

Fund Investment Objective

The WisdomTree AT1 CoCo Bond UCITS ETF (the “Fund”) seeks to track the performance, before fees and expenses of iBoxx Contingent Convertible Liquid Developed Europe AT1 Index (the “Index”). Contingent convertible bonds (“CoCos”) are a form of hybrid debt security that are intended to either convert into equity or have their principal partially or completely written off or written off with the option of revaluation under certain circumstances. CoCos, like subordinated bonds, serve to absorb the issuer’s capital losses before other higher-ranking liabilities.

Index Description

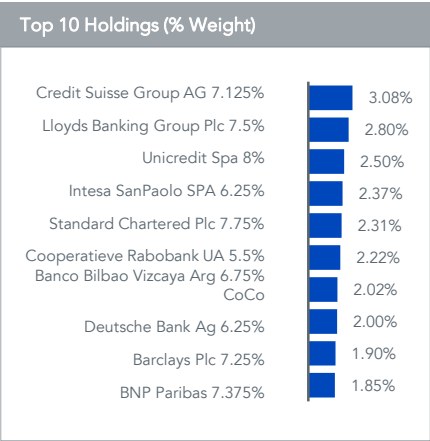
The Index is designed to reflect the performance of the Additional Tier 1 (“AT1”) CoCos denominated in EUR, USD and GBP issued by financial institutions from European developed markets. AT1 follows the classification of bank capital laid out in Basel III[1] principles. The Index rules aim to offer a good coverage of the CoCo bond universe whilst upholding standards of investability and liquidity. The Index is market value-weighted, and rebalanced monthly.

Potential Benefits

- Diversified exposure to AT1 CoCos Benchmark
- The Fund Invests in CoCos which are rated, backed by developed Europe financial institutions and screened for liquidity
- Offers a unique yield, return and risk profile
- Physically replicated, 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 KIID and Prospectus & Communications Surveillance



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.

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Listing Information

Exchange	LSE, SIX
Listing Currency	USD
LSE Code	COCB
Bloomberg Code	COCB LN
Reuters Code	COCB.L
ISIN	IE00BZ0XVG69

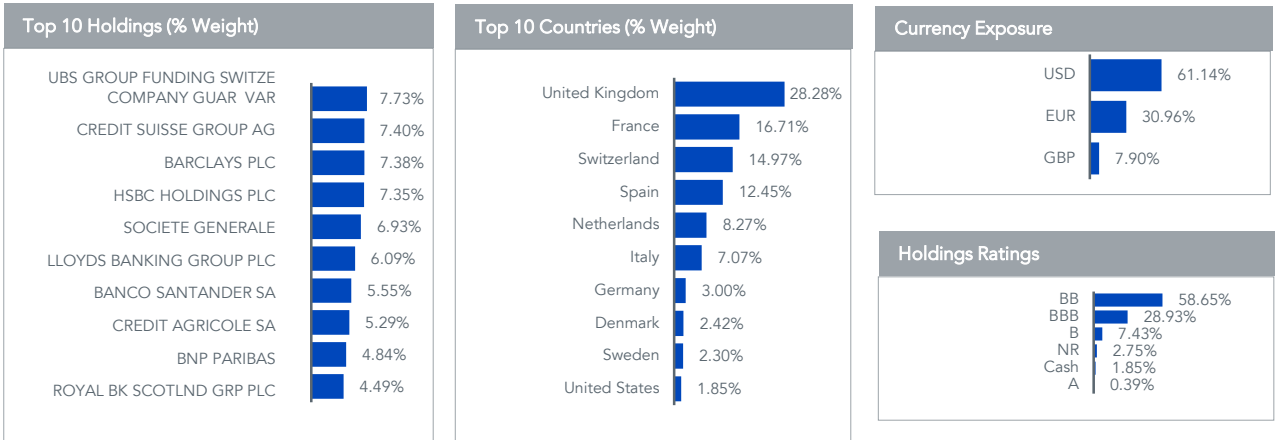
Fund Information

Asset Class	Fixed Income
Benchmark	iBoxx Contingent Convertible Liquid Developed Europe AT1 (USD Unhedged)
Replication Method	Physical (optimised)
Total Expense Ratio	0.50%
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
EU Savings Directive	Out of Scope
Registration	AT, FI, FR, DE, IT, LU, NL, ES, SE, CH, GB
Manager	WisdomTree Management Ltd.
Investment Manager	Irish Life Investment Managers
Administrator	State Street Fund Services (Ireland) Limited
Custodian	State Street Custodial Services (Ireland) Limited

Underlying Index Characteristics

Bloomberg Code	COCB LN
Number of Issuers	28
Number of Holdings	91
Yield To Worst	5.7%
Distribution Yield	0.00%
Weighted Avg Coupon	6.6%
Effective Duration	2.99
Rebalance Frequency	Monthly

*Index dividend yields quoted are the trailing 12 months measure of dividend yields using the index level 31/05/2019 and are gross of any withholding tax. This figure takes all the constituents as at 31/05/2019 and looks back over the last 12 months, regardless of whether they were part of the index prior to the most recent rebalance. The index dividend yield is separate from the fund’s distribution yield, which is net of any applicable withholding tax and management fees. Constituents of the fund’s portfolio at the time of any distribution may differ from the current portfolio.



NB: Sources for all tables/charts on these pages: WisdomTree UK, Bloomberg. All data as of 31/05/2019

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. **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 is expressed as a percentage of the fund's total net asset value.

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