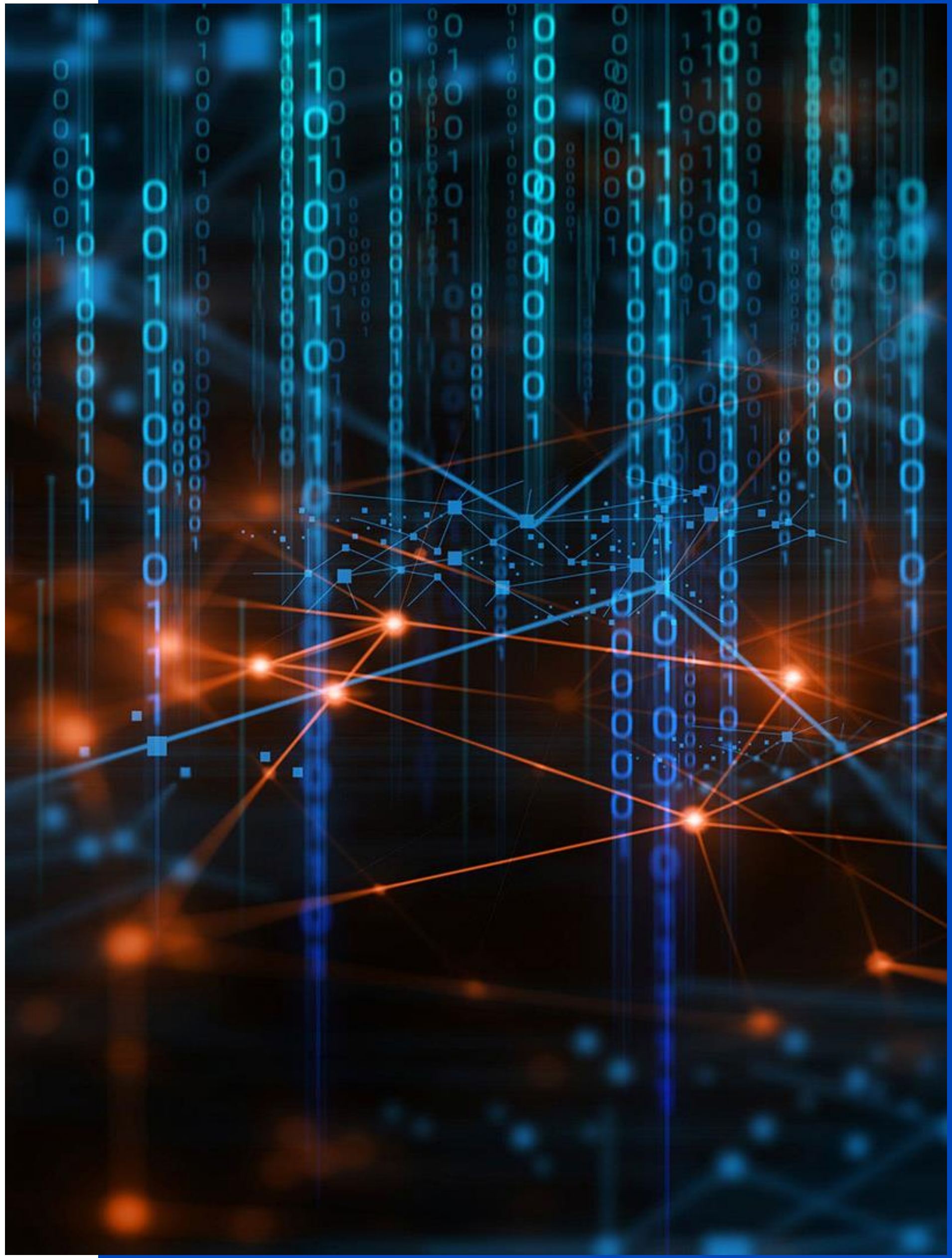
Q1-2026

WisdomTree U.S. Multifactor Fund (USMF)



WisdomTree Company Overview

WisdomTree®

+ **Who We Are**

  WisdomTree is a global financial innovator, empowering investors to shape their future and supporting financial professionals to better serve their clients and grow their businesses.

