







# WisdomTree ETFs

## MONTHLY PERFORMANCE REPORT [as of December 31, 2016]



CURRENCY HEDGED EQUITY				Cumulative Returns as of 12/31/2016								Average Annual Returns <sup>1</sup> as of 12/31/2016									
				Fund Information				NAV Returns (%)				Market Price Returns (%)				NAV Returns (%)				Market Price Returns (%)	
Fund	Ticker	Exp. Ratio	Inception Date	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception
<b>Dynamic</b>																					
WisdomTree Dynamic Currency Hedged International Equity Fund	DDWM	0.35%	1/7/2016	4.77%	5.06%	N/A	14.18%	4.13%	4.01%	N/A	14.20%	N/A	N/A	N/A	N/A	14.18%	N/A	N/A	N/A	N/A	14.20%
MSCI EAFE Local Currency Index				4.53%	7.07%	5.34%	11.19%	4.53%	7.07%	5.34%	11.19%	5.34%	5.53%	11.84%	2.20%	11.19%	5.34%	5.53%	11.84%	2.20%	11.19%
MSCI EAFE Index				3.42%	-0.71%	1.00%	6.83%	3.42%	-0.71%	1.00%	6.83%	1.00%	-1.60%	6.53%	0.75%	6.83%	1.00%	-1.60%	6.53%	0.75%	6.83%
WisdomTree Dynamic Currency Hedged International SmallCap Equity Fund	DDLS	0.43%	1/7/2016	4.24%	4.60%	N/A	15.91%	3.60%	3.76%	N/A	15.52%	N/A	N/A	N/A	N/A	15.91%	N/A	N/A	N/A	N/A	15.52%
MSCI EAFE Small Cap Local Index				4.08%	5.47%	5.89%	11.06%	4.08%	5.47%	5.89%	11.06%	5.89%	9.14%	16.38%	4.30%	11.06%	5.89%	9.14%	16.38%	4.30%	11.06%
MSCI EAFE Small Cap Index				2.87%	-2.86%	2.18%	7.28%	2.87%	-2.86%	2.18%	7.28%	2.18%	2.10%	10.56%	2.95%	7.28%	2.18%	2.10%	10.56%	2.95%	7.28%
WisdomTree Dynamic Currency Hedged Europe Equity Fund	DDEZ	0.43%	1/7/2016	7.52%	7.26%	N/A	12.39%	7.49%	6.15%	N/A	12.79%	N/A	N/A	N/A	N/A	12.39%	N/A	N/A	N/A	N/A	12.79%
MSCI EMU Local Index				6.94%	7.96%	4.33%	10.40%	6.94%	7.96%	4.33%	10.40%	4.33%	6.12%	11.96%	1.50%	10.40%	4.33%	6.12%	11.96%	1.50%	10.40%
MSCI EMU Index				6.33%	1.39%	1.34%	7.54%	6.33%	1.39%	1.34%	7.54%	1.34%	-2.91%	7.41%	-0.74%	7.54%	1.34%	-2.91%	7.41%	-0.74%	7.54%
WisdomTree Dynamic Currency Hedged Japan Equity Fund	DDJP	0.43%	1/7/2016	3.74%	9.47%	N/A	9.18%	2.16%	8.18%	N/A	8.73%	N/A	N/A	N/A	N/A	9.18%	N/A	N/A	N/A	N/A	8.73%
MSCI Japan Local Currency Index				3.35%	14.99%	-0.74%	5.59%	3.35%	14.99%	-0.74%	5.59%	-0.74%	6.11%	17.56%	0.32%	5.59%	-0.74%	6.11%	17.56%	0.32%	5.59%
MSCI Japan Index				0.97%	-0.16%	2.38%	6.93%	0.97%	-0.16%	2.38%	6.93%	2.38%	2.49%	8.17%	0.54%	6.93%	2.38%	2.49%	8.17%	0.54%	6.93%
WisdomTree Dynamic Currency Hedged International Quality Dividend Growth Fund	DHDG	0.48%	11/3/2016	2.26%	N/A	N/A	3.77%	2.31%	N/A	N/A	3.66%	N/A	N/A	N/A	N/A	3.77%	N/A	N/A	N/A	N/A	3.66%
MSCI EAFE Local Currency Index				4.53%	7.07%	5.34%	8.18%	4.53%	7.07%	5.34%	8.18%	5.34%	5.53%	11.84%	2.20%	8.18%	5.34%	5.53%	11.84%	2.20%	8.18%

DOLLAR SENSITIVE EQUITY				Cumulative Returns as of 12/31/2016								Average Annual Returns <sup>1</sup> as of 12/31/2016									
				Fund Information				NAV Returns (%)				Market Price Returns (%)				NAV Returns (%)				Market Price Returns (%)	
Fund	Ticker	Exp. Ratio	Inception Date	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception
WisdomTree Strong Dollar U.S. Equity Fund	USSD	0.33%	7/21/2015	2.21%	6.41%	14.66%	12.91%	1.92%	6.08%	14.04%	12.38%	14.66%	N/A	N/A	N/A	8.74%	14.04%	N/A	N/A	N/A	8.39%
S&P 500 Index				1.98%	3.82%	11.96%	9.07%	1.98%	3.82%	11.96%	9.07%	11.96%	8.87%	14.66%	6.95%	6.19%	11.96%	8.87%	14.66%	6.95%	6.19%
WisdomTree Weak Dollar U.S. Equity Fund	USWD	0.33%	7/21/2015	0.91%	1.92%	12.90%	8.25%	0.88%	1.89%	12.56%	8.01%	12.90%	N/A	N/A	N/A	5.62%	12.56%	N/A	N/A	N/A	5.46%
S&P 500 Index				1.98%	3.82%	11.96%	9.07%	1.98%	3.82%	11.96%	9.07%	11.96%	8.87%	14.66%	6.95%	6.19%	11.96%	8.87%	14.66%	6.95%	6.19%
WisdomTree Strong Dollar Emerging Markets Equity Fund	EMSD	0.58%	10/29/2015	-0.52%	-8.06%	1.23%	-2.60%	-0.65%	-8.93%	1.68%	-2.93%	1.23%	N/A	N/A	N/A	-2.22%	1.68%	N/A	N/A	N/A	-2.50%
MSCI Emerging Markets Index				0.22%	-4.16%	11.19%	4.68%	0.22%	-4.16%	11.19%	4.68%	11.19%	-2.55%	1.28%	1.84%	3.98%	11.19%	-2.55%	1.28%	1.84%	3.98%

