

WisdomTree

Managed Futures Strategy Fund

WTMF

Fund Overview

The WisdomTree Managed Futures Strategy Fund seeks to achieve positive total returns in rising or falling markets that are not directly correlated to broad market equity or fixed income returns. The Fund is managed using a quantitative, rules-based strategy and intends to invest in a combination of diversified futures contracts for commodities, currencies and interest rates.

Ticker symbol formerly WDTI through December 15, 2017.

Investment Strategy Description

The WisdomTree Managed Futures Index is a long/short, rules-based Index designed to provide exposure to a portfolio consisting of diversified futures contracts for commodities, currencies and interest rates. On a monthly basis, assets with lower realized volatility will be selected, and a determination to go long or short the futures contracts of the selected assets under a proprietary composite momentum framework will be made. The composite momentum framework incorporates multiple momentum signals to decide the direction and weight in the Index.

All Data As of 09/30/2018

Fund Information

Ticker Symbol	WTMF
Inception Date	01/05/2011
Gross Expense Ratio	0.75%
Net Expense Ratio	0.65%
Number of Holdings	3
IOPV Ticker	WTMF.IV
CUSIP	97717W125
Stock Exchange	NYSE Arca
Bloomberg Index Symbol	WTMFPF
Net Assets (\$mm)	\$177.16
Number of Security Holdings	3
Number of Futures Contract	7
Average Days To Maturity Futures	80
Number Of Currency Forward Contracts	8
Contracts Avg Days To Maturity	80

The Fund's net expense ratio of 0.65% (the amount charged to shareholders) reflects a contractual waiver of 0.10% 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
WTMF NAV Returns	2.21%	1.70%	4.89%	-0.60%	-0.37%	N/A	-2.45%
WTMF Market Price Returns	2.33%	1.82%	5.24%	-0.57%	-0.35%	N/A	-2.46%
Diversified Trends Indicator/WisdomTree Managed Futures Spliced Index	2.47%	2.49%	5.99%	0.41%	0.67%	N/A	-1.38%
Bloomberg Barclays US Aggregate Index	0.02%	-1.60%	-1.22%	1.31%	2.16%	3.77%	2.76%
S&P Diversified Trends Indicator Index	1.84%	2.69%	6.59%	1.64%	1.32%	-0.89%	-0.95%
S&P GSCI Index	1.34%	11.84%	22.91%	3.17%	-10.01%	-9.24%	-6.79%
S&P 500 Index	7.71%	10.56%	17.91%	17.31%	13.95%	11.97%	13.61%

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.

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
2017	0.00	0.00	0.00	0.00	40.05
2016	0.00	0.00	0.00	0.00	41.38
2015	0.00	0.00	0.00	0.00	41.80
2014	0.00	0.00	0.00	0.00	43.58

Market Value Breakdown [\$mm]

Investments	\$43.56
Forward Contract Notional	N/A
Forward Contract Gain/Loss	N/A

Holdings are subject to change without notice.

Asset Group Weights	Weight
Cash	13.65%
Treasuries	86.35%
Cash & Collateral	100.00%

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. An investment in this Fund is speculative, involves a substantial degree of risk, and should not constitute an investor's entire portfolio. One of the risks associated with the Fund is the complexity of the different factors which 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 should not be used as a proxy for taking long only (or short only) positions in commodities or currencies. The Fund could lose significant value during periods when long only indexes rise (or short only) indexes decline. The Fund's investment objective is based on historic price trends. There can be no assurance that such trends will be reflected in future market movements. 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. In markets without sustained price trends or markets that quickly reverse or "whipsaw" the Fund may suffer significant losses. 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.

The Diversified Trends Indicator Index is a long/short rules-based index constructed of 24 liquid commodity and financial futures contracts grouped into 18 sectors, with 50% exposure to commodity futures and 50% exposure to financial futures. The Index is designed to reflect both rising and falling price trends via long and short positions (the energy sector is long or flat but never short).

The Bloomberg Barclays U.S. Aggregate Index measures the performance of the U.S. investment-grade bond market.

The S&P Diversified Trends Indicator is a diversified composite of global commodity and financial futures that are highly liquid.

The S&P GSCI Index comprises the principal physical commodities that are the subject of active, liquid futures markets.

The S&P 500 Index is a capitalization-weighted index of 500 stocks selected by the Standard & Poor's Index Committee designed to represent the performance of the leading industries in the U.S. economy.

Diversified Trends Indicator Index through June 30, 2016; WisdomTree Managed Futures Index thereafter.

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.

Futures: Futures contracts reflect the expected future value of a commodity, currency or treasury security.

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