

WisdomTree

US Treasuries 30Y 3x Daily Short

Investment Objective

WisdomTree US Treasuries 30Y 3x Daily Short is a fully collateralised, UCITS eligible Exchange Traded Product (ETP). The ETP provides a total return comprised of three times the inverse daily performance of the BNP Paribas US Treasury Ultra Bond 30Y Rolling Future Index, which tracks front month Ultra US Treasury Bond futures, plus the interest revenue earned on the collateralised amount. Ultra US Treasury Bond futures are traded on CBT and deliver US government bonds with 25 years or more 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.

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

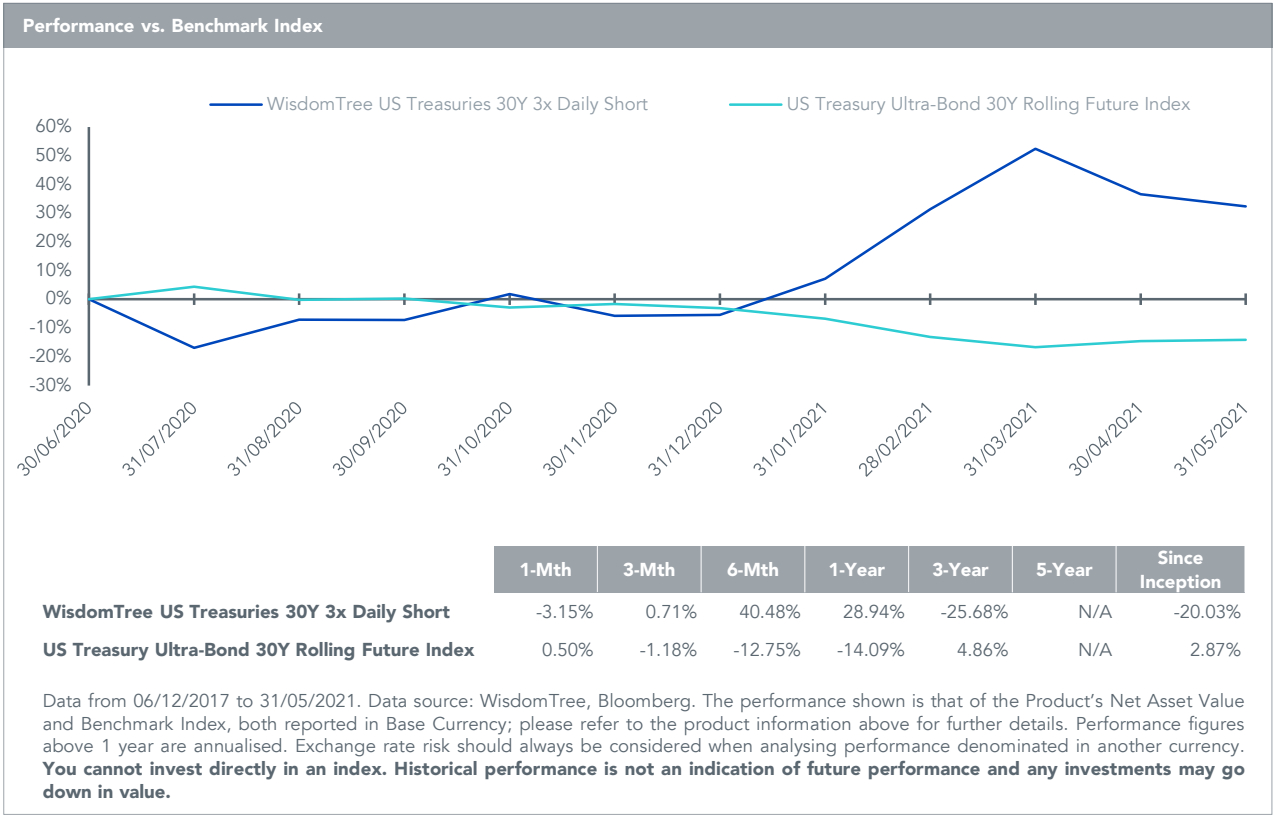
Asset Class	Fixed Income
ISIN	IE00BF4TW784
Base Currency	USD
Since Fund Inception	11/12/2017
Currency Hedged	No
Management Fee	0.30%
Daily Swap Rate	0.003580%
Domicile	Ireland
Legal Form / Structure	Debt security / ETC
Replication Method	Fully Collateralised Swap
UCITS Eligible	Yes
UCITS Compliant	No
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	US Treasury Ultra-Bond 30Y Rolling Future Index
Index Provider	BNP Paribas
Index Currency	USD
Index Bloomberg Code	BNSXFWNU

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Listing Information

Exchange	Trading Currency	Exchange Ticker	Bloomberg Code	RIC	SEDOL	ISIN	WKN	Listing Date
Borsa Italiana	EUR	UL3S	UL3S IM	UL3S.MI	BZCGPG1	IE00BF4TW784	A28DSR	08/12/2017
LSE	GBx	UL3S	UL3S LN	UL3S.L	BF2VTK8	IE00BF4TW784	A28DSR	11/12/2017

WisdomTree

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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.

Additional Information

This document constitutes an advertisement of the financial product(s) mentioned herein. In Switzerland, this communication is only targeted at Qualified Investors. The prospectus and the key investor information documents (KIID/KID) are available from WisdomTree's website: <https://www.wisdomtree.eu/en-ch/resource-library/prospectus-and-regulatory-reports>

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