WisdomTree Defined Returns Fund

Fund Overview

The fund aims to deliver an annualised net return of 7% to 8% over the medium to long-term in anything but the bleakest of market conditions. It will do so via an actively managed exposure to a diversified portfolio of defined return investments linked to global equity indices. It invests primarily in UK Government Bonds to provide the return of capital to investors over time, alongside a portfolio of global, liquid derivatives that generate the return on capital. Due to the nature of the investments, the fund's behaviour in different market scenarios should be more predictable and the returns more probable.

Key Facts

Launch date
4 November 2013

Fund size
GBP 2.81bn

NAV
2.4132

OCF*
0.64% (Estimated)

Managers
Tom May (lead), Jim May, Dr Russ Bubley

Domicile
Dublin, Ireland

Fund Type
UCITS

Dealing
Daily

Currency
GBP

Comparator Benchmark
Solactive United Kingdom Large Cap ex Investment Trust Net Total Return Index, Solactive US Large Cap Index and the Solactive Euro 50 Net Total Return Index

IA Sector
IA Specialist

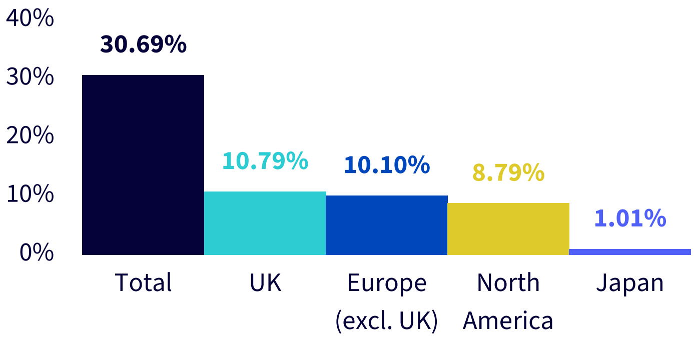
Available Share Classes
GBP Accumulation (B)
USD (Hedged) Accumulation (B)
EUR (Hedged) Accumulation (B)
AUD (Hedged) Accumulation (B)
GBP Distribution, 4% (I)
GBP Distribution, 5% (I)
GBP Distribution, 7% (I)

Distribution and Target Market Strategy
The fund is aimed at advised & discretionary market investors over the long term who have the capacity to tolerate a loss of the entire capital invested or the initial amount.

*Ongoing Charges Figure

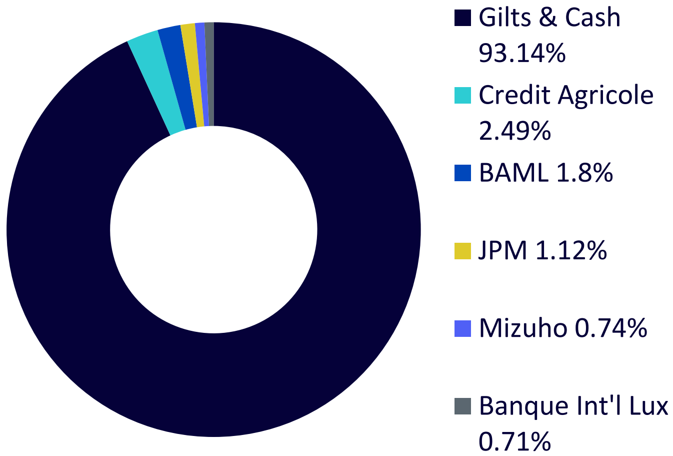
Average cover before capital loss	Average cover to achieve a positive return
40.87%	**36.23%**

Equity Market Sensitivities (Delta)

