



#36977

**DATE:** JUNE 23, 2015

**SUBJECT:** E. I. DU PONT DE NEMOURS AND COMPANY - DISTRIBUTION  
OPTION SYMBOLS: DD/2DD  
NEW SYMBOLS: DD1/2DD1  
FUTURES SYMBOLS: DD1C/DD1D  
NEW SYMBOLS: DD2C/DD2D  
DATE: 7/1/15  
\* \* \* UPDATE \* \* \*

**CONTRACT ADJUSTMENT - OPTIONS**

**EFFECTIVE DATE:** July 1, 2015

**OPTION SYMBOL:** DD changes to DD1  
2DD changes to 2DD1

**STRIKE PRICES:** No Change

**NUMBER OF CONTRACTS:** No Change

**MULTIPLIER:** 100 (e.g., a premium of 1.50 yields \$150; a strike of 70 yields \$7,000)

**NEW DELIVERABLE PER CONTRACT**

- 1) 100 E. I. du Pont de Nemours and Company (DD) Common Shares
- 2) 20 (New) The Chemours Company (CC) Common Shares

**SETTLEMENT ALLOCATION:** DD: 95%  
CC: 5%

**CUSIPS:** DD: 263534109  
CC: 163851108

THE SETTLEMENT ALLOCATION OF THE TOTAL STRIKE PRICE AMOUNT IS BEING PROVIDED SOLELY FOR THE PURPOSE OF THE INTERFACE BETWEEN OCC AND THE NATIONAL SECURITY CLEARING CORPORATION (NSCC), AND IS NOT INTENDED TO BE USED FOR ANY OTHER PURPOSE, TRANSACTION OR CUSTOMER ACCOUNT STATEMENTS.

**PRICING**

The underlying price for DD1/2DD1 will be determined as follows:

$$DD1 = DD + .20 (CC)$$

## **CONTRACT ADJUSTMENT - FUTURES**

EFFECTIVE DATE:	July 1, 2015
FUTURES SYMBOLS:	DD1C changes to DD2C DD1D changes to DD2D
SETTLEMENT PRICES:	No Change
NUMBER OF CONTRACTS:	No Change
MULTIPLIER:	100 (e.g., a premium of 1.50 yields \$150)
NEW DELIVERABLE PER CONTRACT	1) 100 E. I. du Pont de Nemours and Company (DD) Common Shares 2) 20 (New) The Chemours Company (CC) Common Shares
<b>SETTLEMENT ALLOCATION:</b>	<b>DD: 95%</b> <b>CC: 5%</b>
CUSIPS:	DD: 263534109 CC: 163851108

THE SETTLEMENT ALLOCATION IS BEING PROVIDED SOLELY FOR THE PURPOSE OF THE INTERFACE BETWEEN OCC AND THE NATIONAL SECURITY CLEARING CORPORATION (NSCC), AND IS NOT INTENDED TO BE USED FOR ANY OTHER PURPOSE, TRANSACTION OR CUSTOMER ACCOUNT STATEMENTS.

## **PRICING**

The underlying price for the DD2C/DD2D Futures contract deliverables, expressed in term of current market value, would be calculated as follows:

$$DD2D = DD + .20 (CC)$$

Please note that the valuation would apply only to the DD2C/DD2D deliverables in terms of current market value of the deliverable securities. The resulting price would not be equivalent to the daily settlement price of a futures contract month, whose determination would include cost of money carrying charges, adjustment for dividends, and other factors.

## **BACKGROUND**

E. I. du Pont de Nemours and Company (DD) has announced a distribution of (New) The Chemours Company (CC) Common Shares. The distribution ratio is 0.20 of a CC share for each DD share held. The record date is June 23, 2015; the mail date is July 1, 2015 (Before the opening). The New York Stock Exchange (NYSE) has set July 1, 2015, as the ex-distribution date for this distribution.

**The Chemours Company Common Shares began trading on a when issued basis on June 19, 2015 on the New York Stock Exchange under the trading symbol "CC WI".**

## **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](mailto: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](mailto:memberservices@theocc.com).