

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 12/31/2023

Fund Information

Ticker Symbol	EMMF
Inception Date	08/10/2018
Gross Expense Ratio	0.48%
Net Expense Ratio	0.48%
Number of Holdings	218
CUSIP	97717Y782
Stock Exchange	NYSE Arca
Bloomberg Index Symbol	N/A
Net Assets (\$mm)	\$4.92

Performance

Average Annual Total Returns as of 12/31/2023

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
EMMF NAV Returns	7.95%	19.35%	19.35%	3.06%	4.33%	N/A	2.51%
EMMF Market Price Returns	7.87%	20.58%	20.58%	3.41%	4.37%	N/A	2.70%
MSCI Emerging Markets Index	7.86%	9.83%	9.83%	-5.08%	3.68%	N/A	1.74%

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
2023	0.40	0.00	0.00	0.00	24.43
2022	0.73	0.00	0.00	0.00	20.96
2021	0.66	0.00	0.00	0.00	25.10
2020	0.47	0.00	0.00	0.00	24.31
2019	0.66	0.00	0.00	0.00	22.67

Standard Deviation

Standard Deviation Since Fund Inception	
EMMF	14.14%
MSCI Emerging Markets Index	19.06%



WisdomTree

Emerging Markets Multifactor Fund

EMMF

Top Fund Holdings	Weight	Top Fund Sector	Weight	Top Fund Country Breakdown	Weight
Taiwan Semiconductor Manufacturing Co Ltd	6.42%	Information Technology	24.14%	India	25.59%
Samsung Electronics Co Ltd	2.58%	Financials	18.72%	Taiwan	19.71%
Wiiwynn Corp	1.80%	Consumer Discretionary	11.61%	South Korea	10.54%
Quanta Computer Inc	1.47%	Consumer Staples	10.35%	China	8.96%
Meritz Financial Group Inc	1.28%	Industrials	9.76%	Brazil	7.67%
Vipshop Holdings Ltd	1.18%	Energy	5.66%	Indonesia	4.60%
PICC Property & Casualty Co Lt	1.15%	Health Care	5.61%	Mexico	4.33%
Tim Sa	1.01%	Communication Services	5.23%	Malaysia	4.13%
People S Insurance Co Grp H	1.00%	Utilities	4.81%	South Africa	3.44%
Want Want China Holdings Ltd	0.99%	Materials	4.12%	Turkey	2.94%

Holdings are subject to change without notice.

Sectors may include many industries and weights are subject to change without notice.

Country allocations subject to change without notice.
Percentages for some of the charts on this page may not total 100 due to rounding.

MultiFactor Weights and Tilts

Name	Weights	Value	Quality	Correlation	Momentum
EMMF	Good	44.17%	49.71%	58.57%	51.46%
EMMF	OK	37.28%	35.10%	31.80%	30.47%
EMMF	Bad	18.12%	15.19%	9.62%	18.07%

MSCI Emerging Markets Index	Good	29.15%	33.42%	33.45%	33.98%
MSCI Emerging Markets Index	OK	37.67%	33.95%	30.59%	26.96%
MSCI Emerging Markets Index	Bad	33.08%	32.59%	29.08%	32.19%

Good Minus Bad Tilts	Value	Quality	Correlation	Momentum
EMMF	26.05%	34.52%	48.95%	33.39%
MSCI Emerging Markets Index	-3.93%	0.83%	4.37%	1.79%

Currency Hedge Ratios

Currency	Weight
AGGREGATE	53.46%
IDR	74.44%
TWD	72.59%
INR	69.18%
CZK	67.83%
CLP	61.88%
MYR	60.30%
TRY	57.86%
PHP	49.22%
HUF	46.91%
MXN	45.41%
PLN	42.92%
CNY	39.15%
THB	30.17%
BRL	23.46%
KRW	22.33%
ZAR	19.38%

Hedge Ratio represents the specified percentage of currency exposure being hedged. Hedge ratios are implemented after the close of trading on the last business day of each month.

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/investments](https://www.wisdomtree.com/investments) 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.

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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.

Data Source: WisdomTree, S&P, Bloomberg.

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