



**THE FOUNDATION
FOR SECURE
MARKETS**

#49858

Date: December 28, 2021

Subject: Overlay Shares Short Term Bond ETF - Cash Distribution (Capital Gains)
Option Symbol: OVT
Date: 12/29/2021

Overlay Shares Short Term Bond ETF (OVT) has announced a long-term capital gains distribution of \$0.30232 per OVT Share. The record date is December 30, 2021; the payable date is December 31, 2021. The ex-distribution date for this distribution will be December 29, 2021.

Contract Adjustment

Effective Date: December 29, 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: Strike prices will be reduced by 0.30232 and rounded to the nearest penny. (For example, a strike of 13.00 will be reduced to 12.70; a strike of 30.00 will be reduced to 29.70)

Option Symbol: OVT remains OVT

Deliverable Per Contract: 100 Overlay Shares Short Term Bond ETF (OVT) Shares

CUSIP: 53656F573

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.

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.