



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#44392**

**DATE: JANUARY 10, 2019**

**SUBJECT: INVESTMENT TECHNOLOGY GROUP, INC. – ANTICIPATED CASH SETTLEMENT**  
**FUTURES SYMBOL: ITG1D**  
**DATE: ???**

On January 24, 2019, Shareholders of Investment Technology Group, Inc. (ITG) will vote concerning the proposed merger with Impala Merger Sub, Inc., a wholly-owned subsidiary of Virtu Financial, Inc. If the merger is approved and consummated, each existing ITG Common Share will be converted into the right to receive \$30.30 net cash per share.

**CONTRACT ADJUSTMENT**

**DATE:** Effective the opening of the business day after the merger is consummated. Contract adjustment is expected to occur in the first half of 2019.

**MULTIPLIER:** 100 (e.g. 1.00 equals \$100)

**NEW DELIVERABLE PER CONTRACT:** \$3,030.00 Cash (\$30.30 x 100)

Settlement in ITG1D futures will take place through OCC's cash settlement system.

Pursuant to Rule 1304 of OCC's Rules and Bylaws, the maturity date for all ITG1D Security Futures will be accelerated on a date to be determined.

**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](mailto: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](mailto:memberservices@theocc.com).