

# Boost US Treasuries 10Y 3x Short Daily ETP (3TYS)

boost

## Investment Objective

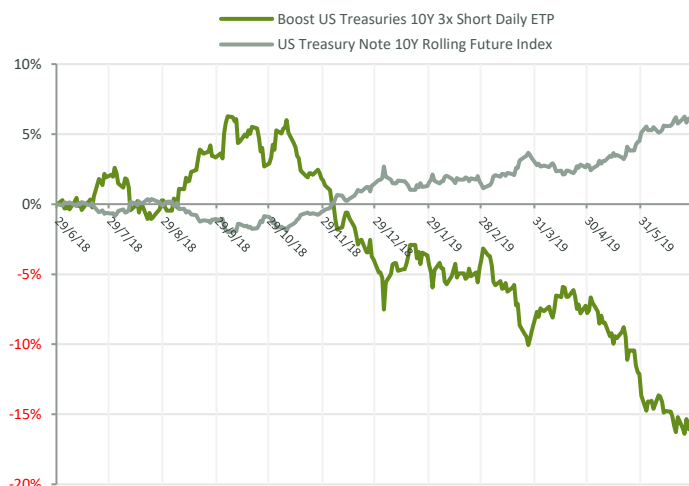
Boost US Treasuries 10Y 3x Short Daily ETP is a fully collateralised, UCITS eligible Exchange-Traded Product. The ETP provides three times the inverse daily performance of the US Treasury Note 10Y Rolling Future index, which tracks front-month 10-Yr US Treasury Note futures, plus the interest revenue earned on the collateralised amount. 10-Yr US Treasury Note futures are traded on CBOT and deliver US government bonds with 6.5-10 years to maturity.

For example, if the index rises by 1% over a day, then the ETP will fall by 3%, and if the index falls by 1% over a day, then the ETP will rise by 3%, excluding fees and interest revenue.

## Key Features

- 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
- Boost is independent and managed by industry experts

**Performance vs Benchmark Index**  
**Boost US Treasuries 10Y 3x Short Daily ETP (3TYS)**  
**1 Year Performance**  
**Cumulative 12 Month Return**



Source: Boost™, Bloomberg, as of 28 Jun 2019. Returns given in USD. Actual performance net of fees. Past performance is not an indicator of future performance.

## Product Information

<b>Product Name</b>	Boost US Treasuries 10Y 3x Short Daily ETP
<b>Leverage Factor</b>	-3x
<b>Replication Method</b>	Funded Swap
<b>Physical Assets Owned</b>	Yes (Collateral)
<b>Base Currency</b>	USD
<b>ISIN</b>	IE00BKS8QT65

## Additional Information

<b>Issuer</b>	Boost Issuer PLC
<b>Trustee</b>	Law Debenture Trust PLC
<b>Collateral Administrator</b>	Bank of New York Mellon
<b>Manager</b>	Boost Management Limited
<b>Annual Management Fee</b>	0.30%
<b>Daily Swap Rate</b>	0.00247%
<b>SIPP/ISA</b>	Yes
<b>UCITS Eligible</b>	Yes
<b>UCITS Compliant</b>	No
<b>Stamp Duty</b>	No
<b>UK Fund Reporting Status</b>	Yes

## Listing and Trading Information

<b>Exchange</b>	London Stock Exchange
<b>Exchange Ticker</b>	3TYS
<b>SEDOL</b>	BNQ4XG3
<b>Bloomberg Code</b>	3TYS LN
<b>Additional Listings</b>	3TYS IM

## Index Information

<b>Index</b>	US Treasury Note 10Y Rolling Future Index
<b>Index Provider</b>	BNP Paribas
<b>Index Currency</b>	USD
<b>Index Bloomberg Code</b>	BNSXFTYU Index

Additional product(s) available on 10Yr Treasuries: 3TYL (3x long), 5TYS (5x short)

A more complete description of the product, service providers and relevant regulatory factors is available in the Prospectus ([www.wisdomtree.com](http://www.wisdomtree.com)), and it is recommended that investors refer to it as their main reference point.

## Key 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
- Daily compounding may result in returns which an investor may not expect, if the investor has not fully understood how a Boost ETP works
- Due to daily rebalancing and compounding, returns measured over periods longer than one day may differ from the underlying index return over those periods
- In the event a swap counterparty defaults, the proceeds from realisation of the collateral may be less than what the investor expects
- Investors should only use Boost ETPs if they have the ability to monitor their positions daily or during the day
- Please see the risks factors section of the Prospectus for a more detailed discussion of the potential risks

**For Professional Clients Only.** Investors should read the prospectus of the Issuer ("Prospectus") before investing and should refer to the section of the Prospectus entitled 'Risk Factors' for further details of risks associated with an investment in this product.

boost

## Contact Information

If you would like further information about Boost ETP's product range or any of the content within this fact sheet, please email [infoeu@wisdomtree.com](mailto:infoeu@wisdomtree.com), or call +44 (0)20 7448 4330.