+ **WisdomTree Solutions**

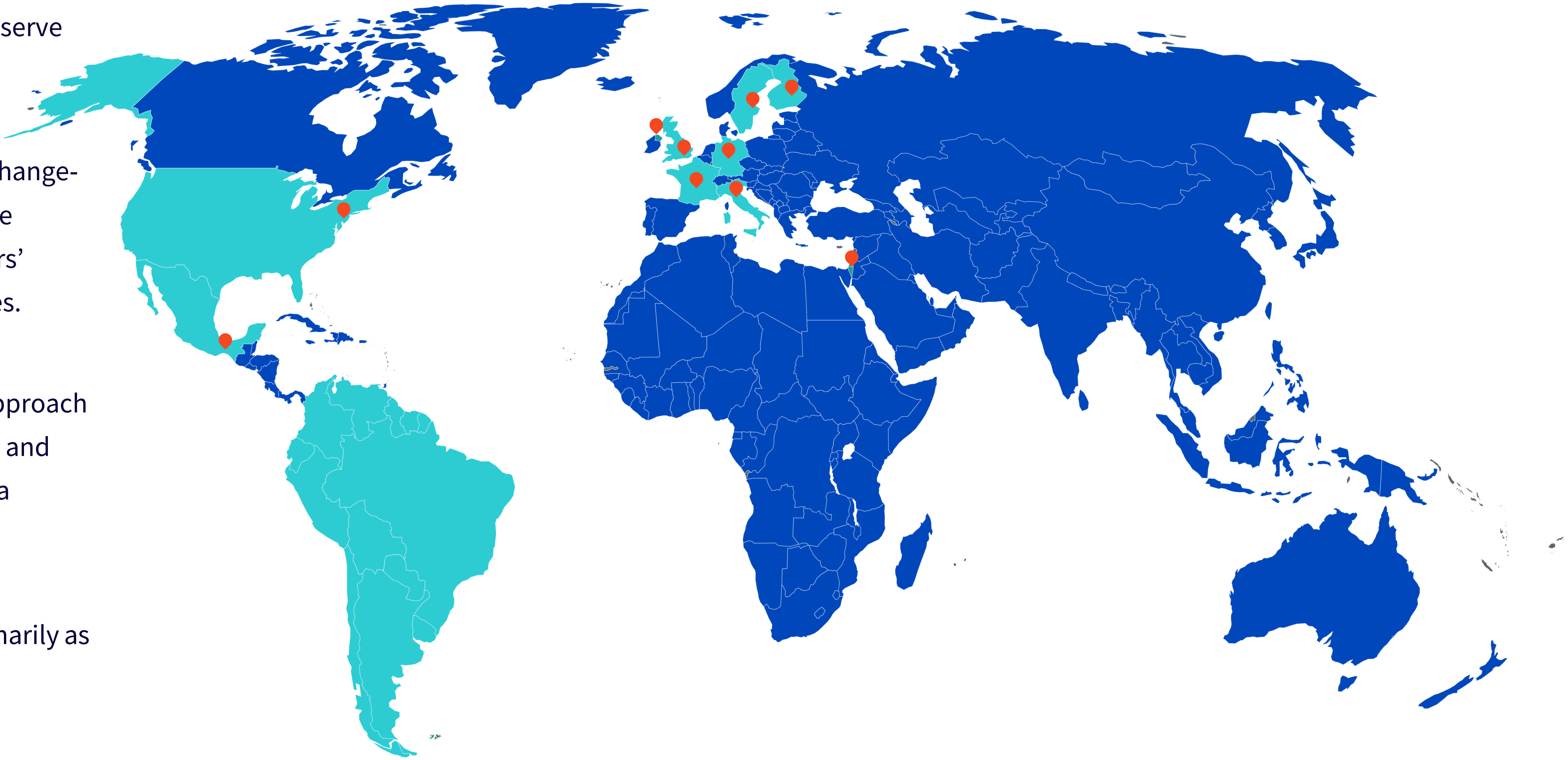
  WisdomTree manages $150.6 billion* in exchange-traded products globally, through innovative solutions that are designed to meet investors' needs across asset classes and market cycles.

+ **Investment Philosophy & Approach**

  Our belief that a fundamentally weighted approach can produce attractive returns with less risk and expense than active management made us a pioneer in factor-based investing.

+ **What We Can Deliver**

  Our investment strategies are available primarily as ETFs which can provide intra-day liquidity, transparency, and tax efficiency.



*As of March 31, 2026

WisdomTree Modern Alpha®

Modern Alpha combines the outperformance potential of active with the benefits of passive— to offer investors strategies that are built to perform.

Legacy Beta

Low Cost

Transparent Investment Process

Objective (Market Cap Weighted)

No Rebalancing

Scalable

Market Performance

Modern Alpha

Low Cost*

Transparent Investment Process

Objective (Systematic/Quant)

Repeatable/Consistent Process

Rules-Based Rebalancing

Scalable

Outperformance Potential

Legacy Alpha

Higher Cost

Black Box

Subjective (Human Judgment)

Key Man Risk

Capacity Constrained

Outperformance Potential

* Ordinary brokerage commissions apply.

WisdomTree Research Team

Globally integrated research team focused on all major asset classes including equities, fixed income, commodities, and alternatives.

Professor Jeremy Siegel, PhD
Senior Economist to WisdomTree and Emeritus Professor of Finance, The Wharton School of the University of Pennsylvania

Jeremy Schwartz, CFA
Global CIO

Christopher Gannatti, CFA
Global Head of Research

Kevin Flanagan
Head of Investment and Fixed Income Strategy

Jeff Weniger, CFA
Head of Equity Strategy

Rick Harper
CIO, Fixed Income & Model Portfolios

Alejandro Saltiel, CFA
Head of Indexes, U.S.

Matt Wagner, CFA
Director, Research

Liqian Ren
Director of Modern Alpha

$150.6B*
EXCHANGE-TRADED PRODUCTS GLOBALLY

30+
PROFESSIONALS ON GLOBAL RESEARCH TEAM

15+
PhD, CFA, & CIMA® DESIGNATIONS

*As of March 31, 2026

WisdomTree U.S. Multifactor Fund (USMF)

Do Risk Premia Exist in the U.S.?

Time Period (6/30/1963 to 2/28/2026)[1]										
	Value (HML)[2]		Size (SMB)[3]		Quality (RMW)[4]		Momentum (MOM)[5]		Low Volatility (Low Vol)[8]	
Factor Premia	High 30%	12.8%	Smallest 30%	11.6%	Highest 30%	12.0%	Highest 30%	13.2%	Least Volatile 20%	10.1%
	Low 30%	10.8%	Largest 30%	10.6%	Lowest 30%	8.3%	Lowest 30%	7.7%	Most Volatile 20%	9.2%
	Excess Return[6]	2.0%	Excess Return[6]	1.0%	Excess Return[6]	3.7%	Excess Return[6]	5.6%	Excess Return[6]	0.9%
	Volatility	17.4%	Volatility	21.4%	Volatility	15.1%	Volatility	16.6%	Volatility	11.9%
	Sharpe Ratio	0.48	Sharpe Ratio	0.34	Sharpe Ratio	0.50	Sharpe Ratio	0.53	Sharpe Ratio	0.47
Market[7]	**US Stock Market 10.8%**									
	Volatility 15.4%									
	Sharpe Ratio 0.41									

Trying to harvest return premia by grouping stocks with certain Factors together such as the Value, Size, Momentum and Profitability is known as Factor Investing and is widely studied in both an academic and business setting. This slide aims to display the results of the research sourced below; categorizing by these factors does allow a return premium to be observed. In the excess return category, the high 30% and low 30% is referring to the top 30% and bottom 30% respectively of a portfolio of stocks as a function of how well those stocks exhibit the qualities of their respective factor category. In the case of low volatility, top and bottom 20% are being used due to data availability. By finding the difference between the top and bottom 30%, shown as excess return in the table, the premia of concentrating on a certain factors' qualities can be observed.

[1] Time period: Selected due to the data availability of the Quality factor on Kenneth R. French Data Library.

