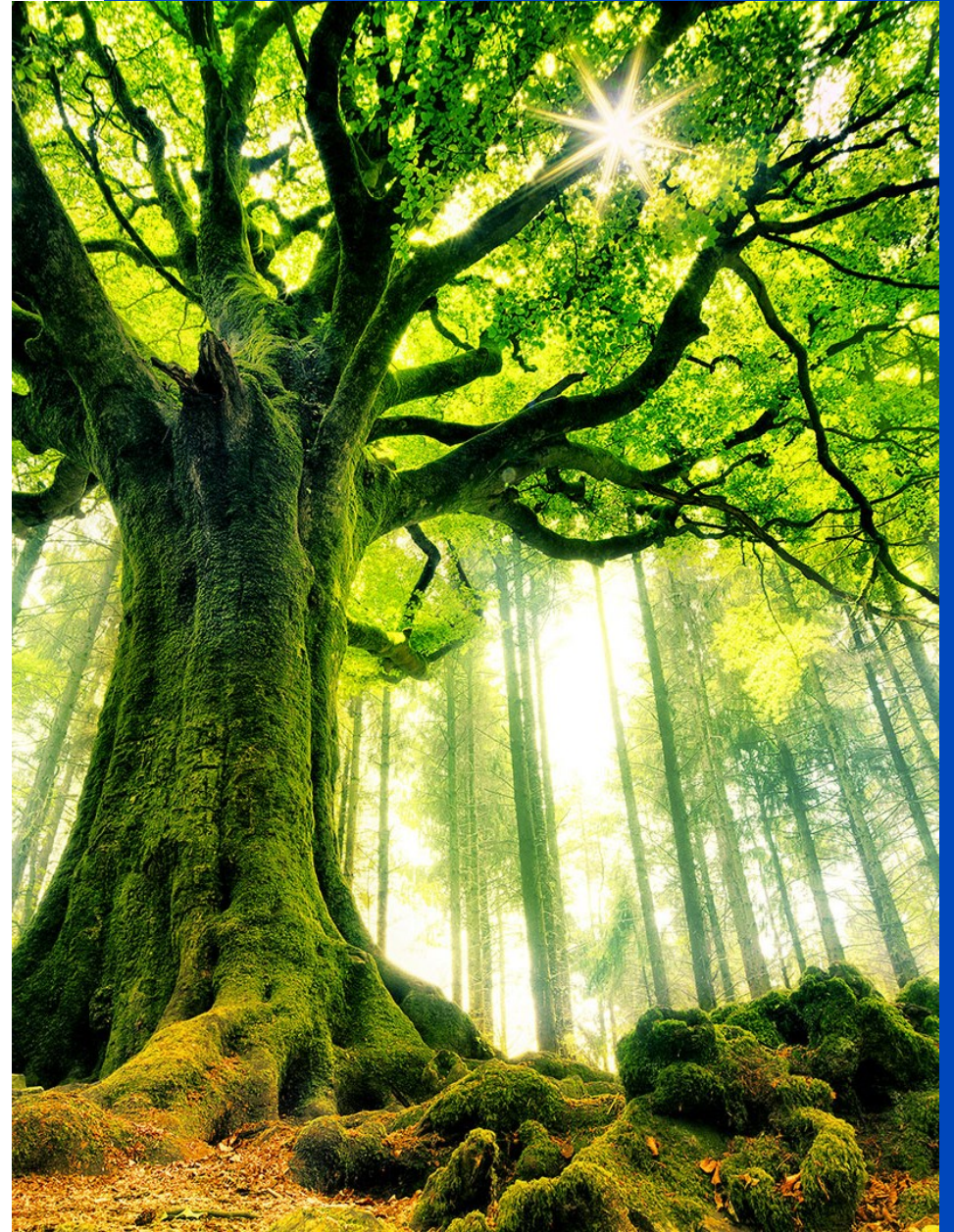




As of April 30, 2026

WisdomTree Managed Futures Fund Attribution

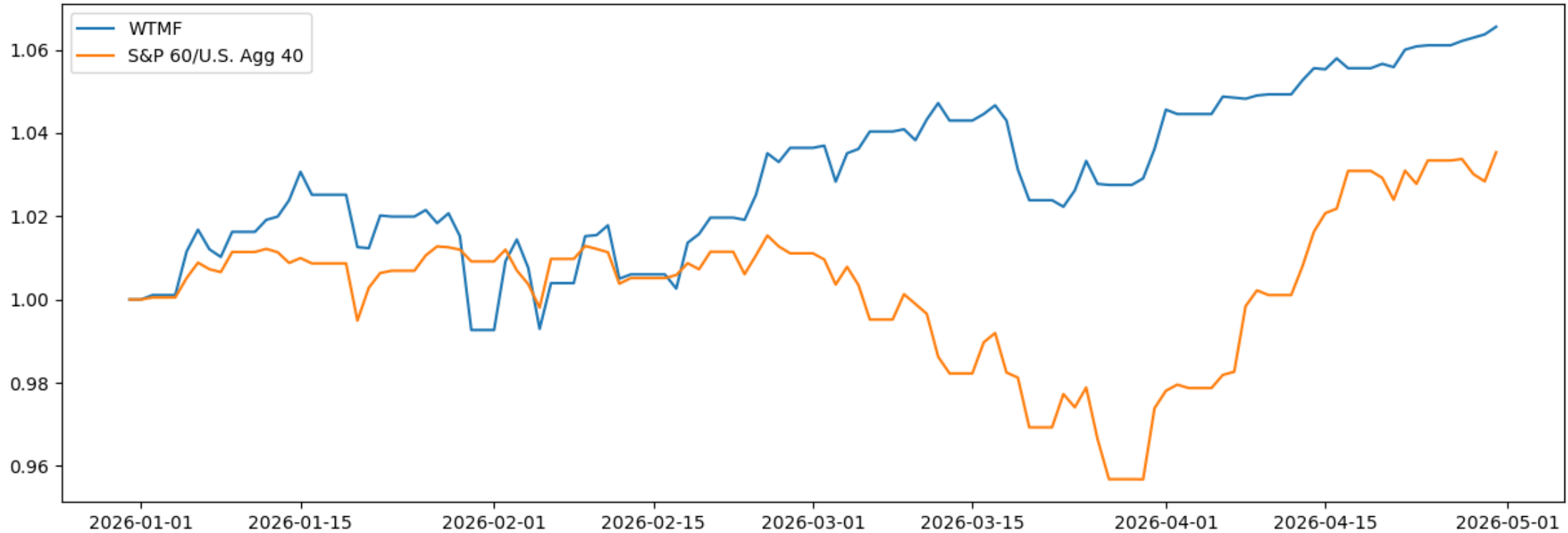


Year-to-Date Performance Attribution

Cumulative performance – Year to Date

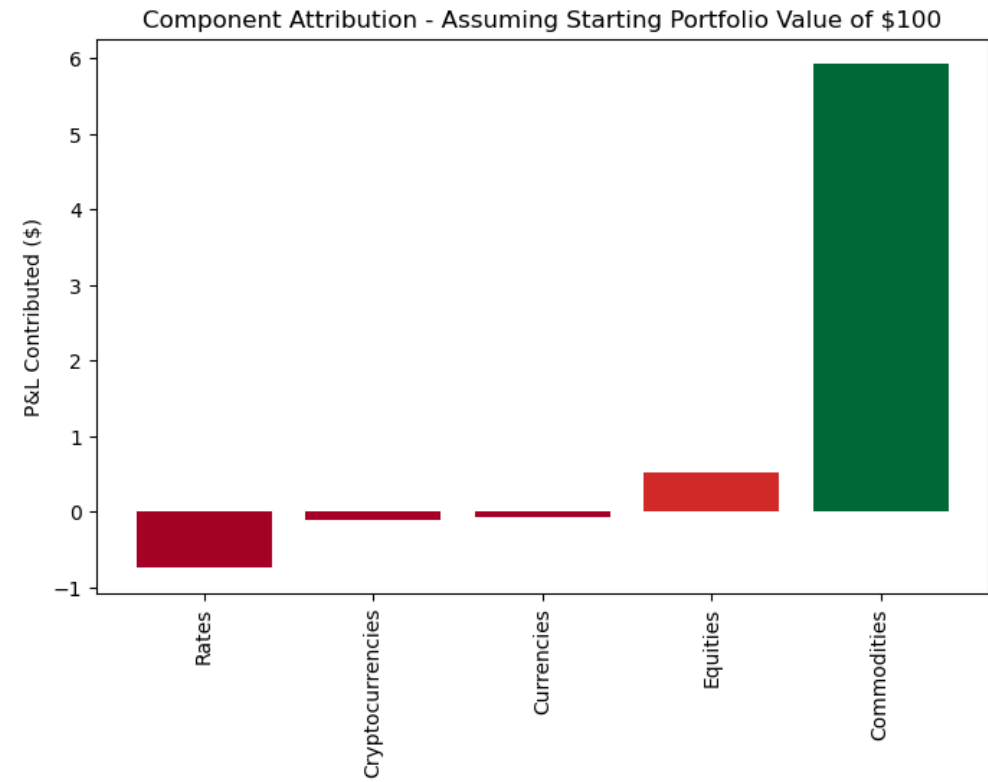
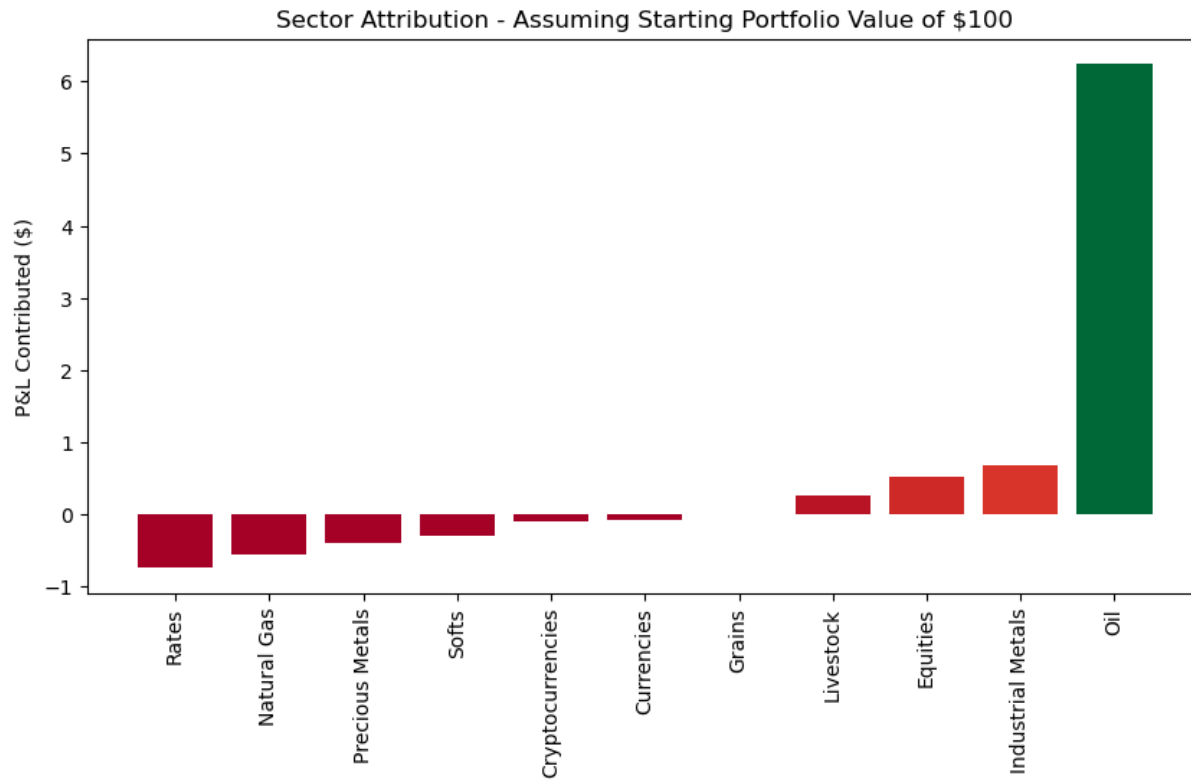


