

THEMES ETF TRUST
SUPPLEMENTAL INFORMATION (Unaudited)

Investors should consider the investment objective and policies, risk considerations, charges and ongoing expenses of an investment carefully before investing. The prospectus contains this and other information relevant to an investment in the Funds. Please read the prospectus carefully before investing. A copy of the prospectus for the Funds may be obtained without charge by writing to the Funds, c/o U.S. Bank Global Fund Services, P.O. Box 701, Milwaukee, Wisconsin 53201-0701 or by calling 1-866-584-3637, or by visiting the Funds' website at www.ThemesETFs.com.

FEDERAL TAX INFORMATION

For the fiscal period ended October 31, 2025, certain dividends paid by the Fund may be subject to a maximum tax rate of 15%, as provided for by the Tax Cuts and Jobs Act of 2017. The percentage of dividends declared from ordinary income designated as qualified dividend income for each Fund was as follows:

Leverage Shares 2X Capped Accelerated COIN Monthly ETF	0.00%
Leverage Shares 2X Capped Accelerated MSTR Monthly ETF	0.00%
Leverage Shares 2X Capped Accelerated NVDA Monthly ETF	0.00%
Leverage Shares 2X Capped Accelerated PLTR Monthly ETF	0.00%
Leverage Shares 2X Capped Accelerated TSLA Monthly ETF	0.00%
Leverage Shares 2X Long AAL Daily ETF	0.00%
Leverage Shares 2X Long ADBE Daily ETF	0.00%
Leverage Shares 2X Long AMD Daily ETF	0.00%
Leverage Shares 2X Long ARM Daily ETF	0.00%
Leverage Shares 2X Long ASML Daily ETF	0.00%
Leverage Shares 2X Long AVGO Daily ETF	0.00%
Leverage Shares 2X Long BA Daily ETF	0.00%
Leverage Shares 2X Long BBAI Daily ETF	0.00%
Leverage Shares 2X Long BLSH Daily ETF	0.00%
Leverage Shares 2X Long BMNR Daily ETF	0.00%
Leverage Shares 2X Long BULL Daily ETF	0.00%
Leverage Shares 2X Long COIN Daily ETF	0.00%
Leverage Shares 2X Long COST Daily ETF	0.00%
Leverage Shares 2X Long CRCL Daily ETF	0.00%
Leverage Shares 2X Long CRM Daily ETF	0.00%
Leverage Shares 2X Long CRWV Daily ETF	0.00%
Leverage Shares 2X Long FIG Daily ETF	0.00%
Leverage Shares 2X Long FUTU Daily ETF	0.00%
Leverage Shares 2X Long GLXY Daily ETF	0.00%
Leverage Shares 2X Long HOOD Daily ETF	0.00%
Leverage Shares 2X Long MP Daily ETF	0.00%
Leverage Shares 2X Long NBIS Daily ETF	0.00%
Leverage Shares 2X Long NVDA Daily ETF	0.00%
Leverage Shares 2X Long PANW Daily ETF	0.00%
Leverage Shares 2X Long PLTR Daily ETF	0.00%
Leverage Shares 2X Long PYPL Daily ETF	0.00%
Leverage Shares 2X Long RTX Daily ETF	0.00%
Leverage Shares 2X Long TSLA Daily ETF	0.00%
Leverage Shares 2X Long TSM Daily ETF	0.00%
Leverage Shares 2X Long UNH Daily ETF	0.00%
Leverage Shares 2X Long XYZ Daily ETF	0.00%

Leaders Insert

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SUPPLEMENTAL INFORMATION (Unaudited) (Continued)

For corporate shareholders, the percent of ordinary income distributions qualifying for the corporate dividends received deduction for the fiscal period ended October 31, 2025 for each Fund was as follows:

Leverage Shares 2X Capped Accelerated COIN Monthly ETF	0.00%
Leverage Shares 2X Capped Accelerated MSTR Monthly ETF	0.00%
Leverage Shares 2X Capped Accelerated NVDA Monthly ETF	0.00%
Leverage Shares 2X Capped Accelerated PLTR Monthly ETF	0.00%
Leverage Shares 2X Capped Accelerated TSLA Monthly ETF	0.00%
Leverage Shares 2X Long AAL Daily ETF	0.00%
Leverage Shares 2X Long ADBE Daily ETF	0.00%
Leverage Shares 2X Long AMD Daily ETF	0.00%
Leverage Shares 2X Long ARM Daily ETF	0.00%
Leverage Shares 2X Long ASML Daily ETF	0.00%
Leverage Shares 2X Long AVGO Daily ETF	0.00%
Leverage Shares 2X Long BA Daily ETF	0.00%
Leverage Shares 2X Long BBAI Daily ETF	0.00%
Leverage Shares 2X Long BLSH Daily ETF	0.00%
Leverage Shares 2X Long BMNR Daily ETF	0.00%
Leverage Shares 2X Long BULL Daily ETF	0.00%
Leverage Shares 2X Long COIN Daily ETF	0.00%
Leverage Shares 2X Long COST Daily ETF	0.00%
Leverage Shares 2X Long CRCL Daily ETF	0.00%
Leverage Shares 2X Long CRM Daily ETF	0.00%
Leverage Shares 2X Long CRWV Daily ETF	0.00%
Leverage Shares 2X Long FIG Daily ETF	0.00%
Leverage Shares 2X Long FUTU Daily ETF	0.00%
Leverage Shares 2X Long GLXY Daily ETF	0.00%
Leverage Shares 2X Long HOOD Daily ETF	0.00%
Leverage Shares 2X Long MP Daily ETF	0.00%
Leverage Shares 2X Long NBIS Daily ETF	0.00%
Leverage Shares 2X Long NVDA Daily ETF	0.00%
Leverage Shares 2X Long PANW Daily ETF	0.00%
Leverage Shares 2X Long PLTR Daily ETF	0.00%
Leverage Shares 2X Long PYPL Daily ETF	0.00%
Leverage Shares 2X Long RTX Daily ETF	0.00%
Leverage Shares 2X Long TSLA Daily ETF	0.00%
Leverage Shares 2X Long TSM Daily ETF	0.00%
Leverage Shares 2X Long UNH Daily ETF	0.00%
Leverage Shares 2X Long XYZ Daily ETF	0.00%

Leaders Insert

The percentage of taxable ordinary income distributions that are designated as short-term capital gain distributions under Internal Revenue Section 871(k)(2)(C) was X.XX% for Leverage Shares 2X Long XYZ Daily ETF and 0% for all other Funds.

QUARTERLY PORTFOLIO HOLDING INFORMATION

Each Fund files its complete schedule of portfolio holdings for its first and third fiscal quarters with the Securities and Exchange Commission (“SEC”) on Part F of Form N-PORT. The Funds’ Part F of Form N-PORT is available without charge, upon request, by calling toll-free at 1-866-584-3637. Furthermore, you may obtain the Part F of Form N-PORT on the SEC’s website at www.sec.gov.

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PROXY VOTING INFORMATION

Each Fund is required to file a Form N-PX, with the Fund's complete proxy voting record for the 12 months ended June 30, no later than August 31 of each year. The Fund's proxy voting record will be available without charge, upon request, by calling toll-free 1-866-584-3637 and on the SEC's website at www.sec.gov.

FREQUENCY DISTRIBUTION OF PREMIUMS AND DISCOUNTS

Information regarding how often shares of the Funds trade on an exchange at a price above (*i.e.*, at a premium) or below (*i.e.*, at a discount) the NAV of the Funds is available without charge, on the Funds' website at www.ThemesETFs.com.