

Investment Objective

The Leverage Shares 3x Long Moderna (MRNA) ETP Securities seeks to track the iSTOXX Leveraged 3x MRNA Index, which is designed to provide 3x the daily return of Moderna Inc. stock, adjusted to reflect the fees and costs of maintaining a leveraged position in the stock. It invests directly in the underlying Moderna Inc. stock and uses margin (borrowing) to purchase additional shares of Moderna Inc. stock.

For example, if Moderna Inc. rises by 1% over a day, then the ETP will rise by 3%, excluding fees. However, if Moderna Inc. falls by 1% over a day, then the ETP will fall by 3%, excluding fees.

Key Features

- Opportunity to magnify returns in one simple trade.
- Liquid. Trades like an equity on exchange, with multiple market makers.
- You cannot lose more than the amount you invest.
- An intraday rebalance mechanism ("airbag") is designed to cushion the largest intra-day falls.
- Simple to trade, no need for futures or margin accounts.
- Transparent structure with full ownership of the underlying assets, so credit risk minimised.
- Independent structure managed by industry experts.

Key Risks

- Investing in Short and Leveraged ETPs is only suitable for sophisticated traders who understand leverage, daily rebalancing and compounded daily returns.
- Investors can lose the full value of their initial investment (but not more).
- Losses are magnified due to the nature of leveraged returns. Therefore, Short and Leveraged ETPs are only suitable for investors willing to take a high level of risk.
- Daily compounding may result in returns which an investor may not expect if the investor has not fully understood how a Leverage Shares ETP works.
- Due to daily rebalancing and compounding, ETP returns measured over periods longer than one day may differ from the returns of the underlying stock multiplied by the leverage factor.
- Only use these ETPs if you can monitor your positions daily.
- Please see the 'Risks Factors' section of the Prospectus for a more detailed discussion of the potential risks associated with an investment in this product.

Product Information

Product Name	Leverage Shares 3x Long Moderna (MRNA) ETP Securities
Underlying Security	Moderna Inc.
Index / Strategy Tracked	iSTOXX Leveraged 3x MRNA Index
Leverage Factor	3
Replication	Physical
Base Currency	USD
ISIN	XS3005160091
Structure / Legal Form	ETP / Debt Security
Countries Available	United Kingdom, Italy, Germany, France, Spain, Netherlands, Ireland, Poland, Belgium, Sweden, Norway, Austria
Issuer	Leverage Shares PLC
Trustee	Apex Corporate Trustees (UK) Ltd
Margin Provider / Stock Lender	Interactive Brokers LLC and/or Morgan Stanley & Co. LLC
Margin Rate / Interest on Cash Balances	Fed Funds Effective (Overnight Rate) +2%
Stock Borrow Rate	N/A
Annual Management Fee	0.75%
SIPP/ISA Eligible	Yes
Sec871(m)	Not Applicable (see FAQs)

Index Information

Index	iSTOXX Leveraged 3x MRNA Index
Index Provider	Stoxx Limited
Index Currency	USD
Index Ticker	IX3XMRNA

**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	MRN3	XS3005160091	BQ7YCN3	MRN3 LN	MRN3.L	-	14/12/2021
UK	London Stock Exchange	USD	GBP	3MRN	XS3005160091	BQ7YCP5	3MRN LN	3MRN.L	-	14/12/2021
Italy	Borsa Italiana	USD	EUR	3MRN	XS3005160091	BQXS143	3MRN IM	3MRN.MI	-	16/02/2022
Germany	Frankfurt Stock Exchange	USD	EUR	3MRN	XS3005160091	BQXS143	3MRN GY	3MRN.DE	A3G76C	14/04/2022

Contact Information

Contact us via email at info@leverageshares.com or on Twitter at [@LeverageShares](https://twitter.com/LeverageShares). More information on Leverage Shares can be found online at www.leverageshares.com.

Disclaimer**No investment advice****No offer for sale****Risk Warnings****Prospectus****Leverage Shares 3x Long Moderna (MRNA) ETP Securities - USD**