

Report of Organizational Actions Affecting Basis of Securities

▶ See separate instructions.

Part I Reporting Issuer

1 Issuer's name		2 Issuer's employer identification number (EIN)	
The Options Clearing Corporation		36-2756407	
3 Name of contact for additional information	4 Telephone No. of contact	5 Email address of contact	
Karen Bilek	312.322.6200	Form8937@theocc.com	
6 Number and street (or P.O. box if mail is not delivered to street address) of contact		7 City, town, or post office, state, and Zip code of contact	
One North Wacker Dr., Suite 500		Chicago, IL 60606	
8 Date of action		9 Classification and description	
February 14, 2017		Futures contracts on shares of British American Tobacco p.l.c.	
10 CUSIP number	11 Serial number(s)	12 Ticker symbol	13 Account number(s)
		BT11D	

Part II Organizational Action Attach additional statements if needed. See back of form for additional questions.

14 Describe the organizational action and, if applicable, the date of the action or the date against which shareholders' ownership is measured for the action ▶ Each outstanding futures contract on shares of British American Tobacco p.l.c. (BTI) is replaced by two contracts to reflect a 2-for-1 share split. Effective date is February 14, 2017.

15 Describe the quantitative effect of the organizational action on the basis of the security in the hands of a U.S. taxpayer as an adjustment per share or as a percentage of old basis ▶ 50% of the basis in each existing futures contract is allocated to each of the two replacement contracts.

16 Describe the calculation of the change in basis and the data that supports the calculation, such as the market values of securities and the valuation dates ▶ Tax basis in existing futures contracts is allocated proportionately across the replacement contracts.

Part II Organizational Action (continued)

17 List the applicable Internal Revenue Code section(s) and subsection(s) upon which the tax treatment is based ▶ Section 1012 (a)

18 Can any resulting loss be recognized? ▶ No.

19 Provide any other information necessary to implement the adjustment, such as the reportable tax year ▶ _____

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than officer) is based on all information of which preparer has any knowledge.

Sign Here

Signature ▶ *Karen Bilek* Date ▶ 3-3-17

Print your name ▶ Karen Bilek Title ▶ Vice President

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check <input type="checkbox"/> if self-employed	PTIN
	Firm's name ▶				Firm's EIN ▶
	Firm's address ▶				Phone no.