



**THE FOUNDATION
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#55360

Date: October 15, 2024

Subject: Pacer CSOP FTSE China A50 ETF - Liquidation/Cash
Settlement/Acceleration of Expirations
Option Symbol: AFTY
Date: 10/15/2024

On September 26, 2024, Pacer Advisors, Inc. announced it will liquidate the Pacer CSOP FTSE China A50 ETF (AFTY). The last day of trading of AFTY shares on the NYSE Arca, Inc. was October 10, 2024. **Proceeds of the liquidation were distributed to shareholders in the amount of \$16.3144363 per AFTY share on October 15, 2024.**

Contract Adjustment

The option symbol AFTY will not change.

Date: October 15, 2024

New Deliverable
Per Contract: \$1,631.44 Cash (\$16.3144363 x 100)

AFTY options, which were subject to delayed settlement from October 11, 2024 through October 14, 2024, are no longer subject to delayed settlement, effective October 15, 2024.

Settlement in AFTY 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 Pacer CSOP FTSE China A50 ETF options whose expiration dates are after 11-15-2024 will have their expiration dates advanced to 11-15-2024. Expiration dates occurring before 11-15-2024 (e.g., Flex options) will remain unchanged.

All Pacer CSOP FTSE China A50 ETF options will utilize a \$.01 exercise threshold.

Option Symbol: AFTY
Existing Expiration: All months
New expiration date: 11-15-2024

Existing American-style Pacer CSOP FTSE China A50 ETF options remain exercisable at the option of the holder prior to their expiration. Exercised options will continue to settle in one business day.

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.