



**THE FOUNDATION
FOR SECURE
MARKETS**

#47135

DATE: JUNE 15, 2020

SUBJECT: FS KKR CAPITAL CORPORATION – REVERSE SPLIT
FUTURES SYMBOL: FSK1D
NEW SYMBOL: FSK2D
DATE: 6/16/20

FS KKR Capital Corporation (FSK) has announced a 1-for-4 reverse stock split. As a result of the reverse stock split, each FSK Common Share will be converted into the right to receive 0.25 (New) FS KKR Capital Corporation Common Shares. The reverse stock split will become effective before the market open on June 16, 2020.

CONTRACT ADJUSTMENT

Pursuant to Article XII, Section 3, of OCC's By-Laws, all FSK1D Security Futures will be adjusted as follows:

Effective Date:	June 16, 2020
Futures Symbol:	FSK1D changes to FSK2D
Settlement Prices:	No Change
Multiplier:	100 (e.g., for premium extensions 1.00 will equal \$100)
New Deliverable Per Contract:	25 (New) FS KKR Capital Corporation (FSK) Shares
CUSIP:	FSK (New): 302635206

PRICING

The underlying price for FSK2D will be determined as follows:

$$\text{FSK2D} = 0.25 (\text{FSK})$$

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 OCC pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. 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@theoocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theoocc.com.