FIXED INCOME				Cumulative Returns as of 12/31/2016								Average Annual Returns <sup>1</sup> as of 12/31/2016									
				Fund Information				NAV Returns (%)				Market Price Returns (%)				NAV Returns (%)				Market Price Returns (%)	
Fund	Ticker	Exp. Ratio	Inception Date	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception
<b>Strategic Core</b>																					
WisdomTree Strategic Corporate Bond Fund	CRDT	0.45%	1/31/2013	1.13%	-1.32%	6.64%	14.35%	1.15%	-1.70%	6.48%	13.80%	6.64%	3.86%	N/A	N/A	3.48%	6.48%	3.80%	N/A	N/A	3.35%
Bloomberg Barclays Global Credit Index (Hedged)				0.84%	-1.70%	7.33%	15.62%	0.84%	-1.70%	7.33%	15.62%	7.33%	4.54%	N/A	N/A	3.78%	7.33%	4.54%	N/A	N/A	3.78%
Global Corporate Composite Hedged				1.02%	-1.35%	8.52%	17.31%	1.02%	-1.35%	8.52%	17.31%	8.52%	4.78%	N/A	N/A	4.16%	8.52%	4.78%	N/A	N/A	4.16%
WisdomTree Western Asset Unconstrained Bond Fund	UBND	0.55%	6/11/2015	1.38%	1.22%	8.87%	5.03%	2.14%	1.41%	8.79%	4.04%	8.87%	N/A	N/A	N/A	3.20%	8.79%	N/A	N/A	N/A	2.57%
WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund	AGGY	0.12%	7/9/2015	0.31%	-3.37%	4.10%	3.93%	0.30%	-3.53%	4.37%	4.07%	4.10%	N/A	N/A	N/A	2.63%	4.37%	N/A	N/A	N/A	2.73%
Bloomberg Barclays US Aggregate Enhanced Yield Index				0.28%	-3.26%	4.17%	4.13%	0.28%	-3.26%	4.17%	4.13%	4.17%	N/A	N/A	N/A	2.78%	4.17%	N/A	N/A	N/A	2.78%
Bloomberg Barclays US Aggregate Index				0.14%	-2.98%	2.65%	3.12%	0.14%	-2.98%	2.65%	3.12%	2.65%	3.03%	2.23%	4.34%	2.10%	2.65%	3.03%	2.23%	4.34%	2.10%
<b>Fundamental</b>																					
WisdomTree Fundamental U.S. Corporate Bond Fund	WFIG	0.18%	4/27/2016	0.47%	-3.20%	N/A	-0.12%	0.74%	-3.30%	N/A	-1.08%	N/A	N/A	N/A	N/A	-0.12%	N/A	N/A	N/A	N/A	-1.08%
The BofA Merrill Lynch US Corporate Index				0.62%	-2.88%	5.96%	0.96%	0.62%	-2.88%	5.96%	0.96%	5.96%	4.22%	4.25%	5.41%	0.96%	5.96%	4.22%	4.25%	5.41%	0.96%
WisdomTree Fundamental US Corporate Bond Index				0.56%	-3.00%	N/A	0.68%	0.56%	-3.00%	N/A	0.68%	N/A	N/A	N/A	N/A	0.68%	N/A	N/A	N/A	N/A	0.68%

