



**THE FOUNDATION
FOR SECURE
MARKETS**

#48001

DATE: DECEMBER 14, 2020

**SUBJECT: MORGAN STANLEY CHINA A SHARE FUND INC. – CASH
DISTRIBUTION (CAPITAL GAINS)
OPTION SYMBOL: CAF
DATE: 12/17/20**

Morgan Stanley China A Share Fund Inc. (CAF) has announced a long term capital gains distribution of \$0.4252780 and short term capital gains distribution of \$1.6475730 per CAF Share. The record date is December 18, 2020; the payable date is on December 29, 2020. The ex-distribution date for this distribution will be December 17, 2020.

CONTRACT ADJUSTMENT

EFFECTIVE DATE: December 17, 2020

NEW MULTIPLIER: 100 (e.g., for premium extensions a premium of 1.50 equals \$150; a strike of 25.00 yields \$2,500.00).

CONTRACT MULTIPLIER: 1

STRIKE PRICES: Strike prices will be reduced by 2.072851 and rounded to the nearest penny. (For example, a strike of 20 will be reduced to 17.93; a strike of 30 will be reduced to 27.93)

OPTION SYMBOL: CAF remains CAF

DELIVERABLE PER CONTRACT: 100 Morgan Stanley China A Share Fund Inc. (CAF) Common Shares

CUSIP: 617468103

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.