

**SUPPLEMENT DATED 8 OCTOBER 2021 TO THE BASE PROSPECTUS DATED 18
DECEMBER 2020**

**LEVERAGE SHARES PUBLIC LIMITED COMPANY
(a company incorporated with limited liability in Ireland)**



COLLATERALISED EXCHANGE TRADED SECURITIES PROGRAMME

This Supplement (the "**Supplement**") dated 8 October 2021 is supplemental to, forms part of and must be read and construed in conjunction with, the base prospectus dated 18 December 2020 and the supplements to the aforementioned base prospectus dated 4 March 2021, 6 May 2021 and 17 September 2021 (the "**Base Prospectus**") prepared by Leverage Shares plc (the "**Issuer**") in connection with its collateralised exchange traded securities programme (the "**Programme**"). The purpose of this Supplement is to amend the wording describing how certain fees are calculated, to add additional equity security Reference Assets to the list set out in the Base Prospectus, to add to the Description of the Indices section of the Base Prospectus and to add Börse Stuttgart to the list of potential listing venues in the Base Prospectus. Terms given a defined meaning in the Base Prospectus shall, unless the context otherwise requires, have the same meaning when used in this Supplement.

This Supplement has been approved by the Central Bank of Ireland (the "**Central Bank**"), as competent authority under Regulation (EU) 2017/1129 (the "**Prospectus Regulation**"). The Central Bank only approves this Base Prospectus as meeting the standards of completeness, comprehensibility and consistency imposed by the Prospectus Regulation. Such approval should not be considered as an endorsement of the Issuer or the quality of the ETP Securities that are the subject of this Supplement. Investors should make their own assessment as to the suitability of investing in the ETP Securities.

This Supplement has also been approved by the Financial Conduct Authority ("**FCA**") as competent authority under the UK Prospectus Regulation (as defined below). The FCA only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the UK 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 ("**UK Prospectus Regulation**"). Such approval by the FCA should not be considered as an endorsement of the Issuer or the quality of the ETP Securities that are the subject of this Supplement. Investors should make their own assessment as to the suitability of investing in the ETP Securities. The Issuer consents to the use of the Base Prospectus, as supplemented by this Supplement in the United Kingdom and accepts responsibility for the contents of the Base Prospectus, as supplemented by this Supplement also with respect to the subsequent resale or final placement of securities by any financial intermediary which was given consent to use the Base Prospectus, as supplemented by this Supplement. This consent is valid for 12 months from the date of publication of the Base Prospectus.

The Issuer consents to the use of the Base Prospectus, as supplemented by this Supplement in Ireland, France, Italy, Spain, Germany, the Netherlands, Poland and Belgium and accepts responsibility for the contents of the Base Prospectus, as supplemented by this Supplement also with respect to the subsequent resale or final

placement of securities by any financial intermediary which was given consent to use the Base Prospectus, as supplemented by this Supplement. This consent is valid for 12 months from the date of publication of the Base Prospectus.

The Issuer accepts responsibility for the information contained in this Supplement. To the best of the knowledge of the Issuer the information contained in this Supplement is in accordance with the facts and makes no omission likely to affect its import.

Investors should be aware of their rights under Article 23(2) of the Prospectus Regulation and the UK Prospectus Regulation. In accordance with Article 23(2) of the Prospectus Regulation, investors who have agreed to purchase or subscribe for ETP Securities before this Supplement is published have the right, exercisable before the end of the period of three working days beginning with the working day after the date on which this Supplement is published, to withdraw their acceptances. In accordance with Article 23(2) of the UK Prospectus Regulation, investors who have agreed to purchase or subscribe for ETP Securities before this Supplement is published have the right, exercisable before the end of the period of two working days beginning with the working day after the date on which this Supplement is published, to withdraw their acceptances (the “**UK Withdrawal Period**”). In accordance with Article 23(2) of the UK Prospectus Regulation, the Issuer has extended the UK Withdrawal Period to three working days. Accordingly an investor’s right to withdraw their acceptances shall expire at the close of business on 13 October 2021. Investors wishing to withdraw their acceptances should contact their brokers for details of how to exercise this right.

To the extent that there is any inconsistency between any statement in this Supplement and any other statement in or incorporated into the Base Prospectus, the statements in this Supplement will prevail.

Save as disclosed in this Supplement there has been no significant new factor, material mistake or inaccuracy relating to information included in the Base Prospectus which is capable of affecting the assessment of ETP Securities issued under the Programme since the publication of the Base Prospectus.

References to “this Base Prospectus” in the Base Prospectus shall hereafter mean the Base Prospectus as supplemented by this Supplement.

AMENDMENTS OR ADDITIONS TO THE BASE PROSPECTUS

With effect from the date of this Supplement the information appearing in, or incorporated by reference into, the Base Prospectus shall be amended and/or supplemented in the manner described below.

