



**THE FOUNDATION
FOR SECURE
MARKETS**

#47339

DATE: July 23, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 07/24/2020

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

Symbol	Adjustment	ExDate
BK1D	-0.31	20200724
BK1I	-0.31	20200724
BK1J	-0.31	20200724
BK1K	-0.31	20200724
BK1L	-0.31	20200724
BK4F	-0.31	20200724
BK4M	-0.31	20200724
BK4T	-0.31	20200724
BK5F	-0.31	20200724
BK5H	-0.31	20200724
BK5W	-0.31	20200724
CE1D	-0.62	20200724
DHC1D	-0.01	20200724
MMC1D	-0.465	20200724
MMC1I	-0.465	20200724
MMC1J	-0.465	20200724
MMC1K	-0.465	20200724
MMC1L	-0.465	20200724
MMC4F	-0.465	20200724
MMC4M	-0.465	20200724
MMC4T	-0.465	20200724
MMC5F	-0.465	20200724
MMC5H	-0.465	20200724
MMC5W	-0.465	20200724
RY1D	-0.8049	20200724

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.