Fund Performance vs Benchmark



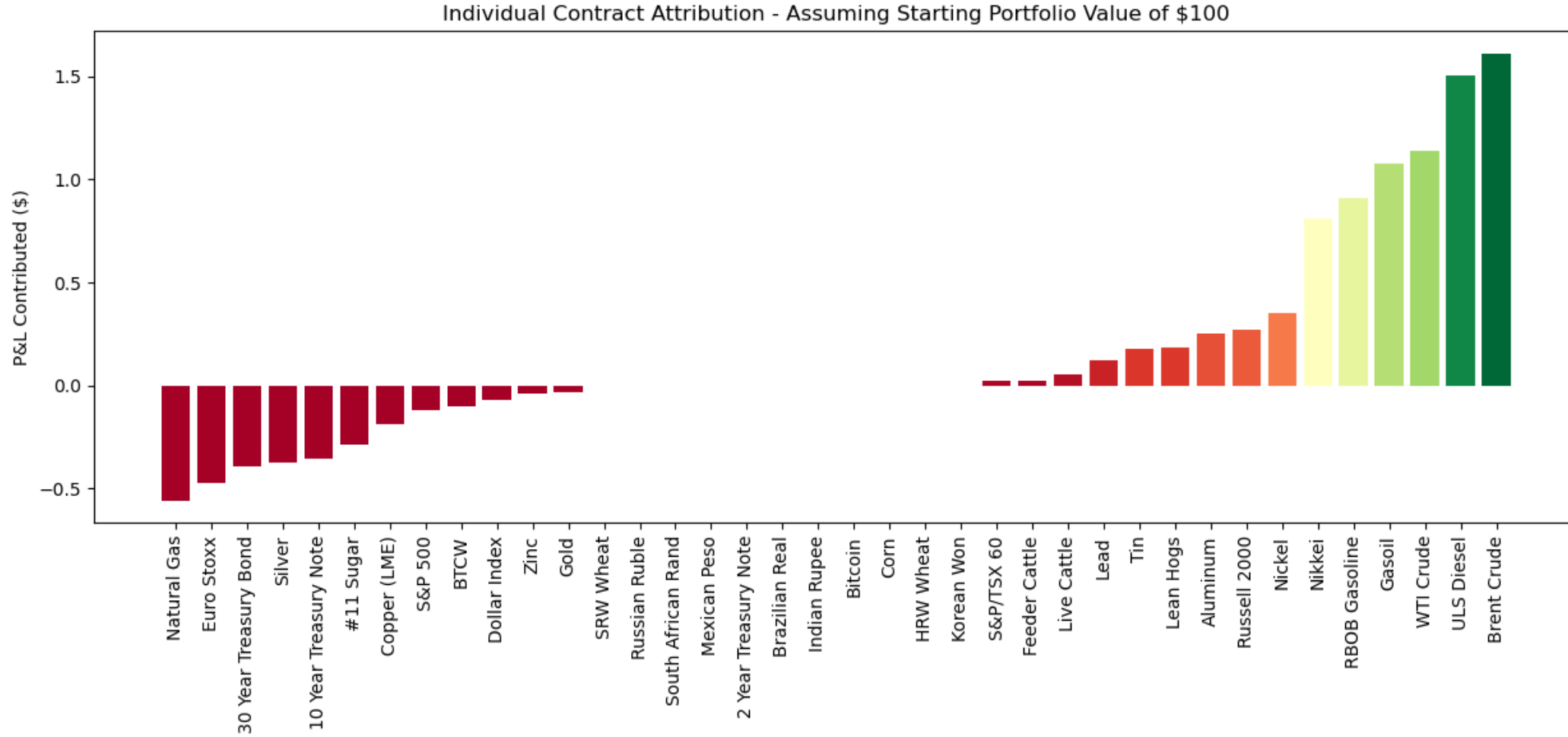
Source: WisdomTree, FactSet. From 31 Dec 2025 to 30 Apr 2026. Growth of \$1, WTMF refers to WTMF NAV. **Performance is historical and does not guarantee future results. Investment returns and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than quoted. Performance data for the most recent month-end is available at <https://www.wisdomtree.com/investments/etfs/alternative/wtmf>. All returns assume reinvestment of dividends and distributions.** The benchmark used is a 60% allocation to the S&P 500 Index and a 40% allocation to the Bloomberg U.S. Aggregate Index Composite. Full fund performance can be found on page 25.

Asset class and Commodity sectors - Year to Date



Source: WisdomTree, FactSet. From 31 Dec 2025 to 30 Apr 2026. **Performance is historical and does not guarantee future results.**

Individual contracts - Year to Date

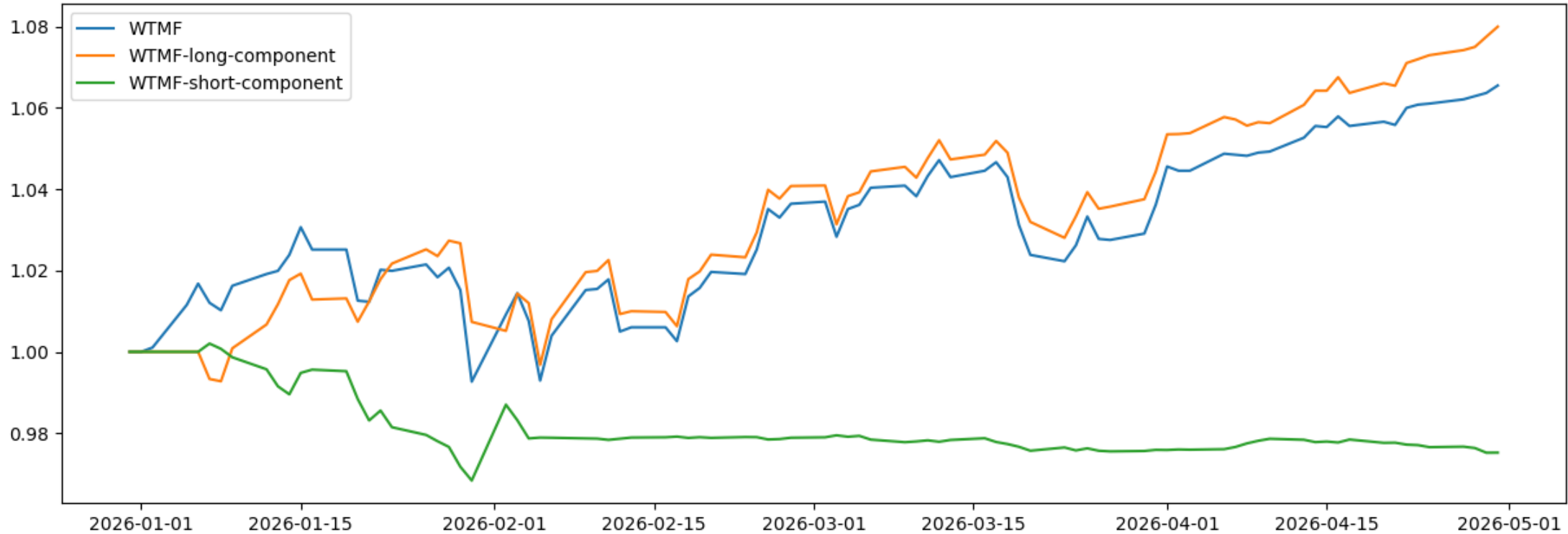


Source: WisdomTree, FactSet. From 31 Dec 2025 to 30 Apr 2026. **Performance is historical and does not guarantee future results.**

