

# WisdomTree

## U.S. High Yield Corporate Bond Fund

WFHY

### Fund Overview

The WisdomTree U.S. High Yield Corporate Bond Fund seeks to track the price and yield performance, before fees and expenses, of the WisdomTree U.S. High Yield Corporate Bond Index.

### Why WFHY?

- Gain targeted exposure to the U.S. high yield corporate bond market
- Use as a complement or substitute for existing high yield bond exposures
- Use as an alternative to market capitalization-weighted or actively-managed strategies

### All Data As of 03/31/2024

#### Fund Information

Ticker Symbol	WFHY
Inception Date	04/27/2016
Gross Expense Ratio	0.38%
Net Expense Ratio	0.38%
CUSIP	97717X172
Stock Exchange	Cboe
Net Assets (\$mm)	\$226.61
Number of Security Holdings	472
Effective Duration	3.77

### Performance

#### Average Annual Total Returns as of 03/31/2024

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
WFHY NAV Returns	0.79%	0.79%	8.91%	0.80%	3.03%	N/A	4.32%
WFHY Market Price Returns	1.19%	1.19%	7.97%	0.73%	2.98%	N/A	4.35%
WisdomTree U.S. High Yield Corporate Bond Index	0.99%	0.99%	9.83%	1.35%	3.44%	N/A	5.00%
ICE BofA Merrill Lynch U.S. High Yield Index	1.49%	1.49%	11.00%	2.20%	4.02%	N/A	5.33%

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](http://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	7.19%
Embedded Income Yield	7.19%
SEC 30 Day Yield	6.89%
SEC 30 Day Yield Unsubsidized	6.89%
Distribution Yield	6.22%

### Time To Maturity

Fund Maturity Structure	Weight
5-10 Years	50.42%
3-5 Years	33.72%
2-3 Years	9.12%
0-2 Years	3.87%
10 Years +	2.87%

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Top Fund Holdings	Weight	Top Fund Sector	Weight
Crescent Energy Finance 7.25% 5/1/2026	0.77%	Consumer Discretionary	20.14%
Organon Finance 1 LLC 5.125% 4/30/2031	0.77%	Communications	15.03%
Davita Inc 4.625% 6/1/2030	0.76%	Energy	13.78%
Dish Network Corp 11.75% 11/15/2027	0.74%	Financials	11.88%
Tenet Healthcare Corp 6.125% 10/1/2028	0.71%	Health Care	9.98%
Genesis Energy Lp/Fin 7.75% 2/1/2028	0.69%	Technology	7.32%
Sirius Xm Radio Inc 4.125% 7/1/2030	0.66%	Consumer Staples	6.66%
Comstock Resources Inc 5.875% 1/15/2030	0.61%	Materials	5.59%
Charter Comm Opt LLC/Cap 3.7% 4/1/2051	0.59%	Industrials	5.59%
Newell Brands Inc 4.2% 4/1/2026	0.59%	Utilities	3.02%

**Holdings are subject to change without notice.**

**Sectors may include many industries and weights are subject to change without notice.**

Top Fund Country Breakdown	Weight
United States	99.50%
Canada	0.50%

**Percentages for some of the charts on this page may not total 100 due to rounding. Country allocations subject to change without notice.**

Fund Credit Profile	Weight
AA	0.11%
A	0.12%
BBB	10.28%
BB	52.44%
B	30.90%
Cash	1.89%
CCC	4.26%

Based on the highest of each portfolio constituent as currently rated by Standard and Poor's and Moody's.

**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](http://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. 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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The WisdomTree U.S. High Yield Corporate Bond Index is a rule-based alternatively weighted Index designed to capture the performance of selected issuers in the U.S. high yield corporate bond market that are deemed to have attractive fundamental and income characteristics. The Index employs a multi-step process, which screens on fundamentals to identify bonds with favorable characteristics and then tilts to those which offer attractive income characteristics. The Index is comprised of U.S. corporate bonds of public issuers domiciled in the United States. To be eligible for inclusion in the Index, debt securities must have fixed coupons with at least \$500 million in par amount outstanding and a remaining maturity of at least one year. Component securities must be rated non-investment grade by at least one rating agency.

The ICE BofA Merrill Lynch U.S. High Yield Index tracks the performance of U.S. dollar denominated below investment grade corporate debt securities issued in the U.S.

**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.

**Effective Duration** is a statistic provides a measure of the sensitivity of the Fund's price to changes in interest rates and is calculated as the weighted average of the individual bond effective durations. Effective duration recognizes that changes in interest rates may also change the expected cash flows generated by any underlying bonds with embedded options. The calculation is expanded to incorporate the contribution of derivatives to the overall interest rate risk sensitivity to the portfolio.

Data Source: WisdomTree, S&P, Bloomberg.

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