The following paragraph shall be added as a new paragraph after the seventh paragraph on page 2 of the Base Prospectus:

“Application may be made to Börse Stuttgart for ETP Securities issued under this Programme to be admitted to listing and trading on the regulated market operated by Börse Stuttgart”.

The first sentence of the eighth paragraph on page 2 of the Base Prospectus shall be amended to read as follows:

“References in this Base Prospectus to ETP Securities being “listed” (and all related references) shall mean that such ETP Securities have been admitted to trading on some or all of (i) the London Stock Exchange; (ii) Cboe; (iii) the Frankfurt Stock Exchange; (iv) the Italian Stock Exchange, including SeDeX; (v) Euronext Paris; (vi) Euronext Amsterdam; (vii) Euronext London; (viii) Börse Stuttgart and/or an alternative market, which are each regulated markets or multilateral trading facilities for the purposes of

Directive 2014/65/EU of the European Parliament and of the Council on markets in financial instruments (as amended, "**MiFID II**")."

DESCRIPTION OF THE PROGRAMME

The following paragraph shall be added to the end of the "Listing and admission to trading" section of the Base Prospectus beginning on page 46:

"Application may be made to Stuttgart Börse for ETP Securities issued under this Programme to be admitted to listing and trading on the regulated market operated by Börse Stuttgart".

DESCRIPTION OF THE REFERENCE ASSETS

The following shall be added to the first table appearing under the heading “(i) Equity Securities” beginning on page 68 of the Base Prospectus:

| Name of issuer of Reference Asset | Address of issuer of Reference Asset | Country of Incorporation | Ticker of Reference Asset | Regulated market or equivalent third country market on which the ADR is admitted to trading | General description and nature of business of issuer of the Reference Asset |
|-----------------------------------|---|--------------------------|---------------------------|--|---|
| Moderna, Inc. | 200 Technology Square Cambridge Massachusetts | United States of America | MRNA | New York Stock Exchange https://www.nyse.com/quote/XNGS:MRNA | <p>Moderna, Inc. operates as a clinical stage biotechnology company. The company focuses on the discovery and development of messenger RNA therapeutics and vaccines. Moderna develops mRNA medicines for infectious, immuno-oncology and cardiovascular diseases.</p> <p>Further information on the issuer of the Reference Asset can be found at: https://investors.modernatx.com/</p> |

The following should be added the second table appearing under the heading “(i) Equity Securities” beginning on page 68 of the Base Prospectus:

| Name of the ADR and issuer depository bank | Name of the underlying equity security | Address of issuer of underlying equity security | Country of Incorporation of underlying equity security | Ticker of ADR | Regulated market or equivalent third country market on which the ADR is admitted to trading | General description and nature of business of issuer of the underlying equity security |
|--|---|--|---|----------------------|--|---|
| Taiwan Semiconductor Manufacturing Company, Limited ADS issued by Citibank, N.A. | Taiwan Semiconductor Manufacturing Company Ltd. | No. 8 Li Hsin Rd 2 East District Hsinchu | Taiwan | TSM | New York Stock Exchange https://www.nyse.com/quote/XNYS:TSM | Taiwan Semiconductor Manufacturing Company, Limited manufactures and markets integrated circuits. The company provides the following services: water manufacturing, water probing, assembly and testing, mask production and design services. The company’s integrated circuits are used in computer, communication, consumer electronics, automotive and industrial equipment industries. Further information can be found at: https://investor.tsmc.com/english |

FINAL TERMS

The following wording shall be added as a final paragraph to section 1 of Part B of the Final Terms at page 138 of the Base Prospectus:

“[Application has been made for the Series of ETP Securities to which these Final Terms apply to be admitted to listing and trading on the regulated market of Börse Stuttgart].”

DESCRIPTION OF THE INDICES

The following shall be added to the table of Indices under section “Description of the Indices” beginning on page 157 of the Base Prospectus:

| Index | Index Sponsor | Applicable Information Source |
|---|---------------|---|
| iSTOXX Leveraged 3x NIO Index | STOXX Limited | https://www.stoxx.com/indices |
| iSTOXX Leveraged 3x MRNA Index | STOXX Limited | https://www.stoxx.com/indices |
| iSTOXX Leveraged 3x AIR.PA Index | STOXX Limited | https://www.stoxx.com/indices |
| iSTOXX Leveraged 3x TSM Index | STOXX Limited | https://www.stoxx.com/indices |
| iSTOXX Inverse Leveraged -3x NIO Index | STOXX Limited | https://www.stoxx.com/indices |
| iSTOXX Inverse Leveraged -3x MRNA Index | STOXX Limited | https://www.stoxx.com/indices |
| iSTOXX Inverse Leveraged -3x AIR.PA Index | STOXX Limited | https://www.stoxx.com/indices |
| iSTOXX Inverse Leveraged -3x COIN Index | STOXX Limited | https://www.stoxx.com/indices |
| iSTOXX Inverse Leveraged -3x TSM Index | STOXX Limited | https://www.stoxx.com/indices |

