

## WisdomTree Chinese Yuan Strategy Fund - CYB

as of August 3, 2018

As of the close of business Friday, August 03, 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>100.0%</b>	<b>2.03%</b>	<b>70.2</b>		
<b>CNH Forwards</b>			28.8%	0.04%	13.6		
	CNH	9/13/2018	23.2%	0.03%	9.3	0.13%	40
	CNH	10/19/2018	5.5%	0.01%	4.2	0.16%	77
<b>CNY Forwards</b>			65.8%	0.60%	56.6		
	CNY	10/19/2018	41.7%	0.38%	32.0	2.33%	77
	CNY	11/13/2018	24.1%	0.22%	24.7	2.35%	102

Expense Ratio: 0.45%

Weights subject to change. 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.

For the most recent month end performance, standardized performance, and 30-Day SEC yield, visit [www.wisdomtree.com/etfs/fixed-income/cyb](http://www.wisdomtree.com/etfs/fixed-income/cyb)

**This information must be preceded or accompanied by a prospectus. We advise you to consider the Funds' 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 1-866-909-9473 or go to [WisdomTree.com](http://WisdomTree.com) for more information.**

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.

WisdomTree Funds are distributed by Foreside Fund Services, LLC., in the U.S. only.

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.