



**THE FOUNDATION
FOR SECURE
MARKETS**

#47519

DATE: August 31, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 09/01/2020

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

Symbol	Adjustment	ExDate
AGG1D	-0.1952	20200901
AGG1F	-0.1952	20200901
AGG1H	-0.1952	20200901
AGG1T	-0.1952	20200901
AGG1W	-0.1952	20200901
AGG2T	-0.1952	20200901
AVY1D	-0.58	20200901
AVY1F	-0.58	20200901
AVY1H	-0.58	20200901
AVY1I	-0.58	20200901
AVY1J	-0.58	20200901
AVY1T	-0.58	20200901
AVY1W	-0.58	20200901
AVY2T	-0.58	20200901
BND1D	-0.1531	20200901
BOND1D	-0.23	20200901
BWX1D	-0.0234	20200901
BWX1F	-0.0234	20200901
BWX1H	-0.0234	20200901
BWX1T	-0.0234	20200901
BWX1W	-0.0234	20200901
BWX2T	-0.0234	20200901
CORP1D	-0.24	20200901
EBIX1D	-0.075	20200901
EBIX1F	-0.075	20200901

EBIX1H	-0.075	20200901
EBIX1T	-0.075	20200901
EBIX1W	-0.075	20200901
EBIX2T	-0.075	20200901
EMB1D	-0.3334	20200901
EMB1F	-0.3334	20200901
EMB1H	-0.3334	20200901
EMB1T	-0.3334	20200901
EMB1W	-0.3334	20200901
EMB2T	-0.3334	20200901
EMLC1D	-0.1245	20200901
FOX1D	-0.23	20200901
FOXA1D	-0.23	20200901
GHL1D	-0.05	20200901
GOVT1D	-0.0255	20200901
GVI1D	-0.1725	20200901
GVI1F	-0.1725	20200901
GVI1H	-0.1725	20200901
GVI1T	-0.1725	20200901
GVI1W	-0.1725	20200901
GVI2T	-0.1725	20200901
HAL1D	-0.045	20200901
HAL1F	-0.045	20200901
HAL1H	-0.045	20200901
HAL1I	-0.045	20200901
HAL1J	-0.045	20200901
HAL1T	-0.045	20200901
HAL1W	-0.045	20200901
HAL2T	-0.045	20200901
HYD1D	-0.2132	20200901
HYG1D	-0.3407	20200901
HYG1F	-0.3407	20200901
HYG1H	-0.3407	20200901
HYG1T	-0.3407	20200901
HYG1W	-0.3407	20200901
HYG2T	-0.3407	20200901
HYS1D	-0.36	20200901
HYS1F	-0.36	20200901
HYS1H	-0.36	20200901
HYS1T	-0.36	20200901
HYS1W	-0.36	20200901
HYS2T	-0.36	20200901
IBND1D	-0.0151	20200901
IBND1F	-0.0151	20200901
IBND1H	-0.0151	20200901
IBND1T	-0.0151	20200901
IBND1W	-0.0151	20200901
IBND2T	-0.0151	20200901

IEF1D	-0.088	20200901
IEF1F	-0.088	20200901
IEF1H	-0.088	20200901
IEF1T	-0.088	20200901
IEF1W	-0.088	20200901
IEF2T	-0.088	20200901
IEI1D	-0.1056	20200901
IGIB1D	-0.1259	20200901
IGLB1D	-0.1942	20200901
IGSB1D	-0.0897	20200901
IHY1D	-0.094	20200901
IHY1F	-0.094	20200901
IHY1H	-0.094	20200901
IHY1T	-0.094	20200901
IHY1W	-0.094	20200901
IHY2T	-0.094	20200901
ITUB1D	-0.0028	20200901
ITUB1F	-0.0028	20200901
ITUB1H	-0.0028	20200901
ITUB1T	-0.0028	20200901
ITUB1W	-0.0028	20200901
ITUB2T	-0.0028	20200901
LQD1D	-0.2952	20200901
LQD1F	-0.2952	20200901
LQD1H	-0.2952	20200901
LQD1T	-0.2952	20200901
LQD1W	-0.2952	20200901
LQD2T	-0.2952	20200901
MBB1D	-0.1921	20200901
MUB1D	-0.1944	20200901
MUB1F	-0.1944	20200901
MUB1H	-0.1944	20200901
MUB1T	-0.1944	20200901
MUB1W	-0.1944	20200901
MUB2T	-0.1944	20200901
NVDA1D	-0.16	20200901
NVDA1F	-0.16	20200901
NVDA1H	-0.16	20200901
NVDA1I	-0.16	20200901
NVDA1J	-0.16	20200901
NVDA1T	-0.16	20200901
NVDA1W	-0.16	20200901
NVDA2T	-0.16	20200901
ODFL1D	-0.15	20200901
ODFL2D	-0.15	20200901
PFF1D	-0.1602	20200901
RE1D	-1.55	20200901
RE1F	-1.55	20200901

RE1H	-1.55	20200901
RE1T	-1.55	20200901
RE1W	-1.55	20200901
RE2T	-1.55	20200901
SCHO1D	-0.0446	20200901
SCHO1F	-0.0446	20200901
SCHO1H	-0.0446	20200901
SCHO1T	-0.0446	20200901
SCHO1W	-0.0446	20200901
SCHO2T	-0.0446	20200901
SCHR1D	-0.0656	20200901
SCHZ1D	-0.1027	20200901
SHV1D	-0.0141	20200901
SHY1D	-0.0491	20200901
SLB1D	-0.125	20200901
SLB1F	-0.125	20200901
SLB1H	-0.125	20200901
SLB1I	-0.125	20200901
SLB1J	-0.125	20200901
SLB1T	-0.125	20200901
SLB1W	-0.125	20200901
SLB2T	-0.125	20200901
SPIB1D	-0.0629	20200901
SPSB1D	-0.0466	20200901
SPT11D	-0.0099	20200901
SPTL1D	-0.0611	20200901
TFI1D	-0.0813	20200901
TLT1D	-0.1829	20200901
USIG1D	-0.1319	20200901
VCIT1D	-0.1967	20200901
VCLT1D	-0.2788	20200901
VCLT1F	-0.2788	20200901
VCLT1H	-0.2788	20200901
VCLT1T	-0.2788	20200901
VCLT1W	-0.2788	20200901
VCLT2T	-0.2788	20200901
VCSH1D	-0.1443	20200901
VGIT1D	-0.0816	20200901
VGLT1D	-0.1439	20200901
VGSH1D	-0.0458	20200901

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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.

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.