

QS5S WisdomTree Qs100 5x Daily Short

Investment Objective

WisdomTree Qs100 5x Daily Short is a UCITS eligible and fully collateralised Exchange Traded Product (ETP) designed to provide investors with a leveraged short exposure to NASDAQ 100 futures contracts. The ETP provides a total return comprised of -5 times the daily performance of the US Technology Rolling Futures ER Index (BNSXFTUS), plus the interest revenue adjusted to reflect fees and costs associated with the product. For example, if the US Technology Rolling Futures ER Index rises by 1% over a day, then the ETP will fall by 5%, excluding fees. However if the US Technology Rolling Futures ER Index falls by 1% over a day, then the ETP will rise by 5%, excluding fees.

Index Description

The US Technology Rolling Futures Index is an USD denominated Index that aims to provide synthetic exposure to the E-mini NASDAQ 100 Index Futures Contract with the nearest quarterly expiration date (the "Front Month Quarter Futures Contract") on the Chicago Mercantile Exchange (the "Index Component").

Due to the regular expiration of the Index Component, a quarterly rolling method is employed whereby the Index Component rolls over from the currently held Index Component to the next contract in constant USD terms so that the Index remains 100 per cent invested in the Index Component.

Product Information

Asset Class	Broad Market Equities
Leverage Factor	-5x
ISIN	XS2771611840
Base Currency	USD
Inception Date	30/04/2024
Currency Hedged	No
Management Fee	0.70%
Daily Swap Rate	0.018860%
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	Yes
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	US Technology Rolling Futures ER Index
Index Provider	BNP Paribas
Index Currency	USD
Index Bloomberg Code	BNSXFTUS

Potential Benefits

Gain a leveraged short exposure to the performance of NASDAQ 100 Futures.

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 hold derivatives or a margin account.

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 USD. 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).

The performance of commodity indices may differ significantly from spot commodity prices, which are often quoted in the financial press, as the spot in itself is not investable. An investment in commodities may experience high volatility and should be considered as a longer term investment.

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
LSE	USD	QS5S	QS5S LN	QS5S.L	BR86ZD6	XS2771611840	A4AFDZ	08/05/2024
Borsa Italiana	EUR	QS5S	QS5S IM	QS5S.MI	BR87034	XS2771611840	A4AFDZ	08/05/2024
LSE	GBx	SQS5	SQS5 LN	SQS5.L	BR87023	XS2771611840	A4AFDZ	08/05/2024
Xetra	EUR	QSS5	QSS5 GR	QSS5.DE	BR87045	XS2771611840	A4AFDZ	08/05/2024

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 predominantly 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 does not cover the swap fee. The TER is expressed as a percentage of the fund's total net asset value.

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.

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