



DATE: NOVEMBER 19, 2020

**SUBJECT: MULTIPLE FLEX POSITION CONSOLIDATIONS
EFFECTIVE DATE: 11/20/20**

The Options Clearing Corporation (OCC) will consolidate certain flex series as indicated below. OCC will consolidate these series to be effective at the opening of business on November 20, 2020.

Effective: November 20, 2020

| NAME | OLD SYMBOL | NEW SYMBOL | SERIES |
|------------------------------------|-------------------|-------------------|---------------------|
| Two Harbors Investment Corporation | 1TWO | TWO | P 1/15/2021 7.00 |
| Two Harbors Investment Corporation | 1TWO | TWO | P 1/15/2021 9.00 |
| | | | |
| Investors Bancorp, Inc. | 1ISBC | ISBC | C 1/15/2021 12.50 |
| | | | |
| Granite Point Mortgage Trust Inc. | 1GPMT | GPMT | P 1/15/2021 15.00 |
| | | | |
| Kite Realty Group Trust | 1KRG | KRG | P 1/15/2021 15.00 |
| | | | |
| Brixmor Property Group Inc. | 1BRX | BRX | P 1/15/2021 17.50 |
| | | | |
| Encore Capital Group, Inc. | 1ECPG | ECPG | P 1/15/2021 20.00 |
| | | | |
| Chemed Corporation | 1CHE | CHE | P 1/15/2021 380.00 |
| | | | |
| MSCI EAFE Index | 4MXEA | MXEA | C 2/19/2021 1750.00 |

| | | | |
|-----------------------|------|------|---------------------|
| S&P 500 INDEX | 2SPX | SPX | P 5/21/2021 2300.00 |
| S&P 500 INDEX | 2SPX | SPX | P 5/21/2021 2400.00 |
| S&P 500 INDEX | 2SPX | SPX | P 5/21/2021 2550.00 |
| S&P 500 INDEX | 2SPX | SPX | P 5/21/2021 2700.00 |
| | | | |
| S&P 500 INDEX PM/EURO | 4SPX | SPXW | P 4/16/2021 2550.00 |
| S&P 500 INDEX PM/EURO | 4SPX | SPXW | C 4/16/2021 2730.00 |
| S&P 500 INDEX PM/EURO | 4SPX | SPXW | C 4/16/2021 2800.00 |
| S&P 500 INDEX PM/EURO | 4SPX | SPXW | C 4/16/2021 2820.00 |
| S&P 500 INDEX PM/EURO | 4SPX | SPXW | C 4/16/2021 2850.00 |
| S&P 500 INDEX PM/EURO | 4SPX | SPXW | C 4/16/2021 2890.00 |

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, 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.