

WisdomTree

Interest Rate Hedged High Yield Bond Fund

HYZD

Fund Overview

The WisdomTree Interest Rate Hedged High Yield Bond Fund seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year US High Yield Constrained, Zero Duration Index.

Investment Strategy Description

The Fund employs a passive management or indexing investment approach designed to track the performance of the Index. The Fund generally uses a representative sampling strategy to achieve its investment objective, meaning it generally will invest in a sample of the securities in the Index whose risk, return and other characteristics resemble the risk, return and other characteristics of the Index as a whole. Under normal circumstances, at least 80% of the Fund's total assets (exclusive of collateral held from securities lending) will be invested in the component securities of the Index and investments that have economic characteristics that are substantially identical to the economic characteristics of such component securities.

All Data As of 09/30/2018

Fund Information

Ticker Symbol	HYZD
Inception Date	12/18/2013
Gross Expense Ratio	0.43%
Net Expense Ratio	0.43%
IOPV Ticker	HYZD.IV
CUSIP	97717W430
Stock Exchange	NASDAQ
Net Assets (\$mm)	\$285.46
Number of Security Holdings	718
Effective Duration	-0.06
Number of Futures Contract	2
Average Days To Maturity Futures	94
Number Of Currency Forward Contracts	N/A
Contracts Avg Days To Maturity	N/A

Performance

Average Annual Total Returns as of 09/30/2018

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
HYZD NAV Returns	2.46%	4.45%	5.61%	7.54%	N/A	N/A	3.93%
HYZD Market Price Returns	2.62%	4.06%	5.39%	7.46%	N/A	N/A	3.95%
ICE BofA ML 0-5 Year US HY Constrained, 0 Duration Index	2.62%	5.44%	6.40%	8.57%	N/A	N/A	4.59%

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.

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	6.15%
Embedded Income Yield	5.55%
SEC 30 Day Yield	5.30%
SEC 30 Day Yield Unsubsidized	5.30%
Distribution Yield	5.46%

Performance is historical and does not guarantee future results.

Top Fund Short Positions

Top Fund Short Positions	Weight
US 2YR Note (CBT) Dec18	-63.16%
US 5YR Note (CBT) DEC18	-36.84%

Holdings are subject to change without notice.

Fund Credit Profile

Fund Credit Profile	Weight
BBB	6.13%
BB	43.81%
B	38.15%
CCC	11.04%
CC	0.17%
C	0.05%
NR	0.02%

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

Time To Maturity

Fund Maturity Structure	Weight
0-2 Years	13.94%
2-3 Years	16.35%
3-5 Years	68.71%
5-10 Years	0.41%
10 Years +	0.59%

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Top Fund Long Positions	Weight	Top Fund Sector Weights	Weight	Asset Group Weights	Weight
Reynolds Grp Iss/Reynold 5.75% 10/15/2020	0.65%	Energy	14.82%	Corporate Bond	99.01%
Valeant Pharmaceuticals 5.875% 5/15/2023	0.59%	Consumer Discretionary	13.47%	Unknown	0.91%
CHS/Community Health Sys 6.25% 3/31/2023	0.54%	Communications	13.10%	Mortgage Backed Securities	0.08%
Altice Luxembourg SA 7.75% 5/15/2022	0.53%	Financials	12.31%	Asset Group weights are subject to change without notice.	
Tenet Healthcare Corp 8.125% 4/1/2022	0.53%	Health Care	10.99%	Percentages for some of the charts on this page may not total 100 due to rounding.	
Clear Channel Worldwide 6.5% 11/15/2022	0.50%	Materials	9.80%		
Infor Us Inc 6.5% 5/15/2022	0.48%	Technology	6.90%		
HCA Inc 6.50% 02/15/2020	0.46%	Industrials	6.66%		
Sprint Communications 6% 11/15/2022	0.45%	Consumer	4.10%		
Prime Security Services Borrower 9.25% 5/15/2023	0.44%	Utilities	2.54%		

Holdings are subject to change without notice.

Sectors may include many industries and weights are subject to change without notice.
GICS Sector Classification.

Disclosures

This information must be preceded or accompanied by a prospectus. We advise you to consider the Fund's objectives, risks, charges and expenses carefully before investing. The prospectus contains this and other important information about the Fund. Please read the prospectus carefully before you invest. Call 866.909.9473 or visit WisdomTree.com for more information.

There are risks associated with investing, including possible loss of principal. High-yield or "junk" bonds have lower credit ratings and involve a greater risk to principal. Fixed income investments are subject to interest rate risk; their value will normally decline as interest rates rise. The Fund seeks to mitigate interest rate risk by taking short positions in U.S. Treasuries, but there is no guarantee this will be achieved. 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. 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. The Fund may engage in "short sale" transactions where losses may be exaggerated, potentially losing more money than the actual cost of the investment and the third party to the short sale may fail to honor its contract terms, causing a loss to the Fund. 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. Due to the investment strategy of certain Fund's they may make higher capital gain distributions than other ETFs. Please read the Fund's prospectus for specific details regarding the Fund's risk profile.

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The ICE BofA Merrill Lynch 0-5 Year US High Yield Constrained, Zero Duration Index tracks the performance of the combination of a long position in short maturity US high yield bonds and a short position in on the run US Treasuries where the net interest rate exposure of the index is adjusted to a zero year duration. Market values of long and short positions are rebalanced at month-end.

IOPV: Indicative Optimized Portfolio Value, is a calculation disseminated by the stock exchange that approximates the Fund's NAV every fifteen seconds throughout the trading day.

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: Credit ratings apply the underlying holdings of the Fund and not to the Fund itself. S&P and Moody's study the financial condition of an entity to ascertain its creditworthiness. The credit rating reflects the rating agency's opinion of the holding's financial condition and history. The ratings shown are all considered investment grade and are listed by highest to lowest in percentage of what the Fund holds.

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.

Futures: Futures contracts reflect the expected future value of a commodity, currency or treasury security.

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, Zephyr StyleADVISOR, S&P, Bloomberg.

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