

Cash Dividend

January 03, 2014

Exchange/Memo ID: 203256

ONN / OCC ID: 33860



CHIMERA INVESTMENT CORPORATION - CASH DISTRIBUTION

Ex - Distribution Date: 01/06/2014

DESCRIPTION:

Chimera Investment Corporation (CIM) has announced a Special Cash Dividend of \$0.20 per CIM Common Share. The record date is January 8, 2014; payable date is on January 31, 2014. The ex-distribution date for this distribution will be January 6, 2014.

Contract Adjustments:

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

Adjustment Date: **01/06/2014**

Option Symbol: CIM remains CIM

Underlying Security: CIM remains CIM

Contract Multiplier: 1

Strike Divisor: 1

New Multiplier: 100

Strike Price: **Reduced by \$0.20**

New Deliverable/Contract: 100 Chimera Investment Corporation (CIM) Common Shares

On Friday, January 3rd, 2014, immediately after the BOX close, all resting orders for CIM in the order book were canceled by the BOX Market Operations Center. If a BOX Participant wishes to enter orders for the new CIM series, the BOX Participant will need to reenter the orders before the open on Monday, January 6th, 2014.

Pricing Considerations:

Additional Exchange Info:

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
CIM	C/P	0.50	01/18/2014	CIM	C/P	0.30	01/18/2014
CIM	C/P	1.00	01/18/2014	CIM	C/P	0.80	01/18/2014
CIM	C/P	1.50	01/18/2014	CIM	C/P	1.30	01/18/2014
CIM	C/P	2.00	01/18/2014	CIM	C/P	1.80	01/18/2014
CIM	C/P	2.50	01/18/2014	CIM	C/P	2.30	01/18/2014
CIM	C/P	3.00	01/18/2014	CIM	C/P	2.80	01/18/2014
CIM	C/P	3.50	01/18/2014	CIM	C/P	3.30	01/18/2014
CIM	C/P	4.00	01/18/2014	CIM	C/P	3.80	01/18/2014
CIM	C/P	4.50	01/18/2014	CIM	C/P	4.30	01/18/2014
CIM	C/P	5.00	01/18/2014	CIM	C/P	4.80	01/18/2014
CIM	C/P	6.00	01/18/2014	CIM	C/P	5.80	01/18/2014
CIM	C/P	7.00	01/18/2014	CIM	C/P	6.80	01/18/2014
CIM	C/P	8.00	01/18/2014	CIM	C/P	7.80	01/18/2014

	C/P	1.00	02/22/2014	CIM	C/P	0.80	02/22/2014
CIM	C/P	2.00	02/22/2014	CIM	C/P	1.80	02/22/2014

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Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
CIM	C/P	3.00	02/22/2014	CIM	C/P	2.80	02/22/2014
CIM	C/P	4.00	02/22/2014	CIM	C/P	3.80	02/22/2014
CIM	C/P	5.00	02/22/2014	CIM	C/P	4.80	02/22/2014
CIM	C/P	6.00	02/22/2014	CIM	C/P	5.80	02/22/2014
CIM	C/P	7.00	02/22/2014	CIM	C/P	6.80	02/22/2014
CIM	C/P	8.00	02/22/2014	CIM	C/P	7.80	02/22/2014
CIM	C/P	0.50	03/22/2014	CIM	C/P	0.30	03/22/2014
CIM	C/P	1.00	03/22/2014	CIM	C/P	0.80	03/22/2014
CIM	C/P	1.50	03/22/2014	CIM	C/P	1.30	03/22/2014
CIM	C/P	2.00	03/22/2014	CIM	C/P	1.80	03/22/2014
CIM	C/P	2.50	03/22/2014	CIM	C/P	2.30	03/22/2014
CIM	C/P	3.00	03/22/2014	CIM	C/P	2.80	03/22/2014
CIM	C/P	3.50	03/22/2014	CIM	C/P	3.30	03/22/2014
CIM	C/P	4.00	03/22/2014	CIM	C/P	3.80	03/22/2014
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CIM	C/P	5.50	03/22/2014	CIM	C/P	5.30	03/22/2014
CIM	C/P	6.00	03/22/2014	CIM	C/P	5.80	03/22/2014
CIM	C/P	7.00	03/22/2014	CIM	C/P	6.80	03/22/2014
CIM	C/P	8.00	03/22/2014	CIM	C/P	7.80	03/22/2014
CIM	C/P	1.00	06/21/2014	CIM	C/P	0.80	06/21/2014
CIM	C/P	1.50	06/21/2014	CIM	C/P	1.30	06/21/2014
CIM	C/P	2.00	06/21/2014	CIM	C/P	1.80	06/21/2014
CIM	C/P	2.50	06/21/2014	CIM	C/P	2.30	06/21/2014
CIM	C/P	3.00	06/21/2014	CIM	C/P	2.80	06/21/2014
CIM	C/P	3.50	06/21/2014	CIM	C/P	3.30	06/21/2014
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CIM	C/P	4.50	06/21/2014	CIM	C/P	4.30	06/21/2014
CIM	C/P	5.00	06/21/2014	CIM	C/P	4.80	06/21/2014
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CIM	C/P	4.50	01/17/2015	CIM	C/P	4.30	01/17/2015
CIM	C/P	5.00	01/17/2015	CIM	C/P	4.80	01/17/2015

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.