



**THE FOUNDATION
FOR SECURE
MARKETS**

#47927

DATE: NOVEMBER 30, 2020

**SUBJECT: ISHARES 10-20 YEAR TREASURY BOND ETF – CASH
DISTRIBUTION (CAPITAL GAINS)
OPTION SYMBOL: TLH
DATE: 12/1/20**

iShares 10-20 Year Treasury Bond ETF (TLH) has announced a long term capital gains distribution of \$1.224617 and a short term capital gains distribution of \$0.788996 per TLH Share. The record date is December 2, 2020; the payable date is on December 7, 2020. The ex-distribution date for this distribution will be December 1, 2020.

CONTRACT ADJUSTMENT

EFFECTIVE DATE: December 1, 2020

NEW MULTIPLIER: 100 (e.g., for premium extensions a premium of 1.50 equals \$150; a strike of 165.00 yields \$16,500.00).

CONTRACT MULTIPLIER: 1

STRIKE PRICES: Strike prices will be reduced by 2.013613 and rounded to the nearest penny. (For example, a strike of 100 will be reduced to 97.99; a strike of 150 will be reduced to 147.99)

OPTION SYMBOL: TLH remains TLH

DELIVERABLE PER CONTRACT: 100 iShares 10-20 Year Treasury Bond ETF (TLH) Shares

CUSIP: 46434V803

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).

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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.