

Fund Overview

The WisdomTree Managed Futures Strategy Fund seeks to provide investors with positive total returns in rising or falling markets.

Why WTMF?

- Gain access to commodities, interest rates and currencies
- A solution that seeks to achieve positive total returns in rising or falling markets that are not directly correlated to broad market equity or fixed income returns
- Use as vehicle to provide asset class diversification

All Data As of 03/31/2024

Fund Information

Ticker Symbol	WTMF
Inception Date	01/05/2011
Gross Expense Ratio	0.65%
Net Expense Ratio	0.65%
Number of Holdings	3
CUSIP	97717W125
Stock Exchange	NYSE Arca
Bloomberg Index Symbol	N/A
Net Assets (\$mm)	\$204.56
Number of Security Holdings	3
Number of Futures Contract	8
Average Days To Maturity Futures	82
Number Of Currency Forward Contracts	
Contracts Avg Days To Maturity	N/A

The Fund's strategy changed effective June 4, 2021. Prior to June 4, 2021, Fund performance reflects the investment objective of the Fund when it tracked the performance, before fees and expenses, of the WisdomTree Managed Futures Index.

Performance

Average Annual Total Returns as of 03/31/2024

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
WTMF NAV Returns	7.23%	7.23%	17.39%	6.76%	4.48%	2.03%	0.13%
WTMF Market Price Returns	7.19%	7.19%	17.43%	6.71%	4.45%	2.02%	0.10%
ICE BofA US 3-Month Treasury Bill Index	1.29%	1.29%	5.24%	2.58%	2.02%	1.38%	1.06%
60% S&P 500 Index / 40% Bloomberg U.S. Aggregate Index Composite	6.02%	6.02%	18.09%	5.63%	9.03%	8.33%	8.88%
S&P GSCI Index	10.36%	10.36%	11.14%	18.05%	7.83%	-2.93%	-2.15%

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/investments.

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	Income	Short-term Capital Gains	Long-term Capital Gains	Return of Capital	Year-End NAV
2024	0.00	0.00	0.00	0.00	N/A
2023	1.66	0.00	0.00	0.00	35.07
2022	1.67	0.00	0.00	0.00	31.62
2021	5.21	0.00	0.00	0.00	35.27
2020	0.17	0.00	0.00	0.00	37.09



Asset Group Weights	Weight
Cash	5.06%
Treasuries	94.94%
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 or, if available, the summary prospectus. We advise you to consider the Fund’s objectives, risks, charges and expenses carefully before investing. The prospectus or summary prospectus contains this and other important information about the Fund. Read the prospectus or, if available, the summary prospectus carefully before you invest. Call 866.909.WISE (9473) or go to [WisdomTree.com/investments](https://www.wisdomtree.com/investments) 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.

This ICE BofA US 3-Month Treasury Bill Index is an unmanaged market index of U.S. Treasury securities maturing in 90 days that assumes reinvestment of all income.

The 60% S&P 500 Index/40% Bloomberg U.S. Aggregate Index Composite represents a 60% weight to the S&P 500 Index and a 40% weight to the Bloomberg U.S. Aggregate Index. The Bloomberg U.S. Aggregate Index measures the performance of the U.S. investment-grade bond market.

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

Data Source: WisdomTree, S&P, Bloomberg.

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