

# WisdomTree

## WTI Crude Oil - GBP Daily Hedged

### Investment Objective

The Index aims to track the performance of an equal-weight basket with 3 tenors of WTI Crude Oil futures curve beyond the nearby contract as well as incorporating a currency hedge against movements in the GBP/USD exchange rate. The currency hedge is rebalanced daily. Index component weights are reset monthly to 33.33%.

### Index Description

WisdomTree WTI Crude Oil - GBP Daily Hedged is designed to enable investors to gain an exposure to a total return investment in crude oil with a daily currency hedge against movements in the GBP/USD exchange rate by tracking the Bloomberg WTI Crude Oil Multi-Tenor GBP Daily-Hedged ER Index (the "Index") and providing a collateral yield. WisdomTree WTI Crude Oil - GBP Daily Hedged is an exchange traded commodity ("ETC"). Its securities can be created and redeemed on demand by authorised participants and traded on exchange just like shares in a company. The ETC 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. Details of the collateral held can be found in the Collateral section of the website ([www.wisdomtree.com](http://www.wisdomtree.com)).

### Potential Risks

"An investment in an ETC involves a significant 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 ETC as an investment to their own circumstances.

### Product Information

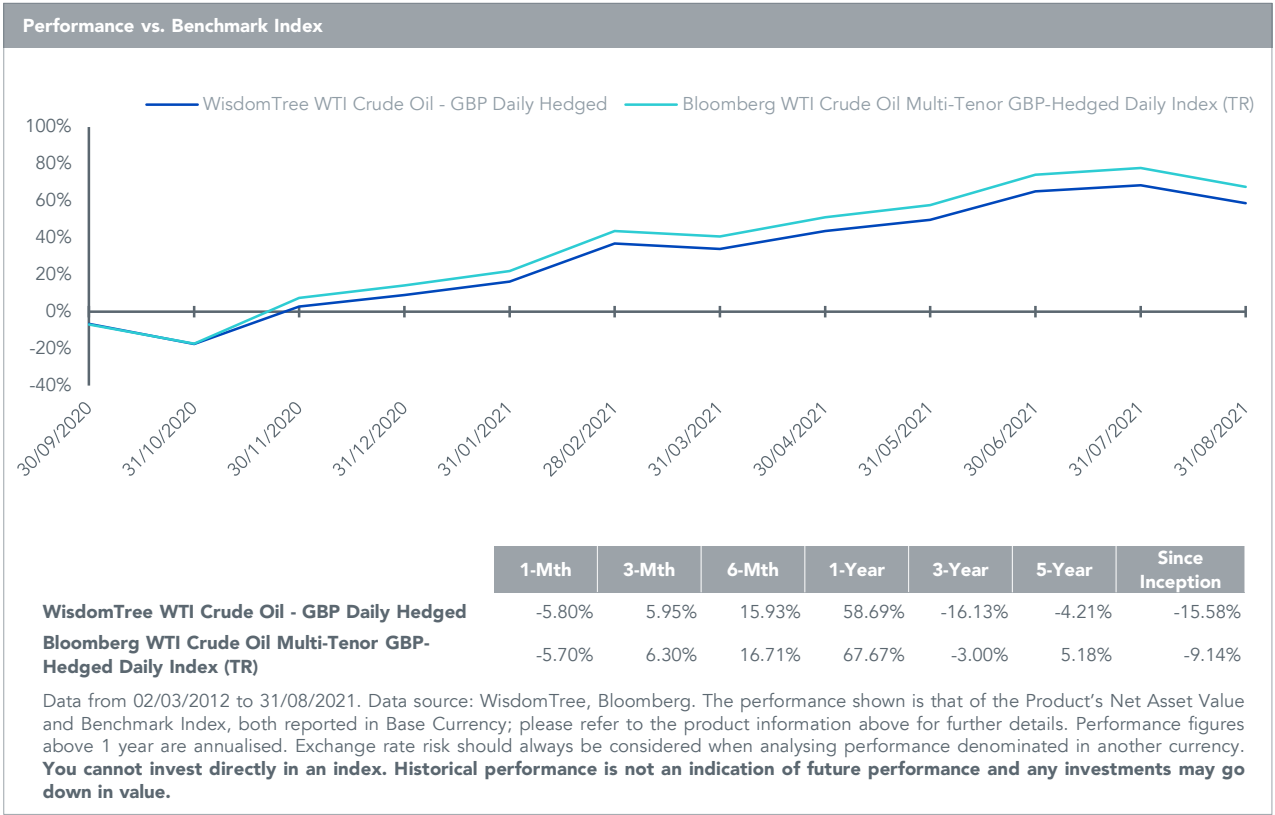
Asset Class	Commodities
ISIN	JE00B6RV6N28
Base Currency	GBP
Since Fund Inception	02/03/2012
Currency Hedged	Yes
Management Fee	0.49%
Daily Swap Rate	0.001781%
Domicile	Jersey
Legal Form / Structure	Debt security / ETC
Replication Method	Synthetic - fully funded collateralised swap
UCITS Eligible	Yes
UCITS Compliant	No
ISA Eligible	Yes
SIPP Eligible	Yes
UK Fund Reporting Status	Yes
Passporting	AU,DE,DK,FI,FR,IRL,IT,NL,NO,SE,ES,UK,LU
Use of Income	N/A
Issuers	WisdomTree Hedged Commodity Securities Limited
Trustee	The Law Debenture Trust Corporation p.l.c.
Collateral Administrator	The Bank of New York Mellon

