

Stock Split

March 23, 2022

Exchange/Memo ID: 205432

ONN / OCC ID: 50173



WisdomTree Floating Rate Treasury Fund - Reverse Split

Ex - Distribution Date: 03/24/2022

DESCRIPTION:

WisdomTree Floating Rate Treasury Fund (USFR) has announced a 1-for-2 reverse stock split. As a result of the reverse stock split, each USFR Share will be converted into the right to receive 0.5 (New) WisdomTree Floating Rate Treasury Fund Shares. The reverse stock split will become effective before the market open on March 24, 2022.

Contract Adjustments:

Pursuant to the By-Laws of the Options Clearing Corporation ("OCC"), the below options will be adjusted as follows.

Adjustment Date: 03/24/2022

Option Symbol: USFR becomes USFR1

Underlying Security: USFR remains USFR

CUSIP: 97717Y527

Contract Multiplier: 1

Strike Divisor: 1

New Multiplier: 100

Old Deliverable:

New Deliverable: 50 (New) WisdomTree Floating Rate Treasury Fund (USFR) Shares

Pricing Considerations: The underlying price for USFR1 will be determined as follows:

$$\text{USFR1} = 0.50 (\text{USFR})$$

Additional Exchange Info: Any resting orders in the above options in the BOX order book will be cancelled by the BOX Market Operations Center after the close March 23, 2022.

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
USFR	C/P	15.00	04/14/2022	USFR1	C/P	15.00	04/14/2022
USFR	C/P	16.00	04/14/2022	USFR1	C/P	16.00	04/14/2022
USFR	C/P	17.00	04/14/2022	USFR1	C/P	17.00	04/14/2022
USFR	C/P	18.00	04/14/2022	USFR1	C/P	18.00	04/14/2022
USFR	C/P	19.00	04/14/2022	USFR1	C/P	19.00	04/14/2022
USFR	C/P	20.00	04/14/2022	USFR1	C/P	20.00	04/14/2022
USFR	C/P	21.00	04/14/2022	USFR1	C/P	21.00	04/14/2022
USFR	C/P	22.00	04/14/2022	USFR1	C/P	22.00	04/14/2022
USFR	C/P	23.00	04/14/2022	USFR1	C/P	23.00	04/14/2022
USFR	C/P	24.00	04/14/2022	USFR1	C/P	24.00	04/14/2022
USFR	C/P	25.00	04/14/2022	USFR1	C/P	25.00	04/14/2022

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
USFR	C/P	26.00	04/14/2022	USFR1	C/P	26.00	04/14/2022
USFR	C/P	27.00	04/14/2022	USFR1	C/P	27.00	04/14/2022
USFR	C/P	28.00	04/14/2022	USFR1	C/P	28.00	04/14/2022
USFR	C/P	29.00	04/14/2022	USFR1	C/P	29.00	04/14/2022
USFR	C/P	30.00	04/14/2022	USFR1	C/P	30.00	04/14/2022
USFR	C/P	31.00	04/14/2022	USFR1	C/P	31.00	04/14/2022
USFR	C/P	32.00	04/14/2022	USFR1	C/P	32.00	04/14/2022
USFR	C/P	33.00	04/14/2022	USFR1	C/P	33.00	04/14/2022
USFR	C/P	34.00	04/14/2022	USFR1	C/P	34.00	04/14/2022
USFR	C/P	35.00	04/14/2022	USFR1	C/P	35.00	04/14/2022
USFR	C/P	17.00	05/20/2022	USFR1	C/P	17.00	05/20/2022
USFR	C/P	18.00	05/20/2022	USFR1	C/P	18.00	05/20/2022
USFR	C/P	19.00	05/20/2022	USFR1	C/P	19.00	05/20/2022
USFR	C/P	20.00	05/20/2022	USFR1	C/P	20.00	05/20/2022
USFR	C/P	21.00	05/20/2022	USFR1	C/P	21.00	05/20/2022
USFR	C/P	22.00	05/20/2022	USFR1	C/P	22.00	05/20/2022
USFR	C/P	23.00	05/20/2022	USFR1	C/P	23.00	05/20/2022
USFR	C/P	24.00	05/20/2022	USFR1	C/P	24.00	05/20/2022
USFR	C/P	25.00	05/20/2022	USFR1	C/P	25.00	05/20/2022
USFR	C/P	26.00	05/20/2022	USFR1	C/P	26.00	05/20/2022
USFR	C/P	27.00	05/20/2022	USFR1	C/P	27.00	05/20/2022
USFR	C/P	28.00	05/20/2022	USFR1	C/P	28.00	05/20/2022
USFR	C/P	29.00	05/20/2022	USFR1	C/P	29.00	05/20/2022
USFR	C/P	30.00	05/20/2022	USFR1	C/P	30.00	05/20/2022
USFR	C/P	31.00	05/20/2022	USFR1	C/P	31.00	05/20/2022
USFR	C/P	32.00	05/20/2022	USFR1	C/P	32.00	05/20/2022
USFR	C/P	33.00	05/20/2022	USFR1	C/P	33.00	05/20/2022
USFR	C/P	15.00	08/19/2022	USFR1	C/P	15.00	08/19/2022
USFR	C/P	16.00	08/19/2022	USFR1	C/P	16.00	08/19/2022
USFR	C/P	17.00	08/19/2022	USFR1	C/P	17.00	08/19/2022
USFR	C/P	18.00	08/19/2022	USFR1	C/P	18.00	08/19/2022
USFR	C/P	19.00	08/19/2022	USFR1	C/P	19.00	08/19/2022
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USFR	C/P	21.00	08/19/2022	USFR1	C/P	21.00	08/19/2022
USFR	C/P	22.00	08/19/2022	USFR1	C/P	22.00	08/19/2022
USFR	C/P	23.00	08/19/2022	USFR1	C/P	23.00	08/19/2022
USFR	C/P	24.00	08/19/2022	USFR1	C/P	24.00	08/19/2022
USFR	C/P	25.00	08/19/2022	USFR1	C/P	25.00	08/19/2022
USFR	C/P	26.00	08/19/2022	USFR1	C/P	26.00	08/19/2022
USFR	C/P	27.00	08/19/2022	USFR1	C/P	27.00	08/19/2022
USFR	C/P	28.00	08/19/2022	USFR1	C/P	28.00	08/19/2022
USFR	C/P	29.00	08/19/2022	USFR1	C/P	29.00	08/19/2022
USFR	C/P	30.00	08/19/2022	USFR1	C/P	30.00	08/19/2022
USFR	C/P	31.00	08/19/2022	USFR1	C/P	31.00	08/19/2022
USFR	C/P	32.00	08/19/2022	USFR1	C/P	32.00	08/19/2022

