



#40438

DATE: JANUARY 6, 2017

SUBJECT: ISHARES CORE S&P SMALL-CAP ETF - 2 FOR 1 STOCK SPLIT
FUTURES SYMBOL: IJR1D
EX-DATE: 01/19/17

iShares Core S&P Small-Cap ETF (IJR) has announced a 2 for 1 stock split. The Ex-distribution Date is January 19, 2017. The Payable Date is January 18, 2017. The Record Date is January 13, 2017.

Pursuant to Article XII, Section 3, of OCC's By-Laws, all iShares Core S&P Small-Cap ETF futures will be adjusted as follows:

CONTRACT ADJUSTMENT

Effective Date: January 19, 2017

Futures Symbol: Unchanged

Number of Contracts: Doubled

Multiplier: 100 (e.g. 1.00 equals \$100.00)

Settlement Prices: All previous day's settlement prices shall be adjusted by dividing by 2 and rounding to four decimal places.

For example:

Future Symbol	Before Ex-Date	Start of Business Ex-Date
IJR1D	\$138.39	\$69.195

New Deliverable per Contract: 100 iShares Core S&P Small-Cap ETF (IJR) Shares

CUSIP: 464287804

DISCLAIMER

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed 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. Futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

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. 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.