



**THE FOUNDATION
FOR SECURE
MARKETS®**

#54628

Date: May 24, 2024

Subject: Alerian MLP Index ETN - Maturity/Cash Settlement/Acceleration of Expirations
Option Symbol: AMJ
Date: 05/24/2024

JPMorgan Chase & Co. announced that the Alerian MLP Index ETN (AMJ) will mature on May 24, 2024. (the "Maturity Date"). On the Maturity Date, AMJ ETN holders will receive a cash payment equal to the Cash Settlement Amount per AMJ ETN, as described in the Prospectus Supplement dated April 13, 2023. The last day of trading in AMJ on the NYSE Arca, Inc. was May 21, 2024.

The Payment at Maturity amount has been determined to be \$28.06702 per AMJ ETN.

Contract Adjustment

The option symbol AMJ will not change.

Date: May 24, 2024

**New Deliverable
Per Contract:** \$2,806.70 Cash (\$28.06702 x 100)

AMJ options, which were subject to delayed settlement from May 22, 2024 through May 23, 2024, are no longer subject to delayed settlement, effective May 24, 2024.

Settlement in AMJ 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 OCC Information Memo 23707) Additionally, the exercise by exception (ex by ex) threshold for expiring series will be \$.01 in all account types.

All series of Alerian MLP Index ETN options whose expiration dates are after 06-21-2024 will have their expiration dates advanced to 06-21-2024. Expiration dates occurring before 06-21-2024 (e.g., Flex options) will remain unchanged.

All Alerian MLP Index ETN options will utilize a \$.01 exercise threshold.

Option Symbol: AMJ

Existing Expiration: All months

New expiration date: 06-21-2024

Existing American-style Alerian MLP Index ETN options remain exercisable at the option of the holder prior to their expiration. Exercised options will continue to settle in two business days.

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. 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.