



**THE FOUNDATION  
FOR SECURE  
MARKETS®**

#51093

**Date:** September 28, 2022

**Subject:** ELEMENTS Linked to the Rogers International Commodity Index - Total Return – Maturity/Cash Settlement  
Option Symbol: RJI  
Date: 10/24/2022

Various ETNs which are part of the Aktiebolaget Svensk Exportkredit Medium-Term Note Program will reach maturity on October 24, 2022. The last trading day for the affected ETNs, including the ELEMENTS Linked to the Rogers International Commodity Index - Total Return (RJI) ETN, will be October 21, 2022.

RJI will be suspended from trading on the New York Stock Exchange before the open on October 24, 2022, and RJI holders will receive a cash payment amount calculated as described in the Pricing Supplement No. 23 to Prospectus Supplement and Prospectus dated November 3, 2017 ("Payment at Maturity") per RJI ETN held.

#### **Contract Adjustment**

The option symbol RJI will not change.

**Date:** October 24, 2022

#### **New Deliverable Per Contract:**

100 x the Payment at Maturity amount per RJI ETN, less any applicable transaction costs, pursuant to the maturity.

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:** RJI exercise and assignment activity will be subject to delayed settlement, effective October 24, 2022, until the amount of cash paid per RJI share in the maturity is determined.

Once the final cash amount to be included in the RJI deliverable is determined, settlement in the RJI 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, please email the Investor Education team at [options@theocc.com](mailto:options@theocc.com). Clearing Member Firms of OCC may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email [memberservices@theocc.com](mailto:memberservices@theocc.com).