



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#47357**

**DATE: July 29, 2020**

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

**EX -DATE: 07/30/2020**

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

Symbol	Adjustment	ExDate
AGNC1D	-0.12	20200730
ALLY1D	-0.19	20200730
AOS1D	-0.24	20200730
AOS1H	-0.24	20200730
AOS1I	-0.24	20200730
AOS1J	-0.24	20200730
AOS1K	-0.24	20200730
AOS1L	-0.24	20200730
AOS1M	-0.24	20200730
AOS1T	-0.24	20200730
AOS1W	-0.24	20200730
AOS5F	-0.24	20200730
AOS5H	-0.24	20200730
COST1D	-0.7	20200730
COST1H	-0.7	20200730
COST1I	-0.7	20200730
COST1J	-0.7	20200730
COST1K	-0.7	20200730
COST1L	-0.7	20200730
COST1M	-0.7	20200730
COST1T	-0.7	20200730
COST1W	-0.7	20200730
COST5F	-0.7	20200730
COST5H	-0.7	20200730
DCP1D	-0.39	20200730
DD1D	-0.3	20200730

DD1H	-0.3	20200730
DD1I	-0.3	20200730
DD1J	-0.3	20200730
DD1K	-0.3	20200730
DD1L	-0.3	20200730
DD1M	-0.3	20200730
DD1T	-0.3	20200730
DD1W	-0.3	20200730
DD5F	-0.3	20200730
DD5H	-0.3	20200730
ENLC1D	-0.0938	20200730
EPD1D	-0.445	20200730
EPD1H	-0.445	20200730
EPD1M	-0.445	20200730
EPD1T	-0.445	20200730
EPD1W	-0.445	20200730
EPD5F	-0.445	20200730
EPD5H	-0.445	20200730
EV1D	-0.375	20200730
EV1H	-0.375	20200730
EV1M	-0.375	20200730
EV1T	-0.375	20200730
EV1W	-0.375	20200730
EV5F	-0.375	20200730
EV5H	-0.375	20200730
GEL1D	-0.15	20200730
INFO1D	-0.17	20200730
INFO1H	-0.17	20200730
INFO1M	-0.17	20200730
INFO1T	-0.17	20200730
INFO1W	-0.17	20200730
INFO5F	-0.17	20200730
INFO5H	-0.17	20200730
LNT1D	-0.38	20200730
LNT1H	-0.38	20200730
LNT1I	-0.38	20200730
LNT1J	-0.38	20200730
LNT1K	-0.38	20200730
LNT1L	-0.38	20200730
LNT1M	-0.38	20200730
LNT1T	-0.38	20200730
LNT1W	-0.38	20200730
LNT5F	-0.38	20200730
LNT5H	-0.38	20200730
MS1D	-0.35	20200730
MS1H	-0.35	20200730
MS1I	-0.35	20200730
MS1J	-0.35	20200730

MS1K	-0.35	20200730
MS1L	-0.35	20200730
MS1M	-0.35	20200730
MS1T	-0.35	20200730
MS1W	-0.35	20200730
MS5F	-0.35	20200730
MS5H	-0.35	20200730
NI1D	-0.21	20200730
NI1H	-0.21	20200730
NI1I	-0.21	20200730
NI1J	-0.21	20200730
NI1K	-0.21	20200730
NI1L	-0.21	20200730
NI1M	-0.21	20200730
NI1T	-0.21	20200730
NI1W	-0.21	20200730
NI5F	-0.21	20200730
NI5H	-0.21	20200730
NNN1D	-0.52	20200730
NWN1D	-0.4775	20200730
OHI1D	-0.67	20200730
PAA1D	-0.18	20200730
PAA1H	-0.18	20200730
PAA1M	-0.18	20200730
PAA1T	-0.18	20200730
PAA1W	-0.18	20200730
PAA5F	-0.18	20200730
PAA5H	-0.18	20200730
PAGP1D	-0.18	20200730
PBT1D	-0.0057	20200730
PETS1D	-0.28	20200730
PFE1D	-0.38	20200730
PFE1H	-0.38	20200730
PFE1I	-0.38	20200730
PFE1J	-0.38	20200730
PFE1K	-0.38	20200730
PFE1L	-0.38	20200730
PFE1M	-0.38	20200730
PFE1T	-0.38	20200730
PFE1W	-0.38	20200730
PFE5F	-0.38	20200730
PFE5H	-0.38	20200730
PSEC1D	-0.06	20200730
PSEC1H	-0.06	20200730
PSEC1M	-0.06	20200730
PSEC1T	-0.06	20200730
PSEC1W	-0.06	20200730
PSEC5F	-0.06	20200730

PSEC5H	-0.06	20200730
PSXP1D	-0.875	20200730
SBNY1D	-0.56	20200730
SBNY1H	-0.56	20200730
SBNY1M	-0.56	20200730
SBNY1T	-0.56	20200730
SBNY1W	-0.56	20200730
SBNY5F	-0.56	20200730
SBNY5H	-0.56	20200730
SLG1D	-0.295	20200730
SLG1H	-0.295	20200730
SLG1I	-0.295	20200730
SLG1J	-0.295	20200730
SLG1K	-0.295	20200730
SLG1L	-0.295	20200730
SLG1M	-0.295	20200730
SLG1T	-0.295	20200730
SLG1W	-0.295	20200730
SLG5F	-0.295	20200730
SLG5H	-0.295	20200730
TGP1D	-0.25	20200730
TRGP1D	-0.1	20200730
TXN1D	-0.9	20200730
TXN1H	-0.9	20200730
TXN1I	-0.9	20200730
TXN1J	-0.9	20200730
TXN1K	-0.9	20200730
TXN1L	-0.9	20200730
TXN1M	-0.9	20200730
TXN1T	-0.9	20200730
TXN1W	-0.9	20200730
TXN5F	-0.9	20200730
TXN5H	-0.9	20200730
UNM1D	-0.285	20200730
UNM1H	-0.285	20200730
UNM1I	-0.285	20200730
UNM1J	-0.285	20200730
UNM1K	-0.285	20200730
UNM1L	-0.285	20200730
UNM1M	-0.285	20200730
UNM1T	-0.285	20200730
UNM1W	-0.285	20200730
UNM5F	-0.285	20200730
UNM5H	-0.285	20200730
USAC1D	-0.525	20200730
WES1D	-0.311	20200730

## **DISCLAIMER**

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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.**

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