Long and Short performance breakdown - Year to Date

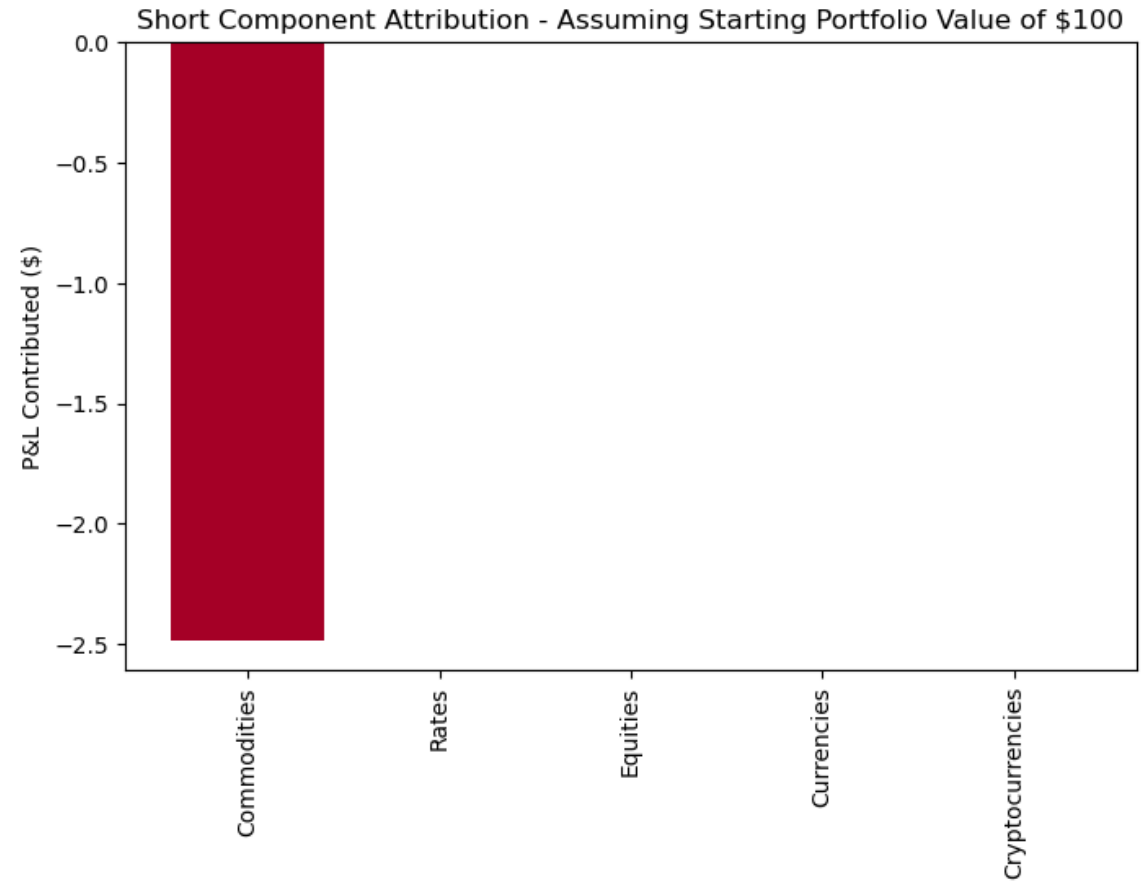
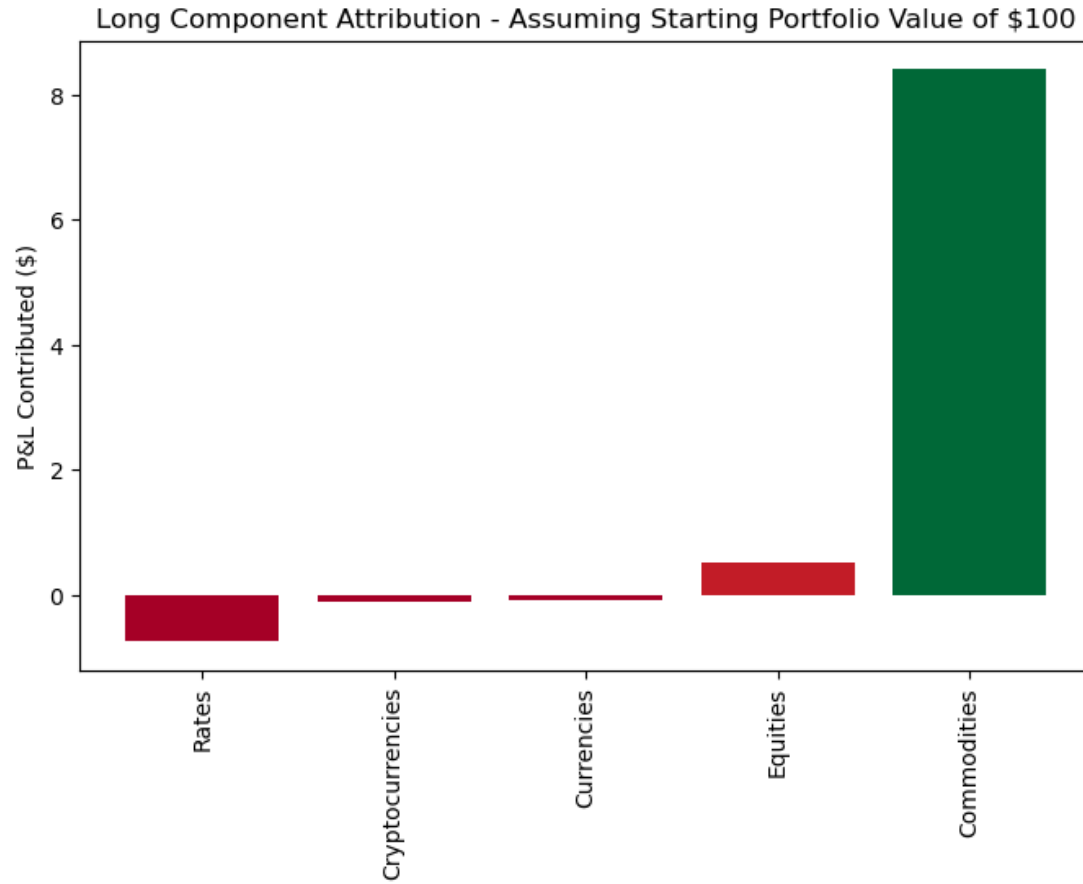


Fund Performance breakdown



Source: WisdomTree, FactSet. From 31 Dec 2024 to 30 Apr 2026. Growth of \$1, WTMF refers to WTMF NAV while long and short components are derived from model performance. **Performance is historical and does not guarantee future results. 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. Current performance may be lower or higher than quoted. Performance data for the most recent month-end is available at <https://www.wisdomtree.com/investments/etfs/alternative/wtmf>. All returns assume reinvestment of dividends and distributions.** Full fund performance can be found on page 25. WTMF long-component refers to the part of the portfolio with long positions only. WTMF short-component refers to the part of the portfolio with short positions only.

Long and Short performance breakdown - Year to Date



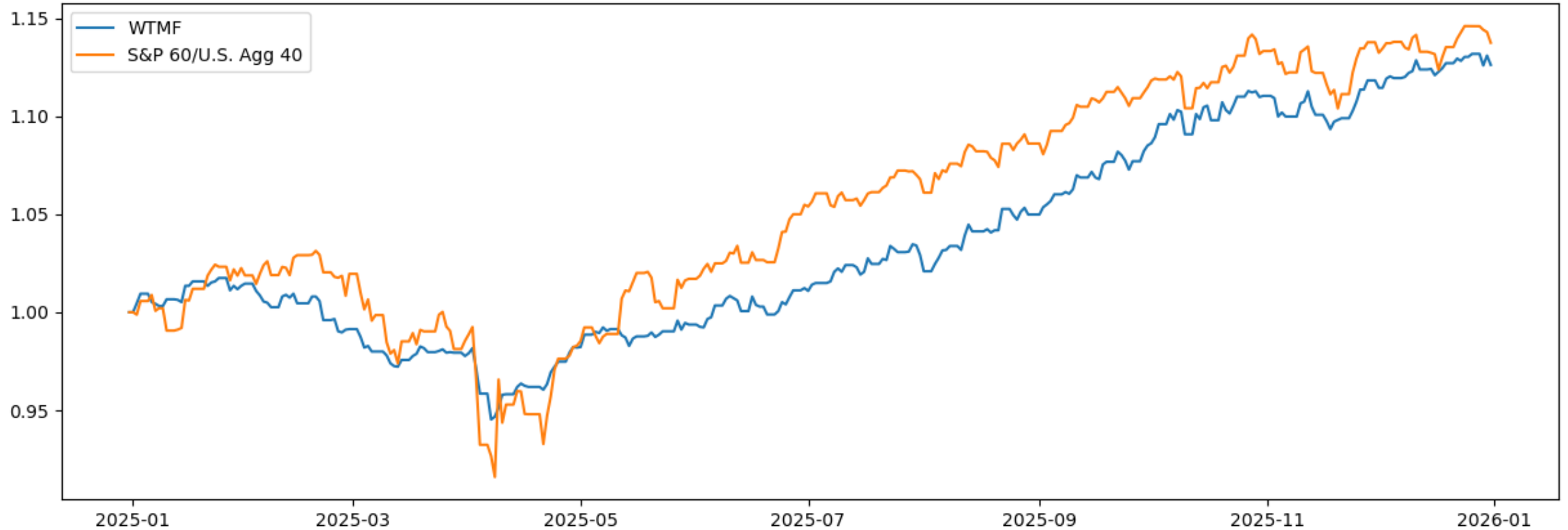
Source: WisdomTree, FactSet. From 31 Dec 2024 to 30 Apr 2026. **Performance is historical and does not guarantee future results.** WTMF long-component refers to the part of the portfolio with long positions only. WTMF short-component refers to the part of the portfolio with short positions only.

