# WisdomTree Interest Rate Hedged High Yield Bond Fund - HYZD

as of September 10, 2021

As of the close of business Friday, September 10, 2021, the Fund had the following aggregate exposures.

| | | | Contribution | | | Individual | | Duration Breakdown (%) | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Sector | Weight (%) | Embedded Income Yield (%) | Effective Duration (Years) | Average Maturity (Years) | Embedded Income Yield (%) | Effective Duration (Years) | 0-1 Years | 1-2 Years | 2-3 Years | 3-5 Years | 5-10 Years | 10+ Years |
| **Aggregate Portfolio** | | **100%** | **3.72%** | **0.45** | **6.99** | | | **22.0%** | **-9.1%** | **10.0%** | **-19.3%** | **8.3%** | **6.1%** |
| **Long Portfolio Exposure** | | **97.6%** | **4.26%** | **3.89** | **6.99** | | | **22.0%** | **10.8%** | **10.0%** | **24.4%** | **24.1%** | **6.3%** |
| | Media | 12.8% | 0.67% | 0.49 | 1.02 | 5.27% | 3.85 | 3.1% | 1.0% | 1.5% | 4.5% | 2.1% | 0.7% |
| | Healthcare | 12.2% | 0.53% | 0.45 | 0.79 | 4.37% | 3.66 | 3.2% | 1.5% | | 2.8% | 4.7% | |
| | Energy | 12.0% | 0.67% | 0.77 | 1.25 | 5.60% | 6.41 | 0.3% | 1.0% | 1.7% | 4.0% | 2.1% | 2.9% |
| | Industrials | 9.4% | 0.39% | 0.29 | 0.56 | 4.09% | 3.04 | 3.0% | 1.6% | 0.6% | 1.5% | 2.5% | 0.2% |
| | Real Estate | 0.08 | 0.32% | 0.26 | 0.45 | 4.18% | 3.34 | 2.5% | 0.4% | 0.7% | 1.7% | 2.3% | |
| | Consumer Goods | 7.1% | 0.29% | 0.43 | 0.76 | 4.10% | 6.04 | 0.9% | 0.8% | 1.0% | 0.6% | 2.2% | 1.7% |
| | Services | 5.5% | 0.24% | 0.16 | 0.32 | 4.33% | 2.88 | 0.8% | 1.3% | 0.8% | 1.6% | 0.9% | |
| | Financial | 5.1% | 0.17% | 0.19 | 0.28 | 3.39% | 3.61 | 0.7% | 0.4% | 1.4% | 0.9% | 1.7% | |
| | Technology & Electronics | 4.8% | 0.21% | 0.17 | 0.31 | 4.34% | 3.51 | 1.0% | 0.7% | 0.0% | 1.7% | 1.6% | |
| | Leisure | 4.6% | 0.20% | 0.09 | 0.22 | 4.28% | 1.89 | 3.0% | 0.0% | 0.2% | 0.9% | 0.5% | |
| | Telecommunications | 4.4% | 0.11% | 0.13 | 0.18 | 2.48% | 3.07 | 0.9% | 0.7% | 0.7% | 1.0% | 1.0% | |
| | Automotive | 4.3% | 0.15% | 0.18 | 0.30 | 3.46% | 4.19 | 0.5% | 0.8% | 0.3% | 1.4% | 0.9% | 0.4% |
| | Retail | 4.2% | 0.20% | 0.21 | 0.36 | 4.69% | 4.94 | 0.9% | 0.2% | 0.7% | 1.1% | 0.8% | 0.5% |
| | Utility | 2.7% | 0.09% | 0.09 | 0.16 | 3.53% | 3.27 | 0.3% | 0.4% | 0.4% | 0.6% | 0.9% | |
| | Transportation | 1.0% | 0.02% | 0.01 | 0.02 | 2.30% | 1.40 | 0.8% | | 0.0% | | 0.2% | |
| **Short Portfolio Exposure** | | **-77.9%** | **-0.54%** | **-3.44** | | | | **0.0%** | **-20.0%** | **0.0%** | **-43.7%** | **-15.8%** | **-0.2%** |
| | 2Y T-Note (CBT) | -20.0% | -0.04% | -0.34 | | 0.21% | 1.70 | | -20.0% | | | | |
| | 5Y T-Note (CBT) | -43.7% | -0.31% | -1.79 | | 0.71% | 4.09 | | | | -43.7% | | |
| | 10Y T-Note (CBT) | -3.5% | -0.04% | -0.22 | | 1.06% | 6.07 | | | | | -3.5% | |
| | 10Y Ultra T-Note | -8.7% | -0.11% | -0.76 | | 1.29% | 8.66 | | | | | -8.7% | |
| | US T-Bond (CBT) | -0.2% | 0.00% | -0.02 | | 1.51% | 11.59 | | | | | | -0.2% |
| | 10Y T-Note (CBT) | -1.7% | -0.03% | -0.32 | | 1.87% | 18.19 | | | | | -3.5% | |
| | USD Cash | 2.4% | | | | | | | | | | | |

Expense Ratio: 0.43%

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/hyzd

**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 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 (or futures providing exposure to 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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Effective Duration measures the responsiveness of a bond's price to interest rate changes and illustrates the fact that the embedded option will also affect the bond's price. 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. A Futures contract is an exchange traded contract that reflects the expected future value of a commodity, currency or Treasury security. Duration: A measure of a bond's sensitivity to changes in interest rates. The weighted average accounts for the various durations of the bonds purchased as well as the proportion of the total government bond portfolio that they make up.