



#39629

DATE: SEPTEMBER 2, 2016

SUBJECT: SINA CORPORATION- DISTRIBUTION
OPTION SYMBOL: SINA
NEW SYMBOL: SINA1
FUTURES SYMBOLS: SINA1C/ SINA1D/ SINA2H/ SINA2F
NEW SYMBOLS: SINA2C/SINA2D/SINA6H/SINA6F
DATE: 9/8/16

CONTRACT ADJUSTMENT - OPTIONS

EFFECTIVE DATE: September 8, 2016

OPTION SYMBOL: SINA changes to SINA1

STRIKE PRICES: No Change

NUMBER OF CONTRACTS: No Change

MULTIPLIER: 100 (e.g., a premium of 1.50 yields \$150; a strike of 82.50 yields \$8,250.00)

NEW DELIVERABLE PER CONTRACT

- 1) 100 SINA Corporation (SINA) Ordinary Shares
- 2) 10 Weibo Corporation (WB) American Depositary Shares

SETTLEMENT ALLOCATION:

SINA: 95%
WB: 5%

CUSIPS:

SINA: G81477104
WB: 948596101

THE SETTLEMENT ALLOCATION OF THE TOTAL STRIKE PRICE AMOUNT IS BEING PROVIDED SOLELY FOR THE PURPOSE OF THE INTERFACE BETWEEN OCC AND THE NATIONAL SECURITY CLEARING CORPORATION (NSCC), AND IS NOT INTENDED TO BE USED FOR ANY OTHER PURPOSE, TRANSACTION OR CUSTOMER ACCOUNT STATEMENTS.

PRICING

The underlying price for SINA1 will be determined as follows:

$$\text{SINA1} = \text{SINA} + 0.1 \text{ (WB)}$$

CONTRACT ADJUSTMENT - FUTURES

EFFECTIVE DATE: September 8, 2016

FUTURES SYMBOLS: SINA1C changes to SINA2C
SINA1D changes to SINA2D
SINA2H changes to SINA6H
SINA2F changes to SINA6F

Note: All weekly SINA Corporation (SINA) futures active at the time of the effective date will be adjusted in the manner of SINA1C and SINA1D futures.

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 SINA Corporation (SINA) Ordinary Shares
2) 10 Weibo Corporation (WB) American Depositary Shares

SETTLEMENT ALLOCATION: SINA: 95%
WB: 5%

CUSIPS: SINA: G81477104
WB: 948596101

THE SETTLEMENT ALLOCATION IS BEING PROVIDED SOLELY FOR THE PURPOSE OF THE INTERFACE BETWEEN OCC AND THE NATIONAL SECURITY CLEARING CORPORATION (NSCC), AND IS NOT INTENDED TO BE USED FOR ANY OTHER PURPOSE, TRANSACTION OR CUSTOMER ACCOUNT STATEMENTS.

PRICING

The underlying price for the SINA2C/SINA2D/SINA6H/SINA6F/all weekly Futures contract deliverable, expressed in term of current market value, would be calculated as follows:

$$\text{SINA2C} = \text{SINA} + 0.1 (\text{WB})$$

Please note that the valuation would apply only to the SINA2C/SINA2D/SINA6H/SINA6F/all weekly 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.

BACKGROUND

SINA Corporation (SINA) has announced a distribution of (New) Weibo Corporation (WB) American Depositary Shares. The distribution ratio is 0.1 of a WB share for each SINA share held. The record date is September 12, 2016; the payable date is October 12, 2016. The Nasdaq Stock Market has set September 8, 2016, as the ex-distribution date for this distribution.

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@theooc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theooc.com.