[2] Value (HML): Measured as the ratio of book value of equity to market value of equity of a firm, with higher values indicating a lower market price relative to this fundamental factor. Portfolio shown here is a large-cap portfolio.

[3] Size (SMB): Measured as the market value of equity, with smaller values indicating smaller market capitalization companies and larger values indicating larger market capitalization companies.

[4] Profitability (RMW), often referred to as Quality: Measures aspects of operating profitability. Portfolio shown here is a large-cap portfolio.

[5] Momentum (MOM): Means of measuring resilience of positive trends in share price behavior, with stronger resilience in exhibiting positive trends leading to higher momentum. Portfolio shown here is a large-cap portfolio.

[6] Excess Return: References the additional return generated by investing in securities with certain attractive fundamental factors (Value, Size, Profitability, Momentum and Low Volatility) vs portfolios investing in securities with weak exposures to those same factors. Portfolios used here are large-cap portfolios except for size.

[7] Market (MK-RF): Refers to a market capitalization-weighted measure of the returns of all firms captured by the Center for Research in Security Prices and listed on the New York Stock Exchange, American Stock Exchange or NASDAQ stock exchange. Volatility & Sharpe Ratio here are calculated on the returns of this measure.

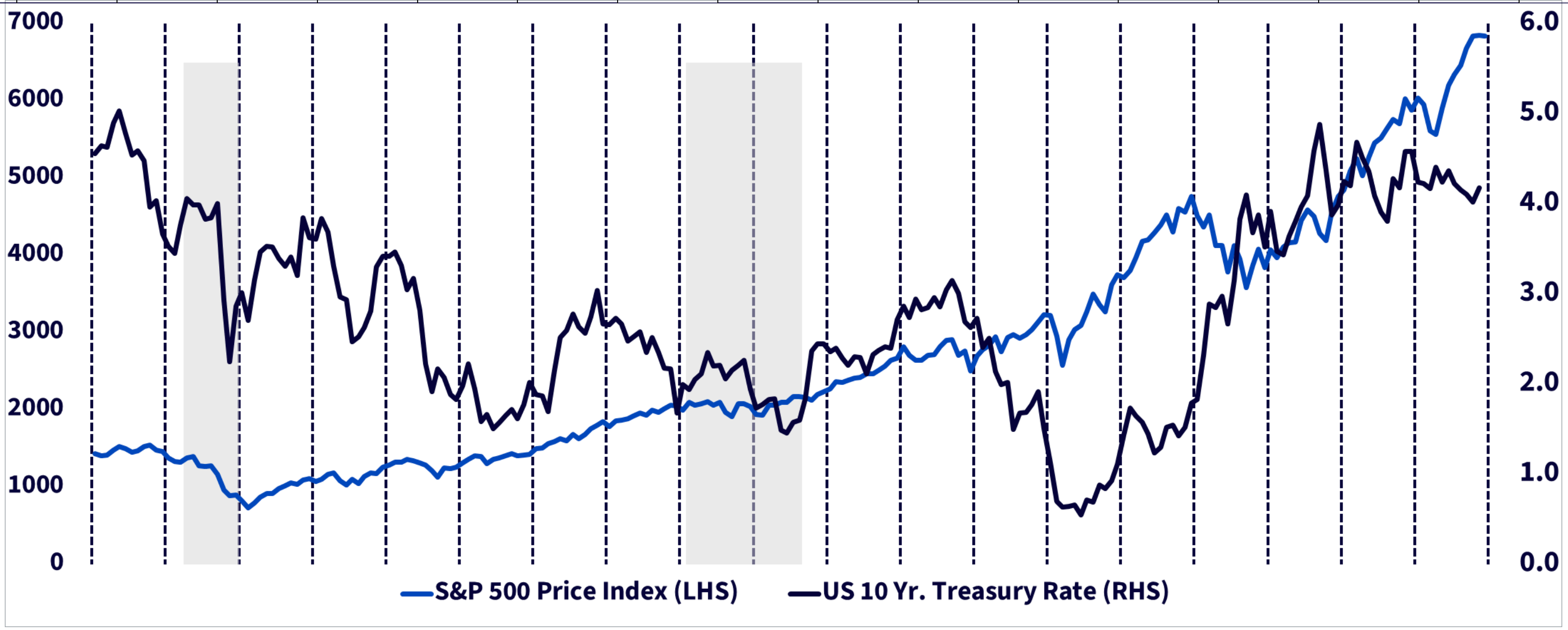
[8] Low Volatility(Low Vol)- References securities with low variance. Portfolio shown here is a large-cap portfolio.

Source: Kenneth R. French Data Library. **Past performance is not indicative of future results.**

Annual Factor Performance vs. S&P 500 Index

WISDOMTREE®

	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	Avg Ann
Value	-39.59%	19.21%	7.91%	-10.15%	29.45%	40.14%	11.84%	-7.82%	25.84%	18.35%	-14.08%	26.36%	-3.23%	36.72%	4.16%	13.79%	20.83%	31.63%	7.92%
Size	-38.05%	36.54%	28.95%	-9.41%	17.70%	47.19%	3.33%	-5.40%	24.10%	15.31%	-12.18%	22.55%	21.22%	23.30%	-19.49%	11.43%	8.84%	15.13%	8.59%
Quality	-29.13%	27.71%	15.80%	4.95%	12.69%	31.15%	14.00%	1.85%	11.00%	28.06%	-0.66%	35.27%	29.21%	25.65%	-18.08%	32.28%	26.57%	16.73%	9.48%
Mom	-36.70%	15.63%	26.51%	-4.20%	15.19%	37.16%	12.59%	5.34%	4.39%	25.06%	-1.40%	27.26%	28.57%	12.25%	-13.97%	18.79%	31.93%	9.53%	8.13%
Low Vol	-21.04%	8.61%	9.65%	18.85%	10.31%	27.52%	12.14%	-1.14%	12.52%	19.79%	6.73%	26.30%	18.75%	22.45%	0.83%	3.46%	14.02%	-3.28%	8.26%
S&P 500	-37.00%	26.46%	15.06%	2.11%	16.00%	32.39%	13.69%	1.38%	11.96%	21.83%	-4.38%	31.49%	18.40%	28.71%	-18.11%	26.29%	25.02%	17.88%	7.39%



