



**THE FOUNDATION
FOR SECURE
MARKETS®**

#57132

Date: August 25, 2025

Subject: iShares Gold Strategy ETF - Liquidation/Cash Settlement
Option Symbol: IAUF
Date: 08/15/2024
* * * Update * * *

On June 7, 2024, BlackRock, Inc. announced that it will terminate and subsequently liquidate the iShares Gold Strategy ETF (IAUF). The fund ceased trading after market close on August 12, 2024.

An initial distribution was made to shareholders in the amount of \$63.129929 per IAUF share on August 15, 2024. At the time, OCC was informed that there may be additional distributions, so IAUF options were delayed until the total amount of cash paid in the liquidation could be confirmed.

OCC has been informed that there will be no additional payments.

Contract Adjustment

The option symbol IAUF will not change.

Date: August 15, 2024

New Deliverable
Per Contract: \$6,312.99 Cash (\$63.129929 x 100)

IAUF options, which were subject to delayed settlement from August 13, 2024 through August 22, 2025, will no longer be subject to delayed settlement, effective August 25, 2025.

Settlement in IAUF 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.

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.