Please refer to the list of Fund tickers beginning on page 7 for applicable expense ratio and important Fund information.  
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					NAV Returns (%)				Market Price Returns (%)				NAV Returns (%)				Market Price Returns (%)					
Fund	Ticker	Exp. Ratio	Inception Date	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception	
<b>Fundamental</b>																						
WisdomTree Fundamental U.S. Short-Term Corporate Bond Fund	SFIG	0.18%	4/27/2016	0.14%	-0.70%	N/A	0.27%	-0.06%	-0.74%	N/A	-0.71%	N/A	N/A	N/A	N/A	0.27%	N/A	N/A	N/A	N/A	-0.71%	
The BofA Merrill Lynch 1-5 Year US Corporate Index				0.20%	-0.86%	2.96%	0.80%	0.20%	-0.86%	2.96%	0.80%	2.96%	2.13%	2.90%	4.09%	0.80%	2.96%	2.13%	2.90%	4.09%	0.80%	
WisdomTree Fundamental US Short-term Corporate Bond Index				0.16%	-0.58%	N/A	0.90%	0.16%	-0.58%	N/A	0.90%	N/A	N/A	N/A	N/A	0.90%	N/A	N/A	N/A	N/A	N/A	0.90%
WisdomTree Fundamental U.S. High Yield Corporate Bond Fund	WFHY	0.38%	4/27/2016	1.76%	0.98%	N/A	7.65%	1.42%	0.32%	N/A	5.70%	N/A	N/A	N/A	N/A	7.65%	N/A	N/A	N/A	N/A	5.70%	
The BofA Merrill Lynch US High Yield Index				1.97%	1.88%	17.49%	9.88%	1.97%	1.88%	17.49%	9.88%	17.49%	4.72%	7.35%	7.35%	9.88%	17.49%	4.72%	7.35%	7.35%	9.88%	
WisdomTree Fundamental US High Yield Corporate Bond Index				2.10%	1.57%	N/A	9.08%	2.10%	1.57%	N/A	9.08%	N/A	N/A	N/A	N/A	9.08%	N/A	N/A	N/A	N/A	N/A	9.08%
WisdomTree Fundamental U.S. Short-Term High Yield Corporate Bond Fund	SFHY	0.38%	4/27/2016	1.22%	0.93%	N/A	7.22%	1.20%	0.80%	N/A	5.18%	N/A	N/A	N/A	N/A	7.22%	N/A	N/A	N/A	N/A	5.18%	
The BofA Merrill Lynch 1-5 Year US High Yield Constrained Index				1.90%	2.59%	17.03%	10.84%	1.90%	2.59%	17.03%	10.84%	17.03%	3.78%	6.77%	7.30%	10.84%	17.03%	3.78%	6.77%	7.30%	10.84%	
WisdomTree Fundamental US Short-term High Yield Corporate Bond Index				1.56%	1.08%	N/A	9.09%	1.56%	1.08%	N/A	9.09%	N/A	N/A	N/A	N/A	9.09%	N/A	N/A	N/A	N/A	N/A	9.09%
<b>International</b>																						
WisdomTree Emerging Markets Corporate Bond Fund	EMCB	0.60%	3/8/2012	1.13%	-1.76%	10.43%	16.47%	1.36%	-1.30%	11.30%	16.20%	10.43%	2.56%	N/A	N/A	3.21%	11.30%	2.54%	N/A	N/A	3.17%	
JP Morgan CEMBI Broad Index (JCBBCOMP)				0.78%	-1.17%	10.76%	25.34%	0.78%	-1.17%	10.76%	25.34%	10.76%	5.10%	5.72%	N/A	4.81%	10.76%	5.10%	5.72%	N/A	4.81%	
WisdomTree Emerging Markets Local Debt Fund	ELD	0.55%	8/9/2010	2.08%	-4.79%	9.89%	-5.78%	1.98%	-5.11%	9.19%	-6.87%	9.89%	-3.54%	-1.84%	N/A	-0.93%	9.19%	-3.75%	-1.90%	N/A	-1.11%	
JP Morgan GBI-EM Global Diversified Index Unhedged USD (JGENVUUG)				1.87%	-6.09%	9.94%	-3.94%	1.87%	-6.09%	9.94%	-3.94%	9.94%	-4.10%	-1.29%	N/A	-0.63%	9.94%	-4.10%	-1.29%	N/A	-0.63%	
WisdomTree Asia Local Debt Fund	ALD	0.55%	3/17/2011	-1.10%	-6.25%	0.75%	-3.95%	-1.08%	-6.56%	1.03%	-4.32%	0.75%	-1.75%	-1.27%	N/A	-0.69%	1.03%	-1.85%	-1.24%	N/A	-0.76%	
Markit iBoxx Asian Local Bond Index Unhedged USD (IBXXALBI)				-1.22%	-7.35%	1.74%	9.95%	-1.22%	-7.35%	1.74%	9.95%	1.74%	0.93%	1.09%	N/A	1.65%	1.74%	0.93%	1.09%	N/A	1.65%	
WisdomTree Australia & New Zealand Debt Fund	AUNZ	0.30%	6/25/2008	-2.29%	-8.00%	2.88%	5.46%	-2.64%	-8.30%	2.83%	3.87%	2.88%	-2.32%	-2.20%	N/A	0.63%	2.83%	-2.30%	-2.30%	N/A	0.45%	
Spliced Australia & New Zealand Debt Composite				-2.23%	-8.26%	2.64%	14.38%	-2.23%	-8.26%	2.64%	14.38%	2.64%	-1.50%	-1.18%	N/A	1.59%	2.64%	-1.50%	-1.18%	N/A	1.59%	
<b>Interest Rate Strategies</b>																						
WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund	AGZD	0.23%	12/18/2013	0.39%	0.94%	2.09%	1.40%	0.47%	1.18%	2.03%	1.67%	2.09%	0.35%	N/A	N/A	0.46%	2.03%	0.43%	N/A	N/A	0.55%	
Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration				0.36%	0.66%	2.11%	3.29%	0.36%	0.66%	2.11%	3.29%	2.11%	0.95%	N/A	N/A	1.07%	2.11%	0.95%	N/A	N/A	1.07%	
WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund	AGND	0.28%	12/18/2013	0.49%	4.55%	1.32%	-7.30%	0.94%	5.41%	1.90%	-6.64%	1.32%	-2.57%	N/A	N/A	-2.46%	1.90%	-2.44%	N/A	N/A	-2.24%	
Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration				0.53%	4.54%	1.96%	-4.73%	0.53%	4.54%	1.96%	-4.73%	1.96%	-1.77%	N/A	N/A	-1.58%	1.96%	-1.77%	N/A	N/A	-1.58%	
WisdomTree Interest Rate Hedged High Yield Bond Fund	HYZD	0.43%	12/18/2013	1.62%	2.53%	14.17%	8.16%	2.65%	3.57%	15.24%	9.11%	14.17%	2.47%	N/A	N/A	2.62%	15.24%	2.87%	N/A	N/A	2.91%	
BofA ML 0-5 Year US HY Constrained, 0 Duration Index				1.90%	3.58%	15.69%	10.01%	1.90%	3.58%	15.69%	10.01%	15.69%	3.06%	N/A	N/A	3.19%	15.69%	3.06%	N/A	N/A	3.19%	
WisdomTree Negative Duration High Yield Bond Fund	HYND	0.48%	12/18/2013	1.75%	8.79%	12.01%	-4.49%	5.37%	12.15%	16.64%	-1.93%	12.01%	-1.84%	N/A	N/A	-1.50%	16.64%	-0.80%	N/A	N/A	-0.64%	
BofA ML 0-5 Year US HY Constrained, Negative 7 Duration Index				2.19%	9.39%	15.39%	-0.36%	2.19%	9.39%	15.39%	-0.36%	15.39%	-0.48%	N/A	N/A	-0.12%	15.39%	-0.48%	N/A	N/A	-0.12%	
WisdomTree Bloomberg Floating Rate Treasury Fund	USFR	0.15%	2/4/2014	0.09%	0.23%	0.61%	0.45%	0.09%	0.19%	0.78%	0.05%	0.61%	N/A	N/A	N/A	0.16%	0.78%	N/A	N/A	N/A	0.02%	
Bloomberg US Treasury Floating Rate Bond Index				0.07%	0.23%	0.77%	0.87%	0.07%	0.23%	0.77%	0.87%	0.77%	N/A	N/A	N/A	0.30%	0.77%	N/A	N/A	N/A	0.30%	

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<b>Domestic</b>																					
WisdomTree Bloomberg U.S. Dollar Bullish Fund	USDU	0.50%	12/18/2013	1.04%	7.05%	2.59%	20.98%	1.08%	7.24%	2.85%	21.14%	2.59%	6.61%	N/A	N/A	6.47%	2.85%	6.64%	N/A	N/A	6.52%
Bloomberg Dollar Spot Index				0.94%	7.15%	2.82%	24.17%	0.94%	7.15%	2.82%	24.17%	2.82%	7.53%	N/A	N/A	7.40%	2.82%	7.53%	N/A	N/A	7.40%
Bloomberg Dollar Total Return Index				0.98%	7.18%	2.86%	22.96%	0.98%	7.18%	2.86%	22.96%	2.86%	7.19%	N/A	N/A	7.05%	2.86%	7.19%	N/A	N/A	7.05%

