



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#47317**

**DATE: July 17, 2020**

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

**EX -DATE: 07/20/2020**

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

Symbol	Adjustment	ExDate
BKLN1D	-0.0564	20200720
BKLN3M	-0.0564	20200720
BKLN3T	-0.0564	20200720
BKLN4F	-0.0564	20200720
BKLN4H	-0.0564	20200720
BKLN4M	-0.0564	20200720
BKLN4W	-0.0564	20200720
GLO1D	-0.0897	20200720
PCY1D	-0.1012	20200720
PCY3M	-0.1012	20200720
PCY3T	-0.1012	20200720
PCY4F	-0.1012	20200720
PCY4H	-0.1012	20200720
PCY4M	-0.1012	20200720
PCY4W	-0.1012	20200720
PEY1D	-0.0617	20200720
PEY3M	-0.0617	20200720
PEY3T	-0.0617	20200720
PEY4F	-0.0617	20200720
PEY4H	-0.0617	20200720
PEY4M	-0.0617	20200720
PEY4W	-0.0617	20200720
PGF1D	-0.0757	20200720
PGF3M	-0.0757	20200720
PGF3T	-0.0757	20200720

PGF4F	-0.0757	20200720
PGF4H	-0.0757	20200720
PGF4M	-0.0757	20200720
PGF4W	-0.0757	20200720
PGX1D	-0.0637	20200720
PGX3M	-0.0637	20200720
PGX3T	-0.0637	20200720
PGX4F	-0.0637	20200720
PGX4H	-0.0637	20200720
PGX4M	-0.0637	20200720
PGX4W	-0.0637	20200720
PHB1D	-0.066	20200720
PHB3M	-0.066	20200720
PHB3T	-0.066	20200720
PHB4F	-0.066	20200720
PHB4H	-0.066	20200720
PHB4M	-0.066	20200720
PHB4W	-0.066	20200720
SPHD1D	-0.1499	20200720
SPHD3M	-0.1499	20200720
SPHD3T	-0.1499	20200720
SPHD4F	-0.1499	20200720
SPHD4H	-0.1499	20200720
SPHD4M	-0.1499	20200720
SPHD4W	-0.1499	20200720
SPLV1D	-0.1051	20200720
SPLV3M	-0.1051	20200720
SPLV3T	-0.1051	20200720
SPLV4F	-0.1051	20200720
SPLV4H	-0.1051	20200720
SPLV4M	-0.1051	20200720
SPLV4W	-0.1051	20200720

## **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](mailto: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](mailto:memberservices@theocc.com).