

WisdomTree Hedged Commodity Securities Limited

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7 May 2020

**WisdomTree Hedged Commodity Securities Limited  
(the “Issuer”)**

**WisdomTree Currency-Hedged Commodity Securities  
Changes to Bloomberg WTI Crude Oil Sub-Index<sup>SM</sup>  
(the “Index”)**

**Changes to Methodology**

On 3 May 2020, Bloomberg announced a change to the methodology for the Index with immediate effect. The Index Announcement is as follows:

“Consistent with the input received from our recent consultation, and in response to user inquiries following our recent announcement, Bloomberg remains committed to taking necessary steps for the BCOM index family to follow its methodological intent of providing an investable and hedgable benchmark.

Accordingly, should BCOMCL sub-indices levels go negative during or outside the upcoming May roll period despite our recent decision aimed to mitigate such an event from occurring, we will close the index level at zero and relaunch the index as soon as practicable with appropriate market notice.

Bloomberg welcomes user views on this contingency measure as well as general user preferences as it continues to review how the BCOM family methodology can best adapt to these secular changes in the underlying crude oil market.

Please contact or submit comments to the index team via [commodities@bloombergindices.com](mailto:commodities@bloombergindices.com).

Bloomberg customers can visit INP <GO> on the Bloomberg Terminal for all index publications and announcements. For additional information, please visit [bloombergindices.com](http://bloombergindices.com).”

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