



**THE FOUNDATION
FOR SECURE
MARKETS**

#49741

Date: December 10, 2021

Subject: iShares MSCI Intl Momentum Factor ETF - Cash Distribution (Capital Gains)
Option Symbol: IMTM
Date: 12/13/2021

iShares MSCI Intl Momentum Factor ETF (IMTM) has announced a long-term capital gains distribution of \$1.105722 per IMTM Share. The record date is December 14, 2021; the payable date is December 17, 2021. The ex-distribution date for this distribution will be December 13, 2021.

NOTE: IMTM options will be adjusted to reflect the \$1.105722 capital gains distribution on December 13, 2021 by including a cash component with the IMTM deliverable in the amount of the distribution (x 100), as described below. Effective December 14, 2021, the IMTM deliverable will no longer include the cash component, and IMTM strikes will be reduced by 1.105722 and rounded to the nearest penny.

Contract Adjustment

Effective Date: December 13, 2021

New Multiplier: 100 (e.g., for premium extensions a premium of 1.50 equals \$150.00; a strike of 40.00 yields \$4,000.00).

Contract Multiplier: 1

Strike Prices: **12/13/2021** - Strike prices will remain unchanged (IMTM deliverable will include cash component for distribution amount as described below for one day only)
12/14/2021 - Strike prices will be reduced by 1.105722 and rounded to the nearest penny. (For example, a strike of 28.00 will be reduced to 26.89; a strike of 50.00 will be reduced to 48.89)

Option Symbol: IMTM remains IMTM

Deliverable Per Contract: **12/13/2021**
1) 100 iShares MSCI Intl Momentum Factor ETF (IMTM) Shares
2) \$110.57 Cash

12/14/2021

100 iShares MSCI Intl Momentum Factor ETF (IMTM) Shares

CUSIP:

46434V449

* NOTE: On December 14, 2021, operationally this adjustment calling for the delivery of the \$110.57 per share distribution is being addressed by reducing all strike prices by 1.105722, rounded to the nearest penny. The IMTM symbol will not change, allowing for convenient listing of new strikes under the same option symbol.

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.

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