

# WisdomTree ETFs

## Chinese Yuan Strategy Fund - CYB



[as of March 16, 2018]

As of the close of business Friday, March 16, 2018, the Fund had the following aggregate exposures.

Currency	Maturity	Weight (%)	Contribution		Individual	
			Embedded Income Yield (%)	Days to Maturity	Embedded Income Yield (%)	Days to Maturity
<b>Aggregate Portfolio</b>		<b>100.00%</b>	<b>2.69%</b>	<b>51.2</b>		
<b>CNH Forwards</b>		30.42%	0.81%	23.1		
CNH	4/17/2018	5.84%	0.15%	1.8	2.58%	30
CNH	6/13/2018	24.58%	0.66%	21.4	2.70%	87
<b>CNY Forwards</b>		69.58%	1.87%	28.0		
CNY	4/17/2018	43.95%	1.13%	13.2	2.57%	30
CNY	5/15/2018	25.63%	0.74%	14.9	2.90%	58

Weights subject to change. Past performance is not indicative of future results.

**Investors should carefully consider the investment objectives, risks, charges and expenses of the Funds before investing. To obtain a prospectus containing this and other important information, call 1-866-909-WISE (9473) or visit [wisdomtree.com](http://wisdomtree.com). Read the prospectus carefully before you invest.**

There are risks associated with investing, including possible loss of principal. Foreign investing involves special risks, such as risk of loss from currency fluctuation or political or economic uncertainty. This Fund focuses its investments in China, thereby increasing the impact of events and developments associated with the region which can adversely affect performance. Investments in emerging or frontier markets are generally less liquid and less efficient than investments in developed markets and are subject to additional risks, such as risks of adverse governmental regulation and intervention or political developments.

Investments in currency involve additional special risks, such as credit risk and interest rate fluctuations. Derivative investments can be volatile and these investments may be less liquid than other securities, and more sensitive to the effect of varied economic conditions. As this Fund can have a high concentration in some issuers the Fund can be adversely impacted by changes affecting those issuers. Unlike typical exchange-traded Funds, there are no indexes that the Fund attempts to track or replicate. Thus, the ability of the Fund to achieve its objectives will depend on the effectiveness of the portfolio manager. Due to the investment strategy of this Fund it 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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Embedded Income Yield represents the annualized rate of return generated by a Fund's investments in 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 next year given current holdings and market conditions. Forward currency contracts are agreements to buy or sell a specific currency at a future date at a price set at the time of the contract.