

### 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	
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, IT, NO
Use of Income	N/A
Issuers	WisdomTree Multi Asset Issuer PLC
Trustee	Law Debenture Trust
Collateral Administrator	Bank of New York Mellon

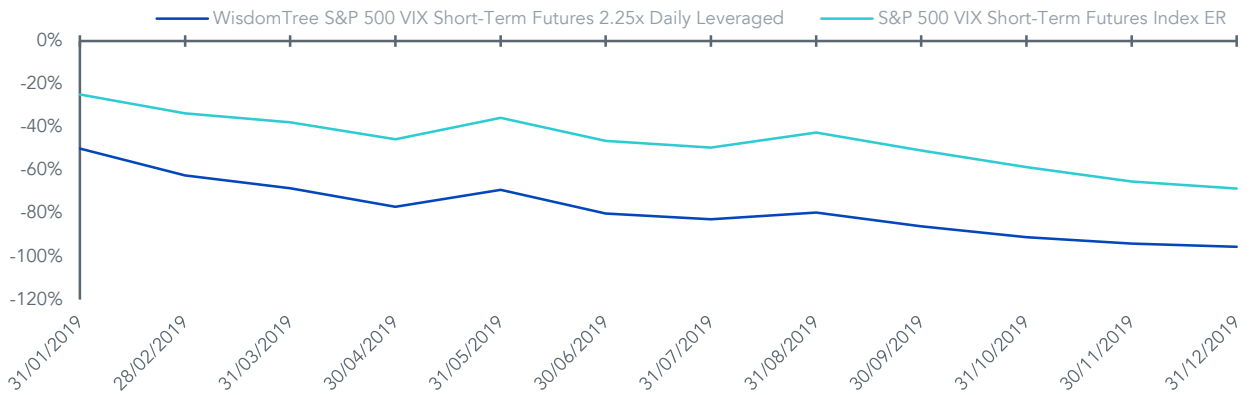
### Index Information

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

# WisdomTree

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

### Performance vs. Benchmark Index



	1-Mth	3-Mth	6-Mth	1-Year	3-Year	5-Year	Since Inception
<b>WisdomTree S&amp;P 500 VIX Short-Term Futures 2.25x Daily Leveraged</b>	-23.83%	-67.87%	-77.29%	-95.50%	-89.46%	N/A	-92.66%
<b>S&amp;P 500 VIX Short-Term Futures Index ER</b>	-9.13%	-35.98%	-41.29%	-68.47%	-47.64%	N/A	-55.90%

Data from 14/03/2016 to 31/12/2019. 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	GBx	VILX	VILX LN	VILX.L	BY8QD2	IE00BYTYHQ58		08/06/2016
London Stock Exchange	USD	VIXL	VIXL LN	VIXL.L	BY8LN7	IE00BYTYHQ58		08/06/2016
Xetra	EUR	VIXL	VIXL GY	BTVIXL.DE	BY8QQ5	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.

# WisdomTree

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

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