

# WisdomTree

## CBOE Russell 2000 PutWrite Strategy Fund

RPUT

### Fund Overview

The WisdomTree CBOE Russell 2000 PutWrite Strategy Fund seeks to track the price and yield performance, before fees and expenses, of the CBOE Russell 2000 PutWrite Index.

### Investment Strategy Description

The strategy is designed to receive a premium from the option buyer by selling a sequence of one-month, at-the-money, Russell 2000 Index put options ("RUT Puts"). If, however, the value of the Russell 2000 Index falls below the RUT Put's strike price, the option finishes in-the-money and the Fund pays the buyer the difference between the strike price and the value of the Russell 2000 Index, from its cash collateral account. The Fund's strategy of selling cash-secured RUT Puts serves to partially offset a decline in the value of the Russell 2000 Index to the extent of the premiums received.

### All Data As of 09/30/2018

#### Fund Information

Ticker Symbol	RPUT
Inception Date	02/01/2018
Gross Expense Ratio	0.49%
Net Expense Ratio	0.43%
Number of Holdings	1
IOPV Ticker	RPUT.IV
CUSIP	97717Y840
Stock Exchange	Bats
Bloomberg Index Symbol	PUTR
Net Assets (\$mm)	\$5.28

The Fund's net expense ratio of 0.43% (the amount charged to shareholders) reflects a contractual waiver of 0.06% through December 31, 2018.

### Performance

#### Average Annual Total Returns as of 09/30/2018

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
RPUT NAV Returns	4.10%	6.02%	N/A	N/A	N/A	N/A	6.02%
RPUT Market Price Returns	3.90%	5.77%	N/A	N/A	N/A	N/A	5.77%
Cboe Russell 2000 PutWrite Index	4.23%	7.28%	8.34%	10.29%	7.66%	6.50%	6.40%
Russell 2000 Index	3.58%	11.51%	15.24%	17.12%	11.07%	11.11%	8.33%

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.

### Fund Dividend Distribution and Capital Gains

Year	Ordinary Income	Short-term Capital Gains	Long-term Capital Gains	Return of Capital	Year-End NAV
2018	0.00	0.00	0.00	0.00	N/A

Top Fund Holdings	Weight
US Treasury Bill 10/18/2018	100.00%
Holdings are subject to change without notice.	

Derivatives	Weight
Russell 2000 Index Oct18 P1710	-100.00%

**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](http://WisdomTree.com) for more information.

There are risks associated with investing, including possible loss of principal. The Fund will invest in derivatives, including Russell 2000 Index put options ("RUT Puts"). Derivative investments can be volatile, and these investments may be less liquid than securities, and more sensitive to the effects of varied economic conditions. The value of the RUT Puts in which the Fund invests is partly based on the volatility used by market participants to price such options (i.e., implied volatility). The options values are partly based on the volatility used by dealers to price such options, so increases in the implied volatility of such options will cause the value of such options to increase, which will result in a corresponding increase in the liabilities of the Fund and a decrease in the Fund's NAV. Options may be subject to volatile swings in price influenced by changes in the value of the underlying instrument. The potential return to the Fund is limited to the amount of option premiums it receives; however, the Fund can potentially lose up to the entire strike price of each option it sells. Due to the investment strategy of the 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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The Russell 2000 Index is a capitalization weighted index that measures the small cap segment of the U.S. equity universe, selecting stocks ranked 1001-3000 by market capitalization from the Russell 3000 Index.

**IOPV:** Indicative Optimized Portfolio Value, is a calculation disseminated by the stock exchange that approximates the Fund's NAV every fifteen seconds throughout the trading day.

Data Source: WisdomTree, Zephyr StyleADVISOR, S&P, Bloomberg.

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