

# WisdomTree

## Yield Enhanced U.S. Aggregate Bond Fund

AGGY

### Fund Overview

The WisdomTree Yield Enhanced U.S. Aggregate Bond Fund seeks to track the price and yield performance, before fees and expenses, of the Bloomberg U.S. Aggregate Enhanced Yield Index.

### Why AGGY?

- Seeks to enhance income potential by sourcing opportunities within the Bloomberg U.S. Aggregate Bond Index
- A rules-based approach re-weights the subcomponents of the Bloomberg U.S. Aggregate Bond Index to enhance yield, while broadly maintaining familiar risk characteristics
- Use as a core fixed income allocation

### All Data As of 06/30/2024

#### Fund Information

|                             |            |
|-----------------------------|------------|
| Ticker Symbol               | AGGY       |
| Inception Date              | 07/09/2015 |
| Gross Expense Ratio         | 0.12%      |
| Net Expense Ratio           | 0.12%      |
| CUSIP                       | 97717X511  |
| Stock Exchange              | NYSE Arca  |
| Net Assets (\$mm)           | \$906.25   |
| Number of Security Holdings | 2571       |
| Effective Duration          | 6.29       |

### Performance

#### Average Annual Total Returns as of 06/30/2024

| Name  | QTR   | YTD    | 1-Year | 3-Year | 5-Year | 10-Year | Since Fund Inception |
|---|-------|--------|--------|--------|--------|---------|----------------------|
| AGGY NAV Returns                              | 0.09% | -0.29% | 3.96%  | -3.26% | -0.50% | N/A     | 1.41%                |
| AGGY Market Price Returns                     | 0.05% | -0.29% | 3.97%  | -3.28% | -0.51% | N/A     | 1.41%                |
| Bloomberg U.S. Aggregate Enhanced Yield Index | 0.09% | -0.26% | 4.24%  | -3.09% | -0.35% | N/A     | 1.59%                |
| Bloomberg U.S. Aggregate Bond Index           | 0.07% | -0.71% | 2.63%  | -3.02% | -0.23% | N/A     | 1.27%                |

Performance of less than one year is cumulative. You cannot invest directly in an index.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [wisdomtree.com/investments](http://wisdomtree.com/investments).**

WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Total Returns are calculated using the daily 4:00pm EST net asset value (NAV). Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times.

### Yields

|                               |       |
|-------------------------------|-------|
| Yield To Maturity             | 5.23% |
| Embedded Income Yield         | 5.23% |
| SEC 30 Day Yield              | 4.91% |
| SEC 30 Day Yield Unsubsidized | 4.91% |
| Distribution Yield            | 4.33% |

### Time To Maturity

| Fund Maturity Structure | Weight |
|-------------------------|--------|
| 10 Years +              | 42.57% |
| 3-5 Years               | 21.71% |
| 5-10 Years              | 12.76% |
| 2-3 Years               | 12.07% |
| 0-2 Years               | 10.89% |

| Fund Credit Profile | Weight |
|---------------------|--------|
| AAA                 | 46.40% |
| AA                  | 2.00%  |
| A                   | 17.83% |
| BBB                 | 30.21% |
| Cash                | 0.50%  |
| NR                  | 0.07%  |

Based on the highest of each portfolio constituent as currently rated by Standard and Poor's and Moody's.

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| Top Fund Holdings                        | Weight | Asset Group Weights  | Weight | Top Fund Country Breakdown | Weight |       |
|--|--------|--|--------|----------------------------|--------|-------|
| Tenn Valley Authority 5.25%<br>9/15/2039 | 1.19%  | Corporate  | 46.36% | United States              | 89.93% |       |
| Tenn Valley Authority 5.88%<br>4/1/2036  | 1.10%  | Treasury   | 22.80% | United Kingdom             | 2.28%  |       |
| Federal Home Loan Bank 5.5%<br>7/15/2036 | 1.07%  | Government   | 12.06% | Canada                     | 1.85%  |       |
| Tenn Valley Authority 5.375%<br>4/1/2056 | 0.63%  | MBS  | 7.18%  | Japan                      | 1.10%  |       |
| Fannie Mae 5.625% 07/15/2037             | 0.53%  | CMBS   | 6.63%  | Mexico                     | 0.85%  |       |
| Tenn Valley Authority 4.25%<br>9/15/2065 | 0.48%  | ABS  | 4.85%  | Philippines                | 0.43%  |       |
| Us Treasury N/B 1.125%<br>8/31/2028      | 0.39%  | Cash   | 0.30%  | Spain                      | 0.43%  |       |
| US Treasury N/B 1.125%<br>2/29/2028      | 0.38%  | Municipal  | 0.01%  | Panama                     | 0.35%  |       |
| US Treasury N/B 3% 7/15/2025             | 0.38%  | <b>Asset Group weights are subject to change without notice.</b> |        |                            | Brazil | 0.31% |
| Us Treasury N/B 4.75% 7/31/2025          | 0.38%  |  |        | Indonesia                  | 0.29%  |       |

