

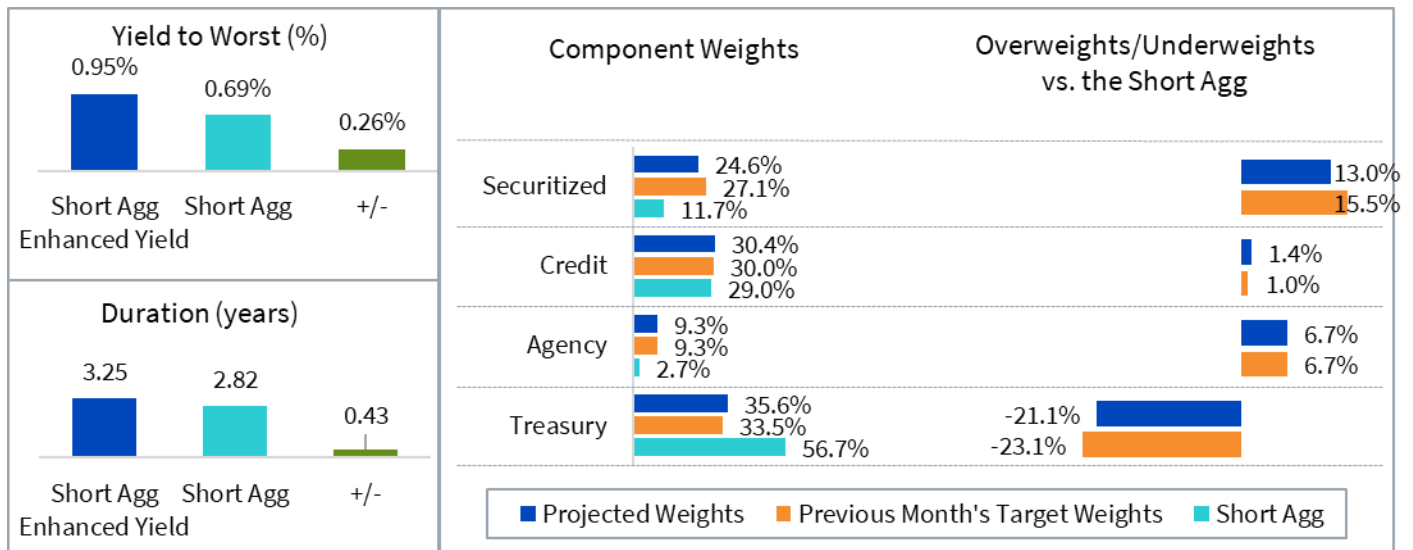
## Bloomberg Barclays U.S. Short Aggregate Enhanced Yield Index Rebalance [September 2021]

The Bloomberg Barclays U.S. Short Aggregate Enhanced Yield Index (“Short Agg Enhanced Yield”) is designed to achieve a higher yield than the 1-5-year segment of the Bloomberg Barclays U.S. Aggregate Index (“Short Agg”) while broadly retaining similar risk characteristics. The weights of the components in the Short Agg Enhanced Yield are rebalanced monthly. The new index projected weights took effect after the close on September 30, 2021.

### KEY REBALANCE HIGHLIGHTS

- The Short Agg Enhanced Yield is yielding 26 bps<sup>1</sup> more than the Short Agg (approx. 0.95% vs. 0.69%) with slightly higher duration (3.25 vs. 2.82 years) after rebalancing.
- Relative to last month, the Short Agg Enhanced Yield Index...
  - decreased exposure to 15-year Conventional MBS by 2.5%
  - increased exposure to 3–5-year Treasuries by 1.9%.
- The Short Agg Enhanced Yield’s largest overweights to the Short Agg are in 3–5-year A-rated corporate credit (+12.5%) and Agency 3-5 year (+8.2%).
- Its largest underweights are in 1–3-year Treasuries (-15.0%) and 3-5 year Treasuries (-6.1%).

### Post-Rebalance Statistics and Exposures



Sources: Bloomberg, as of 9/30/2021.

<sup>1</sup>bps=basis points. One basis point is 0.01%

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Major Changes in Exposures, After Rebalance

**Increases in Exposures**

Treasury 3-5	1.9%
Credit Baa 3-5	0.4%

**Reductions in Exposures**

Conv 15	-2.5%
Agency 1-3	0.0%

**Largest Overweights**

Credit A 3-5	12.5%
Agency 3-5	8.2%
CMBS 1-5 WAL	7.5%

**Largest Underweights**

Treasury 1-3	-15.0%
Treasury 3-5	-6.1%
Credit A 1-3	-5.9%

Individual Bucket Weights, Before and After Rebalance

Individual Bucket	Projected Weights	Previous Month's Target Weights	+/- vs Previous Month's Target	Short Agg	+/- vs Short Agg
Treasury 1-3	18.7%	18.6%	0.1%	33.7%	-15.0%
Treasury 3-5	16.9%	15.0%	1.9%	23.0%	-6.1%
Agency 1-3	0.0%	0.0%	0.0%	1.6%	-1.6%
Agency 3-5	9.3%	9.3%	0.0%	1.1%	8.2%
Credit Aaa/Aa 1-3	0.0%	0.0%	0.0%	3.5%	-3.5%
Credit Aaa/Aa 3-5	0.0%	0.0%	0.0%	3.4%	-3.4%
Credit A 1-3	0.0%	0.0%	0.0%	5.9%	-5.9%
Credit A 3-5	17.6%	17.6%	0.0%	5.1%	12.5%
Credit Baa 1-3	0.0%	0.0%	0.0%	4.8%	-4.8%
Credit Baa 3-5	12.8%	12.4%	0.4%	6.3%	6.5%
CMBS 1-5 WAL	9.9%	9.9%	0.0%	2.4%	7.5%
ABS 1-5 WAL	0.0%	0.0%	0.0%	0.7%	-0.7%
Conv 15	14.7%	17.2%	-2.5%	8.5%	6.2%

Sources: Bloomberg, as of 9/30/2021. 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.*

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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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