



#41208

DATE: MAY 19, 2017

SUBJECT: BROOKFIELD ASSET MANAGEMENT INC. - DISTRIBUTION
OPTION SYMBOL: BAM
NEW SYMBOL: BAM1
FUTURES SYMBOL: BAM1D
NEW SYMBOL: BAM2D
DATE: 5/30/17

CONTRACT ADJUSTMENT - OPTIONS

EFFECTIVE DATE: May 30, 2017

OPTION SYMBOL: BAM changes to BAM1

STRIKE PRICES: No Change

NUMBER OF CONTRACTS: No Change

MULTIPLIER: 100 (e.g., a premium of 1.50 yields \$150; a strike of 40 yields \$4,000.00)

NEW DELIVERABLE PER CONTRACT

- 1) 100 Brookfield Asset Management Inc. (BAM) Class A Limited Voting Shares
- 2) Cash in lieu of approximately 0.58823529 (100 x 0.0058823529) Trisura Group Ltd. Common Share

CUSIP: BAM: 112585104

PRICING

Until the cash in lieu amount is determined, the underlying price for BAM1 will be determined as follows:

$$\text{BAM1} = \text{BAM} + 0.0058823529 \text{ (TSU)}$$

DELAYED SETTLEMENT

The BAM component of the BAM1 deliverable will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the BAM1 deliverable until the cash in lieu of fractional TSU shares amount is determined. Upon determination of the cash in lieu amount, OCC will require Put exercisers and Call assignees to deliver the appropriate cash amount.

CONTRACT ADJUSTMENT - FUTURES

EFFECTIVE DATE:	May 30, 2017
FUTURES SYMBOL:	BAM1D changes to BAM2D
SETTLEMENT PRICES:	No Change
NUMBER OF CONTRACTS:	No Change
MULTIPLIER:	100 (e.g., a premium of 1.50 yields \$150)
NEW DELIVERABLE PER CONTRACT	1) 100 Brookfield Asset Management Inc. (BAM) Class A Limited Voting Shares 2) Cash in lieu of approximately 0.58823529 (100 x 0.0058823529) Trisura Group Ltd. Common Share
CUSIP:	BAM: 112585104

PRICING

Until the cash in lieu amount is determined, the underlying price for the BAM2D Futures contract deliverable, expressed in term of current market value, would be calculated as follows:

$$\text{BAM2D} = \text{BAM} + 0.0058823529 \text{ (TSU)}$$

Please note that the valuation would apply only to the BAM2D deliverable in terms of current market value of the deliverable securities. The resulting price would not be equivalent to the daily settlement price of a futures contract month, whose determination would include cost of money carrying charges, adjustment for dividends, and other factors.

DELAYED SETTLEMENT

The BAM component of the BAM2D deliverable will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the BAM1D deliverable until the cash in lieu of fractional TSU Common Share is determined. Upon determination of the cash in lieu amount, OCC will require delivery of the appropriate cash amount.

BACKGROUND

Brookfield Asset Management Inc. (BAM) has announced a distribution of (New) Trisura Group Ltd. (TSU) Common Shares. The distribution ratio is 0.0058823529 of a TSU share for each BAM share held. The record date is June 1, 2017; the payable date is June 22, 2017. The distribution will become effective on May 30, 2017.

Note: Trisura Group Ltd. Common Shares are anticipated to trade on the Toronto Stock Exchange under the trading symbol "TSU" and will not trade on a U.S. national securities exchange.

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 a panel of The OCC Securities Committee pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The adjustment panel is comprised of representatives from OCC and each exchange which trades the affected option. 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, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.