



**THE FOUNDATION
FOR SECURE
MARKETS**

#46082

DATE: November 29, 2019

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 12/02/2019

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

Symbol	Adjustment	ExDate
AGG1D	-0.2457	20191202
AGG1F	-0.2457	20191202
AGG1H	-0.2457	20191202
AGG1M	-0.2457	20191202
AGG1T	-0.2457	20191202
AGG1W	-0.2457	20191202
AGG2M	-0.2457	20191202
APLE1D	-0.1	20191202
BIL1D	-0.1172	20191202
BND1D	-0.18	20191202
BOND1D	-0.29	20191202
BWX1D	-0.0266	20191202
BWX1F	-0.0266	20191202
BWX1H	-0.0266	20191202
BWX1M	-0.0266	20191202
BWX1T	-0.0266	20191202
BWX1W	-0.0266	20191202
BWX2M	-0.0266	20191202
CORP1D	-0.29	20191202
CRI1D	-0.5	20191202
CRI1F	-0.5	20191202
CRI1H	-0.5	20191202
CRI1M	-0.5	20191202
CRI1T	-0.5	20191202
CRI1W	-0.5	20191202

CRI2M	-0.5	20191202
EMB1D	-0.4076	20191202
EMB1F	-0.4076	20191202
EMB1H	-0.4076	20191202
EMB1M	-0.4076	20191202
EMB1T	-0.4076	20191202
EMB1W	-0.4076	20191202
EMB2M	-0.4076	20191202
EMLC1D	-0.1643	20191202
FXC1D	-0.0511	20191202
GAIN1D	-0.09	20191202
GOVT1D	-0.0402	20191202
GRFS1D	-0.2204	20191202
GRFS1F	-0.2204	20191202
GRFS1H	-0.2204	20191202
GRFS1M	-0.2204	20191202
GRFS1T	-0.2204	20191202
GRFS1W	-0.2204	20191202
GRFS2M	-0.2204	20191202
GVI1D	-0.2106	20191202
GVI1F	-0.2106	20191202
GVI1H	-0.2106	20191202
GVI1M	-0.2106	20191202
GVI1T	-0.2106	20191202
GVI1W	-0.2106	20191202
GVI2M	-0.2106	20191202
HYD1D	-0.2011	20191202
HYG1D	-0.3408	20191202
HYG1F	-0.3408	20191202
HYG1H	-0.3408	20191202
HYG1M	-0.3408	20191202
HYG1T	-0.3408	20191202
HYG1W	-0.3408	20191202
HYG2M	-0.3408	20191202
HYS1D	-0.44	20191202
HYS1F	-0.44	20191202
HYS1H	-0.44	20191202
HYS1M	-0.44	20191202
HYS1T	-0.44	20191202
HYS1W	-0.44	20191202
HYS2M	-0.44	20191202
IBND1D	-0.0166	20191202
IBND1F	-0.0166	20191202
IBND1H	-0.0166	20191202
IBND1M	-0.0166	20191202
IBND1T	-0.0166	20191202
IBND1W	-0.0166	20191202
IBND2M	-0.0166	20191202

IEF1D	-0.1602	20191202
IEF1F	-0.1602	20191202
IEF1H	-0.1602	20191202
IEF1M	-0.1602	20191202
IEF1T	-0.1602	20191202
IEF1W	-0.1602	20191202
IEF2M	-0.1602	20191202
IEI1D	-0.1822	20191202
IGIB1D	-0.1598	20191202
IGLB1D	-0.2047	20191202
IGSB1D	-0.1352	20191202
IHY1D	-0.0975	20191202
IHY1F	-0.0975	20191202
IHY1H	-0.0975	20191202
IHY1M	-0.0975	20191202
IHY1T	-0.0975	20191202
IHY1W	-0.0975	20191202
IHY2M	-0.0975	20191202
IMO1D	-0.1656	20191202
ITUB1D	-0.0037	20191202
ITUB1F	-0.0037	20191202
ITUB1H	-0.0037	20191202
ITUB1M	-0.0037	20191202
ITUB1T	-0.0037	20191202
ITUB1W	-0.0037	20191202
ITUB2M	-0.0037	20191202
KEY1D	-0.185	20191202
KEY1F	-0.185	20191202
KEY1H	-0.185	20191202
KEY1I	-0.185	20191202
KEY1J	-0.185	20191202
KEY1K	-0.185	20191202
KEY1M	-0.185	20191202
KEY1T	-0.185	20191202
KEY1W	-0.185	20191202
KEY2M	-0.185	20191202
KNX1D	-0.06	20191202
KRO1D	-0.18	20191202
LIN1D	-0.875	20191202
LIN1I	-0.875	20191202
LIN1J	-0.875	20191202
LIN1K	-0.875	20191202
LQD1D	-0.346	20191202
LQD1F	-0.346	20191202
LQD1H	-0.346	20191202
LQD1M	-0.346	20191202
LQD1T	-0.346	20191202
LQD1W	-0.346	20191202

LQD2M	-0.346	20191202
MBB1D	-0.2509	20191202
MUB1D	-0.2219	20191202
MUB1F	-0.2219	20191202
MUB1H	-0.2219	20191202
MUB1M	-0.2219	20191202
MUB1T	-0.2219	20191202
MUB1W	-0.2219	20191202
MUB2M	-0.2219	20191202
PFF1D	-0.1642	20191202
PFG1D	-0.55	20191202
PFG1F	-0.55	20191202
PFG1H	-0.55	20191202
PFG1I	-0.55	20191202
PFG1J	-0.55	20191202
PFG1K	-0.55	20191202
PFG1M	-0.55	20191202
PFG1T	-0.55	20191202
PFG1W	-0.55	20191202
PFG2M	-0.55	20191202
SCHO1D	-0.0893	20191202
SCHO1F	-0.0893	20191202
SCHO1H	-0.0893	20191202
SCHO1M	-0.0893	20191202
SCHO1T	-0.0893	20191202
SCHO1W	-0.0893	20191202
SCHO2M	-0.0893	20191202
SCHR1D	-0.1017	20191202
SCHZ1D	-0.1251	20191202
SHV1D	-0.1692	20191202
SHY1D	-0.1341	20191202
SPIB1D	-0.0837	20191202
SPSB1D	-0.0679	20191202
SPT11D	-0.0441	20191202
SPTL1D	-0.0731	20191202
SU1D	-0.3162	20191202
SWKS1D	-0.44	20191202
SWKS1F	-0.44	20191202
SWKS1H	-0.44	20191202
SWKS1I	-0.44	20191202
SWKS1J	-0.44	20191202
SWKS1K	-0.44	20191202
SWKS1M	-0.44	20191202
SWKS1T	-0.44	20191202
SWKS1W	-0.44	20191202
SWKS2M	-0.44	20191202
TFI1D	-0.0909	20191202
TFSL1D	-0.27	20191202

TIP1D	-0.1043	20191202
TLT1D	-0.2405	20191202
TRTN1D	-0.52	20191202
TUZ1D	-0.09	20191202
USIG1D	-0.1606	20191202
VCIT1D	-0.2423	20191202
VCLT1D	-0.3036	20191202
VCLT1F	-0.3036	20191202
VCLT1H	-0.3036	20191202
VCLT1M	-0.3036	20191202
VCLT1T	-0.3036	20191202
VCLT1W	-0.3036	20191202
VCLT2M	-0.3036	20191202
VCSH1D	-0.1832	20191202
VGIT1D	-0.1164	20191202
VGLT1D	-0.1577	20191202
VGSH1D	-0.1022	20191202

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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.