



**THE FOUNDATION  
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MARKETS®**

**#59946**

**Date:** October 13, 2026

**Subject:** Bitwise Trendwise Ether and Treasuries Rotation Strategy ETF -  
Liquidation/Cash Settlement/Acceleration of Expirations  
Option Symbol: AETH  
Date: 10/13/2026

On September 9, 2026, Bitwise Funds Trust announced that it will terminate and subsequently liquidate the Bitwise Trendwise Ether and Treasuries Rotation Strategy ETF (AETH). The last day of trading of AETH shares on NYSE Arca will be October 2, 2026.

Between market close on October 2, 2026 and October 13, 2026, AETH has liquidated its holdings. The Fund will automatically redeem shares for cash at the net asset value as of October 9, 2026. Proceeds of the liquidation and dissolution were currently scheduled to be sent to shareholders on or about October 13, 2026.

OCC has been informed that the liquidation proceeds were distributed to AETH shareholders on October 13, 2026, in the amount of \$37.57965 per AETH share.

#### **Contract Adjustment**

The option symbol AETH will not change.

**Date:** October 13, 2026

**New Deliverable**  
**Per Contract:** \$3,757.97 Cash (\$37.57965 x 100)

AETH options, which were subject to delayed settlement from October 5, 2026, through October 12, 2026, will no longer be subject to delayed settlement, effective October 13, 2026. Settlement in AETH 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 Bitwise Trendwise Ether and Treasuries Rotation Strategy 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 Bitwise Trendwise Ether and Treasuries Rotation Strategy ETF options will utilize a \$.01 exercise threshold.

Option Symbol: AETH

Existing Expiration: All months

New expiration date: 11-20-2026

Existing American-style Bitwise Trendwise Ether and Treasuries Rotation Strategy 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](mailto: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](mailto:memberservices@theocc.com).