



**THE FOUNDATION
FOR SECURE
MARKETS**

#47497

DATE: August 26, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 08/27/2020

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

Symbol	Adjustment	ExDate
ADI1D	-0.62	20200827
ADI1H	-0.62	20200827
ADI1I	-0.62	20200827
ADI1J	-0.62	20200827
ADI1K	-0.62	20200827
ADI1T	-0.62	20200827
ADI1W	-0.62	20200827
ADI4F	-0.62	20200827
ADI4H	-0.62	20200827
ADI5M	-0.62	20200827
ALL1D	-0.54	20200827
ALL1H	-0.54	20200827
ALL1I	-0.54	20200827
ALL1J	-0.54	20200827
ALL1K	-0.54	20200827
ALL1T	-0.54	20200827
ALL1W	-0.54	20200827
ALL4F	-0.54	20200827
ALL4H	-0.54	20200827
ALL5M	-0.54	20200827
AMJ1D	-0.3803	20200827
AMJ1H	-0.3803	20200827
AMJ1T	-0.3803	20200827
AMJ1W	-0.3803	20200827
AMJ4F	-0.3803	20200827

AMJ4H	-0.3803	20200827
AMJ5M	-0.3803	20200827
CBOE1D	-0.42	20200827
CBOE1H	-0.42	20200827
CBOE1I	-0.42	20200827
CBOE1J	-0.42	20200827
CBOE1K	-0.42	20200827
CBOE1T	-0.42	20200827
CBOE1W	-0.42	20200827
CBOE4F	-0.42	20200827
CBOE4H	-0.42	20200827
CBOE5M	-0.42	20200827
CBT1D	-0.35	20200827
CBT1H	-0.35	20200827
CBT1T	-0.35	20200827
CBT1W	-0.35	20200827
CBT4F	-0.35	20200827
CBT4H	-0.35	20200827
CBT5M	-0.35	20200827
FBHS1D	-0.24	20200827
FBHS1H	-0.24	20200827
FBHS1I	-0.24	20200827
FBHS1J	-0.24	20200827
FBHS1K	-0.24	20200827
FBHS1T	-0.24	20200827
FBHS1W	-0.24	20200827
FBHS4F	-0.24	20200827
FBHS4H	-0.24	20200827
FBHS5M	-0.24	20200827
FLO1D	-0.2	20200827
FTV1D	-0.07	20200827
FTV1H	-0.07	20200827
FTV1T	-0.07	20200827
FTV1W	-0.07	20200827
FTV4F	-0.07	20200827
FTV4H	-0.07	20200827
FTV5M	-0.07	20200827
GLW1D	-0.22	20200827
GLW1H	-0.22	20200827
GLW1I	-0.22	20200827
GLW1J	-0.22	20200827
GLW1K	-0.22	20200827
GLW1T	-0.22	20200827
GLW1W	-0.22	20200827
GLW4F	-0.22	20200827
GLW4H	-0.22	20200827
GLW5M	-0.22	20200827
HII1D	-1.03	20200827

HII1H	-1.03	20200827
HII1T	-1.03	20200827
HII1W	-1.03	20200827
HII4F	-1.03	20200827
HII4H	-1.03	20200827
HII5M	-1.03	20200827
HYLD1D	-0.2	20200827
KHC1D	-0.4	20200827
KHC1H	-0.4	20200827
KHC1I	-0.4	20200827
KHC1J	-0.4	20200827
KHC1K	-0.4	20200827
KHC1T	-0.4	20200827
KHC1W	-0.4	20200827
KHC4F	-0.4	20200827
KHC4H	-0.4	20200827
KHC5M	-0.4	20200827
NAT1D	-0.2	20200827
NBHC1D	-0.2	20200827
NEE1D	-1.4	20200827
NEE1H	-1.4	20200827
NEE1I	-1.4	20200827
NEE1J	-1.4	20200827
NEE1K	-1.4	20200827
NEE1T	-1.4	20200827
NEE1W	-1.4	20200827
NEE4F	-1.4	20200827
NEE4H	-1.4	20200827
NEE5M	-1.4	20200827
NUS1D	-0.375	20200827
NUS1H	-0.375	20200827
NUS1T	-0.375	20200827
NUS1W	-0.375	20200827
NUS4F	-0.375	20200827
NUS4H	-0.375	20200827
NUS5M	-0.375	20200827
PDM1D	-0.21	20200827
PH1D	-0.88	20200827
PH1H	-0.88	20200827
PH1I	-0.88	20200827
PH1J	-0.88	20200827
PH1K	-0.88	20200827
PH1T	-0.88	20200827
PH1W	-0.88	20200827
PH4F	-0.88	20200827
PH4H	-0.88	20200827
PH5M	-0.88	20200827
PIPR1D	-0.3	20200827

PRGO1D	-0.225	20200827
PRGO1H	-0.225	20200827
PRGO1T	-0.225	20200827
PRGO1W	-0.225	20200827
PRGO4F	-0.225	20200827
PRGO4H	-0.225	20200827
PRGO5M	-0.225	20200827
WHR1D	-1.2	20200827
WHR1H	-1.2	20200827
WHR1I	-1.2	20200827
WHR1J	-1.2	20200827
WHR1K	-1.2	20200827
WHR1T	-1.2	20200827
WHR1W	-1.2	20200827
WHR4F	-1.2	20200827
WHR4H	-1.2	20200827
WHR5M	-1.2	20200827

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.