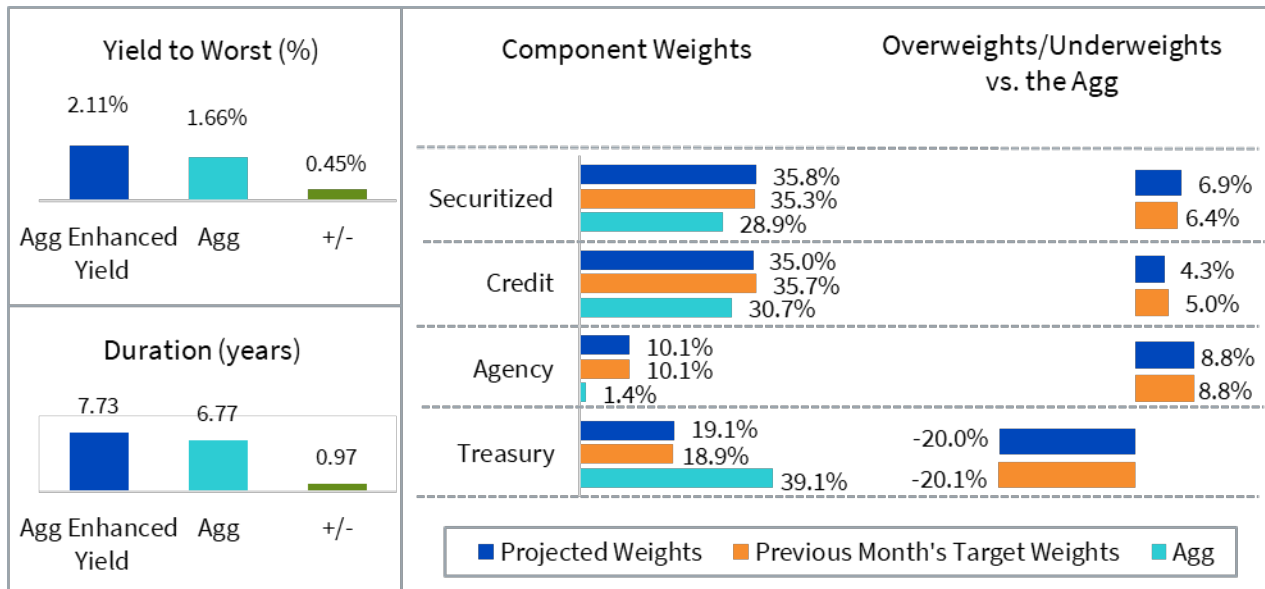


The Bloomberg U.S. Aggregate Enhanced Yield Index (“Agg Enhanced Yield”) is designed to achieve a higher yield than the Bloomberg U.S. Aggregate Index (“Agg”) while broadly retaining similar risk characteristics. The weights of the components in the Agg Enhanced Yield are rebalanced monthly. The new index projected weights took effect after the close on October 29, 2021.

KEY REBALANCE HIGHLIGHTS

- The Agg Enhanced Yield is yielding around 45 bps¹ more than the Agg (approximately 2.11% vs. 1.66%) with around 1 year more duration than the Agg (7.73 vs. 6.77 years) after rebalancing.
- Relative to last month, the Agg Enhanced Yield Index ...
 - increased exposure to Treasury 5-10 by 0.93% and long-term A-rated corporate credit by 0.63%
 - reduced exposure to 5-10 year A-rated credit by 1.61%.
- The Agg Enhanced Yield’s largest overweights to the Agg are in 30-year Conventional MBS (+10.0%), 5–10-year Baa-rated corporate credit (+10.0%), and long-term Agencies (+10.0%).
- Its largest underweights are in short-term (-10.2%) and long-term Treasuries (-5.9%).

Post-Rebalance Statistics and Exposures



Sources: Bloomberg, as of 10/29/2021.

