



**THE FOUNDATION
FOR SECURE
MARKETS**

#47336

DATE: July 22, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 07/23/2020

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

Symbol	Adjustment	ExDate
GAIN1D	-0.07	20200723
IGI1D	-0.071	20200723
IGI4F	-0.071	20200723
IGI4H	-0.071	20200723
IGI4M	-0.071	20200723
IGI4T	-0.071	20200723
IGI5H	-0.071	20200723
IGI5W	-0.071	20200723
J1D	-0.19	20200723
J1I	-0.19	20200723
J1J	-0.19	20200723
J1K	-0.19	20200723
J1L	-0.19	20200723
J4F	-0.19	20200723
J4H	-0.19	20200723
J4M	-0.19	20200723
J4T	-0.19	20200723
J5H	-0.19	20200723
J5W	-0.19	20200723
LKFN1D	-0.3	20200723
MGU1D	-0.075	20200723
MGU4F	-0.075	20200723
MGU4H	-0.075	20200723
MGU4M	-0.075	20200723
MGU4T	-0.075	20200723

MGU5H	-0.075	20200723
MGU5W	-0.075	20200723
PBA1D	-0.1566	20200723
PBR1D	-0.0867	20200723
PBR4F	-0.0867	20200723
PBR4H	-0.0867	20200723
PBR4M	-0.0867	20200723
PBR4T	-0.0867	20200723
PBR5H	-0.0867	20200723
PBR5W	-0.0867	20200723
PBRA1D	-0.0002	20200723
PG1D	-0.7907	20200723
PG1I	-0.7907	20200723
PG1J	-0.7907	20200723
PG1K	-0.7907	20200723
PG1L	-0.7907	20200723
PG4F	-0.7907	20200723
PG4H	-0.7907	20200723
PG4M	-0.7907	20200723
PG4T	-0.7907	20200723
PG5H	-0.7907	20200723
PG5W	-0.7907	20200723
PNR1D	-0.19	20200723
PNR1I	-0.19	20200723
PNR1J	-0.19	20200723
PNR1K	-0.19	20200723
PNR1L	-0.19	20200723
PNR4F	-0.19	20200723
PNR4H	-0.19	20200723
PNR4M	-0.19	20200723
PNR4T	-0.19	20200723
PNR5H	-0.19	20200723
PNR5W	-0.19	20200723
WSM1D	-0.48	20200723

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.