

WisdomTree

S&P 500 VIX Short-Term Futures 2.25x Daily Leveraged

Investment Objective

WisdomTree S&P 500 VIX Short-Term Futures 2.25x Daily Leveraged is a fully collateralised, UCITS eligible Exchange Traded Product (ETP). The ETP provides 2.25 times the daily performance of the S&P 500 VIX Short-Term Futures Index ER, plus the interest revenue earned on the collateralised amount. The index measures the return of a daily rolling long position in the first and second month VIX futures contracts.

For example, if the S&P 500 VIX Short-Term Futures Index ER rises by 1% over a day, then the ETP will rise by 2.25%, excluding fees. However if the S&P 500 VIX Short-Term Futures Index ER falls by 1% over a day, then the ETP will fall by 2.25%, excluding fees.

Potential Benefits

- Magnify your returns in one simple trade
- Liquid. Trades like an equity on exchange, with multiple authorised participants (APs) and market makers (MMs)
- You cannot lose more than the amount invested, and an intraday rebalance mechanism is built-in to cushion the largest intra-day falls
- Simple to trade, no need for futures, no need to borrow cash or short stocks
- Transparent structure with world class service providers and fully collateralised

Potential Risks

- Investing in Short and Leveraged ETPs is only suitable for sophisticated and/or informed investors who understand leverage, daily rebalancing and compounded daily returns and are willing to magnify potential losses
- Investors can lose the full value of their initial investment, however they cannot lose more than their initial investment
- 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
- Transparent, cost-efficient and fully collateralised ETC structure
- Daily compounding may result in returns which an investor may not expect, if the investor has not fully understood how a WisdomTree ETP works

Product Information

| | |
|--------------------------|-----------------------------------|
| Asset Class | Equities |
| Leverage Factor | 2.25x |
| ISIN | IE00BYTYHQ58 |
| Base Currency | USD |
| Inception Date | 17/03/2016 |
| Currency Hedged | No |
| Management Fee | 0.99% |
| Daily Swap Rate | 0.011810% |
| Domicile | Ireland |
| Legal Form / Structure | Debt security / ETC |
| Replication Method | Fully Collateralised Swap |
| UCITS Eligible | Jurisdictionally dependent |
| UCITS Compliant | No |
| ISA Eligible | Yes |
| SIPP Eligible | Yes |
| UK Fund Reporting Status | Yes |
| Passporting | AU, GB, IE, DE, ITL, NO |
| Use of Income | N/A |
| Issuers | WisdomTree Multi Asset Issuer PLC |
| Trustee | Law Debenture Trust |
| Collateral Administrator | Bank of New York Mellon |

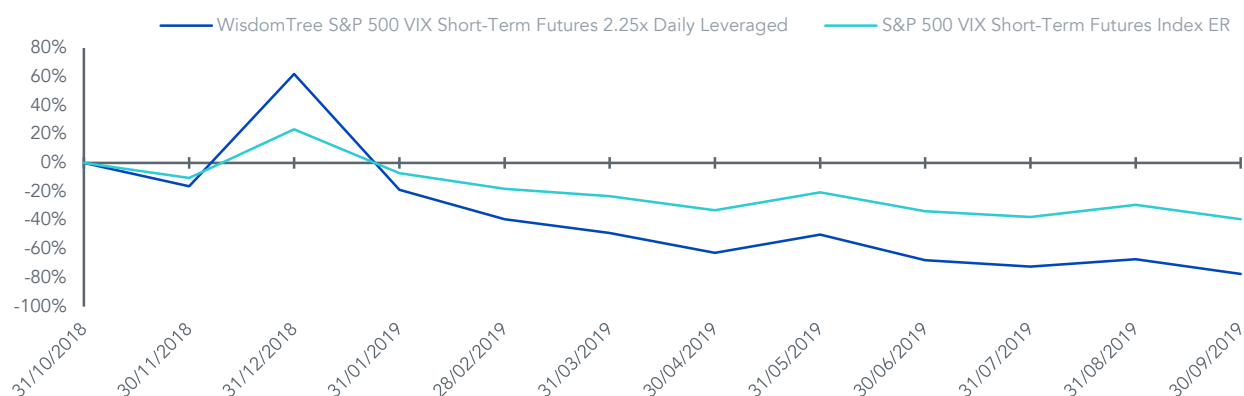
Index Information

| | |
|----------------------|---|
| Index | S&P 500 VIX Short-Term Futures Index ER |
| Index Provider | BNP Paribas |
| Index Currency | USD |
| Index Bloomberg Code | SPVXSP |

