

## **WisdomTree Announces Index Change to WisdomTree Managed Futures Strategy Fund (WDTI)**

*Managed Futures Strategy – Multi-Level Diversification, Low-Volatility Emphasis*

*Company Brings Benchmark Index In-House and Lowers Fee*

New York, NY – (GlobeNewswire) – July 1, 2016 – WisdomTree (NASDAQ: WETF), an exchange-traded fund (“ETF”) and exchange-traded product (“ETP”) sponsor and asset manager, today announced that the WisdomTree Managed Futures Strategy Fund ([WDTI](#)) will now be designed to provide returns that correspond to the performance before fees and expenses of the proprietary WisdomTree Managed Futures Index ([WTMFPR](#)) and seeks to provide investors with positive total returns in rising or falling markets. In 2011, WisdomTree launched the first managed futures strategy ETF that was designed to provide returns that corresponded to the performance of a third party index.

### ***Managed Futures Strategy Index – Enhancements for Multi-Level Diversification***

The WisdomTree Managed Futures Index has incorporated two strategy enhancements. First, in determining long/short positions, multiple time horizons are used to form a view on the trend in the various futures included in the index, and the new methodology scales position sizes based on conviction in the underlying trend. Second, a volatility signal filters the universe to remove commodities with high volatility characteristics where momentum signals were less effective.

Jeremy Schwartz, WisdomTree Director of Research, said, “The commodities, currency, and interest rate markets—the asset classes commonly included in managed futures strategies – can be highly unpredictable and extremely sensitive to global events, such as the upcoming election. But managed futures ability to go long or short is an added benefit, while providing diversification at the asset class and investment strategy level. We believe these changes can add value and result in a lower volatility approach.”

### ***WisdomTree Proprietary Index – Value & Flexibility to Shareholders***

One of WisdomTree’s competitive strengths lies in our innovations in indexing. This self-indexing capability means the majority of our ETFs are designed based on our proprietary strategies with complete transparency into the ETF’s portfolio on a daily basis.

“We believe bringing WDTI’s Index in-house allows the Fund to better achieve its investment objective while delivering additional benefits – including a lower expense ratio – to shareholders,” Schwartz added.

The Board of Trustees of the WisdomTree Trust approved a lower management fee from 0.95% to 0.75% for the Fund and a contractual management fee waiver of 0.10% through December 31, 2017, for a net management fee (and, accordingly, Net Total Operating Expenses) of 0.65%, which is being implemented with the foregoing change.

**Investors should carefully consider the investment objectives, risks, charges and expenses of the Fund before investing. To obtain a prospectus containing this and other important information, please call 866.909.WISE (9473), or visit [wisdomtree.com](#) to view or download a prospectus. Read the prospectus carefully before you invest.**

There are risks associated with investing, including possible loss of principal. An investment in this Fund is speculative and involves a substantial degree of risk. One of the risks associated with the Fund is the complexity of the different factors that contribute to the Fund’s performance, as well as its correlation (or non-correlation) to other asset classes. These factors include use of long and short positions in commodity futures contracts,

currency forward contracts, swaps and other derivatives. Derivatives can be volatile and may be less liquid than other securities and more sensitive to the effects of varied economic conditions. The Fund generally does not make intra-month adjustments and therefore is subject to substantial losses if the market moves against the Fund's established positions on an intra-month basis. The Fund is actively managed 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.

You cannot invest directly in an index. Index performance does not represent actual fund or portfolio performance. A fund or portfolio may differ significantly from the securities included in the index. Index performance assumes reinvestment of dividends but does not reflect any management fees, transaction costs or other expenses that would be incurred by a portfolio or fund, or brokerage commissions on transactions in fund shares. Such fees, expenses and commissions could reduce returns. WisdomTree, its affiliates and their independent providers are not liable for any informational errors, incompleteness, or delays, or for any actions taken in reliance on information contained herein.

Diversification does not eliminate the risk of experiencing investment losses.

Jeremy Schwartz is a registered representative of Foreside Fund Services, LLC.  
WisdomTree Funds are distributed by Foreside Fund Services, LLC, in the U.S. only.

WTPR-0053

#### About WisdomTree

WisdomTree Investments, Inc., through its subsidiaries in the U.S., Europe and Japan (collectively, "WisdomTree"), is an exchange-traded fund ("ETF") and exchange-traded product ("ETP") sponsor and asset manager headquartered in New York. WisdomTree offers products covering equities, fixed income, currencies, commodities and alternative strategies. WisdomTree currently has approximately \$37.7 billion in assets under management globally. For more information, please visit [www.wisdomtree.com](http://www.wisdomtree.com) or follow us on Twitter @WisdomTreeETFs.

WisdomTree® is the marketing name for WisdomTree Investments, Inc. and its subsidiaries worldwide.

#### Contact Information

##### *Media Relations:*

Jessica Zaloom / Melissa Chiles

+1.917.267.3735 / +1.917.267.3797

[jzaloom@wisdomtree.com](mailto:jzaloom@wisdomtree.com) / [mchiles@wisdomtree.com](mailto:mchiles@wisdomtree.com)