

# WisdomTree

## Emerging Markets Multifactor Fund

# EMMF

### Fund Overview

The WisdomTree Emerging Markets Multifactor Fund seeks capital appreciation.

### Why EMMF?

- Gain targeted multifactor exposure to Emerging Market stocks
- Use to strategically seek alpha and help reduce risk as a core holding over longer time horizons
- Use to help lower cost of active managers through systematic factor exposures

### All Data As of 12/31/2018

#### Fund Information

Ticker Symbol	EMMF
Inception Date	08/10/2018
Gross Expense Ratio	0.48%
Net Expense Ratio	0.48%
Number of Holdings	198
CUSIP	97717Y782
Stock Exchange	NYSE Arca
Bloomberg Index Symbol	N/A
Net Assets (\$mm)	\$13.60

### Performance

#### Average Annual Total Returns as of 12/31/2018

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
EMMF NAV Returns	-7.65%	-7.54%	N/A	N/A	N/A	N/A	-7.54%
EMMF Market Price Returns	-7.45%	-6.77%	N/A	N/A	N/A	N/A	-6.77%
MSCI Emerging Markets Index	-7.47%	-14.58%	-14.58%	9.25%	1.65%	8.02%	-8.42%

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.

### MultiFactor Weights and Tilts

Name	Weights	Value	Quality	Correlation	Momentum
EMMF	Good	51.60%	34.67%	63.07%	50.47%
EMMF	OK	32.79%	36.70%	23.73%	35.38%
EMMF	Bad	15.61%	28.64%	13.20%	14.16%
MSCI Emerging Markets Index	Good	33.25%	33.38%	33.32%	33.18%
MSCI Emerging Markets Index	OK	33.66%	33.76%	33.34%	33.44%
MSCI Emerging Markets Index	Bad	33.09%	32.85%	33.35%	33.38%
Good Minus Bad Tilts		Value	Quality	Correlation	Momentum
EMMF		36.00%	6.03%	49.87%	36.31%
MSCI Emerging Markets Index		0.17%	0.53%	-0.03%	-0.21%

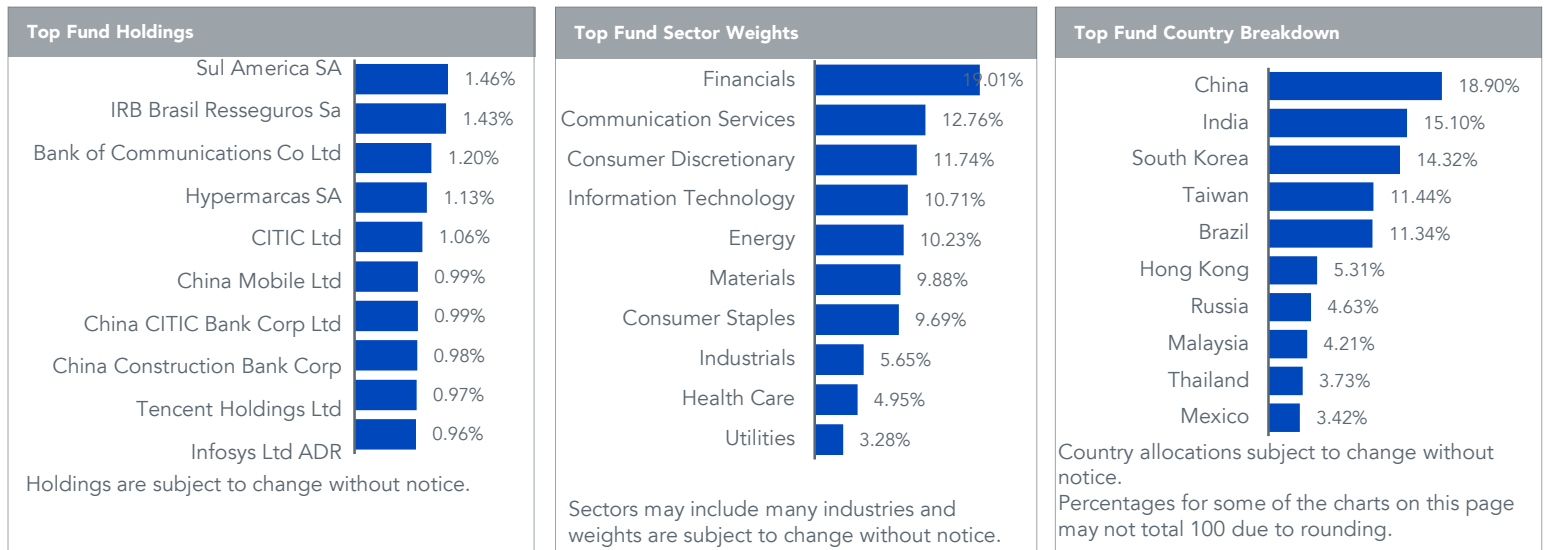
### Fund Dividend Distribution and Capital Gains

Year	Ordinary Income	Short-term Capital Gains	Long-term Capital Gains	Return of Capital	Year-End NAV
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2018	0.15	0.00	0.00	0.00	22.67
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#### Standard Deviation Since Fund Inception

EMMF	N/A
MSCI Emerging Markets Index	N/A



**Disclosures**

Investors should carefully consider the investment objectives, risks, charges and expenses of the Funds before investing. To obtain a prospectus containing this and other important information, please call 866.909.9473, or visit [WisdomTree.com](http://WisdomTree.com) to view or download a prospectus. Investors should read the prospectus carefully before investing.

