

WisdomTree

Mortgage Plus Bond Fund

MTGP

Fund Overview

The WisdomTree Mortgage Plus Bond Fund operates as an actively managed exchange-traded fund that seeks income and capital appreciation through investments in mortgage-related debt and other securitized debt. WisdomTree Asset Management, Inc. (WisdomTree) serves as the Fund’s adviser. Voya Investment Management Co., LLC (Voya IM) serves as the Fund’s sub adviser.

Why MTGP?

- Gain exposure to mortgage-related debt and other securitized debt
- Use to strategically seek alpha and help reduce risk as a core holding over longer time horizons
- Access a favorable asset class with attractive income characteristics
- Diversify portfolio through low correlations with other fixed income sectors and equities

All Data As of 06/30/2024

Fund Information

Ticker Symbol	MTGP
Inception Date	11/14/2019
Gross Expense Ratio	0.45%
Net Expense Ratio	0.45%
CUSIP	97717Y725
Stock Exchange	NYSE Arca
Net Assets (\$mm)	\$47.44
Number of Security Holdings	146
Effective Duration	5.88

Performance

Average Annual Total Returns as of 06/30/2024

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
MTGP NAV Returns	0.30%	0.10%	3.01%	-2.83%	N/A	N/A	-0.79%
MTGP Market Price Returns	0.30%	-0.04%	2.97%	-2.84%	N/A	N/A	-0.80%
Bloomberg U.S. Aggregate Bond Index	0.07%	-0.71%	2.63%	-3.02%	N/A	N/A	-0.71%
Bloomberg U.S. Securitized MBS/ABS/CMBS Index	0.12%	-0.79%	2.38%	-2.81%	N/A	N/A	-1.04%

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.

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	5.56%
Embedded Income Yield	5.48%
SEC 30 Day Yield	3.96%
SEC 30 Day Yield Unsubsidized	3.96%
Distribution Yield	3.90%

Time To Maturity

Fund Maturity Structure	Weight
10 Years +	93.33%
5-10 Years	4.82%
3-5 Years	0.89%
0-2 Years	0.86%
2-3 Years	0.11%

Fund Credit Profile	Weight
AAA	7.02%
AA	84.77%
A	3.16%
BBB	2.81%
BB	1.48%
Cash	0.76%
NR	0.00%
Based on the highest of each portfolio constituent as currently rated by Standard and Poor's and Moody's.	



Top Fund Holdings	Weight	Asset Group Weights	Weight	Top Fund Country Breakdown	Weight
FN MA4562 2% 3/1/2052	5.76%	Agency RMBS	81.92%	United States	108.88%
G2 MA7648 2% 10/20/2051	4.33%	Non-Agency RMBS	10.33%	Percentages for some of the charts on this page may not total 100 due to rounding. Country allocations subject to change without notice.	
G2SF 5.5 7/23 5.5%	3.72%	Government Bond Future	8.96%		
Fn Fs6300 3% 5/1/2052	3.56%	Non-Agency CMBS	3.58%		
FN MA4511 2% 1/1/2052	3.39%	CLO	2.67%	Asset Group weights are subject to change without notice.	
G2 MA7589 2.5% 9/20/2051	3.32%	Cash	0.76%		
FN MA4761 5% 9/1/2052	2.97%	Other	0.66%		
FN MA4768 2.5% 9/1/2052	2.42%				
Fn Ma4781 3% 10/1/2052	2.25%				
FN MA4866 4% 1/1/2053	2.25%				
Holdings are 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. 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. In addition, when interest rates fall income may decline. Fixed income investments are also subject to credit risk, the risk that the issuer of an investment 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 investment 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. Liquidity risk may result from the lack of an active market, reduced number and capacity of traditional market participants to make a market in fixed income securities, and may be magnified in a rising interest rate environment and/or with respect to particular types of securities, such as securitized credit securities. Non-agency and other securitized debt are subject to heightened risks as compared to agency-backed securities. High yield or "junk" bonds have lower credit ratings and involve a greater risk to principal. Derivative investments can be volatile and these investments may be less liquid than other securities, and more sensitive to the effects of varied economic conditions. Unlike typical exchange-traded funds, the Fund is actively managed using proprietary investment strategies and processes and there can be no guarantee that these strategies and processes will be successful or that the Fund will achieve its investment objective. 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. The Bloomberg U.S. Aggregate Bond Index measures the performance of the U.S. investment-grade bond market. The Bloomberg U.S. Securitized MBS/ABS/CMBS Index is a market capitalization index that is designed to measure the performance of residential mortgage backed securities issued by Government Sponsored Enterprises, commercial mortgage backed securities, and asset backed securities.

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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