

#55741

December 19, 2024 Date:

Multiple Flex Position Consolidations Effective Date: 12/20/2024 Subject:

The Options Clearing Corporation (OCC) will consolidate certain flex series as indicated below. OCC will consolidate these series to be effective at the opening of business on December 20, 2024.

Effective: December 20, 2024

| Name                                     | Old<br>Symbol | New<br>Symbol | Series           |
|--|---------------|---------------|------------------|
| Globalstar, Inc.                         | 1GSAT         | GSAT          | P 2/21/2025 1.5  |
|  |               |               |                  |
| Seritage Growth Properties               | 1SRG          | SRG           | P 2/21/2025 4    |
| Gannett Co., Inc.                        | 1GCI          | GCI           | P 2/21/2025 4    |
|  |               |               | /- //            |
| Eldorado Gold Corporation                | 1EGO          | EGO           | C 2/21/2025 18   |
| Elanco Animal Health<br>Incorporated     | 1ELAN         | ELAN          | C 2/21/2025 18   |
| Sixth Street Specialty Lending, Inc.     | 1TSLX         | TSLX          | P 2/21/2025 20   |
| VanEck Gold Miners ETF                   | 1GDX          | GDX           | P 2/21/2025 31   |
| Darling Ingredients Inc.                 | 1DAR          | DAR           | C 2/21/2025 45   |
| Alerian MLP ETF                          | 1AMLP         | AMLP          | P 2/21/2025 48   |
| SPDR S&P Retail ETF                      | 1XRT          | XRT           | C 2/21/2025 96   |
| CBOE DOW JONES INDUSTRIAL (EURO/FLEX)    | 2DJX          | DJX           | P 12/17/2027 400 |
| CBOE DOW JONES<br>INDUSTRIAL (EURO/FLEX) | 2DJX          | DJX           | C 12/17/2027 420 |
|  |               |               |                  |

| RUSSELL 2000 INDEX<br>AM/EURO | 2RUT  | RUT  | P 12/17/2027 1450  |
|-------------------------------|-------|------|--------------------|
| RUSSELL 2000 INDEX<br>AM/EURO | 2RUT  | RUT  | P 12/17/2027 1750  |
| RUSSELL 2000 INDEX<br>AM/EURO | 2RUT  | RUT  | P 12/17/2027 1900  |
| RUSSELL 2000 INDEX            | 2RUT  | RUT  | P 12/17/2027 2100  |
| AM/EURO                       |       |      |                    |
| RUSSELL 2000 INDEX<br>AM/EURO | 2RUT  | RUT  | P 12/17/2027 2150  |
| RUSSELL 2000 INDEX<br>AM/EURO | 2RUT  | RUT  | C 12/17/2027 2400  |
| RUSSELL 2000 INDEX            | 2RUT  | RUT  | C 12/17/2027 2450  |
| AM/EURO                       | 2.33  |      | 0 12/11/2021 2 100 |
| RUSSELL 2000 INDEX            | 2RUT  | RUT  | C 12/17/2027 2600  |
| AM/EURO                       |       |      |                    |
| RUSSELL 2000 INDEX            | 2RUT  | RUT  | C 12/17/2027 2700  |
| AM/EURO                       | ODLIT | DUT  | 0.40/47/0007.0000  |
| RUSSELL 2000 INDEX<br>AM/EURO | 2RUT  | RUT  | C 12/17/2027 2800  |
| RUSSELL 2000 INDEX            | 2RUT  | RUT  | C 12/17/2027 2900  |
| AM/EURO                       | 21(01 | IXOT | C 12/11/2021 2900  |
| RUSSELL 2000 INDEX            | 2RUT  | RUT  | C 12/17/2027 3000  |
| AM/EURO                       |       |      |                    |
| RUSSELL 2000 INDEX            | 2RUT  | RUT  | C 12/17/2027 3200  |
| AM/EURO                       |       |      |                    |
| RUSSELL 2000 INDEX            | 2RUT  | RUT  | C 12/17/2027 3300  |
| AM/EURO                       |       |      |                    |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 1/3/2025 5170    |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 1/10/2025 5260   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 5/16/2025 5300   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 1/24/2025 5390   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 5/16/2025 5420   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 5/16/2025 5440   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 2/7/2025 5520    |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 5/16/2025 5540   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 5/16/2025 5660   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 5/16/2025 5670   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 5/16/2025 5810   |
| S&P 500 INDEX PM/EURO         | 4SPX  | SPXW | C 5/16/2025 5860   |
|                               |       | NEX. | D 4047/0007 05555  |
| NASDAQ 100 AM/EURO            | 2NDX  | NDX  | P 12/17/2027 20000 |
| NASDAQ 100 AM/EURO            | 2NDX  | NDX  | C 12/17/2027 21000 |

## **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, please email the Investor Education team at options@theocc.com. Clearing Member Firms of OCC may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.