



**THE FOUNDATION
FOR SECURE
MARKETS**

#48796

Date: June 04, 2021

Subject: iPath Shiller CAPE ETN - 10 For 1 Stock Split
Option Symbol: CAPE
Ex-Date: 6/4/21
* * * EFFECTIVE IMMEDIATELY * * *

iPath Shiller CAPE ETN (CAPE) has announced a 10 for 1 stock split. The Ex-distribution Date is June 4, 2021. The Payable Date is June 3, 2021. The Record Date is June 2, 2021.

NOTE: iPath Shiller CAPE ETN (CAPE) options will be adjusted to reflect the 10-for-1 stock split on June 4, 2021, by changing the contract deliverable to 1,000 post-split CAPE shares.

Effective Monday, June 7, 2021, the deliverable will change to 100 post-split CAPE shares, a contract multiplier of 10.00 will be applied, and a strike divisor of 10.00 will be applied.

Pursuant to Article VI, Section 11A, of OCC's By-Laws, all iPath Shiller CAPE ETN options will be adjusted as follows:

Contract Adjustment

Effective Date: June 4, 2021

Option Symbol: CAPE remains CAPE

New Multiplier: 100 (e.g., for premium or strike dollar extensions 1.00 will equal \$100)

Contract Multiplier: 10.00 will be applied on 6/7/21

Strike Divisor: 10.00 will be applied on 6/7/21

**New Deliverable
Per Contract:** 6/4/21 – 1,000 iPath Shiller CAPE ETN (CAPE)
6/7/21 – 100 iPath Shiller CAPE ETN (CAPE)

CUSIP: 06742A669

On June 4, 2021, the strikes will not change. The following strike table is applicable to CAPE options beginning Monday, June 7, 2021.

Old
Strike

New
Strike

190.00	19.00
195.00	19.50
200.00	20.00
205.00	20.50
210.00	21.00
215.00	21.50
220.00	22.00

These strikes reflect strikes that are active as of the publication date of this information memo and will be adjusted on the ex-date. Any strikes added after the publication of this memo and prior to the ex-date will be adjusted using the strike divisor stated above.

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.