Source: WisdomTree, Bloomberg, Kenneth R. French Data Library 12/31/2007 – 12/31/2025. Universe of stocks is defined by French Data Library and includes all companies listed on the NYSE, AMEX and NASDAQ. Value: Stocks above the median market-cap in the top 30% by book-to-market (2x3, BIG HiBM). Quality: Stocks above the median market-cap in the top 30% by operating profitability (2x3, Big HIOP). Size: Stocks in the bottom 30% by market cap (Lo 30). Momentum: Stocks above the median market-cap in the top 30% by prior price trends (2x3, BIG HiPRIOR). Low Volatility: Stocks in the top 20% by market-cap, and in the bottom 20% by variance (5x5, BIG LoVar). Gray bars represent U.S. recessions. **Past performance is not indicative of future results. You cannot invest directly in an Index.**

What is Smart Beta?

WisdomTree

Tracking Error: 0–1%

Beta

- Rules-Based
- Market Cap-Weighted
- Representative of Asset Class
- Average Return of All Stocks

Tracking Error: 1–4%

Beta-Driven Smart Beta

- Rules-Based
- Non-Market Cap-Weighted
- Behaves like Comparable Beta Index While Tilting Toward Sources of Alpha, Such as Factors
- Low Tracking Error and Beta Closer to 1

Tracking Error: 4–6%

Alpha-Driven Smart Beta

- Rules-Based
- Non-Market Cap-Weighted
- Alpha-Seeking Stock Selection
- Deviates Further from the “Beta Experience” in Pursuit of Alpha
- Higher Tracking Error and May Have Beta Further from 1

Tracking Error: 6% and up

Alpha

- Active Stock Picking
- Stock Selection Risk
- Human Judgment

Tracking error numbers meant to serve as a guideline and not exact measurements.

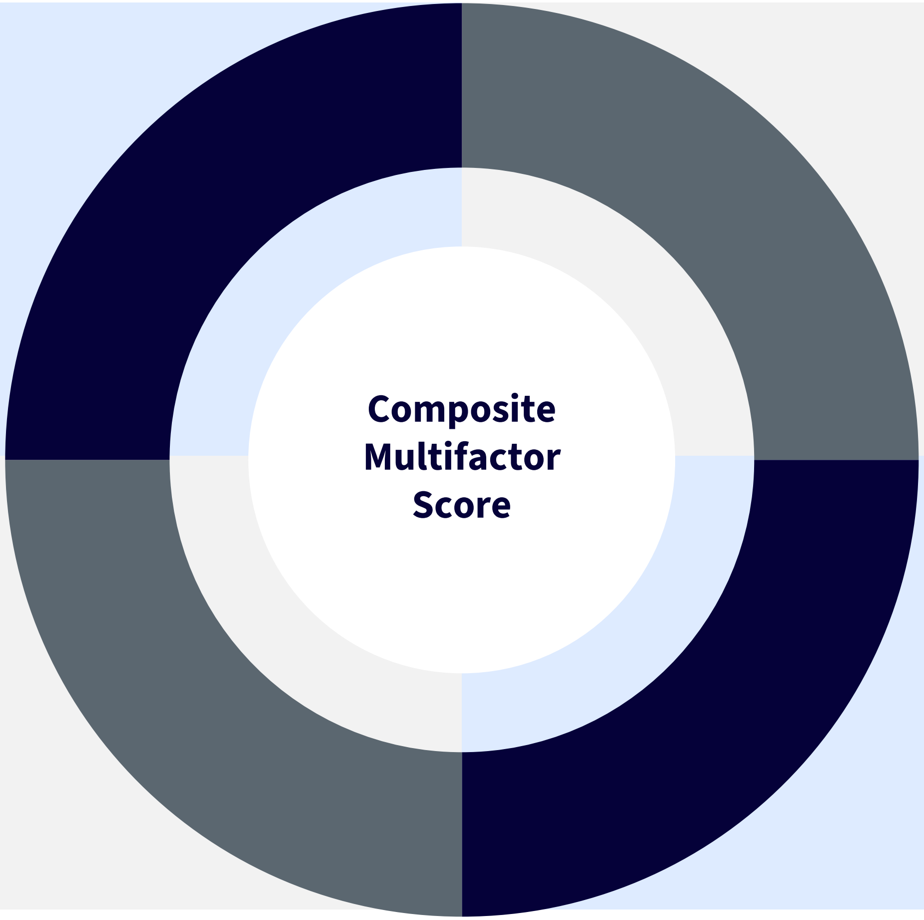
WisdomTree Multifactor: Blending Fundamental, Technical Indicators

Value Factor

+ Forward Earnings Yield
+ Operating Cash Flow Yield
+ Shareholder Yield

Quality Factor

+ Profitability (ROE, ROA, Gross Profits over Assets) and Cash Flow Strength (Cash Flow over Assets)
+ Growth Overlay (Revenue & Earnings Growth)



Momentum Factor

+ 6 Month Total Return Momentum
+ 12 Month Total Return Momentum

TAPE Factor

+ Proprietary AI-driven scoring model
+ Large-scale, multi-signal pattern recognition
+ Trained on historical price and volume data

WisdomTree TAPE: Technical Analysis Prediction Engine

A proprietary, model-based framework that uses modern big data and machine-learning methods to synthesize technical signals into a standardized security-level score.