Previous Calendar Year Performance Attribution

Cumulative performance – 2025

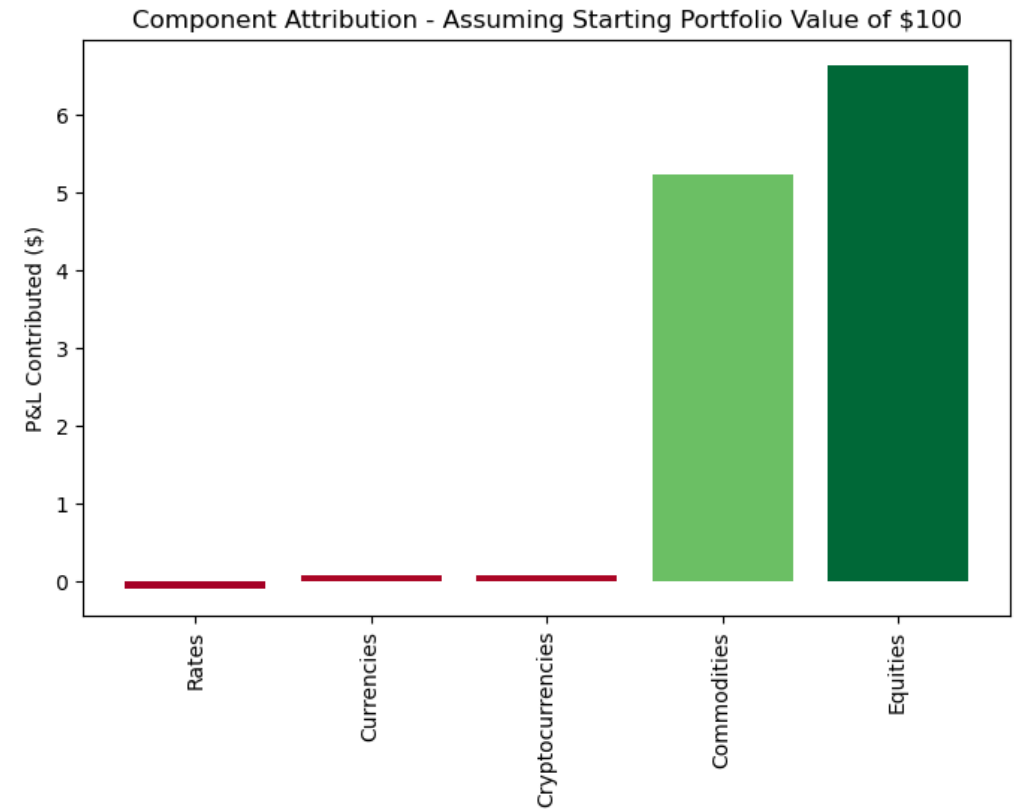
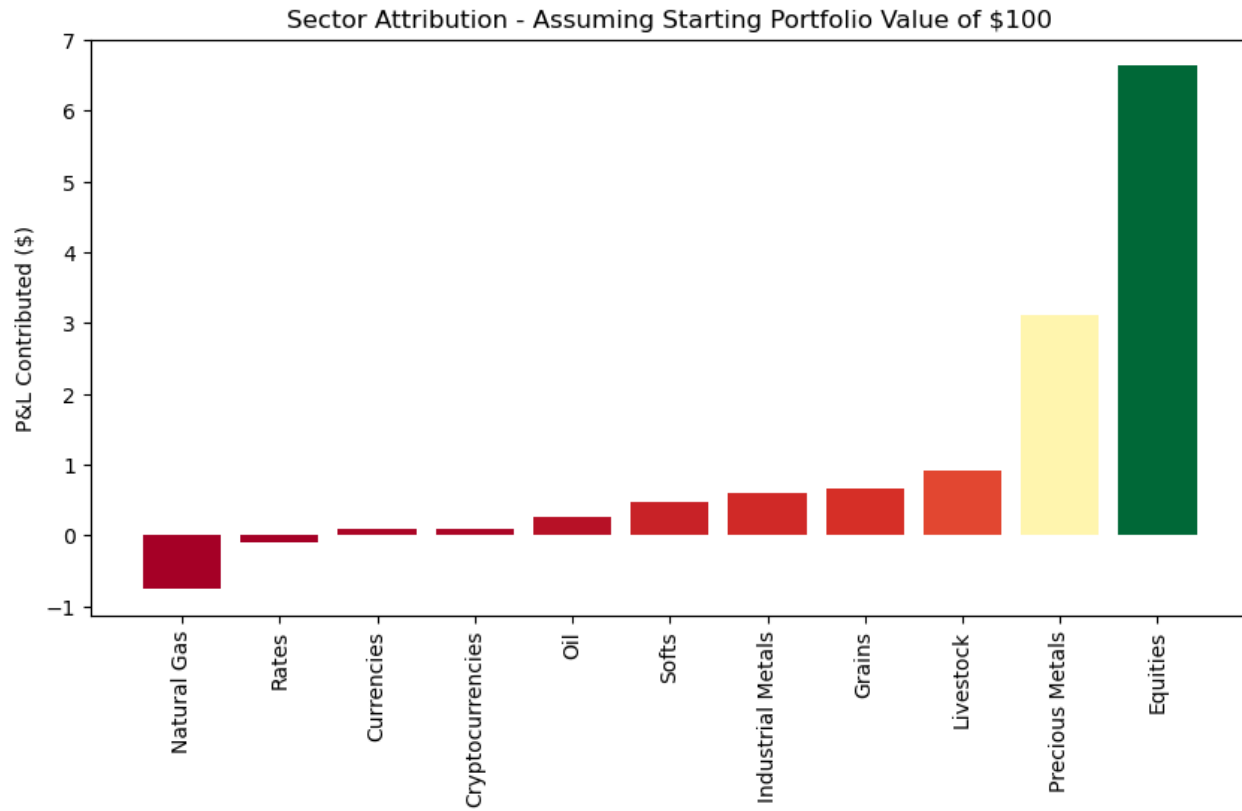


Fund Performance vs Benchmark



Source: WisdomTree, FactSet. From 31 Dec 2024 to 31 Dec 2025. Growth of \$1, WTMF refers to WTMF NAV. **Performance is historical and does not guarantee future results. 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. Current performance may be lower or higher than quoted. Performance data for the most recent month-end is available at <https://www.wisdomtree.com/investments/etfs/alternative/wtmf>. All returns assume reinvestment of dividends and distributions.** The benchmark used is a 60% allocation to the S&P 500 Index and a 40% allocation to the Bloomberg U.S. Aggregate Index Composite. Full fund performance can be found on page 25.

Asset class and Commodity sectors – 2025

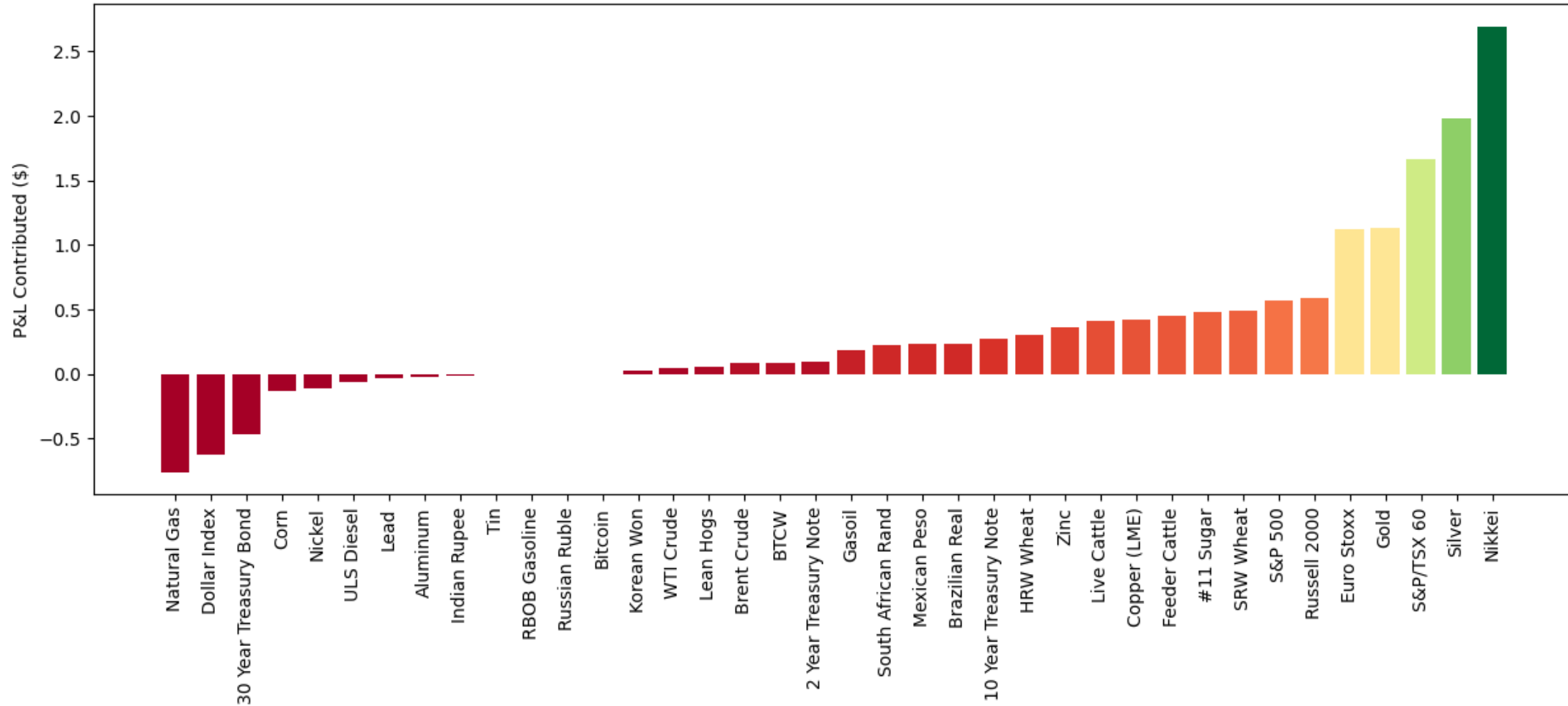


Source: WisdomTree, FactSet. From 31 Dec 2024 to 31 Dec 2025. **Performance is historical and does not guarantee future results.**

