



**THE FOUNDATION
FOR SECURE
MARKETS**

#49766

Date: December 15, 2021

Subject: iShares Core International Aggregate Bond Fund - Cash Distribution
(Capital Gains)
Option Symbol: IAGG
Date: 12/16/2021

iShares Core International Aggregate Bond Fund (IAGG) has announced a long-term capital gains distribution of \$0.003477 and a short-term capital gains distribution of \$0.599801 per IAGG ETF. The record date is December 17, 2021; the payable date is December 22, 2021. The ex-distribution date for this distribution will be December 16, 2021.

NOTE: IAGG options will be adjusted to reflect the \$0.603278 capital gains distribution on December 16, 2021 by including a cash component with the IAGG deliverable in the amount of the distribution (x 100), as described below. Effective December 17, 2021, the IAGG deliverable will no longer include the cash component, and IAGG strikes will be reduced by 0.603278 and rounded to the nearest penny.

Contract Adjustment

Effective Date: December 16, 2021

New Multiplier: 100 (e.g., for premium extensions a premium of 1.50 equals \$150.00; a strike of 25.00 yields \$2,500.00).

Contract Multiplier: 1

Strike Prices: **12/16/2021** - Strike prices will remain unchanged (IAGG deliverable will include cash component for distribution amount as described below for one day only)
12/17/2021 - Strike prices will be reduced by 0.603278 and rounded to the nearest penny. (For example, a strike of 43.00 will be reduced to 42.40; a strike of 67.00 will be reduced to 66.40)

Option Symbol: IAGG remains IAGG

Deliverable Per Contract: **12/16/2021**
1) 100 iShares Core International Aggregate Bond Fund (IAGG) ETF
2) \$60.33 Cash

12/17/2021

100 iShares Core International Aggregate Bond Fund (IAGG) ETF

CUSIP:

46435G672

* NOTE: On December 17, 2021, operationally this adjustment calling for the delivery of the \$60.33 per share distribution is being addressed by reducing all strike prices by 0.603278, rounded to the nearest penny. The IAGG 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).

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.