Boost ETPs are traded on various exchanges, including the London Stock Exchange, Borsa Italiana and Deutsche Boerse; settled in CREST and can be traded through market makers and APs detailed below:

## Disclaimer

Communications issued in the European Economic Area ("EEA"): This document has been issued and approved by WisdomTree Ireland Limited, which is authorised and regulated by the Central Bank of Ireland.

Communications issued in jurisdictions outside of the EEA: This document has been issued and approved by WisdomTree UK Limited, which is authorised and regulated by the United Kingdom Financial Conduct Authority.

WisdomTree Ireland Limited and WisdomTree UK Limited are each referred to as "WisdomTree" (as applicable). Our Conflicts of Interest Policy and Inventory are available on request.

For professional clients only. Past performance is not a reliable indicator of future performance. Any historical performance included on this document may be based on back testing. Back testing is the process of evaluating an investment strategy by applying it to historical data to simulate what the performance of such strategy would have been. Back tested performance is purely hypothetical and is provided on this document solely for informational purposes. Back tested data does not represent actual performance and should not be interpreted as an indication of actual or future performance. The value of any investment may be affected by exchange rate movements. Any decision to invest should be based on the information contained in the appropriate prospectus and after seeking independent investment, tax and legal advice. These products may not be available in your market or suitable for you. The content of this document does not constitute investment advice nor an offer for sale nor a solicitation of an offer to buy any product or make any investment.

This document may contain forward looking statements including statements regarding our belief or current expectations with regards to the performance of certain assets classes and/or sectors. Forward looking statements are subject to certain risks, uncertainties and assumptions. There can be no assurance that such statements will be accurate and actual results could differ materially from those anticipated in such statements.

WisdomTree strongly recommends that you do not place undue reliance on these forward-looking statements.

The information contained on this document is not, and under no circumstances is to be construed as, an advertisement or any other step in furtherance of a public offering of shares in the United States or any province or territory thereof, where neither the Issuer nor any securities issued by it are authorised or registered for distribution and where no prospectus of the Issuer has been filed with any securities commission or regulatory authority. No document or information on this document should be taken, transmitted or distributed (directly or indirectly) into the United States. Neither the Issuer, nor any securities issued by it, have been or will be registered under the United States Securities Act of 1933 or the Investment Company Act of 1940 or qualified under any applicable state securities statutes.

Boost Issuer PLC (the "Issuer") issues products under a Prospectus ("Boost Prospectus") approved by the Central Bank of Ireland, drawn up in accordance with the Directive 2003/71/EC. The Boost Prospectus has been passported to various European jurisdictions including the UK, Italy and Germany and is available on our website.

Boost 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.

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 involve numerous risks including among others, general market risks relating to the relevant underlying index, credit risks on the provider of index swaps utilised in the ETP, exchange rate risks, interest rate risks, inflationary risks, liquidity risks and legal and regulatory risks.

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 the risks of investing in products offering daily leveraged or daily short exposures. Investors should refer to the section entitled "Risk Factors" and "Economic Overview of the ETP Securities" in the Boost 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.

### Third Party Disclaimer

The US Treasury Note 10Y Rolling Future Index (the "Index") is the exclusive property of BNP Paribas (the "Index Sponsor"). The Index Sponsor does not guarantee the accuracy and/or completeness of the composition, calculation, publication and adjustment of the Index, any data included therein, or any data on which it is based, and the Index Sponsor shall have no liability for any errors, omissions, or interruptions therein. The Index Sponsor makes no warranty, express or implied, as to results to be obtained from the use of the Index. The Index Sponsor makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Index or any data included therein.

Without limiting any of the foregoing, in no event shall the Index Sponsor have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages and their liability shall not be greater than the fees paid for the Index.

For the avoidance of doubt the Index and/or any transaction linked to the Index (each a "Transaction") is not sponsored, endorsed, sold, or promoted by any provider of the underlying data (the "Reference Assets") comprised in the Index (each a "Reference Asset Sponsor") and no Reference Asset Sponsor makes any representation whatsoever, whether express or implied, either as to the results to be obtained from the use of the relevant Reference Asset or the index and/or the levels at which the relevant Reference Asset or the Index stands at any particular time on any particular date or otherwise. No Reference Asset Sponsor shall be liable (whether in negligence or otherwise) to any person for any error in a Reference Asset and/or in the Index and a Reference Asset Sponsor is under no obligation to advise any person of any error therein. No Reference Asset Sponsor is making any representation whatsoever, whether express or implied, as to the advisability of purchasing or assuming any risk in connection with entering into any Transaction. No Reference Asset Sponsor shall have any liability for any act or failure to act by the Index Sponsor in connection with the calculation, adjustment or maintenance of the Index. None of the Reference Asset Sponsors or their affiliates have any affiliation with or control over the Index or the Index Sponsor or any control over the computation, composition or dissemination of the Index.