

# MSOO

## Leverage Shares 2x Capped Accelerated MSTR Monthly ETF

### Fund Description

MSOO seeks to provide 2x the price return of MicroStrategy Inc. (NASDAQ: MSTR), subject to an upside return cap over a one-month outcome period.

### FactSet Analyst Report

The security is being delisted. The last day of trading on an exchange is June 16, 2026 MSOO seeks to deliver 2x the positive share price return of MicroStrategy Inc. (MSTR) up to a cap, over a full calendar month. The fund does not offer any buffer protection and will experience all subsequent losses of MSTR on a one-to-one basis. Thus, providing leveraged upside potential and single exposure to the downside. The fund combines a synthetic long position in the underlying stock and an at-the-money call option to create the approximately double upside return, and caps gains by selling two out-of-the-money call options of equal notional value. The fund utilizes FLEX options and is expected to hold collateral for its derivative positions. The fund must be held to the end of the period to achieve the intended results. Investors who buy at any other time than the monthly reset day may have very different returns. The issuer publishes effective interim levels daily on its website. The approximate cap does not include the funds expense ratio, which will reduce returns.