WisdomTree Dynamic Duration Fund

Fund Overview

The WisdomTree Dynamic Duration Fund aims to deliver capital growth over the medium to long term through a systematic and signal-based investment strategy, that is designed to outperform in a wider range of inflation environments than a conventional bond fund.

Key Facts

Launch date
8 August 2023

Fund size
£24.67m

NAV
1.0622 (A Acc GBP Share Class)

OCF*
0.40% (Estimated and capped)

Managers
Jack Roberts, CFA; Owin Bennett

Domicile
Dublin, Ireland

Fund Type
UCITS

Dealing
Daily

Currency
GBP

Available Share Classes

A Acc GBP
ISIN: IE00BMY8S439
Sedol: BMY8S43
Bloomberg: AHUEEAG

A Acc (Hedged) USD
ISIN: IE00BVXVS028,
Sedol: BVXVS02,
Bloomberg: AHFMUSI

A Acc (Hedged) EUR
ISIN: IE000YFXJA12
Sedol: BQS7T85
Bloomberg: AHDDEUA

D Dis GBP
ISIN: IE00BMY8S546
Sedol: BMY8S54
Bloomberg: AHUEEAA

Distribution and Target Market Strategy
The fund is aimed at advised & discretionary market investors over the long term who have the capacity to tolerate a loss of the entire capital invested or the initial amount.

3 Key Signals

Inflation Trend
(3-month average of) change over 6-months in headline inflation year-on-year rate

Inflation versus Rates
Market real yield on the current 10-year government inflation-linked bond

Inflation target
Core inflation year-on-year rate
minus official core inflation target rate

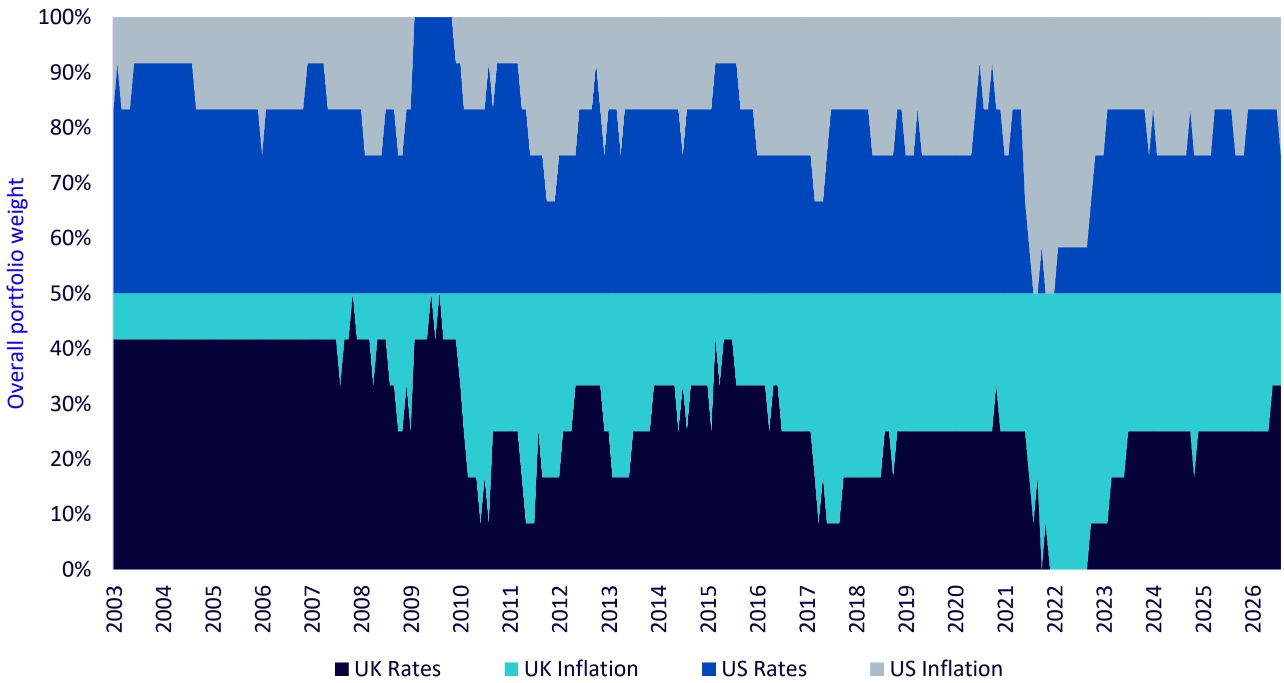
*Ongoing Charges Figure

Cumulative Performance and Performance Since Launch to 28 August 2026

Historical performance is not an indication of future performance, and any investments may go down in value. Returns are net of charges.

Signal evolution: portfolio weightings

The signals drive the risk weighting of the portfolio between 'rates' (interest rate swaps) and 'inflation' (inflation swaps), across both the UK and US markets equally. For each of the UK and US portfolios, a signal of 0/6 indicates 100% investment in inflation, while a signal of 6/6 indicates 100% investment in rates. The evolution of the rules-based signals over time allows us to plot the evolution of the resulting portfolio weights over the same period.



Dynamic Duration Fund performance during the month

Interest rate swaps UK	-0.16%
Interest rate swaps US	-0.17%
Inflation swaps UK	+0.15%
Inflation swaps US	+0.02%
Cash base	+0.39%
Total return	**+0.23%**

Cumulative Performance (%)

Share Class/Currency	1 Month	3 Months	YTD	1 Year	Since Launch	
	Perf.	Perf.	Perf.	Perf.	Perf.	Ann.
A Acc GBP	+0.23%	-1.70%	-1.03%	-0.36%	6.14%	1.97%

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Current Signals and Last Change

Each of the 3 signals has a potential value of 0, 1, or 2 for a combined signal value out of 6. The higher the combined signal, the higher the strategy's positioning towards rates and lower to inflation, and vice versa. This table shows the current signals for both the UK and US based on the latest monthly data available. Also shown is the date at which the last signal change took place.

United Kingdom (UK)		Market data			Signal output				Portfolio Weight %		Portfolio Duration	
		Signal 1	Signal 2	Signal 3	Signal 1	Signal 2	Signal 3	Combined				
Date	CPI Month	3m ave of 6m CPI change	Real yield 10y inflation linked bonds	UK Core CPI (BoE target: 2%)	Inflation Trend	Inflation versus Rates	Inflation Target	Signal	Rates	Inflation	Rates	Inflation
Current data	Jul 2026	-0.43%	1.74%	2.6%	1	2	1	4/6	133%	33%	10.5	2.8
Last Signal change	Apr 2026	-0.70%	1.59%	2.5%	1	2	0→1	3/6 → 4/6	100% → 133%	50% → 33%	7.9 → 10.5	4.2 → 2.7

United States (US)		Market data			Signal output				Portfolio Weight %		Portfolio Duration	
		Signal 1	Signal 2	Signal 3	Signal 1	Signal 2	Signal 3	Combined				
Date	CPI Month	3m ave of 6m CPI change	Real yield 10y inflation linked bonds	US Core CPI (Fed target: 2%)	Inflation Trend	Inflation versus Rates	Inflation Target	Signal	Rates	Inflation	Rates	Inflation
Current data	Jul 2026	+1.10%	2.40%	2.5%	0	2	1	3/6	100%	50%	8.0	4.1
Last Signal change	Jul 2026	+1.10%	2.43%	2.5%	1→0	2	1	4/6 → 3/6	133% → 100%	33% → 50%	10.7 → 8.0	2.7 → 4.1

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WisdomTree UCITS Funds ICAV

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