



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#50094**

**Date:** February 23, 2022

**Subject:** iPath Shiller CAPE ETN - Symbol Change  
Option Symbol: CAPE  
New Symbol: CAPD  
Date: 02/24/2022

iPath Shiller CAPE ETN (CAPE) will change its trading symbol to CAPD effective February 24, 2022. As a result, option symbol CAPE will also change to CAPD effective at the opening of business on February 24, 2022.

Strike prices and all other option terms will not change. Clearing Member input to OCC must use the new option symbol CAPD commencing February 24, 2022.

**Date:** February 24, 2022

**Option Symbol:** CAPE changes to CAPD

**Underlying Security:** CAPE changes to CAPD

**Contract Multiplier:** 1

**Strike Divisor:** 1

**New Multiplier:** 100

**Deliverable Per Contract:** 100 iPath Shiller CAPE ETN (CAPD) Shares

**CUSIP:** 06742A669

**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@theooc.com](mailto:investorservices@theooc.com). Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email [memberservices@theooc.com](mailto:memberservices@theooc.com).