01 Feature Engineering

- Trend & Regime
- Volatility
- Volume & Liquidity
- Breadth
- Relative Returns
- Cross Asset Context

02 **Train and tune models on historical data using techniques to manage model complexity.**

03 **Combine multi-horizon model outputs into a composite signal.**

04 **Outputs are standardized into a consistent security-level score for comparability across securities and over time. Where applicable, normalization is applied to support robustness across regions and currencies.**

Source: WisdomTree. Examples shown are illustrative and not exhaustive. Specific features and modeling procedures used may evolve over time

WisdomTree U.S. Multifactor Index Methodology

Monthly Rebalance

Start with Top 800 Stocks by Market Cap

Assign Each Stock
a Composite Multifactor Score

Select Top 200 Stocks with the
Highest Multifactor Score

Assign Each Stock a Volatility Score (Trailing 12-Month Volatility)
Rewarding Less Volatile Stocks

Final Portfolio

¾ Weight Multifactor Score (Alpha Signal)

¼ Weight Market Cap

Sector Neutrality Adjustments to Remove Sector Tilts versus Market Cap Universe

WisdomTree U.S. Multifactor Fund Performance

Data as of March 31, 2026

	Cumulative Returns		Average Annual Total Returns as of March 31, 2026				
Name	**QTD**	**YTD**	**1-Year**	**3-Year**	**5-Year**	**10-Year**	**Since Inception**
WisdomTree U.S. Multifactor Fund (NAV)	-3.30%	-3.30%	0.71%	11.10%	7.02%	N/A	9.81%
WisdomTree U.S. Multifactor Fund (Market Price)	-3.35%	-3.35%	0.67%	11.10%	6.92%	N/A	9.79%
S&P 500 Equal Weight Index	0.67%	0.67%	12.85%	11.93%	8.25%	N/A	10.84%
Excess Return (NAV)	**-3.97%**	**-3.97%**	**-12.14%**	**-0.83%**	**-1.23%**	**N/A**	**-1.03%**

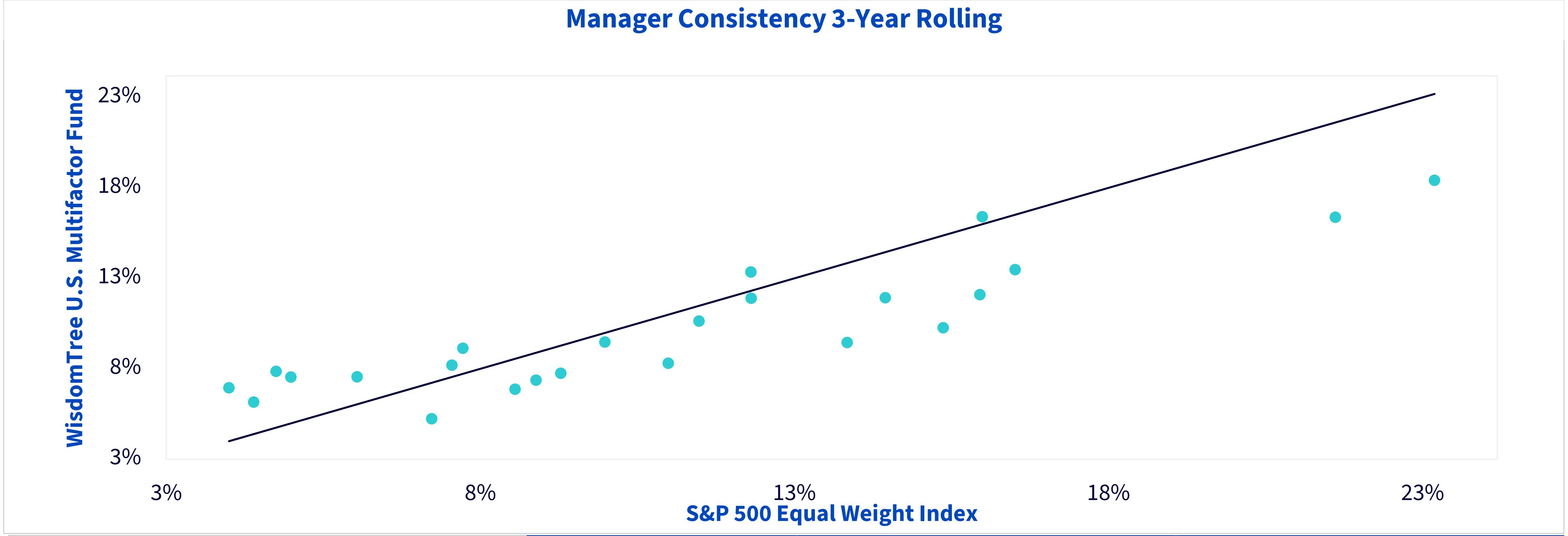
	Calendar Year Returns							
Name	**2025**	**2024**	**2023**	**2022**	**2021**	**2020**	**2019**	**2018**
WisdomTree U.S. Multifactor Fund (NAV)	4.46%	19.65%	13.48%	-8.76%	21.08%	11.91%	24.00%	-4.25%
S&P 500 Equal Weight Index	11.43%	13.01%	13.87%	-11.45%	29.63%	12.83%	29.24%	-7.64%
Excess Return (NAV)	**-6.96%**	**6.64%**	**-0.40%**	**2.69%**	**-8.55%**	**-0.93%**	**-5.24%**	**3.39%**

Fund Details				
Name	**Ticker**	**Inception Date**	**Gross Expense Ratio**	**Net Expense Ratio**
WisdomTree U.S. Multifactor Fund	USMF	06/29/2017	0.28%	0.28%

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 4:00 p.m. 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. You cannot invest directly in an index.
Sources: WisdomTree, FactSet.