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USFR	C/P	35.00	08/19/2022	USFR1	C/P	35.00	08/19/2022
USFR	C/P	15.00	11/18/2022	USFR1	C/P	15.00	11/18/2022
USFR	C/P	16.00	11/18/2022	USFR1	C/P	16.00	11/18/2022
USFR	C/P	17.00	11/18/2022	USFR1	C/P	17.00	11/18/2022
USFR	C/P	18.00	11/18/2022	USFR1	C/P	18.00	11/18/2022
USFR	C/P	19.00	11/18/2022	USFR1	C/P	19.00	11/18/2022
USFR	C/P	20.00	11/18/2022	USFR1	C/P	20.00	11/18/2022
USFR	C/P	21.00	11/18/2022	USFR1	C/P	21.00	11/18/2022
USFR	C/P	22.00	11/18/2022	USFR1	C/P	22.00	11/18/2022
USFR	C/P	23.00	11/18/2022	USFR1	C/P	23.00	11/18/2022
USFR	C/P	24.00	11/18/2022	USFR1	C/P	24.00	11/18/2022
USFR	C/P	25.00	11/18/2022	USFR1	C/P	25.00	11/18/2022
USFR	C/P	26.00	11/18/2022	USFR1	C/P	26.00	11/18/2022
USFR	C/P	27.00	11/18/2022	USFR1	C/P	27.00	11/18/2022
USFR	C/P	28.00	11/18/2022	USFR1	C/P	28.00	11/18/2022
USFR	C/P	29.00	11/18/2022	USFR1	C/P	29.00	11/18/2022
USFR	C/P	30.00	11/18/2022	USFR1	C/P	30.00	11/18/2022
USFR	C/P	31.00	11/18/2022	USFR1	C/P	31.00	11/18/2022
USFR	C/P	32.00	11/18/2022	USFR1	C/P	32.00	11/18/2022
USFR	C/P	33.00	11/18/2022	USFR1	C/P	33.00	11/18/2022
USFR	C/P	34.00	11/18/2022	USFR1	C/P	34.00	11/18/2022
USFR	C/P	35.00	11/18/2022	USFR1	C/P	35.00	11/18/2022

Disclaimer:

This Information Memo summarizes corporate events affecting listed options. No warranty of accuracy or completeness is given with respect to the summary. Option series information is based on series existing at OCC at the time this Memo was generated.

Contact Information:

Questions regarding this memo can be addressed to the BOX Market Operations Center at 617-235-2291 or toll free at 1-866-768-8845 or emailed to boxmoc@boxoptions.com.