

# 2TRV

## WisdomTree STOXX Europe Travel & Leisure 2x Daily Leveraged

### Investment Objective

WisdomTree STOXX Europe Travel & Leisure 2x Daily Leveraged is a fully collateralised, UCITS eligible Exchange Traded Product (ETP) designed to provide investors with a leveraged exposure to the STOXX Europe 600 Travel & Leisure. The ETP provides a total return comprised of 2 times the daily performance of the STOXX Europe 600 Travel & Leisure (Net Return) EUR Index (SXTR), adjusted to reflect fees and costs inherent to maintaining a leveraged position in stocks. For example, if the STOXX Europe 600 Travel & Leisure (Net Return) EUR Index rises by 1% over a day, then the ETP will rise by 2%, excluding fees. However if the STOXX Europe 600 Travel & Leisure (Net Return) EUR Index falls by 1% over a day, then the ETP will fall by 2%, excluding fees.

### Index Description

The Index is designed to measure performance of the largest European companies from the STOXX Travel & Leisure supersector as defined by the Industry Classification Benchmark.

The Index is derived from the STOXX Europe 600, which is comprised of 600 of the largest European stocks by free float market capitalisation.

### Average Return Each Year (EUR)

Name	QTR	YTD	1-Year	3-Year	Inception Date
2TRV NAV	16.43%	16.43%	14.26%	N/A	14.05%
STOXX Europe 600 Travel & Leisure (Net Return) EUR	9.03%	9.03%	11.60%	N/A	12.38%

**Source: WisdomTree UK, Bloomberg, as of 28/03/2024. Performance for the fund and the index is shown in the listing currency. The fund performance is given net of fees. Investors should be aware that fees have a detrimental impact on the performance of an ETF. Please note this data refers to past performance and is not an indicator for future results and should not be the sole factor of consideration when selecting a product. Performance of less than one year is cumulative.**

### Product Information

Asset Class	Thematic Equities
Leverage Factor	2x
ISIN	XS2427363036
Base Currency	EUR
Inception Date	02/03/2022
Currency Hedged	No
Management Fee	0.80%
Daily Swap Rate	0.004690%
Domicile	Ireland
Legal Form / Structure	Debt Security / ETP
Replication Method	Fully Collateralised Swap
UCITS Eligible	Yes
UCITS Compliant	No
ISA Eligible	Yes
SIPP Eligible	Yes
UK Fund Reporting Status	No
Passporting	AT, BE, DE, DK, ES, FI, FR, GB, IE, IT, LU, NL, NO, PL, SE
Use of Income	N/A
Issuers	WisdomTree Multi Asset Issuer PLC
Trustee	Law Debenture Trust
Collateral Administrator	The Bank of New York Mellon

### Index Information

Index	STOXX Europe 600 Travel & Leisure (Net Return) EUR
Index Provider	STOXX
Index Currency	EUR
Index Bloomberg Code	SXTR

## Potential Benefits

- Gain a leveraged exposure to the performance of STOXX Europe 600 Travel & Leisure.
- Magnify your returns in one simple trade.
- UCITS eligible and fully collateralised.
- Transparent performance and fees.
- Easy to invest: Everything in one product which does not require the investor to manage futures, borrow cash or short stocks.
- Risk Management: You cannot lose more than the amount invested.
- Liquidity: Trades on exchange, with multiple authorised participants (APs) and market makers (MMs).

