



DATE: SEPTEMBER 14, 2018

**SUBJECT: ADJUSTED AMERICAN CAPITAL SENIOR FLOATING, LTD. –
ANTICIPATED FURTHER ADJUSTMENT/LIQUIDATION/
ACCELERATION OF EXPIRATIONS
ADJUSTED OPTION SYMBOL: ACSF1
DATE: ???
* * * REPOST * * ***

Adjusted American Capital Senior Floating, Ltd. (adjusted symbol ACSF1) options were adjusted on August 28, 2018. (See OCC Information Memo #43506). The new deliverable became 1) 100 American Capital Senior Floating, Ltd. (ACSF) Common Shares, and 2) \$880.00 Cash.

American Capital Senior Floating, Ltd. (ACSF) has announced a Final Liquidating Distribution of \$3.69 per ACSF Common Share. The Final Liquidating Distribution will be payable on or about September 18, 2018 to stockholders of record as of the close of business on September 11, 2018. ACSF expects to be legally dissolved in accordance with Maryland law promptly following payment of the Final Liquidating Distribution.

Adjusted ACSF1 options must be further adjusted to reflect the Final Liquidating Distribution as described below:

Contract Adjustment

The option symbol ACSF1 will not change.

DATE: On or about September 18, 2018

**NEW DELIVERABLE
PER CONTRACT:** \$1,249.00 Cash (\$880.00 + \$369.00 (\$3.69 x 100))

Settlement in ACSF1 options will take place through OCC’s cash settlement system. Settlement will be accomplished by payment of the difference between the extended strike amount and the cash deliverable.

ACCELERATION OF EXPIRATIONS

Pursuant to OCC Rule 807, equity stock option contracts whose deliverables are adjusted to call for cash-only delivery will be subject to an acceleration of the expiration dates for outstanding option series (See OCC Information Memo 23988).

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).

The determination to adjust options and the nature of any adjustment is made by a panel of The OCC Securities Committee pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The adjustment panel is comprised of representatives from OCC and each exchange which trades the affected option. 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. For both options and futures, 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.