

WisdomTree Yield Enhanced Global Aggregate Bond Fund - GLBY

as of June 21, 2019



As of the close of business Friday, June 21, 2019, the Fund had the following aggregate exposures.

	Weight (%)	Contribution			Individual			Duration Breakdown (%)						
		Embedded Income Yield (%)	Effective Duration (Years)	Average Maturity (Years)	Embedded Income Yield (%)	Yield to Maturity (%)	Effective Duration (Years)	0-3 Years	3-5 Years	5-7 Years	7-10 Years	10-15 Years	15-20 Years	20+ Years
Aggregate Portfolio	100.0%	3.09%	7.80	13.33				16.5%	21.8%	15.8%	19.5%	12.0%	9.4%	2.8%
Currency Block (Hedged to \$)														
CAD	3.2%	0.11%	0.27	0.37	3.50%	2.43%	8.57	0.4%	0.9%		0.7%	0.6%	0.3%	0.2%
EUR	33.5%	1.10%	2.60	3.51	3.30%	0.70%	8.01	4.7%	6.8%	4.5%	9.4%	4.5%	2.6%	0.9%
GBP	9.9%	0.30%	1.18	1.58	3.05%	1.37%	11.97	1.4%	1.4%	0.5%	2.2%	1.0%	2.0%	1.3%
JPY	3.1%	0.09%	0.33	0.35	2.86%	-0.09%	10.29	0.3%	0.5%	0.3%	1.1%		0.6%	0.2%
USD	49.0%	1.48%	3.42	7.51	2.98%	2.98%	6.72	9.6%	12.1%	10.5%	6.0%	5.9%	4.0%	0.1%
Asset Sector														
Corporate	43.6%	1.52%	3.37	4.82	3.48%	2.36%	7.72	3.0%	7.4%	11.7%	10.7%	8.0%	2.9%	
Foreign Govt & Quasi	31.0%	0.96%	3.17	4.06	3.09%	0.93%	10.22	5.6%	5.8%	1.0%	8.0%	3.0%	4.9%	2.8%
MBS	10.3%	0.30%	0.39	2.78	2.90%	2.90%	3.82	3.0%	5.5%	1.8%				
U.S. Treasury	9.4%	0.19%	0.64	0.86	2.01%	2.01%	6.80	4.2%	2.0%	0.5%	0.1%	0.9%	1.7%	
CMBS	3.4%	0.08%	0.18	0.72	2.50%	2.50%	5.32	0.2%	0.9%	0.8%	0.5%			
ABS	0.7%	0.01%	0.01	0.03	2.13%	2.13%	2.03	0.5%	0.2%					
USD Cash & Forward P&L	0.6%													

Sources of Yield:	Bonds	FX Hedging	
	Yield to Maturity (%)	Yield Contribution	Embedded Income Yield (%)
	1.93%	1.16%	3.09%

Gross Expense Ratio: 0.28%; Net Expense Ratio: 0.20%

Weights subject to change. 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.

For the most recent month end performance, standardized performance, and 30-Day SEC yield, visit www.wisdomtree.com/etfs/fixed-income/glby

This information must be preceded or accompanied by a prospectus. We advise you to consider the Funds' objectives, risks, charges and expenses carefully before investing. The prospectus contains this and other important information about the Fund. Please read the prospectus carefully before you invest. Call 1-866-909-9473 or go to WisdomTree.com for more information.

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. The Fund uses various strategies to attempt to minimize the impact of changes in the value of the non-U.S. currencies against the U.S. dollar. These strategies may not be successful. Derivatives used by the Fund to offset its exposure to foreign currencies represented in the Index may not perform as intended. There can be no assurance that the Fund's hedging transactions will be effective. 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.

WisdomTree Funds are distributed by Foreside Fund Services, LLC., in the U.S. only.

FX hedging is the process of currency hedging, a strategy designed to mitigate the impact of currency performance on investment returns. Quasi are bonds issued by quasi-sovereign entities. MBS are mortgage backed securities, fixed income securities that are composed of multiple underlying mortgages. CMBS are collateralized mortgage backed securities which are composed of multiple underlying commercial mortgages. Municipal are Municipal bonds, debt securities issued by a state, municipality or county to finance its capital expenditures. Forward P&L is the profit or loss from holding forward contracts.

Embedded Income Yield represents the annualized rate of return generated by a Fund's investments in 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 next year given current holdings and market conditions. Yield to Maturity is the rate of return generated on these securities, assuming interest payments and capital gains or losses as if the instrument is held to maturity. Duration: A measure of a bond's sensitivity to changes in interest rates. The weighted average accounts for the various durations of the bonds purchased as well as the proportion of the total government bond portfolio that they make up.