



**THE FOUNDATION
FOR SECURE
MARKETS**

#47492

DATE: August 25, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 08/26/2020

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

Symbol	Adjustment	ExDate
B1D	-0.16	20200826
CHL1D	-0.9871	20200826
CHL1T	-0.9871	20200826
CHL1W	-0.9871	20200826
CHL4F	-0.9871	20200826
CHL4H	-0.9871	20200826
CHL4W	-0.9871	20200826
CHL5M	-0.9871	20200826
MXIM1D	-0.48	20200826
NTES1D	-1.485	20200826
NTES1T	-1.485	20200826
NTES1W	-1.485	20200826
NTES4F	-1.485	20200826
NTES4H	-1.485	20200826
NTES4W	-1.485	20200826
NTES5M	-1.485	20200826
SMG1D	-5.62	20200826
SMG1T	-5.62	20200826
SMG1W	-5.62	20200826
SMG4F	-5.62	20200826
SMG4H	-5.62	20200826
SMG4W	-5.62	20200826
SMG5M	-5.62	20200826
WPM1D	-0.1	20200826
WPM1T	-0.1	20200826

WPM1W	-0.1	20200826
WPM4F	-0.1	20200826
WPM4H	-0.1	20200826
WPM4W	-0.1	20200826
WPM5M	-0.1	20200826
XYL1D	-0.26	20200826
XYL1I	-0.26	20200826
XYL1J	-0.26	20200826
XYL1K	-0.26	20200826
XYL1T	-0.26	20200826
XYL1W	-0.26	20200826
XYL4F	-0.26	20200826
XYL4H	-0.26	20200826
XYL4W	-0.26	20200826
XYL5M	-0.26	20200826

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.