



WisdomTree Energy
Transition Metals
Commodity UCITS Index



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Index Construction

The WisdomTree Energy Transition Metals Commodity UCITS Index is designed to track the performance of a diversified basket of metals commodities that are associated with energy transition themes.

1. Define Universe

Wood Mackenzie helps to identify the commodity metals used in energy transition themes, which include, but are not limited to:



electric vehicles



transmission



charging



energy storage



solar



wind



hydrogen
production

2. Screening criteria

- + Commodities must be listed on one or more eligible futures exchanges and can be priced by a third-party independent index calculation agent.
- + Commodities must have an active and liquid trading market, that is, the commodity needs to have minimum \$15 million in terms of the average daily trading volume and / or open interests on the commodity futures contracts.

Exposure to energy transition metal futures prices.

3. Intensity rating

Each metal is assigned an Intensity Rating.

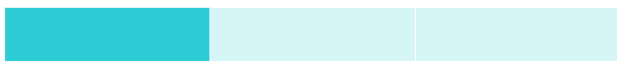
The Intensity Rating is composed of:

2/3rd weight on an energy transition demand rating. This is based on:



Wood Mackenzie's projection on the metal's demand growth in the energy transition over a three-year horizon as a proportion of the current total consumption for the metal.

1/3rd weight on a market balance rating. This is based on:



Wood Mackenzie's projection of market balance of the metal (supply less consumption) over a two-year horizon as a proportion of consumption over the same two years.

Both components and the final Intensity Rating are rescaled to a range between 0 and 1.

4. Liquidity-based weight caps assigned

Less liquid commodity futures (for example Cobalt and Lithium) will be capped to ensure overall implied liquidity of the index.

5. Initial weight assignment

Factoring in the caps in (4), each commodity is weighted by the Intensity Rating (3), which reflects its proportional share based on the Intensity Rating.

6. Final weights

The maximum weight of any metal is capped at 20% at rebalances.

7. Index rebalance

The index is rebalanced semi-annually in January and July.

Additionally, if any index component's weight drifts over 35% or two or more components' weights go over 20%, the Index will do an ad hoc rebalance to re-cap the weights.

Weights incorporate both demand and supply considerations.

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