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<b>Emerging Markets</b>																					
WisdomTree Emerging Currency Strategy Fund	CEW	0.55%	5/6/2009	1.09%	-3.30%	4.95%	-2.95%	1.15%	-3.58%	4.66%	-4.23%	4.95%	-4.19%	-2.31%	N/A	-0.39%	4.66%	-4.38%	-2.33%	N/A	-0.56%
Equal-Weighted Emerging Currency Composite				1.07%	-3.07%	5.76%	3.22%	1.07%	-3.07%	5.76%	3.22%	5.76%	-3.42%	-1.57%	N/A	0.42%	5.76%	-3.42%	-1.57%	N/A	0.42%
JP Morgan Emerging Local Markets Index Plus (ELMI+) (JPPUELM)				0.49%	-3.59%	3.54%	3.19%	0.49%	-3.59%	3.54%	3.19%	3.54%	-3.83%	-1.31%	N/A	0.41%	3.54%	-3.83%	-1.31%	N/A	0.41%
WisdomTree Chinese Yuan Strategy Fund	CYB	0.45%	5/14/2008	-1.72%	-4.49%	-3.98%	3.68%	-2.11%	-5.02%	-4.28%	2.10%	-3.98%	-2.74%	-0.46%	N/A	0.42%	-4.28%	-2.89%	-0.57%	N/A	0.24%
Chinese Yuan (CNY)				-1.26%	-4.31%	-6.77%	0.26%	-1.26%	-4.31%	-6.77%	0.26%	-6.77%	-4.41%	-2.00%	N/A	0.03%	-6.77%	-4.41%	-2.00%	N/A	0.03%
JP Morgan Emerging Local Markets Index Plus (ELMI+) China (JPPUCH)				-1.25%	-3.89%	-2.42%	14.51%	-1.25%	-3.89%	-2.42%	14.51%	-2.42%	-1.31%	0.46%	N/A	1.58%	-2.42%	-1.31%	0.46%	N/A	1.58%
WisdomTree Brazilian Real Strategy Fund	BZF	0.45%	5/14/2008	4.92%	2.68%	35.24%	4.77%	4.38%	1.66%	35.15%	2.84%	35.24%	-0.25%	-2.41%	N/A	0.54%	35.15%	-0.31%	-2.57%	N/A	0.32%
Brazilian Real (BRL)				3.93%	-0.18%	21.55%	-49.06%	3.93%	-0.18%	21.55%	-49.06%	21.55%	-10.17%	-10.54%	N/A	-7.51%	21.55%	-10.17%	-10.54%	N/A	-7.51%
JP Morgan Emerging Local Markets Index Plus (ELMI+) Brazil (JPPUBZ)				4.35%	2.11%	35.51%	13.27%	4.35%	2.11%	35.51%	13.27%	35.51%	0.11%	-1.94%	N/A	1.45%	35.51%	0.11%	-1.94%	N/A	1.45%
WisdomTree Indian Rupee Strategy Fund	ICN	0.45%	5/14/2008	1.22%	-0.60%	2.90%	3.85%	0.75%	-1.15%	2.62%	2.68%	2.90%	2.66%	1.49%	N/A	0.44%	2.62%	2.62%	1.42%	N/A	0.31%
Indian Rupee (INR)				0.82%	-1.97%	-2.53%	-37.51%	0.82%	-1.97%	-2.53%	-37.51%	-2.53%	-3.09%	-4.76%	N/A	-5.30%	-2.53%	-3.09%	-4.76%	N/A	-5.30%
JP Morgan Emerging Local Markets Index Plus (ELMI+) India (JPPUIN)				1.28%	-0.86%	3.38%	12.56%	1.28%	-0.86%	3.38%	12.56%	3.38%	3.22%	2.12%	N/A	1.38%	3.38%	3.22%	2.12%	N/A	1.38%

ALTERNATIVE				Cumulative Returns as of 12/31/2016								Average Annual Returns <sup>1</sup> as of 12/31/2016									
				Fund Information				NAV Returns (%)				Market Price Returns (%)				NAV Returns (%)				Market Price Returns (%)	
Fund	Ticker	Exp. Ratio	Inception Date	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Mo.	3-Mo.	YTD	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception	1-Yr.	3-Yr.	5-Yr.	10-Yr.	Since Fund Inception
WisdomTree Dynamic Long/Short U.S. Equity Fund	DYLS	0.48%	12/23/2015	2.63%	-0.41%	11.72%	11.59%	2.47%	-0.57%	11.67%	11.45%	11.72%	N/A	N/A	N/A	11.29%	11.67%	N/A	N/A	N/A	11.16%
S&P 500 Index				1.98%	3.82%	11.96%	10.89%	1.98%	3.82%	11.96%	10.89%	11.96%	8.87%	14.66%	6.95%	10.64%	11.96%	8.87%	14.66%	6.95%	10.64%
WisdomTree Dynamic Bearish U.S. Equity Fund	DYB	0.48%	12/23/2015	0.97%	0.44%	1.53%	2.53%	0.69%	0.12%	1.45%	2.37%	1.53%	N/A	N/A	N/A	2.47%	1.45%	N/A	N/A	N/A	2.31%
S&P 500 Index				1.98%	3.82%	11.96%	10.89%	1.98%	3.82%	11.96%	10.89%	11.96%	8.87%	14.66%	6.95%	10.64%	11.96%	8.87%	14.66%	6.95%	10.64%
S&P 500 Inverse Daily Index				-1.90%	-3.63%	-11.47%	-10.62%	-1.90%	-3.63%	-11.47%	-10.62%	-11.47%	-9.40%	-13.90%	N/A	-10.41%	-11.47%	-9.40%	-13.90%	N/A	-10.41%
WisdomTree Managed Futures Strategy Fund	WDTI	0.65%	1/5/2011	0.61%	-1.69%	-1.00%	-16.13%	0.78%	-1.57%	-1.22%	-16.21%	-1.00%	-0.07%	-1.82%	N/A	-2.89%	-1.22%	-0.06%	-1.73%	N/A	-2.91%
Diversified Trends Indicator Index				0.57%	1.49%	2.04%	-8.46%	0.57%	1.49%	2.04%	-8.46%	2.04%	1.70%	-0.32%	0.42%	-1.46%	2.04%	1.70%	-0.32%	0.42%	-1.46%
WisdomTree CBOE S&P 500 PutWrite Strategy Fund	PUTW	0.38%	2/24/2016	0.32%	2.80%	N/A	11.12%	0.39%	3.06%	N/A	11.26%	N/A	N/A	N/A	N/A	11.12%	N/A	N/A	N/A	N/A	11.26%
CBOE S&P 500 PutWrite Index				0.45%	3.06%	7.77%	11.64%	0.45%	3.06%	7.77%	11.64%	7.77%	6.85%	8.17%	6.10%	11.64%	7.77%	6.85%	8.17%	6.10%	11.64%
S&P 500 Index				1.98%	3.82%	11.96%	18.17%	1.98%	3.82%	11.96%	18.17%	11.96%	8.87%	14.66%	6.95%	18.17%	11.96%	8.87%	14.66%	6.95%	18.17%
WisdomTree Global Real Return Fund	RRF	0.64%	7/14/2011	0.59%	-1.12%	8.15%	-6.77%	0.94%	-0.74%	9.19%	-6.54%	8.15%	-0.45%	-0.53%	N/A	-1.27%	9.19%	1.66%	-0.25%	N/A	-1.23%
BofA Merrill Lynch Global Diversified Inflation-Linked Index (WODI)				1.18%	-4.68%	6.54%	5.69%	1.18%	-4.68%	6.54%	5.69%	6.54%	0.57%	1.06%	N/A	1.02%	6.54%	0.57%	1.06%	N/A	1.02%
BofA Merrill Lynch Global Diversified Inflation-Linked Index Hedged				1.27%	-1.83%	9.21%	26.06%	1.27%	-1.83%	9.21%	26.06%	9.21%	5.48%	3.68%	N/A	4.33%	9.21%	5.48%	3.68%	N/A	4.33%
WisdomTree Continuous Commodity Index Fund	GCC	1.05%	1/24/2008	-0.21%	-0.82%	4.26%	-35.50%	-0.05%	-0.77%	4.48%	-35.50%	4.26%	-9.03%	-8.37%	N/A	-4.79%	4.48%	-9.07%	-8.37%	N/A	-4.79%
Thomson Reuters Equal Weight Continuous Commodity Index				-0.09%	-0.50%	5.61%	-39.88%	-0.09%	-0.50%	5.61%	-39.88%	5.61%	-7.99%	-7.83%	-3.23%	-5.53%	5.61%	-7.99%	-7.83%	-3.23%	-5.53%