Individual contracts - 2025

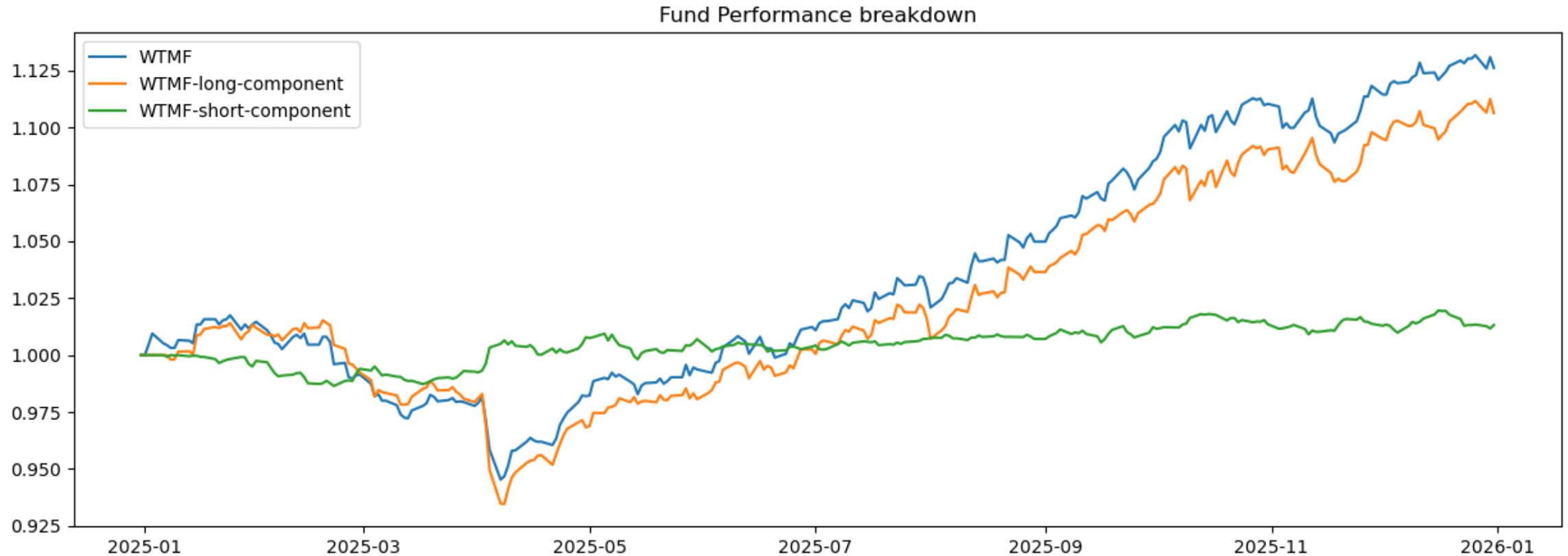


Individual Contract Attribution - Assuming Starting Portfolio Value of \$100



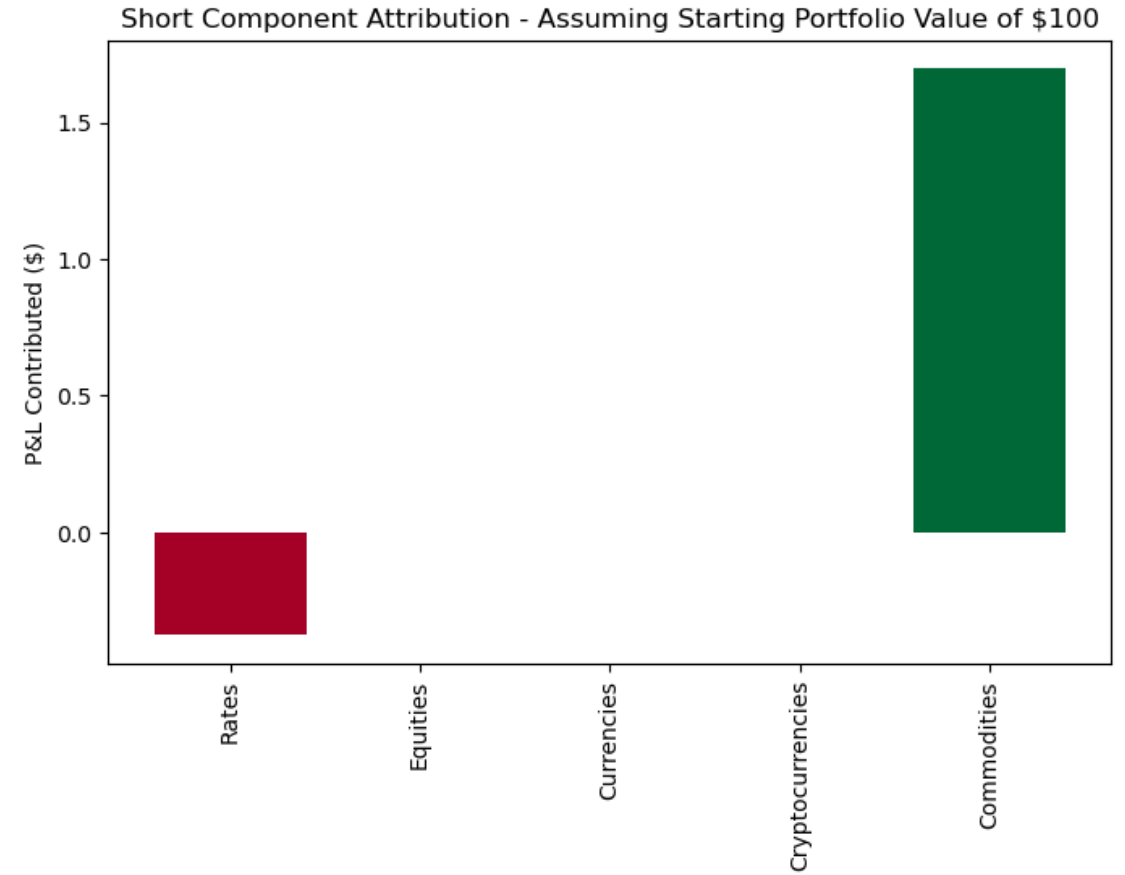
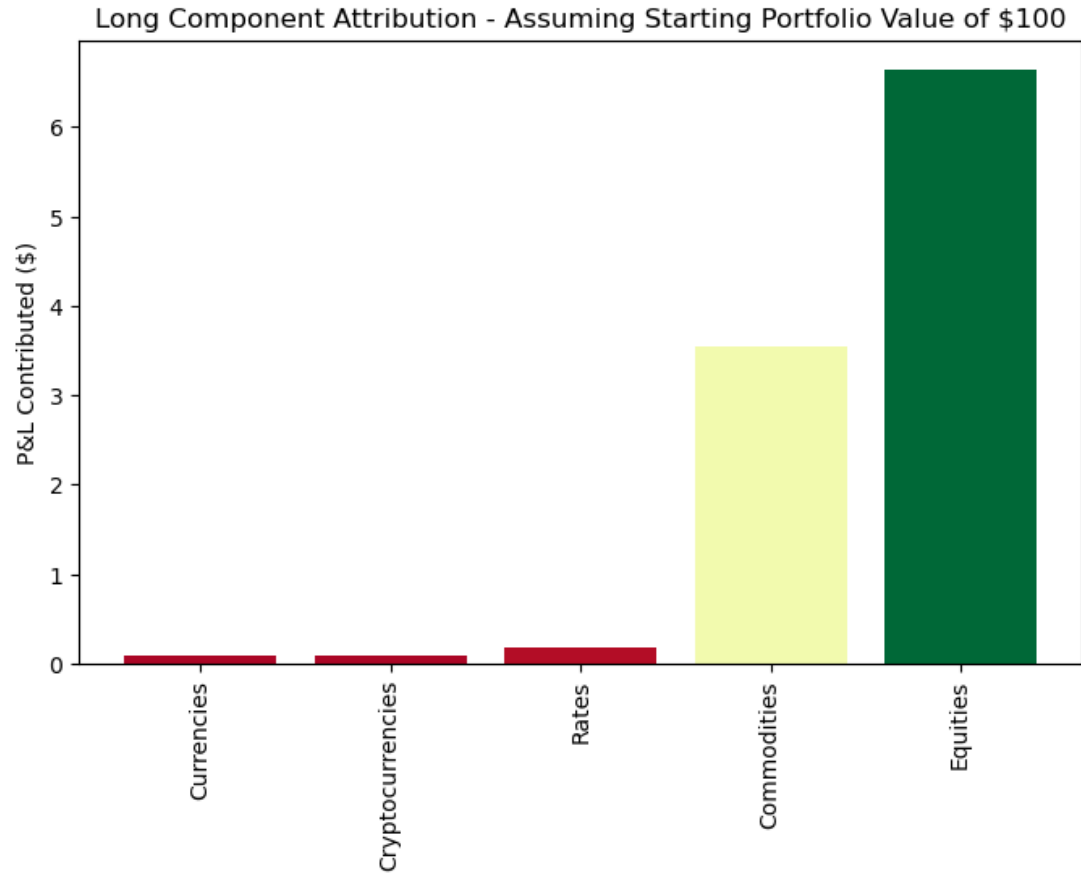
Source: WisdomTree, FactSet. From 31 Dec 2024 to 31 Dec 2025. **Performance is historical and does not guarantee future results.**

Long and Short performance breakdown - 2025



Source: WisdomTree, FactSet. From 31 Dec 2024 to 31 Dec 2025. Growth of \$1, WTMF refers to WTMF NAV while long and short components are derived from model performance. **Performance is historical and does not guarantee future results. 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. Current performance may be lower or higher than quoted. Performance data for the most recent month-end is available at <https://www.wisdomtree.com/investments/etfs/alternative/wtmf>. All returns assume reinvestment of dividends and distributions.** Full fund performance can be found on page 25. WTMF long-component refers to the part of the portfolio with long positions only. WTMF short-component refers to the part of the portfolio with short positions only.

