



**THE FOUNDATION
FOR SECURE
MARKETS**

#43506

DATE: AUGUST 10, 2018

**SUBJECT: AMERICAN CAPITAL SENIOR FLOATING, LTD. – CASH
DISTRIBUTION
OPTION SYMBOL: ACSF
NEW OPTION SYMBOL: ACSF1
DATE: 8/28/18**

American Capital Senior Floating, Ltd. (ACSF) has announced an initial liquidating distribution of \$8.80 per ACSF Common Share. The record date is August 16, 2018; payable date is August 27, 2018. The ex-distribution date for this distribution will be August 28, 2018.

OPTIONS CONTRACT ADJUSTMENT

EFFECTIVE DATE: August 28, 2018

NEW MULTIPLIER: 100 (e.g., for premium extensions a premium of 1.50 equals \$150; a strike of 12.50 yields \$1,250.00).

CONTRACT MULTIPLIER: 1

STRIKE PRICES: No Change

OPTION SYMBOL: ACSF changes to ACSF1

DELIVERABLE PER CONTRACT:

- 1) 100 American Capital Senior Floating, Ltd. (ACSF) Common Shares
- 2) \$880.00 Cash (\$8.80 x 100)

CUSIP: 02504D108

PRICING

The underlying price for ACSF1 will be determined as follows:

$$\text{ACSF1} = \text{ACSF} + 8.80$$

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.