



Date: November 12, 2024

Subject: Nationwide Nasdaq-100 Risk-Managed Income ETF – Determination of Deliverable/Position Consolidation
Adjusted Option Symbol: NUSI1
Effective Date: 11/13/2024
* * * Correction * * *

Adjusted Nationwide Nasdaq-100 Risk-Managed Income ETF options were adjusted on November 11, 2024 (See OCC Information Memo #55511). The new deliverable became 1) A number of NEOS Nasdaq-100 Hedged Equity Income ETF (NUSI) Shares equivalent to the value of the existing NUSI shares, as described in the Proxy, x 100, and 2) Cash in lieu of fractional NUSI Shares, if any. Settlement of the NUSI and cash components of NUSI1 options exercise/assignment activity were subject to delayed settlement.

OCC has been informed that the final distribution ratio is 1.0 (New) NUSI share per (Old) NUSI share held. Therefore, the deliverable for NUSI1 options is now 100 NEOS Nasdaq-100 Hedged Equity Income ETF (NUSI) Shares.

The NEOS Nasdaq-100 Hedged Equity Income ETF options (option symbol NUSI) also deliver 100 NEOS Nasdaq-100 Hedged Equity Income ETF (NUSI) Shares. Consequently, OCC will consolidate all NUSI1 options into NUSI, thereafter eliminating trading symbol NUSI1. The consolidation will be effective before the opening of business on November 13, 2024.

The position consolidations will take place after all position processing Tuesday, November 12, 2024, and before the start of business on Wednesday, November 13, 2024.

All Clearing Member input of existing NUSI1 options must use symbol NUSI for activity commencing Wednesday, November 13, 2024.

Contract Adjustment

Effective Date: November 13, 2024
Option Symbol: NUSI1 changes to NUSI
Contract Multiplier: 1
Strike Divisor: 1

New Deliverable**Per Contract:**

100 NEOS Nasdaq-100 Hedged Equity Income ETF (NUSI) Shares

CUSIP:

NUSI: 78433H667

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.