



**THE FOUNDATION
FOR SECURE
MARKETS**

#47597

DATE: September 17, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 09/18/2020

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

Symbol	Adjustment	ExDate
AINV1D	-0.36	20200918
DIA1D	-0.6668	20200918
DIA3F	-0.6668	20200918
DTE1D	-1.0125	20200918
DTE3F	-1.0125	20200918
IFN1D	-0.46	20200918
IFN3F	-0.46	20200918
LAMR1D	-0.5	20200918
LAMR3F	-0.5	20200918
MDY1D	-1.0331	20200918
OMC1D	-0.65	20200918
OMC3F	-0.65	20200918
PHM1D	-0.12	20200918
PHM3F	-0.12	20200918
SDY1D	-0.6858	20200918
SDY3F	-0.6858	20200918
SPY1D	-1.3392	20200918
SPY3F	-1.3392	20200918
TIF1D	-0.58	20200918
TIF3F	-0.58	20200918
WRE1D	-0.3	20200918

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.