Please refer to the list of Fund tickers beginning on page 7 for applicable expense ratio and important Fund information.  
Past performance is not indicative of future results.

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There are risks involved with investing, including possible loss of principal. Foreign investing involves currency, political and economic risk. Funds focusing on a single country, sector and/or funds that emphasize investments in smaller companies may experience greater price volatility. Investments in emerging markets, currency, fixed income and alternative investments include additional risks.

An investment in the GCC Fund is speculative, involves a substantial degree of risk, and should not constitute an investor's entire portfolio. One of the risks associated with GCC is the use of commodity futures contracts. Derivatives can be volatile and may be less liquid than other securities and more sensitive to the effects of varied economic conditions. Investments in commodities may be affected by overall market movements, changes in interest rates, and other factors such as weather, disease, embargoes and international economic and political developments. GCC is not an Investment Company within the meaning of the Investment Company Act of 1940, as amended, and is not subject to the regulations thereunder.

**Please see prospectus for discussion of risks. Commodities and futures are generally volatile and are not suitable for all investors.**

**Investors should consider the investment objectives, risks, charges and expenses of the Funds carefully before investing. A prospectus, containing this and other information, is available at [www.wisdomtree.com](http://www.wisdomtree.com) or by calling 1-866-909-WISE (9473). Investors should read the prospectus carefully before investing.**

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 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.

1	Performance of one year or less is cumulative.
AGGY	The Fund's net expense ratio of 0.12% (the amount charged to shareholders) reflects a contractual waiver of 0.08% through December 31, 2017.
AGGY	Formerly known as "WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund" through December 29, 2016.
AGND	Formerly known as "WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund" through December 29, 2016.
AGZD	Formerly known as "WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund" through December 29, 2016.
AUNZ	Effective November 10, 2015, the Fund's net expense ratio of 0.30% (the amount charged to shareholders) reflects a voluntary waiver of 0.15%. This voluntary waiver may be reduced or discontinued at any time without notice.
CRDT	The Fund's net expense ratio of 0.45% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through December 31, 2017.
CXSE	The Fund's net expense ratio of 0.53% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through July 31, 2017.
DDEZ	The Fund's net expense ratio of 0.43% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through October 31, 2017.
DDJP	The Fund's net expense ratio of 0.43% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through October 31, 2017.
DDLS	The Fund's net expense ratio of 0.43% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through October 31, 2017.
DDWM	The Fund's net expense ratio of 0.35% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through October 31, 2017.
DHDG	The Fund's net expense ratio of 0.48% (the amount charged to shareholders) reflects a contractual waiver of 0.48% through October 31, 2017.
DYB	The Fund's net expense ratio of 0.48% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through October 31, 2017.
DYLS	The Fund's net expense ratio of 0.48% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through October 31, 2017.
EZR	The Fund's net expense ratio of 0.48% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through October 31, 2017.
GCC	In computing the market price total returns, the inputs for dates on or after January 1, 2016 reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed, and the inputs for dates prior to January 1, 2016 reflect the last price 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.
HDLS	The Fund's net expense ratio of 0.58% (the amount charged to shareholders) reflects a contractual waiver of 0.58% through July 31, 2018.
HDRW	The Fund's net expense ratio of 0.43% (the amount charged to shareholders) reflects a contractual waiver of 0.15% through July 31, 2017.
HGSD	The Fund's net expense ratio of 0.43% (the amount charged to shareholders) reflects a contractual waiver of 0.43% through July 31, 2018.
HYND	Formerly known as "WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund" through December 29, 2016.
HYZD	Formerly known as "WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund" through December 29, 2016.
IQDG	The Fund's net expense ratio of 0.38% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through July 31, 2017.
JDG	The Fund's net expense ratio of 0.43% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through July 31, 2017.
JHDG	The Fund's net expense ratio of 0.43% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through July 31, 2017.