Long and Short performance breakdown - 2025



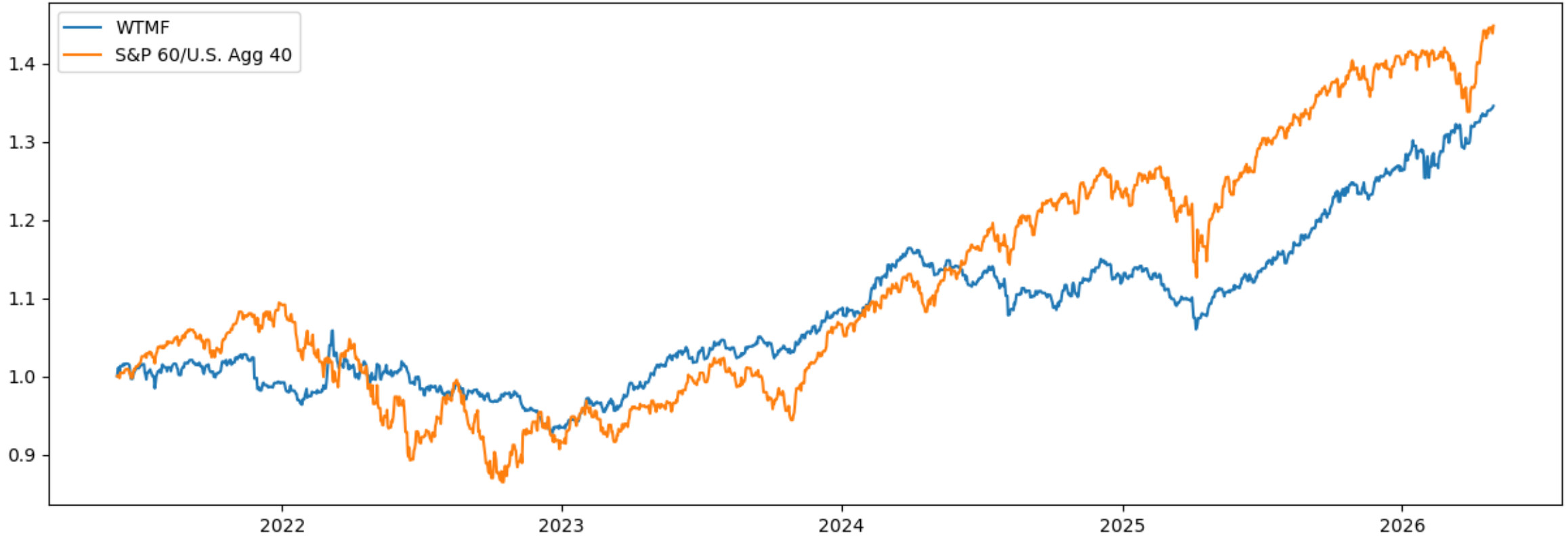
Source: WisdomTree, FactSet. From 31 Dec 2024 to 31 Dec 2025. **Performance is historical and does not guarantee future results.** WTMF long-component refers to the part of the portfolio with long positions only. WTMF short-component refers to the part of the portfolio with short positions only.

Performance Attribution Since Strategy Revamp – June 2021 Onwards

Cumulative performance - since strategy revamp

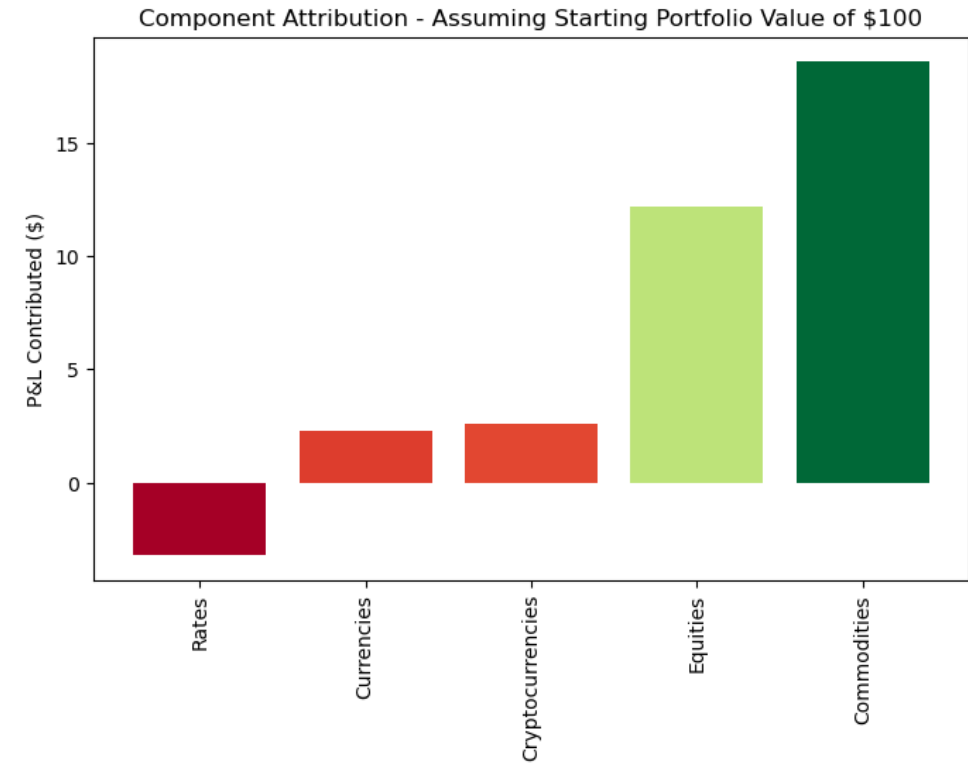
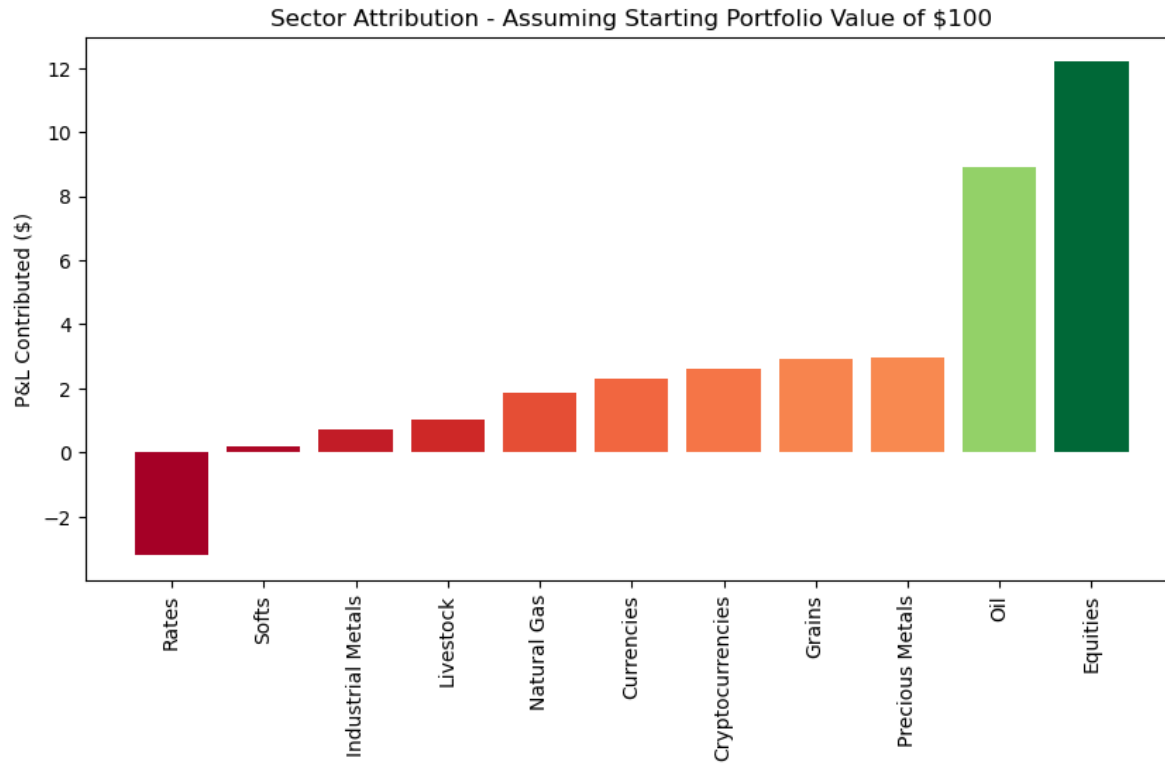


Fund Performance vs Benchmark



Source: WisdomTree, FactSet. From 4 Jun 2021 to 30 Apr 2026. Growth of \$1, WTMF refers to WTMF NAV. **Performance is historical and does not guarantee future results. 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. Current performance may be lower or higher than quoted. Performance data for the most recent month-end is available at <https://www.wisdomtree.com/investments/etfs/alternative/wtmf>. All returns assume reinvestment of dividends and distributions.** The benchmark used is a 60% allocation to the S&P 500 Index and a 40% allocation to the Bloomberg U.S. Aggregate Index Composite. The fund inception date is 01/05/2011. Effective 4 Jun 2021, WisdomTree made major changes to the strategy leading to tangible changes in fund's risk return profile. Details of the change and full fund performance can be found on page 25.