Investing involves risk including possible loss of principal. Investments in non-U.S. securities involve political, regulatory, and economic risks that may not be present in U.S. securities. For example, foreign securities may be subject to risk of loss due to foreign currency fluctuations, political or economic instability, or geographic events that adversely impact issuers of foreign securities. Derivatives used by the Funds to offset exposure to foreign currencies may not perform as intended. There can be no assurance that the Funds' hedging transactions will be effective. The value of an investment in the Funds could be significantly and negatively impacted if foreign currencies appreciate at the same time that the value of the Funds' equity holdings falls. While the Funds are actively managed, the Funds' investment process is expected to be heavily dependent on quantitative models and the models may not perform as intended. Additional risks specific to EMMF include but are not limited to Emerging Markets Risk. Investments in securities and instruments traded in developing or emerging markets, or that provide exposure to such securities or markets, can involve additional risks relating to political, economic, or regulatory conditions not associated with investments in U.S. securities and instruments or investments in more developed international markets. Please read the Fund's prospectus for specific details regarding the Fund's risk profile.

The MSCI Emerging Markets Index is a free float-adjusted market capitalization index that is designed to measure emerging markets equity performance.

**MSCI:** Neither MSCI nor any other party involved in or related to compiling, computing or creating the MSCI data makes any express or implied warranties or representations with respect to such data (or the results to be obtained by the use thereof), and all such parties hereby expressly disclaim all warranties of originality, accuracy, completeness, merchantability or fitness for a particular purpose with respect to any such data. Without limiting any of the foregoing, in no event shall MSCI, any of its affiliates or any third party involved in or related to compiling, computing or creating the data have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits), even if notified of the possibility of such.

**Standard Deviation:** Measure of how widely an investment or investment strategy's returns move relative to its average returns for an observed period. A higher value implies more "risk", in that there is more of a chance the actual return observed is farther away from the average return. **Value Factor:** WisdomTree's Value Factor incorporates fundamental metrics such as sales-to-price, book-to-price, earnings-to-price, estimated earnings-to-price, EBITDA-to-enterprise value, and operating cash flow-to-price. **Quality Factor:** WisdomTree's Quality Factor incorporates both the static observations and trends of return on equity, return on assets, gross profits over assets, and cash flow over assets. **Momentum Factor:** WisdomTree's Momentum Factor incorporates the risk-adjusted total returns over historical periods (6 and 12 months). **Correlation Factor:** WisdomTree's Correlation Factor incorporates diversification potential of stocks that are less correlated to the market. **"Good":** Represents the highest ranked one-third of the total market cap of the index for a specific factor, as ranked by WisdomTree's methodology. **"Ok":** Represents the next ranked one-third of the total market cap of the index for a specific factor, as ranked by WisdomTree's methodology. **"Bad":** Represents the lowest ranked one-third of the total market cap of the index for a specific factor, as ranked by WisdomTree's methodology.

**Sales-to-Price:** A valuation metric computed by taking a company's per share revenue divided by the share price. **Book-to-Price:** A valuation metric computed by taking a company's book value per share divided by the share price. **Earnings-to-Price:** A valuation metric computed by taking a company's earnings per share divided by the share price. **EBITDA-to-Enterprise Value:** A valuation metric computed by taking a company's EBITDA divided by the company's enterprise value. **Operating Cash Flow-to-Price:** A valuation metric computed by taking a company's operating cash flow per share divided by the share price. **Return on Equity:** Measures a corporation's profitability by revealing how much profit a company generates with the money shareholders have invested. **Return on Assets:** Firm profits (after accounting for all expenses) divided by the firm's total assets. Higher numbers indicate greater profits relative to the level of assets utilized to generate them. **Gross Profits Over Assets:** Measures a corporation's profitability by revealing how much gross profit a company generates relative to the level of assets used to generate them. **Cash Flow Over Assets:** Measures a corporation's profitability by revealing how much cash flow a company generates relative to the level of assets used to generate them. **Risk-adjusted Return:** Returns measured in relation to their own variability. High returns with a high level of risk indicate a lower probability that actual returns were close to average returns. High returns with a low level of risk would be more desirable, as they indicate a higher probability that actual returns were close to average returns. **Correlation:** Statistical measure of how two sets of returns move in relation to each other

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

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