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PUTW	The Fund's net expense ratio of 0.38% (the amount charged to shareholders) reflects a contractual waiver of 0.06% through December 31, 2017.
SFHY	The Fund's net expense ratio of 0.38% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through October 31, 2017.
SFIG	The Fund's net expense ratio of 0.18% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through October 31, 2017.
UBND	The Fund's net expense ratio of 0.55% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through December 31, 2017.
USFR	The Fund's net expense ratio of 0.15% (the amount charged to shareholders) reflects a contractual waiver of 0.05% through December 31, 2017.
WDTI	Effective June 30, 2016, the Fund's net expense ratio of 0.65% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through December 31, 2017.
WFHY	The Fund's net expense ratio of 0.38% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through October 31, 2017.
WFIG	The Fund's net expense ratio of 0.18% (the amount charged to shareholders) reflects a contractual waiver of 0.10% through October 31, 2017.
MSCI EAFE Local Currency Index/MSCI EMU Local Currency Spliced Index	MSCI EAFE Local Currency Index through August 29, 2012; MSCI EMU Local Currency Index thereafter.
MSCI Europe Value Index/MSCI AC World Spliced Index	MSCI Europe Value Index through June 19, 2009; MSCI AC World Index thereafter.
MSCI Japan/MSCI Japan Local Currency Spliced Index	MSCI Japan Index through March 31, 2010; MSCI Japan Local Currency Index thereafter.
MSCI Japan Value/MSCI AC World ex USA Growth Spliced Index	MSCI Japan Value Index through June 19, 2009; MSCI AC World ex USA Growth Index thereafter.
MSCI Pacific ex-Japan/MSCI AC Asia Pacific ex-Japan Spliced Index	MSCI Pacific ex-Japan through June 17, 2011; MSCI AC Asia Pacific ex-Japan Index thereafter.
MSCI Pacific ex-Japan Value Index/MSCI Australia Spliced Index	MSCI Pacific ex-Japan Value Index through June 17, 2011; MSCI Australia Index thereafter.
Spliced Australia & New Zealand Debt Composite	Spliced Australia & New Zealand Debt Composite: BofA Merrill Lynch New Zealand Dollar 1-mo LIBID Constant Maturity Index through October 24, 2011, and a composite composed of a weighted exposure to the Citigroup Australia Broad Investment Grade Index and to the JP Morgan New Zealand Government Bond Index, thereafter.

Performance of the domestic benchmark indexes assumes the reinvestment of gross dividends and excludes management fees, transaction costs and expenses. Performance information for the International Indexes assumes the reinvestment of net dividends and excludes management fees, transaction costs and expenses. You cannot invest directly in an index.

The Dow Jones U.S. Select Dividend Index and the Dow Jones Global ex-U.S. Select Real Estate Securities Index are calculated, distributed and marketed by Dow Jones Indexes, a licensed trademark of CME Group Index Services LLC, and have been licensed for use. Effective August 24, 2016, Barclays indices have been co-branded "Bloomberg Barclays".

Benchmark Index Descriptions: The Russell 1000 Value Index is a capitalization weighted index that measures the large-cap value segment of the U.S. equity universe, selecting from the Russell 1000 Index. 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. The Russell 2000 Value Index is a capitalization weighted index that measures the small-cap value segment of the U.S. equity universe, selecting from the Russell 2000 Index. The Russell 3000 Index is a capitalization weighted index that measures the performance of the 3,000 largest U.S. companies based on total market capitalization. The Russell 3000 Value Index is a capitalization weighted index that measures the performance of the value sector of the broad U.S. equity market, selecting from the Russell 3000 Index. The Russell Midcap Value Index is a capitalization weighted index that measures the midcap value segment of the U.S. equity universe, selecting from the Russell Midcap Index.

The NASDAQ U.S. Dividend Achievers Select Index is a capitalization weighted index that measures the performance of U.S. common stocks that have a history of increasing dividends for at least ten consecutive years.

The MSCI Australia Index is a capitalization-weighted index that seeks to measure the performance of the Australian equity market and aims to capture 85% of the (publicly available) total market capitalization. The MSCI AC (All Country) Asia Pacific ex Japan Index is a capitalization weighted index that is designed to measure the equity market performance of the Asia Pacific region excluding Japan. The Index consists of 12 countries: Australia, China, Hong Kong, India, Indonesia, Korea, Malaysia, New Zealand, Philippines, Singapore, Taiwan and Thailand. The MSCI ACWI ex-USA Index is a float-adjusted market capitalization index that is designed to measure the combined equity market performance of developed and emerging market countries excluding the United States. The MSCI Europe Value Index is a free float-adjusted market capitalization index that is designed to measure developed market equity performance of value stocks in Europe.

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. The S&P MidCap 400 Index is a capitalization-weighted index of 400 stocks selected by the Standard & Poor's Index Committee designed to represent the performance of the midcap segment of the market. The Dow Jones U.S. Select Dividend Index measures the performance of 100 U.S. dividend-paying companies.

The MSCI EAFE Index is a free float-adjusted market capitalization index that is designed to measure developed market equity performance, excluding the US & Canada. The MSCI EAFE Mid Cap Index is a free float-adjusted market capitalization index that is designed to measure the performance of mid capitalization equities in the developed markets excluding the US & Canada. The MSCI EAFE Small Cap Index is a free float-adjusted market capitalization index that is designed to measure the performance of small-cap stocks within the developed equity market, excluding the U.S. and Canada. The MSCI EAFE Value Index is a free float-adjusted market capitalization index that is designed to measure the performance of "value" stocks within the developed market equity performance, excluding the US & Canada. The MSCI Europe Index is a free float-adjusted market capitalization index that is designed to measure the performance of large- and mid-cap stocks within 15 developed market European countries. The MSCI Japan Small Cap Index is a free float-adjusted market capitalization index that is designed to measure the performance of "small" stocks within Japan.

The MSCI EAFE Local Currency Index is a free float-adjust market capitalization weighted index that is designed to measure developed market equity performance, excluding the US and Canada. The index is calculated using the same methodology as its corresponding MSCI EAFE Index in U.S. dollars, with the key difference being the currency the securities are quoted in. The price used for each security in the local currency index is the local price, on the primary exchange on which a security is traded, with no conversion into U.S. dollars. The MSCI Japan Local Currency Index is a free float-adjusted market capitalization index that is designed to measure developed market equity performance in Japan. The index is calculated using the same methodology as its corresponding MSCI Japan Index in U.S. dollars, with the key difference being the currency the securities are quoted in. The price used for each security in the local currency index is the local price, on the primary exchange on which a security is traded, with no conversion into U.S. dollars.

The MSCI EMU Small Cap Local Currency Index is a free float-adjusted market capitalization weighted index that captures small cap representation across the 10 Developed Market countries in the EMU (European Economic and Monetary Union) and is calculated in local currency.

The MSCI EAFE Small Cap Local Currency Index is a free float-adjusted market capitalization equity index that is designed to measure the performance of small-cap stocks within the developed equity market, excluding the U.S. and Canada, and calculated in local currency.

The MSCI Japan Index is free float-adjusted market capitalization index that is designed to measure the performance of the Japanese equity market.