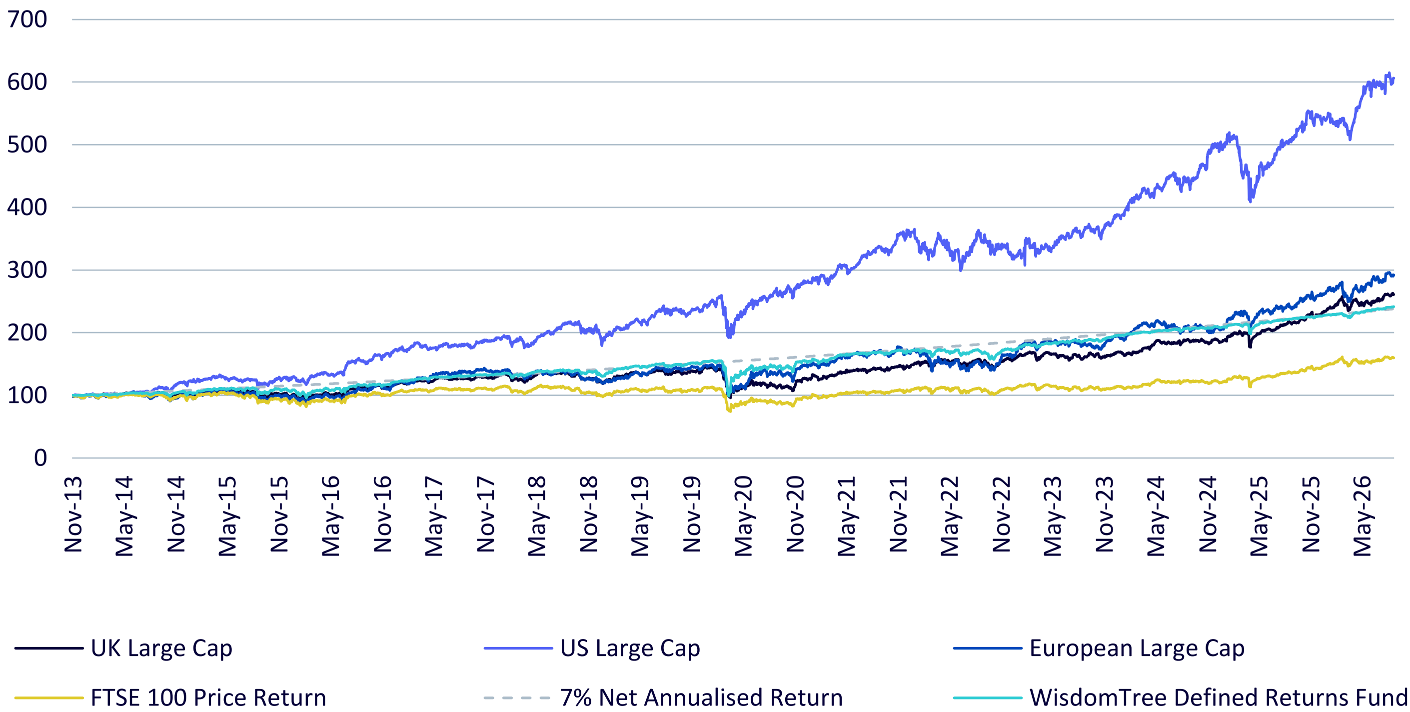


The Equity Market Sensitivities or Delta, quantifies the sensitivity of the fund to movements in the underlying markets with which the fund is exposed to.

Credit Risk



Performance Since Launch



Source: Bloomberg, Solactive, 04/11/13 to 28/08/26. UK Large Cap: Solactive United Kingdom Large Cap ex Investment Trust Net Total Return Index, US Large Cap: Solactive US Large Cap Index (Net Total Return). Euro Large Cap: Solactive Euro 50 Index (Net Total Return). Fund: B Shares, Total Return. **Historical performance is not an indication of future performance, and any investments may go down in value. Returns are net of charges.**

Calendar Year Performance (%)

	2026	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
GBP Accumulation	6.01	9.11	6.51	13.89	-0.05	12.18	-0.14	16.98	-1.99	10.25	11.8	4.36	3.3
UK Large Cap	11.62	25.78	9.9	7.74	5.73	18.88	-12.51	18	-8.92	12.17	17.29	-0.14	0.77
US Large Cap	12.58	9.45	26.98	20.64	-10.58	27.97	16.99	25.91	0.76	10.76	32.41	6.32	19.89
EU Large Cap	11.41	27.66	5.75	19.78	-5.41	16.97	0.86	20.13	-10.69	13.16	21.84	1.15	-3.04

Discrete Yearly Performance (%)

	29/08/2025 - 28/08/2026	30/08/2024 - 29/08/2025	31/08/2023 - 30/08/2024	31/08/2022 - 31/08/2023	31/08/2021 - 31/08/2022
GBP Accumulation	8.92	6.89	10.46	11.79	-0.41
UK Large Cap	21.41	13.67	17.46	5.75	7.14
US Large Cap	19.83	13.07	22.49	6.02	1.89
EU Large Cap	22.00	13.85	15.79	23.46	-13.33

Historical performance is not an indication of future performance, and any investments may go down in value.
Source: WisdomTree & Solactive, as at 28/08/26.

Cumulative Performance (%)

Share Class/ Currency	1 month	3 Months	YTD	1 Year	3 Years		5 Years		Since Launch	
	Perf.	Perf.	Perf.	Perf.	Perf.	Ann.	Perf.	Ann.	Perf.	Ann.
GBP Accumulation (B)	1.02	2.42	6.01	8.92	28.60	8.77	43.17	7.46	141.32	7.12
UK Large Cap	0.26	5.15	11.62	21.41	62.10	17.52	83.66	12.95	161.23	7.78
US Large Cap	2.74	1.40	12.58	19.83	65.97	18.45	79.29	12.41	506.17	15.10
EU Large Cap	1.78	5.38	11.41	22.00	60.83	17.21	72.08	11.49	192.34	8.73

Historical performance is not an indication of future performance, and any investments may go down in value.

Top 10 Investments

Holding	Market Exposure	Potential Simple Defined Returns	Fund Weighting
Gilt-Backed	UK/US	8.31%	2.42%
Gilt-Backed	US/Switzerland	9.35%	2.34%
Gilt-Backed	UK/Japan	9.80%	2.32%
Gilt-Backed	UK/US Mid Cap	9.25%	2.31%
Gilt-Backed	UK/US	8.60%	2.27%
Gilt-Backed	US/EU	9.57%	2.26%
Gilt-Backed	US/EU	10.05%	2.24%
Gilt-Backed	UK/US	8.74%	2.21%
Gilt-Backed	UK/EU	8.45%	2.20%
Gilt-Backed	US/EU	9.63%	2.16%

Forward Looking Scenario Analysis and Intrinsic Value

The scenarios presented are an estimate of future performance based on current derivative market conditions and are not an exact or reliable indicator. What you get will vary depending on how the market performs and how long you keep the investment. Although the fund has a medium to long-term objective to deliver an annualised return of 7-8% over the long term, the scenario analysis is calculated over shorter term periods for greater accuracy.