## Potential Risks

- An investment in an ETP involves a degree of risk. Any decision to invest should be based on the information contained in the relevant prospectus. Prospective investors should obtain independent accounting, tax and legal advice and should consult their professional advisers to ascertain the suitability of this ETP as an investment to their own circumstances.
- This ETP is structured as a debt security and not as shares (equity) and can be created and redeemed on demand by authorised participants and traded on exchange just like shares in a company. This ETP is not a UCITS product.
- 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. Short and Leveraged ETPs are only intended for investors who understand the risks involved in investing in an ETP with short or leveraged exposure and who intend to invest on a short term basis. Any investment in a short or leveraged ETP should be monitored on a daily basis to ensure consistency with your investment strategy. You should understand that investments in daily leveraged ETPs held for a period of longer than the recommended holding period of one day, may not provide returns equivalent to the return from the relevant unleveraged investment multiplied by the relevant leverage factor over the same period. Daily compounding may result in returns which an investor may not expect, if the investor has not fully understood how a daily leveraged ETP works. Potential losses in leveraged ETPs may be magnified in comparison to investments that do not incorporate leverage. In extreme volatility, returns of leveraged ETPs, even over one day, may under-perform the return of the underlying unleveraged index multiplied by the ETP's leverage factor because of protection mechanisms within the ETP structure, intended to protect against intra-day market crashes. For more information see [here](#).
- Market Risk: The value of securities in this ETP is directly affected by increases and decreases in the value of the Index. Accordingly, the value of a security may go up or down and a security holder may lose some or all of the amount invested but can not lose more than the amount invested.
- Liquidity risk: There can be no certainty that securities can always be bought or sold on a stock exchange or that the market price at which the securities may be traded on a stock exchange will always accurately reflect the performance of the Index.
- Currency Risk: The price of securities in this ETP is generally quoted in EUR. To the extent that a security holder purchases securities in another currency, the value will be affected by changes in the exchange rate.
- Counterparty risk: The Issuer is reliant on there being swap counterparties available to enter into swap agreements on a continuing basis and, if no swap counterparties are willing to do so, the ETP will not be able to achieve its investment policy of tracking the performance of the Index.
- Credit Risk: The Issuer is subject to the risk that third party service providers may fail to return property or collateral belonging to the Issuer or pay money due to the issuer. The ETP is backed by swaps. The payment obligations of the swap counterparties to the Issuer are protected by collateral held which is marked to market daily. The collateral is held in segregated accounts at The Bank of New York Mellon. In the event a swap counterparty defaults, the proceeds from realisation of the collateral may be less than what the investor expects. Details of the collateral held can be found in the Collateral section of the WisdomTree website ([www.wisdomtree.com](http://www.wisdomtree.com)).
- Please see the risks factors section of the Prospectus for a more detailed discussion of the potential risks

## Listing Information

Exchange	Trading Currency	Exchange Ticker	Bloomberg Code	RIC	SEDOL	ISIN	WKN	Listing Date
Borsa Italiana	EUR	2TRV	2TRV IM	2TRV.MI	BMC0W61	XS2427363036	A3GWVS	02/03/2022
LSE	GBx	2TRV	2TRV LN	2TRV.L	BMC0XC4	XS2427363036	A3GWVS	02/03/2022
Xetra	EUR	2FLY	2FLY GY	2FLY.DE	BMC0XD5	XS2427363036	A3GWVS	02/03/2022

## Glossary

**Authorised participant:** Banks or other financial institutions that act as intermediaries between issuers of securities and other investors or intermediaries. Authorised participants subscribe for and redeem securities directly with the Issuer and buy and sell those securities to investors intermediaries either directly or via stock exchanges.

**Collateral held:** Cash or other transferable securities which are held independently to reduce the Issuer's credit risk in respect of any single counterparty. For example, if the Index (tracked by the ETP) increases, the amount owed to the Issuer by the swap counterparty increases and therefore additional collateral is transferred by the swap counterparty to reduce the increased risk to the ETP of that counterparty.

**Exposure:** An ETC has exposure to an index or commodity if its value is directly affected by movements in the price of that index commodity. Exposure to an index or commodity can be achieved in various different ways. This ETC aims to provide exposure to the Index using swaps.

**Market Makers:** Banks or other financial institutions that act as intermediaries between buyers and sellers of securities. They buy and sell securities to investors intermediaries either directly or via stock exchanges.

**Swap counterparty:** Typically a large bank or financial institution with whom the Issuer enters into swaps

# Disclaimer

## IMPORTANT INFORMATION

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An investment in exchange-traded products (“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.

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WisdomTree Multi Asset Issuer PLC (the “Issuer”) issues products under a Prospectus (“WTMA Prospectus”) approved by the Central Bank of Ireland, drawn up in accordance with the Directive 2003/71/EC. The WTMA Prospectus has been passported to various European jurisdictions including the UK, Italy and Germany and is available on this document. 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. The STOXX Europe 600 Travel & Leisure (Net Return) EUR Index is the intellectual property (including registered trademarks) of STOXX Limited, Zurich, Switzerland and/or its licensors (“Licensors”), which is used under license. The securities [or financial instruments, or options or other technical term] based on the Index are in no way sponsored, endorsed, sold or promoted by STOXX and its Licensors and neither of the Licensors shall have any liability with respect thereto.

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