WisdomTree U.S. Multifactor Fund Manager Consistency

Data as of March 31, 2026

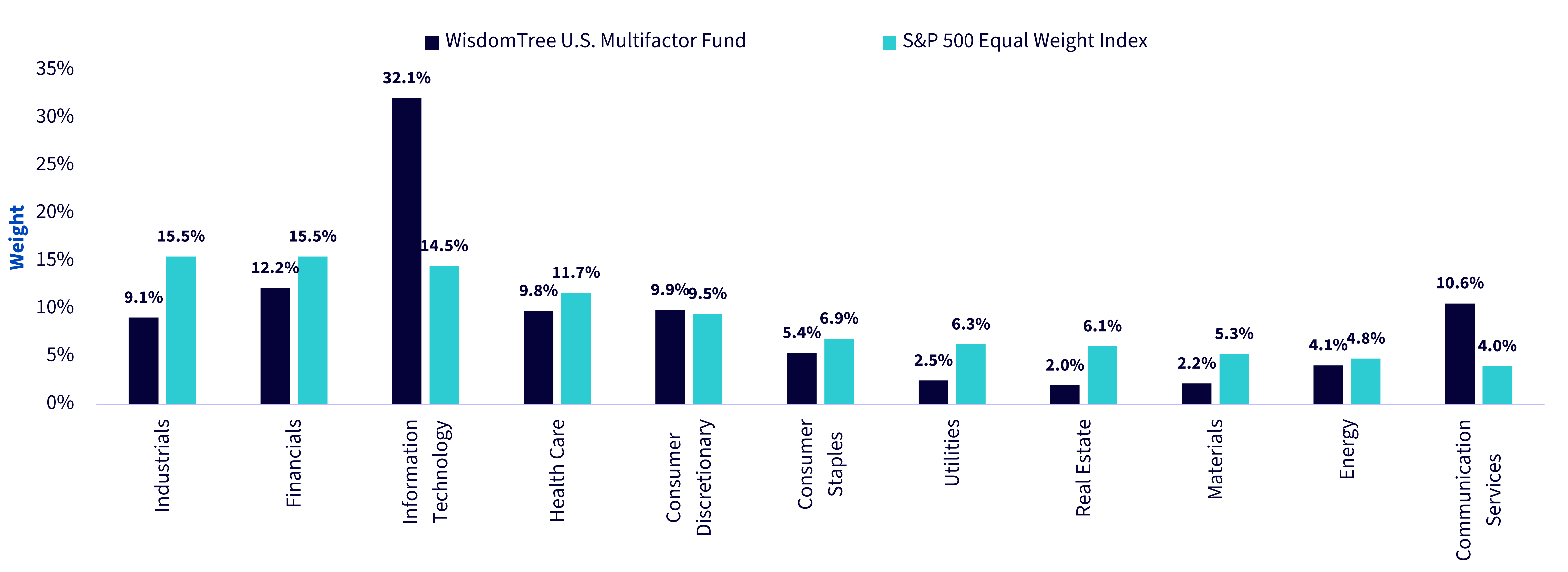


	# Of Observations	# Outperform Benchmark	% Outperform Benchmark
▪ WisdomTree U.S. Multifactor Fund	24	9	38%

Source: WisdomTree. Dots represent trailing 3-year rolling returns of the WisdomTree U.S. Multifactor Fund and the S&P 500 Equal Weight Index using quarterly observations. Inception date for the fund was 06/29/2017. Returns for the fund based on net asset value. Returns for the benchmark index based on total returns. **Past performance is not indicative of future results. You cannot invest directly in an index.**

WisdomTree U.S. Multifactor Fund Sector Weights

Data as of March 31, 2026



Source: WisdomTree and FactSet.
Sector weights are subject to change. You cannot invest directly in an index.

WisdomTree U.S. Multifactor Fund Characteristics

Data as of March 31, 2026

Characteristics	WisdomTree U.S. Multifactor Fund	S&P 500 Equal Weight Index
Size		
Weighted Average Market Cap ($bn)	66.17	108.84
Median Market Cap ($bn)	19.65	38.77
Over $10 billion	80.22%	94.68%
$2 billion - $10 billion	19.78%	5.32%
Under $2 billion	0.00%	0.00%
Valuation & Other Characteristics		
Price/Earnings (Trailing)	17.01	21.93
Price/Book	3.42	3.06
Return on Equity	18.25%	12.99%
Dividend Yield	1.51%	1.87%
SEC 30-Day Yield	1.28%	N/A
Number of Holdings	200	503
Risk (Since Inception*)		
Standard Deviation	15.03%	17.52%
Sharpe Ratio	0.48	0.47
Information Ratio	-0.20	0.00
Up Capture	79.71%	100.00%
Down Capture	82.89%	100.00%
Alpha	0.41%	0.00%
Beta	0.83	1.00

Source: WisdomTree, FactSet. *Beginning first full month following inception on 06/29/2017
Past performance is not indicative of future results. You cannot invest directly in an index.

WisdomTree U.S. Multifactor Fund Factor Breakdown

Factor Calculation for July 31, 2017 to February 28, 2026

Name	Mkt-RF (Beta)	SMB (Size)	HML (Value)	RMW (Quality)	CMA (Investment)
WisdomTree U.S. Multifactor Fund	0.84	0.10	0.15	0.15	0.12
S&P 500 Equal Weight Index	0.97	0.19	0.21	0.15	0.10

July 31, 2017 represents the beginning of the first full month of returns since the fund's inception.
Beta (Mkt-RF) refers to the sensitivity of each respective index to movements in the broad market.
Size (SMB) refers to small-minus-big and is the sensitivity or factor loading to small caps, with higher numbers indicating greater loading to small caps.
Value (HML) refers to high-minus-low and is the sensitivity or factor loading to value, specifically the book value-to-market value ratio, with higher meaning more loading toward value.
Profitability (RMW) refers to robust-minus-weak and is the sensitivity or factor loading to operating profitability.
Investment (CMA) premium associated with investing in companies that grow assets conservatively vs. those that grow them aggressively; a higher loading suggests a positive sensitivity with this premium, while a negative loading suggests the opposite.
You cannot invest directly in an index. Past performance is not indicative of future results.
Data chosen from latest available date.
Source: Bloomberg, WisdomTree.

Appendix

WisdomTree U.S. Multifactor Fund Top 10 Holdings

Data as of March 31, 2026

Top 10 Holdings	Sector	Weight
VeriSign Inc	Information Technology	1.71%
Motorola Solutions Inc	Information Technology	1.55%
Teledyne Technologies Inc	Information Technology	1.38%
Cisco Systems Inc	Information Technology	1.37%
F5, Inc	Information Technology	1.23%
Zoom Video Communications-A	Information Technology	1.20%
Cirrus Logic Inc	Information Technology	1.19%
AT&T Inc	Communication Services	1.15%
Adobe Inc	Information Technology	1.15%
Autodesk Inc	Information Technology	1.14%
Total		**13.07%**

Holdings and weights subject to change.
Source: WisdomTree, FactSet.

