#59503

Date: **August 03, 2026**

Subject: **Leverage Shares 2X Long SBUX Daily ETF - Liquidation/Cash Settlement/Acceleration of Expirations**
Option Symbol: SBU
Date: 08/03/2026

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 SBUX Daily ETF (SBU). The last day of trading of SBU shares on NASDAQ was July 28, 2026.

Shareholders could sell their SBU holdings on NASDAQ until market close on July 28, 2026. Shareholders who did not sell their SBU shares before market close on July 28, 2026, will receive cash equal to the amount of the net asset value of their shares on August 3, 2026.

A liquidation payment of $19.85806250 per SBU share was distributed to SBU shareholders on August 3, 2026. This is the final distribution.

<u>Contract Adjustment</u>

The option symbol SBU will not change.

Date: **August 3, 2026**

New Deliverable Per Contract: **$1,985.81 Cash ($19.85806250 x 100)**

SBU options, which were subject to delayed settlement from July 28, 2026 through July 31, 2026, will no longer be subject to delayed settlement, effective August 3, 2026. Settlement in SBU 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.

<u>Acceleration of Expirations</u>

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 Leverage Shares 2X Long SBUX Daily ETF options whose expiration dates are after 08-21-2026 will have their expiration dates advanced to 08-21-2026. Expiration dates occurring before 08-21-2026 (e.g., Flex options) will remain unchanged.

All Leverage Shares 2X Long SBUX Daily ETF options will utilize a $.01 exercise threshold.

Option Symbol: SBU
Existing Expiration: All months
New expiration date: 08-21-2026

Existing American-style Leverage Shares 2X Long SBUX Daily 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.

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