



**THE FOUNDATION
FOR SECURE
MARKETS®**

#51676

Date: December 27, 2022

Subject: KFA Mount Lucas Index Strategy ETF - Cash Distribution (Capital Gains)
Option Symbol: KMLM
Date: 12/28/2022

KFA Mount Lucas Index Strategy ETF (KMLM) has announced a long-term capital gains distribution of \$1.848918 and short-term capital gains distribution of \$0.632026 per KMLM ETF. The record date is December 29, 2022; the payable date is December 30, 2022. The ex-distribution date for this distribution will be December 28, 2022.

Contract Adjustment

Effective Date: December 28, 2022

New Multiplier: 100 (e.g., for premium extensions a premium of 1.50 equals \$150.00; a strike of 25.00 yields \$2,500.00).

Contract Multiplier: 1

Strike Prices: Strike prices will be reduced by 2.480944 and rounded to the nearest penny. (For example, a strike of 30.00 will be reduced to 27.52; a strike of 50.00 will be reduced to 47.52)

Option Symbol: KMLM remains KMLM

Deliverable Per Contract: 100 KFA Mount Lucas Index Strategy ETF (KMLM) Shares

CUSIP: 500767652

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).

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ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, please email the Investor Education team at options@theocc.com. Clearing Member Firms of OCC may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.