	Market Move	-30%	-20%	-10%	0%	10%	20%	30%
Scenario Analysis	3 months	-19.51%	-9.85%	-2.58%	2.14%	3.84%	4.34%	4.61%
	1 year	-15.91%	-5.16%	3.37%	8.13%	9.84%	10.38%	10.71%
	2 years	-10.91%	1.96%	11.44%	16.19%	17.78%	18.31%	18.60%
	3 years	-5.15%	10.00%	19.66%	24.28%	25.78%	26.24%	26.51%
Intrinsic Value	Intrinsic NAV Change	42.72%	30.84%	14.28%	5.04%	4.20%	4.20%	4.20%
	Duration	5.36	3.82	1.74	0.62	0.52	0.52	0.52
	Intrinsic NAV Change	6.85%	7.29%	7.99%	8.28%	8.21%	8.21%	8.21%

Source: WisdomTree as at 28/08/26.

The fund's actual returns may differ from the estimates shown above and are subject to daily price movement. Future performance may also be subject to taxation, that could change in the future. The value of investments can go down as well as up and you may not get back the full amount invested.

Estimated Fund Move or 'Intrinsic Value'	The intrinsic value is the aggregate terminal value of the fund considering estimated fees over the relevant period. The table above shows that, for example, if an investor bought the fund today and none of the markets on which the investments were based moved between now and when the investments mature, the fund would increase by 5.04%, a terminal value of GBP 2.5347 (based on current NAV of GBP 2.4132). What this does not tell us is the yield that is represented by these intrinsic values.
Average Time to Holdings' Maturity or Duration	The table overleaf also shows the weighted average time to maturity of the investments held within the fund. Currently this is 0.62 years because, at current market levels, most of the current investments are likely to mature within a year. This number gives the investor an idea of how long it will take for them to earn the Equivalent Annualised Return.
Equivalent Annualised Return or Intrinsic Value (Annualised)	The table also shows the current expected return of the fund considering estimated fees for certain movements in the underlying indices. For example, if markets do not move, we would expect the fund to yield 8.28% given its current make-up. You can also see that we would expect a positive return if the market falls 20% and then stays at that level until all investments mature.

Share Class Information

Share Class/ Currency	NAV	Minimum Investment (Subject to discretion)	Estimated OCF*	Identifiers
GBP Accumulation (B)	2.4132	GBP 5m	0.64%	IE00BFLR2202 BFLR220 AHFMSPB
USD (Hedged) Accumulation (B)	1.9166	USD 5m	0.64%	IE00BFM0NT28 BFM0NT2 AHFMDRB
EUR (Hedged) Accumulation (B)	1.5907	EUR 5m	0.64%	IE00BG0TNY30 BG0TNY3 AHFMDBE
GBP Distribution, 4% (I)	1.3079	GBP 5m	0.64%	IE00BF2ZW348 BF2ZW34 AHFMSPI
GBP Distribution, 5% (I)	1.2302	GBP 5m	0.64%	IE00BMB3JY80 BMB3JY8 AHADRGI
GBP Distribution, 7% (I)	1.0166	GBP 5m	0.64%	IE000JOK3640 BRBN4X7 ATHDRID

Data as at 28/08/26

Distributions (pence) to Date

Year	Feb	May	Aug	Nov	Total
Class I Distribution Shares – 4% GBP					
2026	1.2874	1.2642	1.3104		2.5516
2025	1.2325	1.217	1.2553	1.2683	4.9731
2024	1.1982	1.2073	1.2194	1.2196	4.8445
2023	1.1337	1.136	1.1601	1.1555	4.5853
2022	1.1187	1.1051	1.1071	1.0703	4.4012
2021	1.0499	1.1061	1.1238	1.1371	4.4169
2020	1.0917	0.9462	1.0061	1.009	4.053
2019	1.0326	1.0618	1.0569	1.0873	4.2386
2018	1.0101	1.0105	1.0607	1.0275	4.1088
Class I Distribution Shares – 5% GBP					
2026	1.5252	1.4938	1.5446		3.019
2025	1.4749	1.45275	1.4948	1.506375	5.928825
2024	1.4485	1.4559	1.46675	1.46325	5.8344
2023	1.3845	1.3838	1.4096	1.4005	5.5784
2022	1.38	1.3599	1.3589	1.3104	5.4092
2021	1.3083	1.3749	1.3934	1.4063	5.4829
2020	–	–	–	1.2605	1.2605
Class I Distribution Shares – 7% GBP					
2026	1.7914	1.7456	1.7960		3.537
2025			1.7735	1.778175	3.551675

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WisdomTree UCITS Funds ICAV

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