



Date: January 02, 2025

Subject: Capstone Green Energy Corporation - Determination of Deliverable
Adjusted Option Symbol: CGRQ1

Capstone Green Energy Corporation options were adjusted on December 7, 2023 (See OCC Information Memo #53699). The new deliverable became 100 x pro rata portion in Capstone Green Energy Holdings, Inc. Settlement of CGRQ1 options exercise/assignment activity was subject to delayed settlement.

OCC has been informed that the final distribution ratio is one Capstone Green Energy Corporation share per CGRNQ share held.

Capstone Green Energy Corporation common shares started trading on the over-the-counter market on January 2, 2025 under the trading symbol "CGEH".

Now that the distribution ratio and trading status have been determined, OCC will require Put exercisers and Call assignees, during the period of December 7, 2023 through December 31, 2024, to deliver the appropriate number of CGEH shares.

Terms of CGRQ1 options are as follows:

**New Deliverable
Per Contract:** 100 Capstone Green Energy Corporation (CGEH) Common Shares

Strike Prices: Unchanged

CUSIP: CGEH: 14067D607

Multiplier: 100 (i.e., a premium of 1.50 yields \$150)

Settlement

CGRQ1 options, which were subject to delayed settlement from December 7, 2023 through December 31, 2024, are no longer subject to delayed settlement, effective January 2, 2025, and will settle through the National Security Clearing Corporation (NSCC).

Pricing

The underlying price for CGRQ1 options will be determined as follows:

$$\text{CGRQ1} = \text{CGEH}$$

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.