

WisdomTree Yield Enhanced Canada Short-Term Aggregate Bond Index ETF - CAGS



as of February 15, 2019

As of the close of business Friday, February 15, 2019, the Fund had the following aggregate exposures.

	Weight (%)	Yield to Worst (%)	Contribution		Individual		Duration Breakdown (%)				
			Effective Duration (Years)	Average Maturity (Years)	Embedded Income Yield (%)	Effective Duration (Years)	0-1 Years	1-2 Years	2-3 Years	3-4 Years	5+ Years
Aggregate Portfolio	100.0%	2.63%	3.03	3.96			1.5%	17.6%	21.3%	37.9%	0.0%
Asset Sector											
Corporate	60.9%	1.84%	1.81	2.66	3.02%	2.98	0.4%	12.7%	14.1%	24.0%	
Sovereign	6.5%	0.12%	0.11	0.11	1.77%	1.62	0.6%	3.8%	2.2%		
Quasi & Foreign Government	32.0%	0.68%	1.11	1.19	2.12%	3.49	0.5%	1.1%	5.0%	13.9%	
Ratings											
AAA	22.3%	0.44%	0.66	0.69	1.98%	2.95					
AA	26.0%	0.61%	0.90	0.97	2.33%	3.47					
A	10.6%	0.31%	0.38	0.49	2.93%	3.56					
BBB	36.1%	1.14%	0.95	1.63	3.15%	2.64					
CAD Cash & Other*	0.6%										

Weighted Average Yield to Maturity	2.65%
Weighted Average Coupon	3.10%
Weighted Average Price	101.42
Weighted Average Current Yield	3.02%

Weights subject to change. *CAD Cash & Other includes other assets and liabilities. Credit Ratings represent the highest of each portfolio constituent as currently rated by Standard and Poor's, Moody's, or Hich. Ratings are generally measured on a scale that ranges from AAA (highest) to D (lowest). Ratings from AAA to BBB are considered investment-grade. Effective Duration measures the responsiveness of a bond's price to interest rate changes and illustrates the fact that the embedded option will also affect the bond's price. Yield to Worst represented by the rate of return generated assuming a bond is redeemed by the issuer on the least desirable date for the investor. 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. Coupon is the annual interest rate stated on a bond when it's issued. Current Yield is a bond's annual return based on its annual coupon payments and current price.

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