MSFY

IncomeShares Microsoft (MSFT) Options ETP

IncomeShares by Leverage Shares

Distribution Frequency	Expense Ratio	Strategy
Monthly	0.55%	Cash-Secured Put + Equity

Summary

The IncomeShares Microsoft (MSFT) Options ETP dynamically allocates between directly investing in Microsoft Corporation shares (Nasdaq: MSFT) and selling put options on MSFT with strikes ranging from 5% OTM to 10% ITM. The strategy aims to generate monthly income while retaining upside exposure to the extent of its holding in MSFT shares and the strikes of puts sold ITM. The ETP will also earn a return on the uninvested cash.

Strategy

Single Stock Exposure + **Selling 'Cash-Covered' Put options** = **High Income Potential**

Key Benefits

- **Maximum Income**
  Attractive monthly income from selling cash-secured put options and earning a return on uninvested cash.
- **Upside Participation**
  Maintains 25% direct stock exposure, providing uncapped participation on a portion of the portfolio.
- **Downside Cushion**
  Income generated from option premiums may help cushion against market downturns.

Key Risks

- While premium income can help offset declines, the ETP may still incur losses if the underlying security falls sharply.
- The strategy provides only partial upside participation as a large portion of the assets is held in cash.
- Please see the 'Risks Factors' section of the base prospectus of Leverage Shares plc relevant to an investor's jurisdiction (the "Relevant Prospectus") for a more detailed discussion of the potential risks associated with an investment in this product.

Product Information

Product Name	**IncomeShares Microsoft (MSFT) Options ETP**
Issuer	**Leverage Shares PLC**
Base Currency	**USD**
ISIN	**XS2901886288**
Inception Date	**25 September 2024**
Management Fee	**0.55%**
Strategy	**Cash-Secured Put + Equity**
Countries Available	**United Kingdom, Italy, Germany, France, Spain, Netherlands, Ireland, Poland, Belgium, Sweden, Norway, Austria**
SIPP/ISA Eligible	**Yes**
UCITS Eligible	**Yes**
Sec871(m)	**Not Applicable (see FAQs)**

Distributions

Frequency	**Monthly**

**Investors should refer to the Prospectus (www.leverageshares.com) for a more complete description of the product, service providers and relevant regulatory factors.*

Country	Exchange	Base Currency	Trading Currency	Exchange Code	ISIN	SEDOL	BBG Ticker	RIC	WKN	Listing Date
UK	London Stock Exchange	USD	USD	MSFY	XS2901886288	BQB7YR6	MSFY LN	MSFY.L	-	26/09/2024
UK	London Stock Exchange	USD	GBP	MSFI	XS2901886288	BQB7ZB7	MSFI LN	MSFI.L	-	26/09/2024
Netherlands	Euronext Amsterdam	USD	EUR	MSFY	XS2901886288	BR4ZXL1	MSFY NA	MSFY.AS	-	15/10/2025
Germany	Frankfurt Stock Exchange	USD	EUR	YMSF	XS2901886288	BQNKXC1	YMSF GY	YMSF.DE	A4A52X	15/11/2024

MSFY

IncomeShares Microsoft (MSFT) Options ETP

IncomeShares by Leverage Shares

Contact Information

Contact us via email at info@leverageshares.com or on Twitter at @LeverageShares. More information on Leverage Shares can be found online at www.leverageshares.com.

Disclaimer

Leverage Shares ETPs are only intended for sophisticated traders who understand the associated risks and are able to monitor their positions on an intraday basis. Please consult an investment adviser to determine whether or not the products are suitable for you. Traders should also review the Relevant Prospectus (as defined below) and the Leverage Shares educational materials carefully before considering the ETPs.

