

# WisdomTree

## Floating Rate Treasury Fund

USFR

### Fund Overview

The WisdomTree Floating Rate Treasury Fund seeks to track the price and yield performance, before fees and expenses, of an index that measures the performance of the market for floating rate public obligations of the U.S. Treasury.

### Why USFR?

- Provides cost-effective access to newly issued US government floating rate notes
- Designed to rise or fall with short-term rates and are priced at a spread over 3-mo Treasury Bills
- Short-term government bond solution that fluctuates with most recent 3-mo Treasury Bills

### All Data As of 12/31/2022

#### Fund Information

Ticker Symbol	USFR
Inception Date	02/04/2014
Gross Expense Ratio	0.15%
Net Expense Ratio	0.15%
CUSIP	97717Y527
Stock Exchange	NYSE Arca
Net Assets (\$mm)	\$13,053.39
Number of Security Holdings	4
Effective Duration	0.02
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

### Performance

#### Average Annual Total Returns as of 12/31/2022

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
USFR NAV Returns	0.93%	1.88%	1.88%	0.80%	1.26%	N/A	0.87%
USFR Market Price Returns	0.93%	1.94%	1.94%	0.81%	1.26%	N/A	0.86%
Bloomberg U.S. Treasury Floating Rate Bond Index	0.99%	2.07%	2.07%	0.98%	1.44%	N/A	1.04%

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	4.53%
Embedded Income Yield	4.53%
SEC 30 Day Yield	4.31%
SEC 30 Day Yield Unsubsidized	4.31%
Distribution Yield	4.37%

### Time To Maturity

Fund Maturity Structure	Weight
0-2 Years	100.00%
10 Years +	0.00%
2-3 Years	0.00%
3-5 Years	0.00%
5-10 Years	0.00%

Fund Credit Profile	Weight
AAA	100.00%
Cash	0.00%

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

Top Fund Long Positions	Weight
US Treasury Frn 1/31/2024	25.57%
US Treasury Frn 4/30/2024	24.83%
US Treasury Frn 7/31/2024	24.83%
US Treasury Frn 10/31/2024	24.77%

Holdings are subject to change without notice.

Top Fund Sector	Weight
Government	100.00%

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

Asset Group Weights	Weight
Treasury	100.00%
Cash	0.00%

Asset Group weights are subject to change without notice. Percentages for some of the charts on this page may not total 100 due to rounding.

**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. Securities with floating rates can be less sensitive to interest rate changes than securities with fixed interest rates, but may decline in value. The issuance of floating rate notes by the U.S. Treasury is new and the amount of supply will be limited. Fixed income securities will normally decline in value as interest rates rise. 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 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.

The Bloomberg U.S. Treasury Floating Rate Bond Index is a rules-based, market-value weighted index engineered to measure the performance and characteristics of floating rate coupon U.S. Treasuries which have a maturity greater than 12 months. To be included in the index a security must have a minimum par amount of \$1bn.

**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** apply to the underlying holdings of the Fund, not to the Fund itself. Standard & Poor's 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. The ratings displayed are based on the highest of each portfolio constituent as currently rated by Standard & Poor's and Moody's. Long-term ratings are generally measured on a scale ranging from AAA (highest) to D (lowest), while short-term ratings are generally measured on a scale ranging from A-1 to C.

**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.

**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.

Data Source: WisdomTree, S&P, Bloomberg.

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