



**THE FOUNDATION
FOR SECURE
MARKETS®**

#59508

Date: August 03, 2026

Subject: Themes US Infrastructure ETF - Liquidation/Cash
Settlement/Acceleration of Expirations
Option Symbol: HWAY
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 Themes US Infrastructure ETF (HWAY) The last day of trading for the of HWAY shares on NASDAQ was July 28, 2026.

Shareholders could sell their HWAY holdings on the Exchange until market close on July 28, 2026. Shareholders who did not sell their HWAY 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 \$38.02781730 per HWAY share was distributed to HWAY shareholders on August 3, 2026. This is the final distribution.

Contract Adjustment

The option symbol HWAY will not change.

Date: August 3, 2026

New Deliverable

Per Contract: \$3,802.78 Cash (\$38.02781730 x 100)

HWAY 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 HWAY 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 Themes US Infrastructure 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 Themes US Infrastructure ETF options will utilize a \$.01 exercise threshold.

Option Symbol: HWAY

Existing Expiration: All months

New expiration date: 08-21-2026

Existing American-style Themes US Infrastructure 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.