WisdomTree.eu
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WCOG WisdomTree Enhanced Commodity UCITS ETF USD

Investment Objective

The WisdomTree Enhanced Commodity UCITS ETF - USD (the “Fund”) seeks to track the performance, before fees and expenses of the Optimised Roll Commodity Total Return Index (the "Index"). The Fund also aims to outperform the Bloomberg Commodity Index TR over the long term. The Fund invests in US Treasury Bills and uses total return swaps to deliver the Index performance. The swaps are collateralised on a daily basis and reset monthly.

Index Description

The Index is a US Dollar denominated index whose main objective is to provide a broad and diversified UCITS compliant commodity exposure, covering four broad commodity sectors: Energy, Agriculture, Industrial Metals and Precious Metals. The Index uses futures to track the performance of the individual constituents of the Bloomberg Commodity Index TR.The Index employs a rule based approach for each of its components when it 'rolls' from one futures contract to another for each commodity in the Index. Rather than selecting the new future based on a predefined schedule (e.g. monthly) the Index rolls to the future which generates the maximum implied roll yield. The Index aims to maximise the potential roll benefits in backwardated markets and minimise the loss from rolling down the curve in contango markets.

Product Information

Asset Class	Commodities
Benchmark	Optimised Roll Commodity Total Return Index
Replication Method	US TBills With Swap Overlay
Total Expense Ratio	0.35%
Annual Swap Rate	0.35%
Base Currency	USD
Use of Income	Distributing
Distribution Frequency	Annual
Inception Date	27/04/2016
Financial Year End	31 December
UCITS Compliant	Yes
ISA Eligible	Yes
SIPP Eligible	Yes
EU Savings Directive	Out of Scope
Registration	AT, CH, DE, DK, ES, FI, GB, IE, IT, LU, 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

Index Information

Index	Optimised Roll Commodity Total Return Index
Index Provider	BNP Paribas
Index Currency	USD
Index Bloomberg Code	EBCIWTT

ESG Characteristics

SFDR Disclosure	MSCI Rating
MSCI ESG Fund Rating	A

This document is marketing material. Investors should read the prospectus of the Issuer (“Prospectus”) 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.

Top 10 Holdings (% Weight)

Index Sector Exposure

NB: Sources for all tables/charts on these pages: WisdomTree UK, Bloomberg. All data as of 31/05/2025

Listing Information

Exchange	Trading Currency	Exchange Ticker	Bloomberg Code	RIC	SEDOL	ISIN	WKN	Listing Date
LSE	GBx	WCOG	WCOG LN	WCOG.L	BDFYTP5	IE00BZ1GHD37	A2AE1N	04/05/2016
SIX	USD	WCOG	WCOG SW	WCOG.S	BJH4VQ0	IE00BZ1GHD37	A2AE1N	02/04/2019

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Potential Benefits

Gain broad exposure to commodities as an asset class.

Potential to lower overall portfolio volatility in periods when commodities are negatively correlated with equities and bonds.

Innovative dynamic roll process designed to minimise long term costs of holding commodity exposures.

Potential Risks

Gain broad exposure to commodities as an asset class.

Potential to lower overall portfolio volatility in periods when commodities are negatively correlated with equities and bonds.

Innovative dynamic roll process designed to minimise long term costs of holding commodity exposures.

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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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