No investment advice

Leverage Shares PLC is required by the FCA to clarify that it is not acting for you in any way in relation to the investment or investment activity to which this financial promotion relates. In particular, LEVERAGE SHARES PLC will not provide any investment services to you and/or advise you on the merits of, or make any recommendation to you in relation to, the terms of any transaction. No representative of LEVERAGE SHARES PLC is authorised to behave in any way which would lead you to believe otherwise. LEVERAGE SHARES PLC is not, therefore, responsible for providing you with the protections afforded to its clients and you should seek your own independent legal, investment and tax or other advice as you see fit.

No offer for sale

The information contained in this financial promotion is neither an offer for sale nor a solicitation of an offer to buy securities. This financial promotion should not be used as the basis for any investment decision.

Risk Warnings

The value of an investment in ETPs may go down as well as up and past performance is not a reliable indicator of future performance. An investment in ETPs is dependent on the performance of the underlying index, less costs, but it is not expected to match that performance precisely. ETPs offering daily leveraged or daily short exposures (“Leveraged ETPs”) are products which feature specific risks that prospective investors should understand before investing in them.

Securities issued by the Issuer are products involving a significant degree of risk and may not be suitable for all types of investor. Any decision to invest should be based on the information contained in the Relevant Prospectus of the Issuer (or any supplements thereto) which includes, inter alia, information on certain risks associated with an investment. The price of any securities may go up or down and an investor may not get back the amount invested. Securities are priced in US Dollars/Euros/Pounds and the value of the investment in other currencies will be affected by exchange rate movements.

Short and leveraged exchange-traded products are only intended for investors who understand the risks involved in investing in a product with short and/or leveraged exposure and who intend to invest on a short-term basis. Any investment in short and/or leveraged products should be monitored on a daily basis to ensure consistency with your investment strategy. You should understand that investments in short and/or leveraged exchange-traded products held for a period of longer than one day may not provide returns equivalent to the return from the relevant unleveraged investment multiplied by the relevant leverage factor.

Potential losses in short and/or leveraged exchange-traded products may be magnified in comparison to investments that do not incorporate these strategies. Please refer to the section entitled “Risk Factors” in the relevant prospectus for further details of these and other risks associated with an investment in short and/or leveraged exchange traded products. You should consult an independent investment adviser prior to making an investment in short and/or leveraged exchange-traded products in order to determine its suitability to your circumstances.

Prospectus

A base prospectus has been approved by the Central Bank of Ireland as competent authority under Regulation (EU) 2017/1129 with respect to the offer and listing of ETPs in Ireland and certain other EU jurisdictions listed below (the “EU Prospectus”). A base prospectus has been approved by the Financial Conduct Authority as competent authority under the United Kingdom’s version of Regulation (EU) No 2017/1129 of the European Parliament and of the Council of 14 June 2017 on the prospectus to be published when securities are offered to the public or admitted to trading on a regulated market, and repealing Directive 2003/71/EC, which is part of UK law by virtue of the European Union (Withdrawal) Act 2018 with respect to the offer and listing of ETPs in the United Kingdom (the “UK Prospectus”). The “Relevant Prospectus” means the EU Prospectus or the UK Prospectus, as applicable.

The Central Bank of Ireland has delivered to the regulators listed below certificates of approval attesting that the EU Prospectus has been drawn up in accordance with Article 25 of Regulation (EU) 2017/1129.

The EU Prospectus (and any supplements thereto) of the Issuer has been passported from Ireland into Italy (Commissione Nazionale per la Societá e la Borsa), Germany (Bundesanstalt für Finanzdienstleistungsaufsicht) , France (Autorité des Marchés Financiers), Spain (Comisión Nacional del Mercado de Valores), the Netherlands (the Autoriteit Financiële Markten), Poland (Komisja Nadzoru Finansowego), Belgium (Belgian Financial Services and Markets Authority) and Austria (Finanzmarktaufsichtsbehörde).

Investors should read the Relevant Prospectus of the Issuer before investing and should refer to the section of the Relevant Prospectus entitled ‘Risk Factors’ for further details of risks associated with an investment in this product.