



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#47371**

**DATE: July 31, 2020**

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

**EX -DATE: 08/03/2020**

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

Symbol	Adjustment	ExDate
AGG1D	-0.2074	20200803
AGG1F	-0.2074	20200803
AGG1H	-0.2074	20200803
AGG1M	-0.2074	20200803
AGG1T	-0.2074	20200803
AGG1W	-0.2074	20200803
AGG2M	-0.2074	20200803
BKEP1D	-0.04	20200803
BND1D	-0.1587	20200803
BOND1D	-0.244	20200803
BWX1D	-0.023	20200803
BWX1F	-0.023	20200803
BWX1H	-0.023	20200803
BWX1M	-0.023	20200803
BWX1T	-0.023	20200803
BWX1W	-0.023	20200803
BWX2M	-0.023	20200803
CAG1D	-0.2125	20200803
CAG1F	-0.2125	20200803
CAG1H	-0.2125	20200803
CAG1I	-0.2125	20200803
CAG1J	-0.2125	20200803
CAG1K	-0.2125	20200803
CAG1M	-0.2125	20200803
CAG1T	-0.2125	20200803

CAG1W	-0.2125	20200803
CAG2M	-0.2125	20200803
CORP1D	-0.27	20200803
EMB1D	-0.3281	20200803
EMB1F	-0.3281	20200803
EMB1H	-0.3281	20200803
EMB1M	-0.3281	20200803
EMB1T	-0.3281	20200803
EMB1W	-0.3281	20200803
EMB2M	-0.3281	20200803
EMLC1D	-0.1532	20200803
EQM2D	-0.366	20200803
EWBC1D	-0.275	20200803
EWBC1F	-0.275	20200803
EWBC1H	-0.275	20200803
EWBC1M	-0.275	20200803
EWBC1T	-0.275	20200803
EWBC1W	-0.275	20200803
EWBC2M	-0.275	20200803
GOVT1D	-0.0271	20200803
GVI1D	-0.1771	20200803
GVI1F	-0.1771	20200803
GVI1H	-0.1771	20200803
GVI1M	-0.1771	20200803
GVI1T	-0.1771	20200803
GVI1W	-0.1771	20200803
GVI2M	-0.1771	20200803
HYD1D	-0.1919	20200803
HYG1D	-0.3405	20200803
HYG1F	-0.3405	20200803
HYG1H	-0.3405	20200803
HYG1M	-0.3405	20200803
HYG1T	-0.3405	20200803
HYG1W	-0.3405	20200803
HYG2M	-0.3405	20200803
HYS1D	-0.31	20200803
HYS1F	-0.31	20200803
HYS1H	-0.31	20200803
HYS1M	-0.31	20200803
HYS1T	-0.31	20200803
HYS1W	-0.31	20200803
HYS2M	-0.31	20200803
IBND1D	-0.0165	20200803
IBND1F	-0.0165	20200803
IBND1H	-0.0165	20200803
IBND1M	-0.0165	20200803
IBND1T	-0.0165	20200803
IBND1W	-0.0165	20200803

IBND2M	-0.0165	20200803
IEF1D	-0.0999	20200803
IEF1F	-0.0999	20200803
IEF1H	-0.0999	20200803
IEF1M	-0.0999	20200803
IEF1T	-0.0999	20200803
IEF1W	-0.0999	20200803
IEF2M	-0.0999	20200803
IEI1D	-0.115	20200803
IGIB1D	-0.1249	20200803
IGLB1D	-0.195	20200803
IGSB1D	-0.0875	20200803
IHY1D	-0.1038	20200803
IHY1F	-0.1038	20200803
IHY1H	-0.1038	20200803
IHY1M	-0.1038	20200803
IHY1T	-0.1038	20200803
IHY1W	-0.1038	20200803
IHY2M	-0.1038	20200803
ITUB1D	-0.0028	20200803
ITUB1F	-0.0028	20200803
ITUB1H	-0.0028	20200803
ITUB1M	-0.0028	20200803
ITUB1T	-0.0028	20200803
ITUB1W	-0.0028	20200803
ITUB2M	-0.0028	20200803
LQD1D	-0.2954	20200803
LQD1F	-0.2954	20200803
LQD1H	-0.2954	20200803
LQD1M	-0.2954	20200803
LQD1T	-0.2954	20200803
LQD1W	-0.2954	20200803
LQD2M	-0.2954	20200803
MBB1D	-0.1998	20200803
MET1D	-0.46	20200803
MET1F	-0.46	20200803
MET1H	-0.46	20200803
MET1I	-0.46	20200803
MET1J	-0.46	20200803
MET1K	-0.46	20200803
MET1M	-0.46	20200803
MET1T	-0.46	20200803
MET1W	-0.46	20200803
MET2M	-0.46	20200803
MUB1D	-0.1938	20200803
MUB1F	-0.1938	20200803
MUB1H	-0.1938	20200803
MUB1M	-0.1938	20200803

MUB1T	-0.1938	20200803
MUB1W	-0.1938	20200803
MUB2M	-0.1938	20200803
PFF1D	-0.1633	20200803
SCHO1D	-0.0555	20200803
SCHO1F	-0.0555	20200803
SCHO1H	-0.0555	20200803
SCHO1M	-0.0555	20200803
SCHO1T	-0.0555	20200803
SCHO1W	-0.0555	20200803
SCHO2M	-0.0555	20200803
SCHR1D	-0.0623	20200803
SCHZ1D	-0.1189	20200803
SHLX1D	-0.46	20200803
SHV1D	-0.0159	20200803
SHY1D	-0.0504	20200803
SPH1D	-0.3	20200803
SPIB1D	-0.0619	20200803
SPSB1D	-0.0464	20200803
SPT1D	-0.0142	20200803
SPTL1D	-0.0632	20200803
TFI1D	-0.0822	20200803
TLT1D	-0.1901	20200803
USIG1D	-0.1337	20200803
VCIT1D	-0.2083	20200803
VCLT1D	-0.2898	20200803
VCLT1F	-0.2898	20200803
VCLT1H	-0.2898	20200803
VCLT1M	-0.2898	20200803
VCLT1T	-0.2898	20200803
VCLT1W	-0.2898	20200803
VCLT2M	-0.2898	20200803
VCSH1D	-0.1578	20200803
VGIT1D	-0.0848	20200803
VGLT1D	-0.1447	20200803
VGSH1D	-0.0511	20200803
VLO1D	-0.98	20200803
VLO1F	-0.98	20200803
VLO1H	-0.98	20200803
VLO1I	-0.98	20200803
VLO1J	-0.98	20200803
VLO1K	-0.98	20200803
VLO1M	-0.98	20200803
VLO1T	-0.98	20200803
VLO1W	-0.98	20200803
VLO2M	-0.98	20200803

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