



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#46695**

**DATE: March 25, 2020**

**SUBJECT: OCX.NoDivRisk CONTRACT ADJUSTMENTS FOR CASH DIVIDENDS**

**EX -DATE: 03/26/2020**

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

Symbol	Adjustment	ExDate
BT1D	-0.6771	20200326
CM1D	-1.0275	20200326
CP1D	-0.5842	20200326
CVA1D	-0.25	20200326
DHR1D	-0.18	20200326
DHR1H	-0.18	20200326
DHR1I	-0.18	20200326
DHR1J	-0.18	20200326
DHR1K	-0.18	20200326
DHR1W	-0.18	20200326
DHR4F	-0.18	20200326
DHR4H	-0.18	20200326
DHR5M	-0.18	20200326
DHR5T	-0.18	20200326
ELS1D	-0.3425	20200326
ELS1H	-0.3425	20200326
ELS1W	-0.3425	20200326
ELS4F	-0.3425	20200326
ELS4H	-0.3425	20200326
ELS5M	-0.3425	20200326
ELS5T	-0.3425	20200326
FLS1D	-0.2	20200326
FLS1H	-0.2	20200326
FLS1I	-0.2	20200326
FLS1J	-0.2	20200326

FLS1K	-0.2	20200326
FLS1W	-0.2	20200326
FLS4F	-0.2	20200326
FLS4H	-0.2	20200326
FLS5M	-0.2	20200326
FLS5T	-0.2	20200326
HYLD1D	-0.2	20200326
ICFI1D	-0.14	20200326
INT1D	-0.1	20200326
MDT1D	-0.54	20200326
MDT1H	-0.54	20200326
MDT1I	-0.54	20200326
MDT1J	-0.54	20200326
MDT1K	-0.54	20200326
MDT1W	-0.54	20200326
MDT4F	-0.54	20200326
MDT4H	-0.54	20200326
MDT5M	-0.54	20200326
MDT5T	-0.54	20200326
PRA1D	-0.31	20200326
RBC1D	-0.3	20200326
RBS1D	-0.2073	20200326
RL1D	-0.6875	20200326
RL1H	-0.6875	20200326
RL1I	-0.6875	20200326
RL1J	-0.6875	20200326
RL1K	-0.6875	20200326
RL1W	-0.6875	20200326
RL4F	-0.6875	20200326
RL4H	-0.6875	20200326
RL5M	-0.6875	20200326
RL5T	-0.6875	20200326
TERP1D	-0.2014	20200326
TOT1D	-0.76	20200326
VIG1D	-0.474	20200326
VMI1D	-0.45	20200326
VTI1D	-0.6136	20200326
VTI1H	-0.6136	20200326
VTI1W	-0.6136	20200326
VTI4F	-0.6136	20200326
VTI4H	-0.6136	20200326
VTI5M	-0.6136	20200326
VTI5T	-0.6136	20200326
VTV1D	-0.7605	20200326
VUG1D	-0.3983	20200326
VV1D	-0.639	20200326
XRAY1D	-0.1	20200326
XRAY1H	-0.1	20200326

XRAY1I	-0.1	20200326
XRAY1J	-0.1	20200326
XRAY1K	-0.1	20200326
XRAY1W	-0.1	20200326
XRAY4F	-0.1	20200326
XRAY4H	-0.1	20200326
XRAY5M	-0.1	20200326
XRAY5T	-0.1	20200326
ZBH1D	-0.24	20200326
ZBH1H	-0.24	20200326
ZBH1I	-0.24	20200326
ZBH1J	-0.24	20200326
ZBH1K	-0.24	20200326
ZBH1W	-0.24	20200326
ZBH4F	-0.24	20200326
ZBH4H	-0.24	20200326
ZBH5M	-0.24	20200326
ZBH5T	-0.24	20200326

## **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](mailto: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](mailto:memberservices@theocc.com).