKU3W	-0.23	20200714
CPB1D	-0.35	20200714
CPB1I	-0.35	20200714
CPB1J	-0.35	20200714
CPB1K	-0.35	20200714
CPB1L	-0.35	20200714
CPB2T	-0.35	20200714
CPB3F	-0.35	20200714
CPB3H	-0.35	20200714
CPB3M	-0.35	20200714
CPB3T	-0.35	20200714
CPB3W	-0.35	20200714
EGF1D	-0.041	20200714
MAA1D	-1	20200714
MAA1I	-1	20200714
MAA1J	-1	20200714
MAA1K	-1	20200714
MAA1L	-1	20200714
MAA2T	-1	20200714
MAA3F	-1	20200714
MAA3H	-1	20200714
MAA3M	-1	20200714
MAA3T	-1	20200714
MAA3W	-1	20200714
NAC1D	-0.052	20200714
NAC2T	-0.052	20200714

NAC3F	-0.052	20200714
NAC3H	-0.052	20200714
NAC3M	-0.052	20200714
NAC3T	-0.052	20200714
NAC3W	-0.052	20200714
NVG1D	-0.0655	20200714
NZF1D	-0.0625	20200714
ORCL1D	-0.24	20200714
ORCL1I	-0.24	20200714
ORCL1J	-0.24	20200714
ORCL1K	-0.24	20200714
ORCL1L	-0.24	20200714
ORCL2T	-0.24	20200714
ORCL3F	-0.24	20200714
ORCL3H	-0.24	20200714
ORCL3M	-0.24	20200714
ORCL3T	-0.24	20200714
ORCL3W	-0.24	20200714
RFI1D	-0.08	20200714
TRN1D	-0.19	20200714

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.