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Performance vs. Benchmark Index



| | 1-Mth | 3-Mth | 6-Mth | 1-Year | 3-Year | 5-Year | Since Inception |
|--|---------|---------|---------|---------|---------|--------|-----------------|
| WisdomTree S&P 500 VIX Short-Term Futures 2.25x Daily Leveraged | -30.99% | -29.34% | -55.73% | -50.62% | -87.89% | N/A | -91.60% |
| S&P 500 VIX Short-Term Futures Index ER | -14.26% | -8.30% | -20.85% | -13.34% | -44.98% | N/A | -52.82% |

Data from 14/03/2016 to 30/09/2019. Data source: WisdomTree, Bloomberg. The performance shown is that of the Product's Net Asset Value and Benchmark Index, both reported in Base Currency; please refer to the product information above for further details. Performance figures above 1 year are annualised. Exchange rate risk should always be considered when analysing performance denominated in another currency. **You cannot invest directly in an index. Historical performance is not an indication of future performance and any investments may go down in value.**

Listing Information

| Exchange | Trading Currency | Exchange Ticker | Bloomberg Code | RIC | SEDOL | ISIN | WKN | Listing Date |
|-----------------------|------------------|-----------------|----------------|-----------|----------|--------------|--------|--------------|
| Borsa Italiana | EUR | VIXL | VIXL IM | VIXL.MI | BYV7N31 | IE00BYTYHQ58 | | 17/03/2016 |
| London Stock Exchange | USD | VIXL | VIXL LN | VIXL.L | BYY8LN7 | IE00BYTYHQ58 | | 08/06/2016 |
| London Stock Exchange | GBx | VILX | VILX LN | VILX.L | BYY8QD2 | IE00BYTYHQ58 | | 08/06/2016 |
| Xetra | EUR | VIXL | VIXL GY | BTVIXL.DE | BYY8QQQ5 | DE000A2BGQ13 | A2BGQ1 | 17/06/2016 |

Glossary

Dividend Weighted Index: an index that determines the weight of its constituents using the dividends paid by the security rather than another variable (the most common is Market Cap weighted indices). **Fully Replicated:** assets are invested in securities that match the constituents of the relevant index, in the same proportion. **Fundamentally Weighted Index:** an index that weights securities on the basis of factors such as dividends or earnings. **Large Cap, Mid Cap and Small Cap:** refers to market capitalisation and is calculated by multiplying the price of a stock by the number of shares outstanding. **Listing currency:** the trading currency on the exchange. **Physical (Optimised):** assets are predominately invested in securities that are constituents of the index, but may also hold securities whose characteristics closely resemble the characteristics of the index. **Physically Backed:** securities held by the fund are the actual securities not a derivative. **Rebalance:** An index is created by applying a certain set of selection and weighting rules of countries, sectors and stocks at a certain frequency. A Rebalance is when WisdomTree re-applies its rules based selection and weighting process. **Rebalance Frequency:** The frequency by which the constituents of the index are screened and their weights changed. **Replication Method:** the method by which the fund gets exposure to the benchmark index. **Share class currency or the "NAV currency":** The currency that the fund's NAV is issued in. **Total Expense Ratio (TER):** a measure of the total costs associated with managing and operating a fund. The TER consists primarily of management fees plus other expenses such as trustee, custody and operating expenses. It is expressed as a percentage of the fund's total net asset value.

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WisdomTree Multi Asset Issuer PLC Exchange Traded Products ("ETPs") are suitable for financially sophisticated investors who wish to take a short-term view on the underlying indices and can understand the risks of investing in products offering daily leveraged or daily short exposures. 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. Higher volatility of the underlying indices and holding periods longer than a day may have an adverse impact on the performance of Leveraged ETPs. As such, Leveraged ETPs are intended for financially sophisticated investors who wish to take a short-term view on the underlying indices and understand such risks. As a consequence, WisdomTree is not promoting or marketing WisdomTree Multi Asset Issuer PLC ETPs to retail clients. Investors should refer to the section entitled "Risk Factors" and "Economic Overview of the ETP Securities" in the WTMA Prospectus for further details of these and other risks associated with an investment in Leveraged ETPs and consult their financial advisors as needed. Neither WisdomTree, nor the Issuer has assessed the suitability of any Leveraged ETPs for investors other than the relevant Authorised Participants.

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