

Fund Investment Objective

The WisdomTree Cboe S&P 500 PutWrite UCITS ETF (the “Fund”) seeks to track the price and yield performance, before fees and expenses of the Cboe S&P 500 PutWrite Index (the “Index”)

By selling (or “writing”) a S&P 500 Put option (“SPX Put”), the Fund (the “seller”) receives a premium from the option buyer, which increases the Fund’s return if the option is not exercised and expires worthless. If, however, the value of the S&P 500 index at option expiry falls below the SPX Put’s strike price, the option finishes in-the-money and the seller pays the buyer the difference between the strike price and the value of the S&P 500 index. The Fund’s strategy of selling SPX Puts serves to partially offset declines in the value of the S&P 500 index to the extent of the premiums received. If the value of the S&P 500 index at option expiry increases beyond the SPX Puts’ strike price, Fund returns would not be expected to increase beyond the premium received.

Index Description

The Index is governed by a published, rules-based methodology and is designed to reflect the performance of a collateralised put option writing strategy, which consists of, on a monthly basis, selling (or “writing”) S&P 500 Put options traded on the Cboe Options Exchange and investing the sale proceeds in one- and three-month US Treasury bills (T-Bills).

Potential Benefits

- Access to an index that has a long live track record, and is sponsored by (Cboe), a leader in option investing
- Potential for enhanced risk-adjusted returns compared to S&P 500 index or a similar covered call strategy
- Ability to benefit from implied volatility typically being higher than realised volatility in history

Potential Risks

- Exposed to implied volatility risk before the Puts expire or are struck at-the-money
- The return of the Fund may be especially affected by events occurring on or around the roll dates and which affect the price at which the options are struck
- The Fund may take a credit risk with regard to parties with whom it trades and may also bear the risk of settlement default
- This list does not cover all risks and further risks are disclosed in the Key investor information document (KIID) and Prospectus

Listing Information

Exchange	ISE, LSE, Xetra, Borsa Italiana
Listing Currency	GBx
LSE Code	PUTS
Bloomberg Code	PUTS LN
Reuters Code	PUTS.L
ISIN	IE00BD49R243

Fund Information

Asset Class	Alternative
Benchmark	Cboe S&P 500 PutWrite Index
Replication Method	Physical (T-Bills) with Derivative Overlay
Total Expense Ratio	0.38%
Base Currency	USD
Use of Income	Accumulating
Distribution Frequency	N/A
Inception Date	22nd May 2018
Financial Year End	31 December
UCITS Compliant	Yes
ISA Eligible	Yes
SIPP Eligible	Yes
EU Savings Directive	Out of Scope
Registration	DE, FI, FR, GB, IE, IT, NL, SE
Manager	WisdomTree Management Ltd.
Investment Manager	Assenagon Asset Management S.A.
Administrator	State Street Fund Services (Ireland) Limited
Custodian	State Street Custodial Services (Ireland) Limited

Underlying Index Characteristics

Name	Cboe S&P 500 PutWrite
Ticker	PUT
Rebalance Frequency	Monthly
Last Monthly Premium	1.0%

Data: As of 31 August 2018.



Investors should read the prospectus of the Issuer (“Prospectus”) before investing and should refer to the section of the Prospectus entitled ‘Risk Factors’ for further details of risks associated with an investment in this product.

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. **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. **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.

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