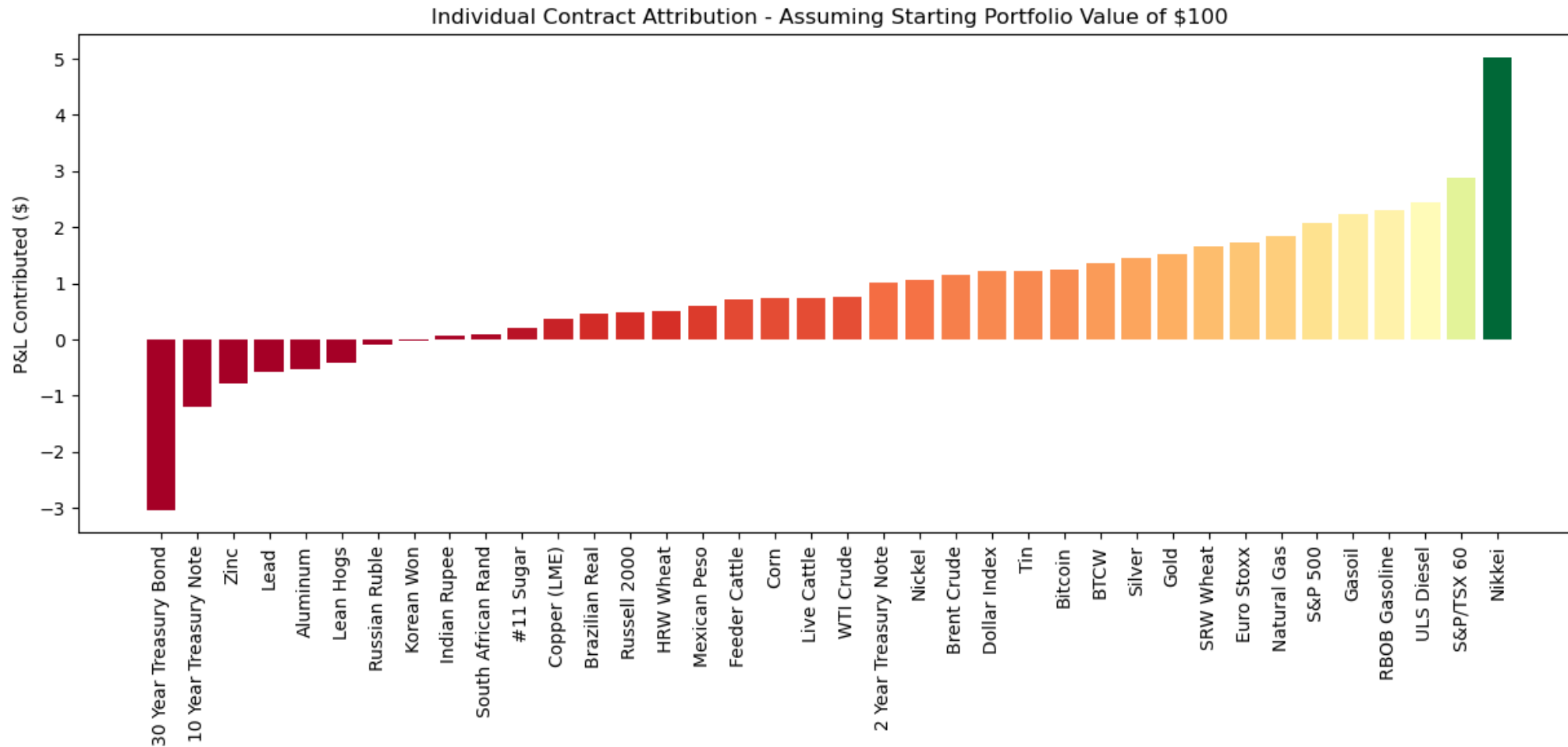
Asset class and Commodity sectors – since strategy revamp



Source: WisdomTree, FactSet. From 4 Jun 2021 to 30 Apr 2026. **Performance is historical and does not guarantee future results.**

The fund inception date is 01/05/2011. Effective 4 Jun 2021, WisdomTree made major changes to the strategy leading to tangible changes in fund's risk return profile. Details of the change and full fund performance can be found on page 25.

Individual contracts - since strategy revamp



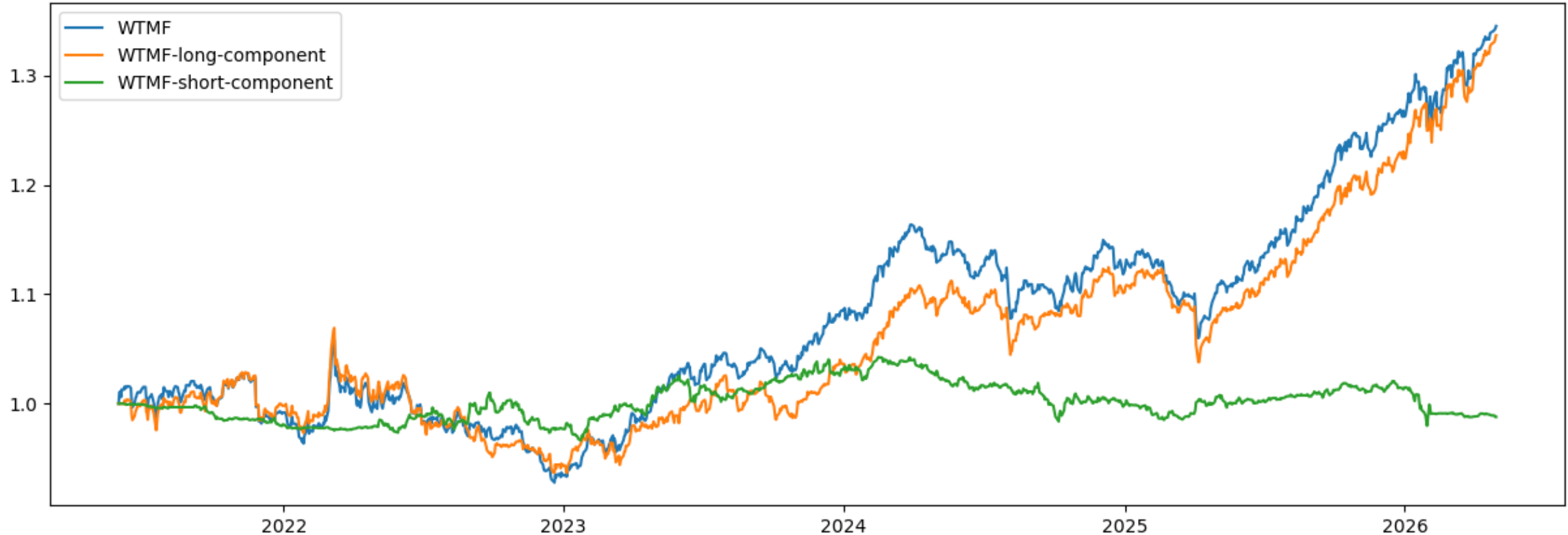
Source: WisdomTree, FactSet. From 4 Jun 2021 to 30 Apr 2026. **Performance is historical and does not guarantee future results.**

The fund inception date is 01/05/2011. Effective 4 Jun 2021, WisdomTree made major changes to the strategy leading to tangible changes in fund's risk return profile. Details of the change and full fund performance can be found on page 25.

Long and Short performance breakdown – since strategy revamp

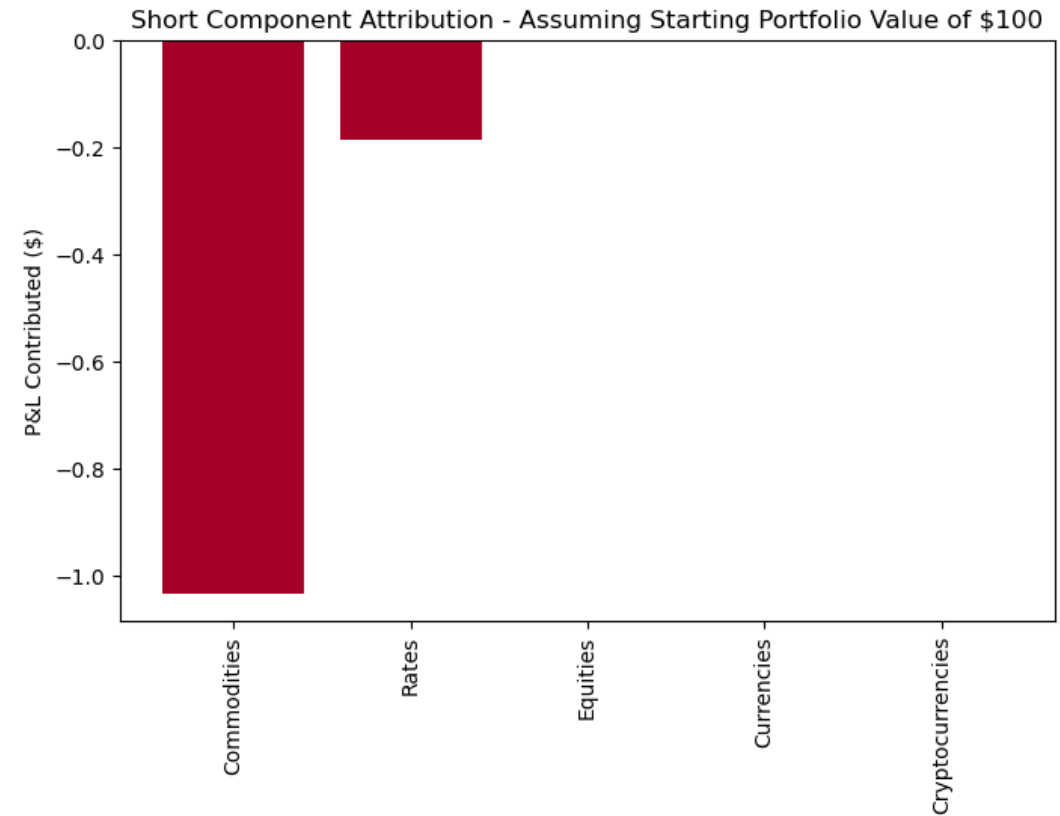
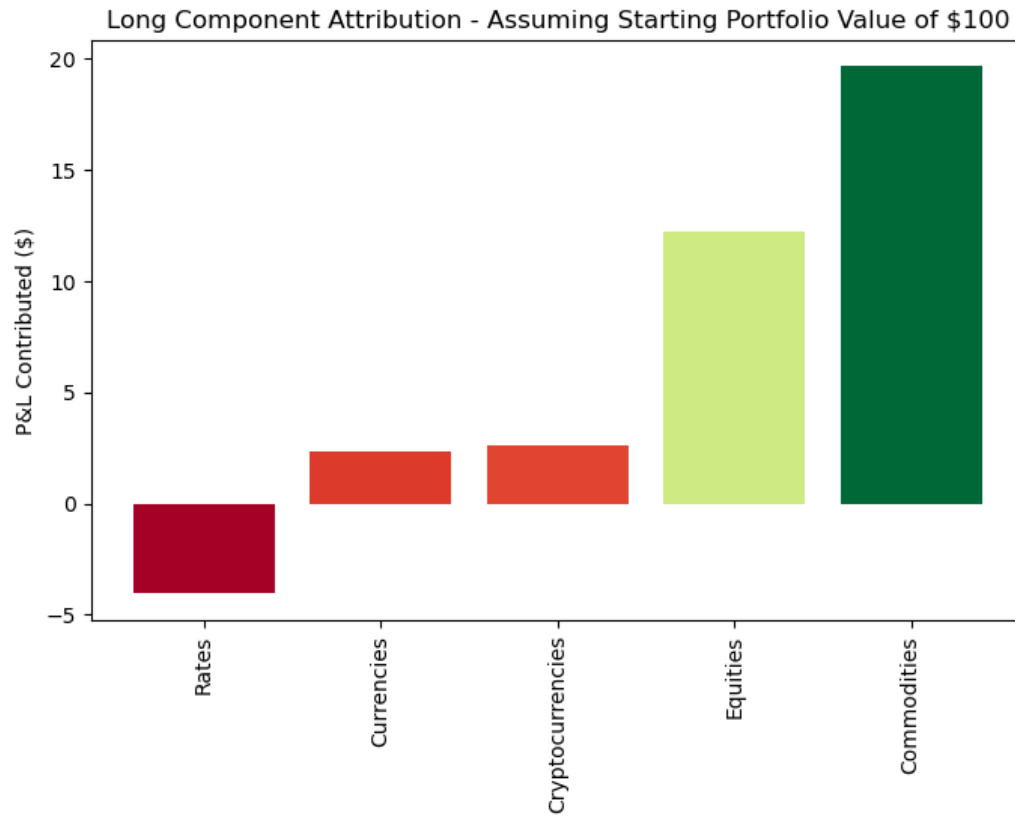