The JPX-Nikkei 400 Index is a free-float adjusted market capitalization index composed of Japanese companies whose main market is the TSE First Section, Second Section, Mothers or JASDAQ market (in principal).

The JPX-Nikkei 400 Local Currency Index is a free-float adjusted market capitalization index composed of Japanese companies whose main market is the TSE First Section, Second Section, Mothers or JASDAQ market (in principal), calculated in local currency.

The MSCI EMU (European Economic and Monetary Union) Index is a free float-adjusted market capitalization-weighted index that is designed to measure the equity market performance of countries within the EMU. The MSCI EMU Local Currency Index is a free float-adjusted



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market capitalization-weighted index that is designed to measure the equity market performance of countries within the EMU and calculated in local currency.

The MSCI Pacific ex-Japan Index is a free float-adjusted market capitalization index that is designed to measure developed market equity performance in Australia, Hong Kong, Singapore, and New Zealand. The MSCI Pacific ex-Japan Value Index is a free float-adjusted market capitalization index that is designed to measure developed market equity performance of value stocks in Australia, Hong Kong, Singapore, and New Zealand. The MSCI AC World Index is a free float-adjusted market capitalization index that is designed to measure the performance of the world stock market indexes covered by MSCI. The MSCI AC World ex USA Growth Index is a subset of the MSCI AC World ex USA Index and is composed only of the MSCI AC World ex USA Index stocks which are categorized as growth stocks.

The Dow Jones Global ex-U.S. Select Real Estate Securities Index is a free float-adjusted market capitalization weighted index that defines and measures the investable universe of publicly traded real estate securities in countries outside the U.S. The USD-hedged version of this index is designed to hedge against U.S. dollar risk. The MSCI Emerging Markets Index is a free float-adjusted market capitalization index that is designed to measure emerging markets equity performance. The MSCI Emerging Markets Small Cap Index is a free float-adjusted market capitalization index that is designed to measure the performance of small capitalization equities in the emerging markets. The MSCI India Index is a free float-adjusted market capitalization index that is designed to measure the performance of stocks in India. The MSCI Arabian Markets ex Saudi Arabia Index is a free float-adjusted market capitalization index that is designed to measure the performance of stocks in the Gulf Cooperation Council countries and the neighboring region: the United Arab Emirates, Kuwait, Qatar, Bahrain, Oman, Egypt, Jordan, and Morocco.

The S&P 500 Inverse Daily Index provides inverse (positive or negative) returns of the S&P 500 by taking a short position in the index.

The MSCI Japan Small Cap Local Currency Index is a free float-adjusted market capitalization index that is designed to measure the performance of small cap stocks within Japan and provides local currency returns, which are not translated back to U.S. dollars. The MSCI United Kingdom Local Currency Index is a capitalization-weighted index that measures the performance of the British equity market and provides local currency returns, which are not translated back to U.S. dollars. The MSCI Germany Local Currency Index is a capitalization-weighted index that measures the performance of the German equity market and provides local currency returns, which are not translated back to U.S. dollars.

The MSCI China Index is a free float-adjusted market capitalization weighted equity index designed to measure the performance of the Chinese equity market. The FTSE China 50 Index represents the 50 largest and most liquid Chinese stocks listed and trading on the Hong Kong Stock Exchange. The index was formerly known as the FTSE China 25 Index; changed by FTSE after the close of trading on September 19, 2014. The MSCI Korea Local Currency Index is a free float-adjusted market capitalization-weighted index designed to measure the performance of the South Korean equity market and provides local currency returns, which are not translated back to U.S. dollars.

The BofA Merrill Lynch New Zealand Dollar 1-Month LIBID Constant Maturity Index: BofA Merrill Lynch New Zealand Dollar, one-month LIBID Constant Maturity Index tracks a consistent investment in 1-month New Zealand Dollar-denominated bank deposits. LIBID is the London Interbank Bid Rate, or the rate at which banks are willing to borrow. The JP Morgan Emerging Local Markets Index Plus and its underlying country and regional sub-indexes track the total returns for local-currency denominated money market instruments in emerging market countries. The Brazil, China and India sub-indexes use a weighted basket of 1-mo, 2-mo, and 3-mo currency forwards collateralized with U.S. money market rates to proxy the total returns of an investment in the local-currency money market instruments. The returns are reported in U.S. dollar terms. The Equal-Weighted Emerging Currency Composite: An equal-weighted composite calculated by WisdomTree that tracks the returns of the currencies within the fund using the total returns of the respective country sub-indices of the JP Morgan Emerging Local Markets Index Plus.

The JPMorgan Corporate Emerging Markets Bond Index Broad (CEMBI Broad) is a market capitalization weighted index consisting of US dollar-denominated Emerging Market corporate bonds. The index serves as a global corporate benchmark representing Asia, Latin America, Europe and Middle East / Africa. US dollar-denominated corporate issues from index-eligible countries are narrowed further by only including issues with more than \$300m current face outstanding and at least five years to maturity (at the time of inclusion into the index).

The Global Corporate Composite Hedged consists of a blend of 75% Bloomberg Barclays Global Aggregate Corporate Index - Hedged USD and 25% Bloomberg Barclays Global High Yield Index - Hedged USD. The Bloomberg Barclays Global Aggregate Index provides a broad-based measure of the global investment grade fixed-rate debt markets. The Bloomberg Barclays Global High-Yield Index provides a broad-based measure of the global high-yield fixed income markets.

The Spliced Australia & New Zealand Debt Composite tracks a weighted exposure to the local currency bond markets of Australia and New Zealand. Performance for Australia is proxied by the total returns of the Citigroup Australian Broad Investment-Grade Index. Performance for the New Zealand bond market is proxied by the JPMorgan New Zealand Government Bond Index. Country exposures are rebalanced back to target weighting quarterly. The Citigroup Australian Broad Investment-Grade Index is a market capitalization weighted index designed to represent the Australian fixed-coupon bond market, including government, semi-government, and investment grade credit markets (including supranational issuers). The JPMorgan New Zealand Government Bond Index is a market capitalization weighted index of locally denominated, fixed rate government debt.

The JP Morgan GBI-EM Global Diversified Index tracks the performance of local currency debt issued by emerging market governments, whose debt is accessible by most of the international investor base. The index incorporates a constrained market-capitalization methodology in which individual issuer exposures are capped at 10%, (with the excess distributed to smaller issuers) to greater diversification among issuing governments.

