



**THE FOUNDATION  
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MARKETS®**

#58453

**Date:** February 27, 2026

**Subject:** Monroe Capital Corporation - Anticipated Adjustment  
Option Symbol: MRCC  
New Symbol: HRZN1  
Date: ???

**Contract Adjustment**

**Date:** Effective the opening of the business day after the merger is consummated.  
Contract adjustment is anticipated to occur in the first half of calendar year 2026.

**Option Symbol:** MRCC changes to HRZN1

**Strike Divisor:** 1

**Contracts Multiplier:** 1

**New Multiplier:** 100 (e.g., a premium of 1.50 yields \$150; a strike of 5 yields \$500.00)

**New Deliverable Per Contract:**

- 1) 100 x a number of Horizon Technology Finance Corporation (HRZN) Common Shares based on the Exchange Ratio, as defined in the MRCC/HRZN Proxy Statement/Prospectus dated January 16, 2026 (“Proxy”)
- 2) Cash in lieu of fractional HRZN shares, if any

Note: Once determined the cash in lieu of fractional share portion of the option deliverable remains fixed and does not vary with price changes of any security.

**CUSIP:** HRZN: 44045A102

**Delayed Settlement**

OCC will delay settlement of HRZN1 options until the final merger consideration is determined.

**Background**

On March 13, 2026, Shareholders of Monroe Capital Corporation (MRCC) will vote concerning the proposed merger with Horizon Technology Finance Corporation (HRZN). If the merger is approved and

consummated, each existing MRCC Common Share will be converted into a number of HRZN Common Shares based on the Exchange Ratio as defined in the Proxy. Cash will be paid in lieu of fractional HRZN shares, if any.

### **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 futures and the nature of any adjustment is made by OCC pursuant to Chapter 28 (XXVIII) of OCC's Rules. 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](mailto: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](mailto:memberservices@theocc.com).