



**THE FOUNDATION
FOR SECURE
MARKETS**

#46688

DATE: March 24, 2020

SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS

EX -DATE: 03/25/2020

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

Symbol	Adjustment	ExDate
CY1D	-0.11	20200325
CY1W	-0.11	20200325
CY4F	-0.11	20200325
CY4H	-0.11	20200325
CY4W	-0.11	20200325
CY5M	-0.11	20200325
CY5T	-0.11	20200325
DVY1D	-0.9467	20200325
IAT1D	-0.2701	20200325
IBB1D	-0.0554	20200325
IBB1W	-0.0554	20200325
IBB4F	-0.0554	20200325
IBB4H	-0.0554	20200325
IBB4W	-0.0554	20200325
IBB5M	-0.0554	20200325
IBB5T	-0.0554	20200325
ICF1D	-0.63	20200325
IEZ1D	-0.1158	20200325
IFF1D	-0.75	20200325
IFF1I	-0.75	20200325
IFF1J	-0.75	20200325
IFF1K	-0.75	20200325
IFF1W	-0.75	20200325
IFF4F	-0.75	20200325
IFF4H	-0.75	20200325

IFF4W	-0.75	20200325
IFF5M	-0.75	20200325
IFF5T	-0.75	20200325
IGE1D	-0.1956	20200325
IGV1D	-1.1703	20200325
IJH1D	-0.8009	20200325
IJJ1D	-0.9947	20200325
IJK1D	-0.5072	20200325
IJR1D	-0.2519	20200325
IJS1D	-0.5326	20200325
IJT1D	-0.3656	20200325
ITB1D	-0.0772	20200325
ITB1W	-0.0772	20200325
ITB4F	-0.0772	20200325
ITB4H	-0.0772	20200325
ITB4W	-0.0772	20200325
ITB5M	-0.0772	20200325
ITB5T	-0.0772	20200325
IUSG1D	-0.1875	20200325
IUSV1D	-0.4018	20200325
IVE1D	-0.8217	20200325
IVV1D	-1.5314	20200325
IVW1D	-0.5028	20200325
IWB1D	-0.7438	20200325
IWC1D	-0.2719	20200325
IWD1D	-0.7935	20200325
IWF1D	-0.4254	20200325
IWM1D	-0.4199	20200325
IWM1W	-0.4199	20200325
IWM4F	-0.4199	20200325
IWM4H	-0.4199	20200325
IWM4W	-0.4199	20200325
IWM5M	-0.4199	20200325
IWM5T	-0.4199	20200325
IWN1D	-0.4505	20200325
IWO1D	-0.3193	20200325
IWO1W	-0.3193	20200325
IWO4F	-0.3193	20200325
IWO4H	-0.3193	20200325
IWO4W	-0.3193	20200325
IWO5M	-0.3193	20200325
IWO5T	-0.3193	20200325
IWP1D	-0.211	20200325
IWR1D	-0.266	20200325
IWS1D	-0.5893	20200325
IWV1D	-0.7221	20200325
IYE1D	-0.2608	20200325
IYF1D	-0.6973	20200325

IYM1D	-0.3409	20200325
IYR1D	-0.5965	20200325
IYR1W	-0.5965	20200325
IYR4F	-0.5965	20200325
IYR4H	-0.5965	20200325
IYR4W	-0.5965	20200325
IYR5M	-0.5965	20200325
IYR5T	-0.5965	20200325
IYT1D	-0.8387	20200325
IYY1D	-0.5765	20200325
IYZ1D	-0.2261	20200325
MTN1D	-1.76	20200325
OEF1D	-0.5967	20200325
RPA1D	-0.1656	20200325
SOXX1D	-0.6957	20200325
SOXX1W	-0.6957	20200325
SOXX4F	-0.6957	20200325
SOXX4H	-0.6957	20200325
SOXX4W	-0.6957	20200325
SOXX5M	-0.6957	20200325
SOXX5T	-0.6957	20200325
WPM1D	-0.1	20200325
WPM1W	-0.1	20200325
WPM4F	-0.1	20200325
WPM4H	-0.1	20200325
WPM4W	-0.1	20200325
WPM5M	-0.1	20200325
WPM5T	-0.1	20200325

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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.