WisdomTree U.S. Multifactor Fund Characteristics

Data as of March 31, 2026

Characteristics	WisdomTree U.S. Multifactor Fund	S&P 500 Equal Weight Index
Size		
Weighted Average Market Cap ($bn)	66.17	108.84
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Return on Equity	18.25%	12.99%
Dividend Yield	1.51%	1.87%
SEC 30-Day Yield	1.28%	N/A
Number of Holdings	200	503
Risk (Since Inception*)		
Standard Deviation	15.03%	17.52%
Sharpe Ratio	0.48	0.47
Information Ratio	-0.20	0.00
Up Capture	79.71%	100.00%
Down Capture	82.89%	100.00%
Alpha	0.41%	0.00%
Beta	0.83	1.00

Source: WisdomTree, FactSet. *Beginning first full month following inception on 06/29/2017
Past performance is not indicative of future results. You cannot invest directly in an index.

WisdomTree U.S. Multifactor Index Sector Attribution

WISDOMTREE®

1-Year as of March 31, 2026

	Average Sector Weights			Total Return		Attribution Component			
Sector	Index	Benchmark	+/-	Index	Benchmark	Allocation Effect	Selection Effect	Interaction Effect	Total Attribution
Health Care	10.09%	11.91%	-1.82%	9.88%	2.31%	0.05%	0.87%	-0.08%	0.84%
Real Estate	2.14%	6.07%	-3.93%	-8.07%	-4.19%	0.68%	-0.27%	0.18%	0.59%
Financials	13.70%	14.79%	-1.08%	-0.95%	0.23%	0.27%	-0.20%	-0.06%	0.01%
Consumer Discretionary	10.63%	9.90%	0.73%	9.57%	8.82%	-0.05%	-0.01%	0.03%	-0.03%
Materials	2.12%	5.23%	-3.11%	38.77%	24.09%	-0.42%	0.66%	-0.38%	-0.14%
Consumer Staples	5.29%	7.38%	-2.09%	-9.61%	-1.46%	0.22%	-0.69%	0.20%	-0.26%
Utilities	2.45%	6.37%	-3.92%	19.23%	20.73%	-0.28%	-0.08%	0.04%	-0.33%
Energy	3.18%	4.45%	-1.26%	31.14%	37.06%	-0.45%	-0.15%	0.03%	-0.57%
Communication Services	9.96%	4.07%	5.89%	3.10%	7.23%	-0.39%	-0.19%	-0.15%	-0.74%
Industrials	8.79%	15.91%	-7.11%	6.22%	19.15%	-0.47%	-2.00%	0.91%	-1.57%
Information Technology	31.64%	13.92%	17.72%	-7.98%	33.19%	2.90%	-5.48%	-7.14%	-9.71%
Other	-	0.01%	-0.01%	0.00%	-0.49%	0.00%	0.00%	0.00%	0.00%
Total	**-**	**-**	**-**	**0.94%**	**12.85%**	**2.07%**	**-7.55%**	**-6.43%**	**-11.91%**

Past performance is not indicative of future results. You cannot invest directly in an index. Subject to change.
Allocation refers to the portion of return which is attributable to a category's over weight vs. the benchmark. Stock selection refers to the portion of return which is attributable to the equities held vs the benchmark. Interaction refers to the portion of return attributable to the effects of how the selection and allocation effects interact with each other within the portfolio versus the same effects in the benchmark.
Source: FactSet, WisdomTree.
Index: WisdomTree U.S. Multifactor Index; Benchmark: S&P 500 EQUAL WEIGHTED Index

WisdomTree U.S. Multifactor Index Sector Attribution

3-Year as of March 31, 2026

	Average Sector Weights			Total Return		Attribution Component			
Sector	**Index**	**Benchmark**	**+/-**	**Index**	**Benchmark**	**Allocation Effect**	**Selection Effect**	**Interaction Effect**	**Total Attribution**
Health Care	11.64%	12.38%	-0.74%	9.92%	2.13%	0.00%	0.84%	-0.07%	0.78%
Consumer Discretionary	10.60%	10.22%	0.37%	15.95%	8.88%	-0.04%	0.57%	0.05%	0.59%
Consumer Staples	5.81%	7.40%	-1.60%	5.01%	-1.66%	0.17%	0.48%	-0.09%	0.57%
Materials	2.30%	5.50%	-3.20%	14.53%	8.53%	0.06%	0.30%	-0.17%	0.19%
Real Estate	2.29%	6.07%	-3.78%	-0.01%	6.02%	0.18%	-0.37%	0.23%	0.05%
Financials	13.54%	14.62%	-1.08%	15.97%	14.90%	-0.08%	0.06%	0.02%	0.00%
Utilities	2.42%	6.19%	-3.76%	21.91%	16.64%	-0.18%	0.26%	-0.17%	-0.09%
Communication Services	9.18%	3.98%	5.20%	10.45%	13.73%	0.04%	-0.12%	-0.12%	-0.20%
Energy	3.73%	4.52%	-0.79%	13.91%	20.24%	-0.16%	-0.22%	0.06%	-0.32%
Industrials	8.86%	15.63%	-6.77%	12.26%	17.19%	-0.34%	-0.70%	0.30%	-0.74%
Information Technology	29.62%	13.47%	16.15%	10.64%	18.51%	0.81%	-0.98%	-1.37%	-1.54%
Other	0.01%	0.01%	0.00%	5.32%	-1.48%	0.00%	0.00%	0.00%	0.00%
Total	**-**	**-**	**-**	**11.22%**	**11.93%**	**0.48%**	**0.12%**	**-1.31%**	**-0.71%**

Past performance is not indicative of future results. You cannot invest directly in an index. Subject to change.
Allocation refers to the portion of return which is attributable to a category's over weight vs. the benchmark. Stock selection refers to the portion of return which is attributable to the equities held vs the benchmark. Interaction refers to the portion of return attributable to the effects of how the selection and allocation effects interact with each other within the portfolio versus the same effects in the benchmark.
Source: FactSet, WisdomTree.
Index: WisdomTree U.S. Multifactor Index; Benchmark: S&P 500 EQUAL WEIGHTED Index

