

# WisdomTree

## Fundamental U.S. High Yield Corporate Bond Fund

WFHY

### Fund Overview

The WisdomTree Fundamental U.S. High Yield Corporate Bond Fund seeks to track the performance of select issuers in the U.S. non-investment grade corporate bond market that are deemed to exhibit favorable fundamentals and opportunities for income.

### Investment Strategy Description

WisdomTree Fundamental 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.

### Performance

#### Average Annual Total Returns as of 09/30/2018

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
WFHY NAV Returns	2.53%	2.51%	2.88%	N/A	N/A	N/A	6.39%
WFHY Market Price Returns	4.19%	4.58%	5.00%	N/A	N/A	N/A	6.50%
WisdomTree Fundamental US High Yield Corporate Bond Index	2.82%	3.27%	3.93%	N/A	N/A	N/A	7.95%
ICE BofA ML US High Yield Index	2.46%	2.52%	2.94%	8.19%	5.54%	9.38%	8.20%

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](http://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	5.96%
Embedded Income Yield	5.96%
SEC 30 Day Yield	5.24%
SEC 30 Day Yield Unsubsidized	5.14%
Distribution Yield	5.73%

Performance is historical and does not guarantee future results.

Fund Credit Profile	Weight
BBB	7.26%
BB	50.90%
B	38.53%
CCC	2.73%
NR	0.58%

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

### All Data As of 09/30/2018

#### Fund Information

Ticker Symbol	WFHY
Inception Date	04/27/2016
Gross Expense Ratio	0.48%
Net Expense Ratio	0.38%
IOPV Ticker	WFHY.IV
CUSIP	97717X172
Stock Exchange	Cboe
Net Assets (\$mm)	\$5.03
Number of Security Holdings	75
Effective Duration	3.59
Number of Futures Contract	N/A
Average Days To Maturity Futures	N/A
Number Of Currency Forward Contracts	N/A
Contracts Avg Days To Maturity	N/A

The Fund's net expense ratio of 0.38% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through October 31, 2019.

### Market Value Breakdown [\$mm]

Investments	\$4.92
Forward Contract Notional	\$0.00
Forward Contract Gain/Loss	\$0.00

### Time To Maturity

Fund Maturity Structure	Weight
0-2 Years	0.00%
2-3 Years	0.00%
3-5 Years	40.34%
5-10 Years	56.68%
10 Years +	2.97%

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Top Fund Holdings	Weight	Top Fund Sector Weights	Weight	Top Fund Country Breakdown	Weight
Post Holdings Inc 5.75% 3/1/2027	2.00%	Information Technology	3.10%	Brazil	0.99%
HRG Group Inc 7.75% 1/15/2022	2.01%	Utilities	3.87%	United States	99.01%
Berry Plastics Corp 5.125% 7/15/2023	2.05%	Energy	7.52%	Percentages for some of the charts on this page may not total 100 due to rounding.	
Davita Healthcare Partne 5.75% 8/15/2022	2.08%	Industrials	7.62%		
DPL Inc 7.25% 10/15/2021	2.20%	Consumer	8.80%		
Scientific Games International 10% 12/1/2022	2.29%	Health Care	9.52%		
CCO Hldgs LLC/Cap Corp 5.125% 5/1/2027	2.41%	Materials	9.59%		
Navient Corp 6.125% 3/25/2024	2.49%	Financials	9.77%		
HCA Inc 4.75% 5/1/2023	3.05%	Consumer Discretionary	12.14%		
First Data Corporation 7% 12/1/2023	3.10%	Communications	18.20%		
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. 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.

The ICE BofA Merrill Lynch US High Yield Index tracks the performance of US dollar denominated below investment grade corporate debt publicly issued in the US domestic market. Qualifying securities must have a below investment grade rating (based on an average of Moody's, S&P and Fitch), at least 18 months to final maturity at the time of issuance, at least one year remaining term to final maturity as of the rebalancing date, a fixed coupon schedule and a minimum amount outstanding of \$100 million.

**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.

**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 Fund's actual distribution and SEC yield and do not reflect Fund expenses.

**Credit ratings:** Credit ratings apply to 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.

**Forward Contract Gain/Loss:** refers to the total Gain/Loss on the Forward Currency Contracts.

**Forward Contract Notional:** refers to the total notional value of the Forward Currency Contracts stated in U.S. dollars.

**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.

**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. Credit ratings apply to 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 ratings reflect the rating agency's opinion of the holdings financial condition and histories.

Data Source: WisdomTree, Zephyr StyleADVISOR, S&P, Bloomberg.

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