



DATE: OCTOBER 10, 2018

**SUBJECT: ADJUSTED NATIONSTAR MORTGAGE HOLDINGS INC. –
FURTHER ADJUSTMENT
OPTION SYMBOL: WMIH1
NEW SYMBOL: COOP1
DATE: 10/11/2018**

Adjusted Nationstar Mortgage Holdings Inc. options were adjusted on July 31, 2018 (See Information Memo #43527). The new deliverable became 1) 1277 WMIH Corporation (WMIH) Common Shares, and 2) \$1.32 Cash.

WMIH Corporation (WMIH) has announced a 1-for-12 reverse stock split and a name/symbol/CUSIP change. As a result of the reverse stock split and name/symbol/CUSIP change, each WMIH Common Share will be converted into the right to receive approximately 0.083333 (New) Mr. Cooper Group Inc. (COOP) Common Shares. The reverse stock split and name/symbol/CUSIP Change will become effective before the market open on October 11, 2018. Cash will be paid in lieu of fractional COOP shares.

Adjusted WMIH1 options must be further adjusted to reflect the reverse split and name/symbol/CUSIP change.

CONTRACT ADJUSTMENT

Effective Date: October 11, 2018

Option Symbol: WMIH1 changes to COOP1

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: 1) 106 (New) Mr. Cooper Group Inc. (COOP) Common Shares
2) Cash in lieu of approximately 0.416667 fractional COOP Shares
3) \$1.32 Cash

CUSIP: COOP (New): 62482R107

PRICING

Until the cash in lieu amount is determined, the underlying price for COOP1 will be determined as follows:

$$\text{COOP1} = 1.06416667 (\text{COOP}) + 0.0132$$

DELAYED SETTLEMENT

The COOP component of the COOP1 deliverable will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the COOP1 deliverable until the cash in lieu of fractional COOP Shares is determined. Upon determination of the cash in lieu amount, OCC will require Put exercisers and Call assignees to deliver the appropriate cash amount.

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.