



#40846

DATE: MARCH 20, 2017

SUBJECT: WISDOMTREE INDIAN RUPEE STRATEGY FUND– ANTICIPATED LIQUIDATION/CASH SETTLEMENT
OPTION SYMBOL: ICN
DATE: 3/29/17???

On March 1, 2017, WisdomTree Trust announced that it will terminate and subsequently liquidate various funds, including the WisdomTree Indian Rupee Strategy Fund (ICN). The last day of trading for the affected funds, including ICN, on NYSE will be March 22, 2017. Shareholders who do not sell their Fund shares by this date will have their shares automatically redeemed for cash based on the Fund's net asset value (NAV) on or about March 29, 2017, the Funds' last day of operations.

Contract Adjustment

The option symbol ICN will not change.

DATE: Anticipated to occur on or around March 29, 2017

NEW DELIVERABLE PER CONTRACT: Net Asset Value of the WisdomTree Indian Rupee Strategy Fund (x 100), less any applicable transactions costs, pursuant to the liquidation.

SETTLEMENT: Effective March 23, 2017, existing ICN options will be subject to delayed settlement pending the determination of the final liquidation amount

ACCELERATION OF EXPIRATIONS

Pursuant to OCC Rule 807, equity stock option contracts whose deliverables are adjusted to call for cash-only delivery will be subject to **an acceleration of the expiration dates for outstanding option series** (See OCC Information Memo 23988).

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.