

# WisdomTree Emerging Markets Efficient Core Fund - NTSE

as of July 12, 2024



As of the close of business Friday, July 12, 2024, the Fund had the following aggregate exposures.

				Statistics	
	Maturity	Weight	Yield*	Effective Duration (Years)	
<b>Equity Portfolio</b>		<b>81.4%</b>	<b>2.57%</b>		-
<b>Bond Overlay</b>		<b>56.6%</b>	<b>-0.88%</b>		<b>6.79</b>
US 2YR NOTE (CBT)	SEP24	11.0%	-0.71%		1.87
US 5YR NOTE (CBT)	SEP24	11.2%	-1.01%		4.33
US 10YR NOTE (CBT)	SEP24	11.6%	-0.72%		7.62
US 10YR ULTRA FUT	SEP24	11.5%	-1.13%		7.68
US LONG BOND(CBT)	SEP24	11.2%	-0.80%		12.34
<b>Cash Collateral</b>		<b>18.6%</b>	<b>5.34%</b>		
<b>Total Portfolio</b>		<b>100.0%</b>	<b>2.59%</b>		

Expense Ratio: 0.32%, 3 month Treasury bill rate: 5.338%

\* In the case of equities - represented by trailing 12M dividend yield; in the case of bonds, represented by embedded income yield.

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/investments/etfs/asset-allocation/ntse](http://www.WisdomTree.com/investments/etfs/asset-allocation/ntse)**

**This information must be preceded or accompanied by a prospectus or, if available, the summary prospectus. We advise you to consider the Fund's objectives, risks, charges and expenses carefully before investing. The prospectus or summary prospectus contains this and other important information about the Fund. Read the prospectus or, if available, the summary prospectus carefully before you invest. Call 866.909.WISE (9473) or go to [wisdomtree.com/investments](http://wisdomtree.com/investments) for more information.**

There are risks associated with investing, including possible loss of principal. Investments in non-U.S. securities involve political, regulatory, and economic risks that may not be present in U.S. securities. For example, foreign securities may be subject to risk of loss due to foreign currency fluctuations, political or economic instability, or geographic events that adversely impact issuers of foreign securities. Investments in securities and instruments traded in developing or emerging markets, or that provide exposure to such securities or markets, can involve additional risks relating to political, economic, or regulatory conditions not associated with investments in U.S. securities and instruments or investments in more developed international markets. While the Fund is actively managed, the Fund's investment process is expected to be heavily dependent on quantitative models and the models may not perform as intended. Equity securities, such as common stocks, are subject to market, economic and business risks that may cause their prices to fluctuate. The Fund invests in derivatives to gain exposure to U.S. Treasuries. The return on a derivative instrument may not correlate with the return of its underlying reference asset. The Fund's use of derivatives will give rise to leverage and derivatives can be volatile and may be less liquid than other securities. As a result, the value of an investment in the Fund may change quickly and without warning and you may lose money. Interest rate risk is the risk that fixed income securities, and financial instruments related to fixed income securities, will decline in value because of an increase in interest rates and changes to other factors, such as perception of an issuer's creditworthiness. Diversification does not eliminate the risk of experiencing investment losses. 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.

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. 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.