



**THE FOUNDATION
FOR SECURE
MARKETS®**

#55860

Date: January 03, 2025

Subject: Spirit AeroSystems Holdings, Inc. - Anticipated Adjustment
Option Symbol: SPR
New Symbol: BA1
Date: ???

Contract Adjustment

Date: Effective the opening of the business day after the merger is consummated.
Contract adjustment is anticipated to occur in mid-2025.

Option Symbol: SPR changes to BA1

Strike Divisor: 1

Contracts Multiplier: 1

New Multiplier: 100 (e.g., a premium of 1.50 yields \$150; a strike of 20 yields \$2,000.00)

New Deliverable Per Contract:

- 1) 100 x a number of The Boeing Company (BA) Common Shares equal to the Exchange Ratio, calculated as described in the SPR/BA Proxy Statement/Prospectus dated December 20, 2024 ("Proxy")
Note: The exchange ratio will be between 0.18 and 0.25.
- 2) Cash in lieu of fractional BA shares, if any

Note: Once determined the cash in lieu of fractional share portion of the option deliverable remains fixed and does not vary with price changes of any security.

CUSIP: BA: 097023105

Delayed Settlement

OCC will delay settlement of the BA component and the cash portion of the BA1 deliverable until the final merger consideration and cash in lieu of fractional BA share amount, if any, are determined. Upon

determination of the final merger consideration and the cash in lieu amount, OCC will require Put exercisers and Call assignees to deliver the appropriate number of BA shares and the appropriate cash amount.

Background

On January 31, 2025, Shareholders of Spirit AeroSystems Holdings, Inc. (SPR) will vote concerning the proposed merger with The Boeing Company (BA). If the merger is approved and consummated, each existing SPR Common Share will be converted into the right to receive a number of BA Common Shares based on the Exchange Ratio calculated as described in the Proxy. The Exchange Ratio will be between 0.18 and 0.25 BA shares per SPR share held. Cash will be paid in lieu of fractional BA shares, if any.

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.