

29 March 2023

LEI: 213800X2UDCFSIYXR28

WISDOMTREE FOREIGN EXCHANGE LIMITED (THE “ISSUER”)
*(incorporated and registered in Jersey under the Companies
(Jersey) Law 1991 (as amended) with registered number 103518)*

(1) WISDOMTREE LONG CNY SHORT USD (ISIN: JE00B6822V48)
(2) WISDOMTREE SHORT CNY LONG USD (ISIN: JE00B66M4S72)
(TOGETHER, THE “AFFECTED SECURITIES”)

NOTIFICATION OF CHANGE IN THE INDEX OF THE AFFECTED SECURITIES

Terms not defined in this notice shall have the meaning ascribed to them in the Issuer’s Base Prospectus dated 16 November 2022 (the “**Prospectus**”).

The Index Provider in respect of the Affected Securities is Morgan Stanley & Co. LLC (the “**Affected Securities Index Provider**”).

The Issuer wishes to notify holders of the Affected Securities that it has been notified by the Affected Securities Index Provider that in consideration of the upcoming reformation of US Dollar London Interbank Offered Rate (USD LIBOR), the Affected Securities Index Provider will on 29 March 2023 switch the rate used in the Index of the Affected Securities from USD LIBOR to Secured Overnight Financing Rate (SOFR) with an additional spread adjustment, as set out below:

| Strategy | Bloomberg Ticker | Current LIBOR Input | Replacement Rate |
|-----------------|-------------------------|----------------------------|-------------------------|
| USDCNY LONG | MSCECNLY | 1-month USD LIBOR | SOFR + 11bps |
| | | 3-month USD LIBOR | SOFR + 26bps |
| USDCNY SHORT | MSCECNYS | 1-month USD LIBOR | SOFR + 11bps |
| | | 3-month USD LIBOR | SOFR + 26bps |

(the “**Index Rate Change**”).

As at the date of this notice, the Affected Securities Index Provider has confirmed to the Issuer that the Index Rate Change constitutes an “adjustment event” as defined in the Manual relevant to the Affected Securities. The Affected Securities Index Provider has also confirmed to the Issuer, as at the date of this notice, that it will not exercise its right to terminate the Currency Transactions relevant to the Currency Indices affected by the Index Rate Change.

An updated Manual will be issued by the Affected Securities Index Provider to reflect the Index Rate Change once this change has been made. The updated Manual will be available via the following link: <https://www.morganstanley.com/what-we-do/sales-and-trading/msfx>

The Issuer refers holders of the Affected Securities to the Risk Factors set out on page 22 (*Adjustment to a Currency Index and LIBOR Transition*) and page 31 (*The Regulation of Benchmarks*) in the Prospectus.

For further information, please contact: europesupport@wisdomtree.com