WisdomTree U.S. Multifactor Index Sector Attribution

5-Year as of March 31, 2026

	Average Sector Weights			Total Return		Attribution Component			
Sector	Index	Benchmark	+/-	Index	Benchmark	Allocation Effect	Selection Effect	Interaction Effect	Total Attribution
Consumer Discretionary	11.12%	10.84%	0.27%	11.07%	3.66%	-0.06%	0.74%	0.04%	0.71%
Health Care	12.47%	12.58%	-0.11%	8.74%	3.77%	0.02%	0.56%	-0.07%	0.50%
Consumer Staples	5.92%	7.06%	-1.14%	6.05%	1.83%	0.10%	0.32%	-0.07%	0.35%
Financials	12.55%	14.08%	-1.53%	10.06%	6.82%	0.00%	0.33%	-0.03%	0.30%
Materials	2.44%	5.54%	-3.10%	16.24%	6.46%	0.02%	0.59%	-0.32%	0.28%
Real Estate	2.48%	6.00%	-3.52%	1.99%	3.46%	0.16%	-0.10%	0.08%	0.14%
Utilities	2.50%	5.99%	-3.49%	14.43%	12.38%	-0.16%	0.12%	-0.09%	-0.13%
Energy	3.61%	4.49%	-0.88%	22.50%	25.87%	-0.25%	-0.14%	0.02%	-0.37%
Communication Services	9.37%	4.14%	5.23%	1.56%	2.56%	-0.40%	-0.05%	-0.02%	-0.47%
Industrials	8.67%	15.17%	-6.51%	9.13%	11.64%	-0.25%	-0.46%	0.19%	-0.52%
Information Technology	28.86%	14.09%	14.77%	5.02%	12.45%	0.54%	-1.16%	-1.23%	-1.84%
Other	0.02%	0.01%	0.00%	6.67%	5.48%	0.00%	0.00%	0.00%	0.00%
Total	**-**	**-**	**-**	**7.20%**	**8.25%**	**-0.29%**	**0.76%**	**-1.51%**	**-1.05%**

Past performance is not indicative of future results. You cannot invest directly in an index. Subject to change.
Allocation refers to the portion of return which is attributable to a category's over weight vs. the benchmark. Stock selection refers to the portion of return which is attributable to the equities held vs the benchmark.
Interaction refers to the portion of return attributable to the effects of how the selection and allocation effects interact with each other within the portfolio versus the same effects in the benchmark.
Source: FactSet, WisdomTree.
Index: WisdomTree U.S. Multifactor Index; Benchmark: S&P 500 EQUAL WEIGHTED Index

WisdomTree U.S. Multifactor Index Sector Attribution

WisdomTree

Since Inception as of March 31, 2026

	Average Sector Weights			Total Return		Attribution Component			
Sector	Index	Benchmark	+/-	Index	Benchmark	Allocation Effect	Selection Effect	Interaction Effect	Total Attribution
Consumer Discretionary	11.32%	12.00%	-0.68%	12.77%	8.19%	-0.01%	0.27%	-0.02%	0.24%
Real Estate	2.61%	6.13%	-3.51%	6.11%	5.68%	0.11%	0.02%	0.01%	0.14%
Consumer Staples	6.47%	6.84%	-0.38%	5.98%	5.10%	0.03%	0.05%	-0.03%	0.05%
Health Care	13.20%	12.52%	0.68%	9.49%	7.94%	0.00%	0.09%	-0.05%	0.04%
Financials	12.71%	13.76%	-1.05%	10.30%	9.40%	-0.04%	0.05%	0.02%	0.03%
Materials	2.53%	5.41%	-2.88%	10.92%	10.45%	-0.01%	0.04%	-0.02%	0.02%
Utilities	2.73%	5.83%	-3.10%	11.08%	11.22%	-0.01%	0.01%	-0.02%	-0.02%
Energy	4.03%	5.02%	-0.99%	10.37%	12.26%	-0.03%	-0.11%	0.05%	-0.09%
Communication Services	8.49%	3.70%	4.80%	8.10%	6.79%	-0.13%	-0.03%	-0.05%	-0.21%
Industrials	8.97%	14.67%	-5.71%	9.36%	13.56%	-0.13%	-0.41%	0.19%	-0.35%
Information Technology	26.91%	14.10%	12.81%	11.55%	17.89%	0.44%	-0.57%	-0.58%	-0.71%
Other	0.02%	0.02%	0.01%	1.84%	4.39%	0.00%	0.00%	0.00%	0.00%
Total	**-**	**-**	**-**	**9.94%**	**10.81%**	**0.22%**	**-0.60%**	**-0.50%**	**-0.87%**

Past performance is not indicative of future results. You cannot invest directly in an index. Subject to change.
Allocation refers to the portion of return which is attributable to a category's over-weight vs. the benchmark. Stock selection refers to the portion of return which is attributable to the equities held vs the benchmark. Interaction refers to the portion of return attributable to the effects of how the selection and allocation effects interact with each other within the portfolio versus the same effects in the benchmark.
Source: FactSet, WisdomTree.
Index: WisdomTree U.S. Multifactor Index; Benchmark: S&P 500 EQUAL WEIGHTED Index
Inception date for the WisdomTree U.S. Multifactor Index was 06/12/2017. Since inception performance begins on 06/30/2017, the first full month of Index performance.

Important Information

Please see the [WisdomTree Glossary] for definitions of terms and indexes.

This information must be preceded or accompanied by a prospectus. Investors should carefully consider the investment objectives, risks, charges and expenses of the Funds before investing. This and other information can be obtained in the Fund's prospectus or, if available, the summary prospectus by visiting wisdomtree.com/investments. Read the prospectus or, if available, the summary prospectus carefully before you invest.

There are risks associated with investing, including possible loss of principal. Investing in a Fund exposed to particular sectors increases the vulnerability to any single economic, political or regulatory development. This may result in greater share price volatility. The Fund’s investment strategy may result in a high portfolio turnover rate. Higher portfolio turnover which may result in the Fund paying higher transaction costs and the distribution of additional, which may generate greater tax liabilities. capital gain distributions than other ETFs. The Fund invests in the securities included in, or representative of, its Index regardless of their investment merit and the Fund does not attempt to outperform its Index. Please read the Fund’s prospectus for specific details regarding the Fund’s risk profile.

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