THE FOUNDATION FOR SECURE MARKETS®

#60121

Date: November 02, 2026

Subject: New Expiration Pricing Considerations Webpage

OCC will be changing its process of communicating Expiration Pricing Considerations. Expiration Pricing Considerations inform investors of the pricing equation to be used in ex by ex processing when a component of an option deliverable is either not finalized or halted before the close on the day of expiration. Currently, this information is delivered via OCC Information Memos. After the change, this information will be accessible under Series and Trading Data in the Market Data section of www.theocc.com.

For expirations beginning now through the end of November 2026, OCC will continue to post Expiration Pricing Considerations in the memo format while also posting this information to the new webpage.

Beginning in December 2026, OCC will only communicate Expiration Pricing Considerations on the webpage, and OCC will not post Expiration Pricing Considerations on the Information Memo website.

Interested parties can subscribe to receive an email notification when the webpage is updated by selecting the Expiration Pricing Considerations Update subscription under subscription type Market Data at the OCC Subscription Center.

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.