



**THE FOUNDATION
FOR SECURE
MARKETS**

#49700

Date: December 07, 2021

Subject: Invesco BulletShares 2021 Corporate Bond ETF - Anticipated
Liquidation/Anticipated Cash Settlement
Option Symbol: BSCL
Date: ???

On December 1, 2021, Invesco Exchange-Traded Self-Indexed Fund Trust announced that it will terminate and subsequently liquidate the Invesco BulletShares 2021 Corporate Bond ETF (BSCL). The fund will be terminated on December 17, 2021.

The last day of trading of BSCL on The Nasdaq Stock Market will be December 15, 2021. Shareholders may sell their BSCL holdings on Nasdaq until market close on December 15, 2021. Shareholders who do not sell their BSCL shares before market close on December 15, 2021 will receive cash equal to the amount of the net asset value of their shares, which will include any capital gains and dividends, on or about December 17, 2021.

Contract Adjustment

The option symbol BSCL will not change.

Date: Anticipated to occur on or around December 17, 2021

**New Deliverable
Per Contract:** 100 x the per share liquidation amount of Invesco BulletShares 2021
Corporate Bond ETF (BSCL), less fees, if any

Note: The determination to include any distributions, if any, in the contract adjustment will be made by OCC on a case by case basis.

Settlement: BSCL exercise and assignment activity will be subject to delayed settlement effective December 16, 2021 until the per share liquidation amount is determined.

Once the final amount is determined settlement in BSCL options will take place through OCC's cash settlement system. Settlement will be accomplished by payment of the difference between the extended strike amount and the cash deliverable.

Acceleration of Expirations

Pursuant to OCC Rule 807, equity stock option contracts whose deliverables are adjusted to call for cash-only delivery will be subject to an acceleration of the expiration dates for outstanding option series (See

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@theoocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theoocc.com.