



**THE FOUNDATION
FOR SECURE
MARKETS®**

#52547

Date: June 07, 2023

Subject: iShares MSCI China ETF - Cash Distribution
Option Symbol: MCHI
Date: 06/07/2023

iShares MSCI China ETF (MCHI) has announced a Special Cash Dividend of \$0.337912 per MCHI ETF Share. The record date is June 8, 2023; the payable date is June 13, 2023. The ex-distribution date for this distribution will be June 7, 2023.

NOTE: MCHI options will be adjusted to reflect the \$0.337912 special cash dividend on June 7, 2023, by including a cash component with the MCHI deliverable in the amount of the distribution (x 100), as described below. Effective June 8, 2023, the MCHI deliverable will no longer include the cash component, and MCHI strikes will be reduced by 0.337912 and rounded to the nearest penny.

Contract Adjustment

Effective Date: June 7, 2023

New Multiplier: 100 (e.g., for premium extensions a premium of 1.50 equals \$150.00; a strike of 45.00 yields \$4,500.00).

Contract Multiplier: 1

Strike Prices: **06/07/2023** - Strike prices will remain unchanged (MCHI deliverable will include cash component for distribution amount as described below for one day only)

06/08/2023 - Strike prices will be reduced by 0.337912 and rounded to the nearest penny. (For example, a strike of 20.00 will be reduced to 19.66; a strike of 104.82 will be reduced to 104.48)

Option Symbol: MCHI remains MCHI

Deliverable Per Contract: **06/07/2023**
1) 100 iShares MSCI China ETF (MCHI) Shares
2) \$33.79 Cash

06/08/2023

100 iShares MSCI China ETF (MCHI) Shares

CUSIP: 46429B671

* NOTE: On June 8, 2023, operationally this adjustment calling for the delivery of the \$33.79 per share distribution is being addressed by reducing all strike prices by 0.337912, rounded to the nearest penny. The MCHI symbol will not change, allowing for convenient listing of new strikes under the same option symbol.

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 OCC pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The determination to adjust futures and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, 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, please email the Investor Education team at options@theocc.com. Clearing Member Firms of OCC may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.