**Holdings are subject to change without notice.**

**Percentages for some of the charts on this page may not total 100 due to rounding. Country allocations subject to change without notice.**

### Disclosures

Investors should carefully consider the investment objectives, risks, charges and expenses of the Fund before investing. For a prospectus or, if available, the summary prospectus containing this and other important information about the fund, call 866.909.9473 or visit [WisdomTree.com/investments](http://WisdomTree.com/investments). Read the prospectus or, if available, the summary prospectus carefully before investing.

There are risks associated with investing, including possible loss of principal. Fixed income investments are subject to interest rate risk; their value will normally decline as interest rates rise. Fixed income investments are also subject to credit risk, the risk that the issuer of a bond will fail to pay interest and principal in a timely manner, or that negative perceptions of the issuer's ability to make such payments will cause the price of that bond to decline. Investing in mortgage- and asset-backed securities involves interest rate, credit, valuation, extension and liquidity risks and the risk that payments on the underlying assets are delayed, prepaid, subordinated or defaulted on. Due to the investment strategy of the Fund, it may make higher capital gain distributions than other ETFs. Please read the Fund's prospectus for specific details regarding the Fund's risk profile.

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The Bloomberg U.S. Aggregate Enhanced Yield Index is a constrained, rules-based approach that reweights the sector, maturity, and credit quality of the Bloomberg U.S. Aggregate Bond Index across various sub-components in order to enhance yield.

The Bloomberg U.S. Aggregate Bond Index measures the performance of the U.S. investment-grade bond market.

**Effective Duration** is a measure of the sensitivity of the Fund's price to changes in interest rate changes and is calculated as the weighted average of the individual bond durations. For each bond, it also addresses that interest rate changes can alter expected bond future cash flows through embedded options. The calculation is also expanded to incorporate the contribution of derivatives to the overall interest rate risk sensitivity to the portfolio.

**Embedded Income Yield:** The annualized rate of return generated by a Fund's investment in both fixed income securities and derivatives exclusive of interest rate changes and movement in foreign exchange spot rates. The calculation is intended to capture the Fund's potential to earn income return over the following year given current holdings and market conditions. The embedded income yield will differ from the portfolio's yield to maturity, due to the incorporation of derivatives in the embedded income yield. Embedded income yield and portfolio yield to maturity may differ from a Funds actual distribution and SEC yield and do not reflect Fund expenses.

**Credit ratings** apply to the underlying holdings of the Fund, not to the Fund itself. Standard & Poor's and Moody's study the financial condition of an entity to ascertain its creditworthiness. The credit ratings reflect the rating agency's opinion of the holdings' financial condition and histories. The ratings displayed are based on the highest of each portfolio constituent as currently rated by Standard & Poor's and Moody's. Long-term ratings are generally measured on a scale ranging from AAA (highest) to D (lowest), while short-term ratings are generally measured on a scale ranging from A-1 to C.

**Fund Distribution Yield:** is calculated by annualizing the most recent Fund distribution and dividing by the Fund's current NAV. The yield represents a single distribution from the Fund and does not represent the total returns of the Fund.

**SEC 30-Day Yield:** reflects the dividends and interest earned during the period, after the deduction of the Fund's expenses. This is also referred to as the "standardized yield." **Unsubsidized SEC-30 day yield** does not reflect fee waivers in effect.

**Yield To Maturity:** Portfolio Yield to Maturity represents the weighted average yield to maturity of a Fund's investments in money market securities and short-term fixed income securities as of a specified date. Yield to maturity is the rate of return generated on a fixed income instrument assuming interest payments and capital gains or losses as if the instrument is held to maturity. The weighted average yield is calculated based on the market value of each fixed-income investment. The calculation does not incorporate yield from any currency forward contracts that might be part of the Fund's investments.

Data Source: WisdomTree, S&P, Bloomberg.

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