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# 1PUT WisdomTree 1-Day Equity Put Premium

## Investment Objective

WisdomTree 1-Day Equity Put Premium is a fully collateralised, UCITS eligible Exchange Traded Product (ETP) designed to provide investors with a total return exposure to a systematic daily put writing (selling) strategy. The ETP aims to replicate the Daily US Equity Put Premium Total Return (TR) Index by tracking the Daily US Equity Put Premium Excess Return (ER) Index and adding the associated interest revenue, adjusted to reflect fees and costs of the product.

For example, if the Daily US Equity Put Premium TR Index rises by 1% over a day, then the ETP will rise by 1%, excluding fees. However, if the Index falls by 1% over a day, then the ETP will fall by 1%, excluding fees.

The Index provides exposure to a systematic, daily, deep out-of-the-money (DOTM) put writing strategy seeking to generate positive returns that display a low degree of correlation to broader equity markets.

At any given time, the Index will hold three short put positions, each with a notional of 100%. This means that the total exposure of the index will be 300%.

The index incorporates an adjustment to reflect costs associated with maintaining the relevant underlying exposure. This adjustment is embedded in the Index / Sub-index level as part of the Index calculation methodology.

## Index Description

The Daily US Equity Put Premium ER Index (the "Index") is a BNP Paribas index designed to implement systematic options-based strategies that seek to generate income through the sale of short-dated, deep out of the money put options on the S&P 500 Index. Each day, the indices notionally sell three short-dated, deep out-of-the-money put options on the S&P 500 Index, taking advantage of time decay acceleration close to the option expiry as well as elevated implied volatilities for deeply out-of-the-money put options ("volatility skew").

When an investor sells an option, they receive an upfront premium from the option buyer. This premium represents the compensation for assuming the risk that the S&P 500 Index may fall below the strike price of the option during the option's one-day life. Because the options sold by the strategy are short dated (one trading day to maturity), and set with strike levels significantly below the prevailing market, the daily premiums received are, on an absolute basis, typically smaller than those of longer dated or at the money options, but accrue more frequently due to the strategy's daily rebalancing. The cumulative effect of receiving these small, recurring option premiums is the primary source of income for the strategy.

More information on the above Index, such as details of the index calculation and construction methodology, appears in the index handbook, which can be found at: https://indx.bnpparibas.com/

## Product Information

| | |
|---|---|
| Asset Class | Liquid Alternatives |
| ISIN | XS3330165328 |
| Base Currency | USD |
| Inception Date | 05/05/2026 |
| Currency Hedged | No |
| Management Fee | 0.34% |
| Annual Swap Rate | 0.25% |
| 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 | Daily US Equity Put Premium TR Index |
| Index Provider | BNP Paribas |
| Index Currency | USD |
| Index Bloomberg Code | BNPXTU21 |

**This document is marketing material.** Investors should read the prospectus of the Issuer ("Prospectus") and the key information document ("KID") before investing and should refer to the section of the Prospectus titled 'Risk Factors' for further details of risks associated with an investment in this product.

## Potential Benefits

- Gain exposure to a systematic premium driven by demand for downside protection, which tends to make deep out-of-the-money put options consistently more expensive
- Smooth return profile with limited correlation to equity markets.
- Easy to invest: rules-based exposure to a systematic daily put-selling strategy without the need to manage option positions
- UCITS eligible and fully collateralised.
- Transparent performance and fees.
- 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 ETPs that incorporate leverage is only suitable for sophisticated and or informed investors who understand leverage, impact of rebalancing and compounded returns and are willing to magnify potential losses. Any investment in a short or leveraged ETP should be monitored regularly to ensure consistency with your investment strategy.
- 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 an 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 the 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).
- Option Selling Risk: options on equity indices may be subject to volatile swings in price influenced by changes in the value of the underlying instrument. The seller (writer) of a put option assumes the risk of a drop in the market price of the underlying below the strike price of the put option in exchange for the payment of a premium by the option buyer.
- Risk of Large Losses: The strategy earns small, frequent option premiums but may incur significant losses if the S&P 500 Index experiences a prolonged negative return environment.
- Volatility Risk: The strategy can be negatively affected by abrupt increases in market volatility. When volatility rises significantly within a short time period, the probability of sold options expiring in the money may increase, leading to losses.
- Non-Linear Returns Risk: Losses may increase more rapidly than gains. In falling markets, the value of the investment may decline disproportionately.
- Crowding Risk: If many investors follow similar strategies, returns may be reduced and losses may be amplified during periods of market stress.
- Income Not Guaranteed: Although the strategy aims to generate income, this is not guaranteed and investors may lose part or all of their investment.
- Please see the risk 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 | 1PUT | 1PUT LN | 1PUT.L | BVPV4J1 | XS3330165328 | A4ATZ9 | 12/05/2026 |
| Borsa Italiana | EUR | 1PUT | 1PUT IM | 1PUT.MI | BS88L75 | XS3330165328 | A4ATZ9 | 12/05/2026 |
| LSE | GBP | 1PUG | 1PUG LN | 1PUG.L | BVPV4L3 | XS3330165328 | A4ATZ9 | 12/05/2026 |
| Xetra | EUR | DOTM | DOTM GY | DOTM.DE | BS88L97 | XS3330165328 | A4ATZ9 | 12/05/2026 |

## 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**

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

**Marketing communications issued in jurisdictions outside of the EEA, except Switzerland:** This document has been issued and approved by WisdomTree UK Limited or Atlantic House Investments Limited, which are both authorised and regulated by the United Kingdom Financial Conduct Authority.

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**This marketing communication should be read in conjunction with the relevant WisdomTree products' Prospectus, Key Investor Information Document ("KIID"), Key Information Document ("PRIIPS KID") as relevant. In particular, investors should carefully read the specific risks detailed under the section entitled 'Risk and Reward Profile' in the KIID, 'What are the risks and what could I get in return?' in PRIIPs KID and under the section entitled 'Risk Factors' in the Prospectus of the Issuer for further details of risks associated with an investment in the product(s) detailed herein. Further information regarding the WisdomTree exchange-traded product(s) detailed herein, such as a detailed list of the underlying investments and the indicative net asset value, can be obtained by visiting the WisdomTree website at (www.wisdomtree.eu).**

An investment in WisdomTree 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. An investment in WisdomTree funds is dependent on the performance of the underlying investments, less costs.

Both WisdomTree ETPs and funds involve numerous risks including among others, general market risks relating to any relevant underlying index, credit risks on the provider of index swaps utilised in ETPs, exchange rate risks, interest rate risks, inflationary risks, liquidity risks, derivatives risk 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.

## Additional Information

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