Fund Performance breakdown



Source: WisdomTree, FactSet. From 4 Jun 2021 to 30 Apr 2026. Growth of \$1, WTMF refers to WTMF NAV while long and short components are derived from model performance. **Performance is historical and does not guarantee future results. 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. Current performance may be lower or higher than quoted. Performance data for the most recent month-end is available at <https://www.wisdomtree.com/investments/etfs/alternative/wtmf>. All returns assume reinvestment of dividends and distributions.** The fund inception date is 01/05/2011. Effective 4 Jun 2021, WisdomTree made major changes to the strategy leading to tangible changes in fund's risk return profile. Details of the change and full fund performance can be found on page 25. WTMF long-component refers to the part of the portfolio with long positions only. WTMF short-component refers to the part of the portfolio with short positions only.

Long and Short performance breakdown - since strategy revamp



Source: WisdomTree, FactSet. From 4 Jun 2021 to 30 Apr 2026. **Performance is historical and does not guarantee future results.**

The fund inception date is 01/05/2011. Effective 4 Jun 2021, WisdomTree made major changes to the strategy leading to tangible changes in fund's risk return profile. Details of the change and full fund performance can be found on page 25. WTMF long-component refers to the part of the portfolio with long positions only. WTMF short-component refers to the part of the portfolio with short positions only.

WTMF Correlation with Underlying Asset Classes – June 2021 onwards

Correlation with individual asset classes– since strategy revamp



	WTMF	Commodities	Equities	Currencies	Rates	Cryptocurrencies
WTMF	1.00	0.35	0.54	0.13	-0.04	0.34
Commodities		1.00	0.24	0.16	-0.08	0.11
Equities			1.00	0.30	0.03	0.38
Currencies				1.00	0.07	0.12
Rates					1.00	-0.01
Cryptocurrencies						1.00

Source: WisdomTree, FactSet. From 4 Jun 2021 to 30 Apr 2026. **Performance is historical and does not guarantee future results.**

Each asset class is represented by the underlying components of the asset class in the product.

Commodities – Equal weighted exposure of 23 commodity futures contracts

Equities – Equal weighted exposure of 5 index futures contract

Currencies – Equal weighted exposure of dollar and a combination of 5 EM currencies

Rates – Equal weighted exposure of 10-year and 30-year US treasury futures contracts

Cryptocurrencies – Bitcoin exposure

Full list of contracts used are provided on page 27 in appendix

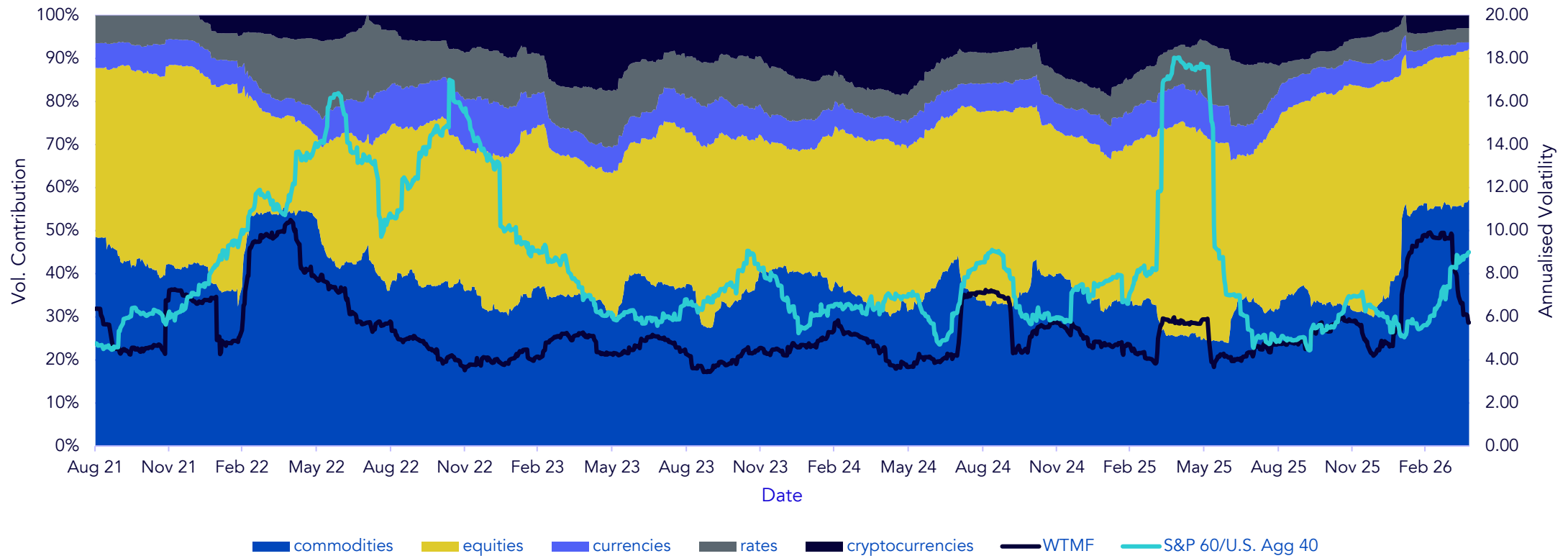
The fund inception date is 01/05/2011. Effective 4 Jun 2021, WisdomTree made major changes to the strategy leading to tangible changes in fund’s risk return profile. Details of the change and full fund performance can be found on page 25.

Volatility - June 2021 Onwards

Annualised volatility and asset class contribution to volatility – since strategy revamp



WTMF vs. Benchmark volatility and component contribution



3 month rolling annualised volatility. Source: WisdomTree, FactSet. From 4 Jun 2021 to 30 Apr 2026.

The fund inception date is 01/05/2011. Effective 4 Jun 2021, WisdomTree made major changes to the strategy leading to tangible changes in fund's risk return profile. Details of the change and full fund performance can be found on page 25.

Full Period Standardized Performance

Standardized Performance



Index/ETF	3 month	YTD	1-Year	3-Year	5-Year	10-Year	Since Inception
WisdomTree Managed Futures Strategy Fund (NAV)	3.62%	3.62%	19.36%	9.69%	6.47%	3.01%	0.88%
WisdomTree Managed Futures Strategy Fund (Market Price)	4.11%	4.11%	19.86%	9.88%	6.54%	3.04%	0.89%

ETF	Expense Ratio
WisdomTree Managed Futures Strategy Fund (NAV)	0.65%

Source: WisdomTree. Performance of less than one year is cumulative. Performance more than one year is annualized. Fund inception date is 01/05/2011. As of most recent quarter end date 31 Mar 2026.

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/etfs/alternative/wtmf](https://www.wisdomtree.com/investments/etfs/alternative/wtmf). 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.

Details of changes made to the fund at revamp. - 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. Since June 4, 2021, the fund follows an actively managed strategy 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.

Appendix – Strategy components



Commodities	Equities	Currencies	Rates	Cryptocurrencies
WTI Crude	S&P 500	Dollar Index	30 Year Treasury	Bitcoin
Brent Crude	Nikkei	Mexican Peso	10 Year Treasury	WisdomTree Bitcoin ETF
ULS Diesel	S&P/TSX 60	Russian Ruble	2 Year Treasury	
Gasoil	Euro Stoxx	South African Rand		
RBOB Gasoline	Russell 2000	Brazilian Real		
Aluminum		Indian Rupee		
Lead		Korean Won		
Nickel				
Copper (LME)				
Tin				
Zinc				
Gold				
Silver				
Corn				
HRW Wheat				
SRW Wheat				
Natural Gas				
Feeder Cattle				
Live Cattle				
Lean Hogs				
#11 Sugar				

Source: WisdomTree.

Important Information



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

Investors should carefully consider the investment objectives, risks, charges and expenses of the Fund before investing. For a prospectus or, if available, the summary prospectus containing this and other important information about the fund, call 866.909.9473 or visit WisdomTree.com/investments. Read the prospectus or, if available, the summary prospectus carefully before investing.

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. In addition, bitcoin and bitcoin futures are a relatively new asset class. They are subject to unique and substantial risks, and historically, have been subject to significant price volatility. While the bitcoin futures market has grown substantially since bitcoin futures commenced trading, there can be no assurance that this growth will continue. 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.

An investment in managed futures may not be suitable for all investors. No level of diversification or non-correlation can ensure profits or guarantee against losses.

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