# COCB WisdomTree AT1 CoCo Bond UCITS ETF - USD Acc

## Investment Objective

The Fund seeks to track the performance, before fees and expenses of iBoxx Contingent Convertible Liquid Developed Europe AT1 Index (the "Index").

## Index Description

The Index is designed to reflect the performance of the Additional Tier 1 ("AT1") contingent convertible bonds ("CoCos"), denominated in EUR, USD and GBP issued by financial institutions from European developed markets. AT1 follows the classification of bank capital laid out in Basel III principles. The Index rules aim to offer good coverage of the CoCo bond universe whilst upholding standards of investability and liquidity. In addition, the Index also excludes CoCo bonds which do not meet WisdomTree's ESG (environmental, social and governance) criteria . The Index is market value-weighted, and rebalanced monthly.

## Product Information

| | |
|---|---|
| Asset Class | Fixed Income |
| Benchmark | iBoxx Contingent Convertible Liquid Developed Europe AT1 (USD Unhedged) |
| Replication Method | Physical (optimised) |
| Total Expense Ratio | 0.39% |
| Base Currency | USD |
| Use of Income | Accumulating |
| Distribution Frequency | N/A |
| Inception Date | 14/05/2018 |
| Financial Year End | 31 December |
| UCITS Compliant | Yes |
| ISA Eligible | Yes |
| SIPP Eligible | Yes |
| PEA Eligible | No |
| Registration | AT, CH, DE, DK, ES, FI, FR, GB, IE, IT, LU, NL, NO, SE |
| Manager | WisdomTree Management Ltd. |
| Investment Manager | Assenagon Asset Management S.A |
| Administrator | BNY Mellon Fund Services (Ireland) Designated Activity Company |
| Custodian | The Bank of New York Mellon SA/NV, Dublin Branch |

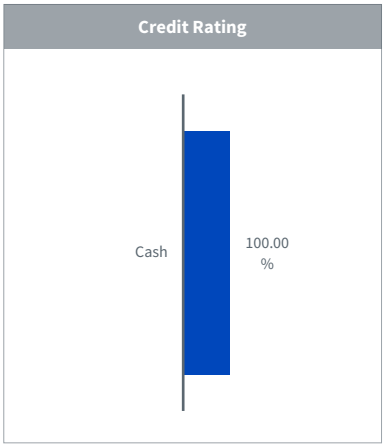
## Index Information

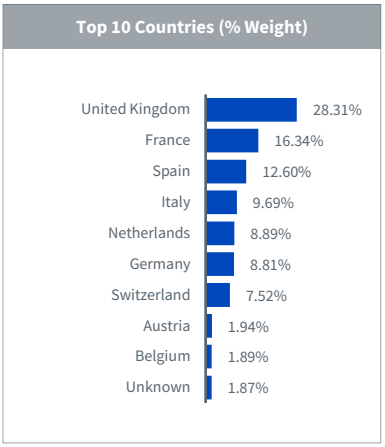
| | |
|---|---|
| Index | iBoxx Contingent Convertible Liquid Developed Europe AT1 (USD Unhedged) |
| Index Provider | iBoxx |
| Index Currency | USD |
| Index Bloomberg Code | IBXXCCL1 |

## ESG Characteristics

| | |
|---|---|
| SFDR Disclosure | SFDR Article 8 |

**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.




NB: Sources for all tables/charts on these pages: WisdomTree UK, Bloomberg. All data as of 31/05/2026

## Listing Information

| Exchange | Trading Currency | Exchange Ticker | Bloomberg Code | RIC | SEDOL | ISIN | WKN | Listing Date |
|---|---|---|---|---|---|---|---|---|
| LSE | USD | COCB | COCB LN | COCB.L | BG1TJZ5 | IE00BZ0XVG69 | A2JKH5 | 17/05/2018 |
| SIX | USD | COCB | COCB SW | COCB.S | BJH4VK4 | IE00BZ0XVG69 | A2JKH5 | 02/04/2019 |
| BMV | MXN | COCB1 | COCB MM | COCB.MX | BNNKNJ7 | IE00BZ0XVG69 | A2JKH5 | 20/04/2022 |
| Xetra | EUR | WTIG | WTIG GY | WTIG.DE | BJHQ4Y5 | IE00BZ0XVG69 | A2JKH5 | 23/04/2025 |

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## Potential Benefits

Diversified exposure to AT1 CoCos.

The Fund invests in CoCos which have credit ratings, are backed by developed European financial institutions, are screened for liquidity and meet WisdomTree's ESG (environmental, social and governance) criteria.

Offers a unique yield, return and risk profile.

The ETF is physically backed and UCITS compliant.

## Potential Risks

CoCos can be converted into equity of the issuing financial institution or have their principal written down. This may result in your investment losing some or all of the original investment amount.

The behaviour of the relatively new CoCo bond market has not been tested in a systemic financial crisis, thus the price and liquidity of CoCos may degrade under such circumstances. Past performance is therefore not a suitable indicator of future performance.

Coupon payments on some CoCos are entirely discretionary and can be cancelled. As a result of this uncertainty around coupon payments, CoCo products may be more volatile, and their price may rapidly decline in the event that coupon payments are suspended. Some CoCos may be callable bonds, which means that such callable bonds can be redeemed by the issuer prior to the bond's maturity. This may result in the investor not receiving the invested capital back on the specified call date or at any date at all. Some CoCos are issued as perpetual instruments and only callable at predetermined levels upon approval of the competent regulatory authority. It cannot be assumed that these perpetual CoCos will be called on a call date. CoCos are a form of permanent capital. The investor may not receive return of principal as expected on call date or indeed at any date.

This list does not cover all risks. Further risks are disclosed in the KID/KIID and Prospectus.

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## 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.

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**CoCos are complex securities and potential investors should not discount tail risk and the possibility of conversion. CoCos coupon payments are fully discretionary and hence can in theory be skipped at any time.**

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