### Index Information

Index	Bloomberg WTI Crude Oil Multi-Tenor GBP-Hedged Daily Index (TR)
Index Provider	
Index Currency	GBP
Index Bloomberg Code	BCLMTTRP

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### Listing Information

Exchange	Trading Currency	Exchange Ticker	Bloomberg Code	RIC	SEDOL	ISIN	WKN	Listing Date
LSE	GBP	PCRD	PCRD LN	PCRD.L	B6RV6N2	JE00B6RV6N28	A1N90D	02/03/2012

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### Glossary

**Authorised participant** Banks or other financial institutions that act as intermediaries between issuers of securities and other investors or intermediaries. Authorised participants subscribe for and redeem securities directly with the Issuer and buy and sell those securities to investors/intermediaries either directly or via stock exchanges. **Collateral held** Cash or other transferable securities which are held independently to reduce the Issuer's credit risk in respect of any single counterparty. For example, if the Index (tracked by the ETC) increases, the amount owed to the Issuer by the swap counterparty increases and therefore additional collateral is transferred by the swap counterparty to reduce the increased risk to the ETC of that counterparty.

**Collateral yield** The collateral yield is the hypothetical interest that an investor would have received on cash equal in value to the underlying futures contracts. **Currency hedge** A process that aims to minimise the effect that movements in a particular exchange rate might have on an investment.

**Exposure** An ETC has exposure to an index or commodity if its value is directly affected by movements in the price of that index/commodity. Exposure to an index or commodity can be achieved in various different ways. This ETC aims to provide exposure to the Index using swaps. **Fully funded swap** This is a swap whereby the cash from investors is transferred by the Issuer to the swap counterparties. **Swap or swap agreement** This is where the Issuer enters into contracts with one or more swap counterparties whereby the Issuer receives payments from a swap counterparty when the Index (tracked by the relevant ETC) goes up and the Issuer makes payments to the swap counterparty when the Index goes down. By using swaps, the ETC can efficiently track the upward or downward performance of the Index without having to actually own the underlying constituent(s) which make up the Index. **Swap counterparty** Typically a large bank or financial institution with whom the Issuer enters into swaps. **Marked to market** The amount of collateral held will be adjusted on a daily basis in order to reflect the value of the swaps.

### Additional Information

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

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