

#50380

Date: May 06, 2022

Subject: Direxion Daily FTSE China Bull 3X Shares - Reverse Split

Option Symbol: YINN New Symbol: YINN1

Date: 5/31/22

Direxion Daily FTSE China Bull 3X Shares (YINN) has announced a 1-for-20 reverse stock split. As a result of the reverse stock split, each YINN Share will be converted into the right to receive 0.05 (New) Direxion Daily FTSE China Bull 3X Shares. The reverse stock split will become effective before the market open on May 31, 2022.

Contract Adjustment

Effective Date: May 31, 2022

Option Symbol: YINN changes to YINN1

Contract

Multiplier: 1

Strike Divisor: 1

New Multiplier: 100 (e.g., for premium or strike dollar extensions 1.00 will equal \$100)

New Deliverable

Per Contract: 5 (New) Direxion Daily FTSE China Bull 3X Shares (YINN)

CUSIP: YINN (New): 25460G195

Pricing

The underlying price for YINN1 will be determined as follows:

YINN1 = 0.05 (YINN)

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, 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.