



Exchange/Memo ID: 206816

ONN / OCC ID: 55511

Nationwide Nasdaq-100 Risk-Managed Income ETF - Contract Adjustment

DESCRIPTION:

ETF Series Solutions has announced a reorganization of Nationwide Nasdaq-100 Risk-Managed Income ETF (NUSI) whereby each NUSI Share will be converted into the right to receive a number of a corresponding new fund, NEOS Nasdaq-100 Hedged Equity Income ETF ("New NUSI"), which is a newly created series of NEOS ETF Trust. As a result, each existing NUSI share will be converted into the right to receive a number of New NUSI shares equivalent to the value of the existing NUSI shares, as described in the combined NUSI Proxy Statement dated April 2, 2024 ("Proxy").

The reorganization will become effective before the open on November 11, 2024. New NUSI will recycle the "NUSI" trading symbol. The treatment of fractional shares, if any, is unknown at this time.

Delayed Settlement

OCC will delay settlement of the NUSI component and cash portion, if any, of the NUSI1 deliverable until the final merger consideration and cash in lieu of fractional NUSI shares, if any, are determined. Upon determination of final merger consideration and cash in lieu amount, if any, OCC will require Put exercisers and Call assignees to deliver the appropriate number of NUSI shares and the appropriate cash amount, if any.

Pending Contract Adjustments:

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

Adjustment Date:	11/11/2024
Option Symbol:	NUSI becomes NUSI1
Underlying Security:	NUSI remains NUSI
CUSIP:	78433H667, 78433H667
Contract Multiplier:	1
Strike Divisor:	1
New Multiplier:	100
Settlement Allocation:	
New Deliverable:	Cash in lieu of fractional NUSI Shares, if any A number of NEOS Nasdaq-100 Hedged Equity Income ETF (NUSI) Shares equivalent to the value of the existing NUSI shares, as described in the Proxy, x 100

Pricing Considerations:

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 on November 8, 2024.

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
NUSI	C/P	20.00	11/15/2024	NUSI1	C/P	20.00	11/15/2024
NUSI	C/P	21.00	11/15/2024	NUSI1	C/P	21.00	11/15/2024
NUSI	C/P	22.00	11/15/2024	NUSI1	C/P	22.00	11/15/2024
NUSI	C/P	23.00	11/15/2024	NUSI1	C/P	23.00	11/15/2024
NUSI	C/P	24.00	11/15/2024	NUSI1	C/P	24.00	11/15/2024
NUSI	C/P	25.00	11/15/2024	NUSI1	C/P	25.00	11/15/2024
NUSI	C/P	26.00	11/15/2024	NUSI1	C/P	26.00	11/15/2024
NUSI	C/P	27.00	11/15/2024	NUSI1	C/P	27.00	11/15/2024
NUSI	C/P	28.00	11/15/2024	NUSI1	C/P	28.00	11/15/2024
NUSI	C/P	29.00	11/15/2024	NUSI1	C/P	29.00	11/15/2024
NUSI	C/P	30.00	11/15/2024	NUSI1	C/P	30.00	11/15/2024
NUSI	C/P	18.00	12/20/2024	NUSI1	C/P	18.00	12/20/2024
NUSI	C/P	19.00	12/20/2024	NUSI1	C/P	19.00	12/20/2024
NUSI	C/P	20.00	12/20/2024	NUSI1	C/P	20.00	12/20/2024
NUSI	C/P	21.00	12/20/2024	NUSI1	C/P	21.00	12/20/2024
NUSI	C/P	22.00	12/20/2024	NUSI1	C/P	22.00	12/20/2024
NUSI	C/P	23.00	12/20/2024	NUSI1	C/P	23.00	12/20/2024
NUSI	C/P	24.00	12/20/2024	NUSI1	C/P	24.00	12/20/2024
NUSI	C/P	25.00	12/20/2024	NUSI1	C/P	25.00	12/20/2024
NUSI	C/P	26.00	12/20/2024	NUSI1	C/P	26.00	12/20/2024
NUSI	C/P	27.00	12/20/2024	NUSI1	C/P	27.00	12/20/2024
NUSI	C/P	28.00	12/20/2024	NUSI1	C/P	28.00	12/20/2024
NUSI	C/P	29.00	12/20/2024	NUSI1	C/P	29.00	12/20/2024
NUSI	C/P	20.00	03/21/2025	NUSI1	C/P	20.00	03/21/2025
NUSI	C/P	21.00	03/21/2025	NUSI1	C/P	21.00	03/21/2025
NUSI	C/P	22.00	03/21/2025	NUSI1	C/P	22.00	03/21/2025
NUSI	C/P	23.00	03/21/2025	NUSI1	C/P	23.00	03/21/2025
NUSI	C/P	24.00	03/21/2025	NUSI1	C/P	24.00	03/21/2025
NUSI	C/P	25.00	03/21/2025	NUSI1	C/P	25.00	03/21/2025
NUSI	C/P	26.00	03/21/2025	NUSI1	C/P	26.00	03/21/2025
NUSI	C/P	27.00	03/21/2025	NUSI1	C/P	27.00	03/21/2025
NUSI	C/P	28.00	03/21/2025	NUSI1	C/P	28.00	03/21/2025
NUSI	C/P	29.00	03/21/2025	NUSI1	C/P	29.00	03/21/2025
NUSI	C/P	30.00	03/21/2025	NUSI1	C/P	30.00	03/21/2025
NUSI	C/P	31.00	03/21/2025	NUSI1	C/P	31.00	03/21/2025
NUSI	C/P	21.00	06/20/2025	NUSI1	C/P	21.00	06/20/2025
NUSI	C/P	22.00	06/20/2025	NUSI1	C/P	22.00	06/20/2025
NUSI	C/P	23.00	06/20/2025	NUSI1	C/P	23.00	06/20/2025
NUSI	C/P	24.00	06/20/2025	NUSI1	C/P	24.00	06/20/2025
NUSI	C/P	25.00	06/20/2025	NUSI1	C/P	25.00	06/20/2025
NUSI	C/P	26.00	06/20/2025	NUSI1	C/P	26.00	06/20/2025
NUSI	C/P	27.00	06/20/2025	NUSI1	C/P	27.00	06/20/2025
NUSI	C/P	28.00	06/20/2025	NUSI1	C/P	28.00	06/20/2025
NUSI	C/P	29.00	06/20/2025	NUSI1	C/P	29.00	06/20/2025
NUSI	C/P	30.00	06/20/2025	NUSI1	C/P	30.00	06/20/2025

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
NUSI	C/P	31.00	06/20/2025	NUSI1	C/P	31.00	06/20/2025

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.