THE FOUNDATION FOR SECURE MARKETS®

#60070

Date: October 27, 2026

Subject: ProShares Big Data Refiners ETF - Liquidation/Cash Settlement/Acceleration of Expirations
Option Symbol: DAT
Date: 10/27/2026

On September 28, 2026, ProShares Trust announced that it will terminate and subsequently liquidate the ProShares Big Data Refiners ETF (DAT). The last day of trading for DAT shares on NYSE will be October 12, 2026.

From October 13, 2026 through October 27, 2026 ("Distribution Date"), DAT shares will not be traded on the NYSE, and there will not be a secondary market for the shares. Any shareholders remaining on the Distribution Date will automatically have their DAT shares redeemed at the net asset value.

OCC has been informed that the liquidation proceeds were distributed to DAT shareholders on October 27, 2026, in the amount of $53.5049 per DAT share.

Contract Adjustment

The option symbol DAT will not change.

Date: October 27, 2026

New Deliverable Per Contract: $5,350.49 Cash ($53.5049 x 100)

DAT options, which were subject to delayed settlement from October 13, 2026, through October 26, 2026, will no longer be subject to delayed settlement, effective October 27, 2026. Settlement in DAT options will take place through OCC's cash settlement system.

Settlement will be accomplished by payment of the difference between the extended strike amount and the cash deliverable.

Acceleration of Expirations

Pursuant to OCC Rule 807, equity stock option contracts whose deliverables are adjusted to call for cash-only delivery will be subject to an acceleration of the expiration dates for outstanding option series. (See OCC Information Memo 23707) Additionally, the exercise by exception (ex by ex) threshold for expiring series will be $.01 in all account types.

All series of ProShares Big Data Refiners ETF options whose expiration dates are after 11-20-2026 will have their expiration dates advanced to 11-20-2026. Expiration dates occurring before 11-20-2026 (e.g., Flex options) will remain unchanged.

All ProShares Big Data Refiners ETF options will utilize a $.01 exercise threshold.

Option Symbol: DAT
Existing Expiration: All months
New expiration date: 11-20-2026

Existing American-style ProShares Big Data Refiners ETF options remain exercisable at the option of the holder prior to their expiration. Exercised options will continue to settle in one business day.

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. 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.