Brazilian Real, Chinese Yuan, Indian Rupee: Currency returns calculated by WisdomTree as the percentage difference between the end of period spot rate and the beginning of period spot rate. Source: WM Reuters London closing rates for the Brazilian Real. Tullett Prebon Singapore closing rates for the Chinese Yuan and Indian Rupee through March 31, 2015, WM Reuters Singapore closing rates thereafter.

The BofA Merrill Lynch Global Diversified Inflation-Linked Index tracks the total return performance of a broad, capped market value weighted index designed to measure the performance of inflation-linked sovereign debt publicly issued and denominated in the issuer's own domestic market and currency. Constituent securities for selected countries are rebalanced monthly. The "hedged" version of this index completely hedges the index's foreign currency exposures using forward currency contracts. The Markit iBoxx Asian Local Bond Index Unhedged USD tracks the total return performance of liquid bonds denominated in the local currencies in China, Hong Kong, India, Indonesia, Korea, Malaysia, the Philippines, Singapore, Taiwan, and Thailand. Country weightings are driven by market capitalization, liquidity, accessibility, and market development, while security weightings within the countries are based on market capitalization. Please note that ownership of the Asian Local Bond Index transferred to Markit iBoxx from HSBC, effective May 1, 2016.

The Bloomberg Barclays Global Credit Index (Hedged) contains investment-grade and high-yield credit securities from the Bloomberg Barclays Multiverse Index, which is a broad-based measure of the global fixed-income bond market. The Bloomberg Barclays Multiverse Index is the union of the Bloomberg Barclays Global Aggregate Index and the Bloomberg Barclays Global High Yield Index and captures investment grade and high yield securities in all eligible currencies.

The Bloomberg Barclays U.S. Aggregate Index represents the investment-grade, U.S. dollar-denominated, fixed-rate taxable bond market, including Treasuries, government-related and corporate securities, as well as mortgage- and asset-backed securities.

The Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration combines long positions in the Bloomberg Barclays U.S. Aggregate Index with short positions in U.S. Treasury Bonds to provide a duration exposure of 0 years. Market values of long and short positions are rebalanced at month-end. The Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration combines long positions in the Bloomberg Barclays U.S. Aggregate Index with short positions in U.S. Treasury Bonds to provide a duration exposure of -5 years. Market values of long and short positions are rebalanced at month-end. The Bloomberg Dollar Total Return Index is the total return version of the Bloomberg Dollar Spot Index (BBDXY). It is generated by adding the daily forward implied yield of each currency, and U.S. funding rate, to BBDXY returns. The Bloomberg Dollar Spot Index tracks the performance of a basket of 10 leading global currencies versus the U.S. dollar. Each currency in the basket and its weight is determined annually based on its share of international trade and foreign exchange (FX) liquidity.

The BofA Merrill Lynch 0-5 Year US High Yield Constrained, Zero Duration Index tracks the performance of the combination of a long position in short maturity US high yield bonds and a short position in on the run US Treasuries where the net interest rate exposure of the index is adjusted to a zero year duration. Market values of long and short positions are rebalanced at month-end. The BofA Merrill Lynch 0-5 Year US High Yield Constrained, Negative Seven Duration Index tracks the performance of the combination of a long position in short maturity US high yield bonds and a short position in on the run US Treasuries where the net interest rate exposure of the index is adjusted to a negative seven year duration. Market values of long and short positions are rebalanced at month-end. The Bloomberg Barclays US Aggregate Bond Index represents the investment-grade, U.S. dollar-denominated, fixed-rate taxable bond market, including Treasuries, government-related and corporate securities, as well as mortgage and asset backed securities. The Bloomberg Barclays US Aggregate Enhanced Yield Index uses a rules-based approach to reallocate across subcomponents in the Bloomberg Barclays US Aggregate Bond Index seeking to enhance yield while maintaining a similar risk profile.

The Bloomberg US Treasury Floating Rate Bond Index is a rules-based, market-value weighted index engineered to measure the performance and characteristics of floating rate coupon U.S. Treasuries which have a maturity greater than 12 months. To be included in the index a security must have a minimum par amount of 1,000MM.

MSCI AC World ex-USA Local Currency Index is a float-adjusted market capitalization index that is designed to measure the combined equity market performance of developed and emerging market countries, excluding the United States, in local currency.

The MSCI AC World Small Cap Index is a free float-adjusted market capitalization-weighted index designed to measure the equity market performance of developed and emerging markets, specifically focusing on the small-cap segment of these equity markets. The MSCI AC World Small Cap Local Currency Index is a free float-adjusted market capitalization-weighted index designed to measure the equity market performance of developed and emerging markets, specifically focusing on the small-cap segment of these equity markets, in local currency.

The Thomson Reuters Equal Weight Continuous Commodity Index is a broad based commodity index that reflects the price movement of 17 exchange-traded futures contracts. The commodities are considered in equal-weights, which are maintained through continuous arithmetic averaging. The current commodities that comprise the Index are: Corn, Wheat, Soybeans, Live Cattle, Lean Hogs, Gold, Silver, Copper, Cocoa, Coffee, Sugar #11, Cotton, Soybean Oil, Platinum, Crude Oil, Heating Oil and Natural Gas.

The CBOE S&P 500 Put/Write Index is a benchmark index that measures the performance of a hypothetical portfolio that sells S&P 500 Index put options against collateralized cash reserves held in a money market account.

The BofA Merrill Lynch US Corporate Index tracks the performance of US dollar denominated investment grade corporate debt publicly issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch), at least 18 months to final maturity at the time of issuance, at least one year remaining term to final maturity as of the rebalancing date, a fixed coupon schedule and a minimum amount outstanding of \$250 million.

# WisdomTree ETFs

## MONTHLY PERFORMANCE REPORT [as of December 31, 2016]



The BofA Merrill Lynch 1-5 Year US Corporate Index is a subset of The BofA Merrill Lynch US Corporate Index including all securities with a remaining term to final maturity less than 5 years.

The BofA Merrill Lynch US High Yield Index tracks the performance of US dollar denominated below investment grade corporate debt publicly issued in the US domestic market. Qualifying securities must have a below investment grade rating (based on an average of Moody's, S&P and Fitch), at least 18 months to final maturity at the time of issuance, at least one year remaining term to final maturity as of the rebalancing date, a fixed coupon schedule and a minimum amount outstanding of \$100 million.

The BofA Merrill Lynch 1-5 Year US High Yield Constrained Index tracks the performance of short-term US dollar denominated below investment grade corporate debt publicly issued in the US domestic market. Qualifying securities must have a below investment grade rating (based on an average of Moody's, S&P and Fitch).

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