



**THE FOUNDATION
FOR SECURE
MARKETS®**

#58583

Date: March 18, 2026

Subject: ETQ Options - Expiration Pricing Consideration

T-REX 2X Inverse Ether Daily Target ETF (ETQ) options will be subject to special pricing consideration in expiration processing on March 20, 2026. The pricing consideration is due to the current suspended trading status of the ETQ shares included in the option deliverable of ETQ as indicated below. These options will continue to be subject to normal exercise based on customary exercise thresholds in OCC's Ex-by-Ex processing.

MEMBERS SHOULD ADVISE THEIR CUSTOMERS TO TAKE THE FOLLOWING CONSIDERATIONS INTO ACCOUNT IN DECIDING TO EXERCISE, OR NOT TO EXERCISE, THESE OPTIONS.

ETQ

ETQ options are T-REX 2X Inverse Ether Daily Target ETF options, which were delayed on March 17, 2026 (see OCC Information Memo #58441). The deliverable of ETQ options is:

DELIVERABLE

PER CONTRACT: 100 T-REX 2X Inverse Ether Daily Target ETF (ETQ) Shares

As of March 17, 2026, ETQ shares were suspended from trading on the Cboe BZX Exchange, Inc., and OCC delayed settlement of all ETQ exercise/assignment activity.

For purposes of calculating an ETQ price for use in expiration processing, OCC will use the last trading price for ETQ of 45.83. Therefore:

$$\text{ETQ} = 45.83$$

This formula uses the last trading price for ETQ and not the final distribution amount per share applicable in the liquidation.

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.