THE FOUNDATION FOR SECURE MARKETS®

#59471

Date: **July 28, 2026**

Subject: **Leverage Shares 2X Long UPS Daily ETF - Anticipated Liquidation/Cash Settlement**
Option Symbol: UPSG
Date: ???

On July 6, 2026, Themes ETF Trust filed a Supplement to the Prospectus announcing that it will terminate and subsequently liquidate the Leverage Shares 2X Long UPS Daily ETF (UPSG). The last day of trading of UPSG shares on NASDAQ will be July 28, 2026.

Shareholders may sell their UPSG holdings on NASDAQ until market close on July 28, 2026. Shareholders who do not sell their UPSG shares before market close on July 28, 2026, will receive cash equal to the amount of the net asset value of their shares on or about July 31, 2026.

Contract Adjustment

The option symbol UPSG will not change.

Date: Anticipated to occur on or around July 31, 2026

New Deliverable Per Contract: 100 x the net asset value in cash per UPSG share, less any applicable transactions costs, pursuant to the liquidation.

Note: The determination to include any distributions, if any, in the contract adjustment will be made by OCC on a case-by-case basis.

Settlement: UPSG exercise and assignment activity will be subject to delayed settlement, effective July 29, 2026, until the amount of cash paid per UPSG share in the liquidation is determined.

Once the final cash amount to be included in the UPSG deliverable is determined, settlement in the UPSG 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 23988).

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.