¹bps=basis points. One basis point is 0.01%

Major Changes in Exposures, After Rebalance

Increases in Exposures

Treasury 5-10	0.93%
Credit A 10+	0.63%
GNMA MBS	0.47%

Largest Overweights

Conv 30	10.0%
Credit Baa 5-10	10.0%
Agency 10+	10.0%
Credit Baa 10+	9.9%
GNMA MBS	2.4%

Reductions in Exposures

Credit A 5-10	-1.61%
Treasury 10+	-0.72%
Commercial MBS	-0.08%

Largest Underweights

Treasury 1-5	-10.2%
Treasury 10+	-5.9%
Credit Baa 1-5	-4.2%
Credit A 1-5	-4.1%
Treasury 5-10	-3.8%

Individual Bucket Weights, Before and After Rebalance

Individual Buckets	Projected Weights	Previous Month's Target Weights	+/- vs Previous Month's Target	Agg	+/- vs Agg
Treasury 1-5	10.9%	10.9%	0.0%	21.1%	-10.2%
Treasury 5-10	5.9%	4.9%	0.9%	9.7%	-3.8%
Treasury 10+	2.3%	3.1%	-0.7%	8.2%	-5.9%
Agency 1-5	0.0%	0.0%	0.0%	1.0%	-1.0%
Agency 5-10	0.0%	0.0%	0.0%	0.2%	-0.2%
Agency 10+	10.1%	10.1%	0.0%	0.1%	10.0%
Credit Aaa/Aa 1-5	0.0%	0.0%	0.0%	2.6%	-2.6%
Credit A 1-5	0.0%	0.0%	0.0%	4.1%	-4.1%
Credit Baa 1-5	0.0%	0.0%	0.0%	4.2%	-4.2%
Credit Aaa/Aa 5-10	0.0%	0.0%	0.0%	0.9%	-0.9%
Credit A 5-10	4.3%	5.9%	-1.6%	3.0%	1.3%
Credit Baa 5-10	14.3%	14.3%	-0.1%	4.3%	10.0%
Credit Aaa/Aa 10+	0.0%	0.0%	0.0%	1.6%	-1.6%
Credit A 10+	0.6%	0.0%	0.6%	4.2%	-3.5%
Credit Baa 10+	15.8%	15.4%	0.4%	5.9%	9.9%
MBS Conventional 30s	27.5%	27.4%	0.1%	17.4%	10.0%
MBS Conventional 15s	0.0%	0.0%	0.0%	3.2%	-3.2%
GNMA MBS	8.3%	7.8%	0.5%	5.9%	2.4%
Asset Backed Securities	0.0%	0.0%	0.0%	0.3%	-0.3%
Commercial MBS	0.0%	0.1%	-0.1%	2.1%	-2.1%

Sources: Bloomberg, as of 10/29/2021. Weights subject to change.

Glossary:

Yield to Worst (YTW) is the lowest potential yield that can be received on a bond without the issuer actually defaulting. When a bond is callable, the yield to worst is the lower yield of yield to maturity and yield to call.

Duration is a measure of the sensitivity of the price (the value of principal) of a fixed income investment to a change in interest rates. Effective duration is a calculation used to approximate the actual, modified duration of a callable bond. It takes into account that future interest rate changes will affect the expected cash flows for a callable bond.

Credit Quality is the underlying credit worthiness of a bond, reflecting its risk of default. Credit quality is typically represented by the credit ratings of a bond that are assigned by rating agencies such as Moody's or Standard & Poor's. *The highest rating is Aaa, and the lowest is D. Securities with credit ratings of Bbb and above are considered investment grade.*

Investors should carefully consider the investment objectives, risks, charges and expenses of the Funds before investing. To obtain a prospectus containing this and other important information, please call 866.909.9473, or visit WisdomTree.com to view or download a prospectus. Investors should read the 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. High-yield or "junk" bonds have lower credit ratings and involve a greater risk to principal. 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. While the Fund attempts to limit credit and counterparty exposure, the value of an investment in the Fund may change quickly and without warning in response to issuer or counterparty defaults and changes in the credit ratings of the Fund's portfolio investments. Please read the Fund's prospectus for specific details regarding the Fund's risk profile

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