The fourth paragraph under the heading “Fees” on page 161 of the Base Prospectus shall be amended to read as follows:

“The “**Daily Margin Interest Rate**” is calculated by the Determination Agent for each ETP Security (by reference by to the amount of funding incurred to maintain such Leveraged Exposures) and is based on a designated benchmark rate (the “**Benchmark Rate**”) plus 1.5%. The Daily Margin Interest Rate is subject to adjustment. Any such adjustment shall be notified to ETP Securityholders. Investors should therefore note that such daily margin interest rate is subject to change”.

The following paragraphs appearing under the heading “Fees” at the end of page 161 and the beginning of page 162 of the Base Prospectus:

“For example, if an investor purchases USD 10,000 of Leverage Shares 2x Apple ETP Securities and holds such securities for one day, the following fees would be applicable (assuming a Benchmark Rate of 0.91%). In this case,

| | |
|--|--|
| Arranger Fee Cost | USD 10,000 x (0.75% x (1/360)) = USD 0.21 |
| Example Daily Margin Interest Rate Cost | USD 10,000 x ((0.91% + 1%) x (1/360)) = USD 0.53 |
| Total Cost | USD 0.21 + USD 0.53 = USD 0.74 per day |

The Total Cost of USD 0.74 in the example above is not a static figure, because the Daily Margin Interest Rate will change as the value of the Benchmark Rate changes over time. The 0.91% rate referenced in the above example is not a static rate, but is intended to illustrate what the Daily Margin Interest Rate would be with a Benchmark Rate of 0.91%.”

shall be amended as follows:

“For example, an investor purchases USD 10,000 of Leverage Shares 2x Apple ETP Securities. Since this Series of ETP Securities applies a Leverage Factor of 2x, the Issuer will borrow USD 10,000 from the Margin Loan Provider and will purchase USD 20,000 of shares in Apple Inc. If the investor holds such securities for one day, the following fees would be applicable (assuming a Benchmark Rate of 0.91%):

| | |
|--|--|
| Arranger Fee Cost | USD 10,000 x (0.75% x (1/360)) = USD 0.21 |
| Example Daily Margin Interest Rate Cost | USD 10,000 x ((0.91% + 1.5%) x (1/360)) = USD 0.67 |
| Total Cost | USD 0.21 + USD 0.67 = USD 0.88 per day |

The Total Cost of USD 0.88 in the example above is not a static figure, because the Daily Margin Interest Rate will change as the value of the Benchmark Rate changes over time. The 0.91% rate referenced in the above example is not a static rate, but is intended to illustrate what the Daily Margin Interest Rate would be with a Benchmark Rate of 0.91%.”

The last paragraph on page 162 under the heading “Return on Collateral” shall be amended to read as follows:

“In connection with Short Exposures, net cash positions and where the Reference Assets are futures contracts, the ETP Security Value will include a return on the fully collateralised cash position. Such return on collateral will be calculated by the Determination Agent for each ETP Security based on the applicable Benchmark Rate (minus 1%). Such calculation is subject to adjustment as shall be notified to ETP Securityholders. Investors should therefore note that such daily Return on Collateral is subject to change (the “**Return On Collateral**”).”

KRONOS INVESTMENT STRATEGY

The first paragraph under the heading “Fees” on page 165 of the Base Prospectus, as amended by the Supplement to the Base Prospectus dated 6 May 2021, shall be further amended to read as follows:

“For ETP Securities which pursue the Kronos Investment Strategy the following annual fees are applicable and will accrue on a daily basis: (1) the Arranger Fee; and (2) in the case of Leveraged Exposures, a margin interest rate calculated by the Determination Agent (by reference to the amount of funding incurred to maintain such Leveraged Exposures) equal to the Benchmark Rate plus 1.5% (such margin interest rate is subject to adjustment as shall be notified to ETP Securityholders) and (3) in the case of Short Exposures, a Securities Lending Fee.

In connection with Short Exposures and net cash positions, the ETP Security Value will include a Return on Collateral.”

GENERAL INFORMATION

The first sentence of point 6 on page 189 of the Base Prospectus shall be amended to read as follows”

“It is expected that each Series of ETP Securities that is to be listed and admitted to trading on the regulated markets of the London Stock Exchange and/or Cboe and/or the Frankfurt Stock Exchange and/or the Italian Stock Exchange and/or Euronext Paris and/or Euronext Amsterdam and/or Euronext London and/or Börse Stuttgart will be admitted separately as and when issued, subject only to the issue of ETP Securities initially representing the ETP Securities of such Series”.