

WISDOMTREE RULES-BASED METHODOLOGY

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U.S. Dividend Indexes.....4

- WisdomTree US Dividend Index
- WisdomTree US Equity Income UCITS Index
- WisdomTree US GBP Hedged Equity Income UCITS Index
- WisdomTree US EUR Hedged Equity Income UCITS Index
- WisdomTree US Quality Dividend Growth UCITS Index

INTERNATIONAL DIVIDEND INDEXES.....15

- WisdomTree International Equity Index
- WisdomTree Europe SmallCap Dividend UCITS Index
- WisdomTree Europe Equity Income Index
- WisdomTree Europe GBP Hedged Equity Income Index
- WisdomTree Europe USD Hedged Equity Income Index
- WisdomTree Europe CHF Hedged Equity Income Index
- WisdomTree Europe EUR Hedged Equity Income Index
- WisdomTree Europe Equity UCITS Index
- WisdomTree Europe Hedged Equity UCITS Index
- WisdomTree Europe GBP-Hedged Equity UCITS Index
- WisdomTree Europe CHF-Hedged Equity UCITS Index
- WisdomTree Eurozone Quality Dividend Growth Index
- WisdomTree United Kingdom Equity Income Index
- WisdomTree United Kingdom Quality Dividend Growth Index
- WisdomTree Japan Dividend UCITS Index
- WisdomTree Japan Hedged Equity UCITS Index
- WisdomTree Japan GBP-Hedged Equity UCITS Index
- WisdomTree Japan EUR-Hedged Equity UCITS Index
- WisdomTree Japan CHF-Hedged Equity UCITS Index

EMERGING MARKETS DIVIDEND INDEXES.....35

- WisdomTree Emerging Markets Dividend Index
- WisdomTree Emerging Markets Equity Income UCITS Index
- WisdomTree Emerging Markets SmallCap Dividend UCITS Index

GLOBAL DIVIDEND INDEXES.....47

- WisdomTree Global Dividend Index
- WisdomTree Global Developed Quality Dividend Growth Index
- WisdomTree Global Developed Ex-US Quality Dividend Growth Index

BATTERY SOLUTIONS INDEX.....58

- WisdomTree Battery Solutions Index

CYBERSECURITY INDEX.....67

- WisdomTree Team8 Cybersecurity UCITS Index

| | |
|---|-----|
| <u>EX-STATE OWNED ENTERPRISES INDEX</u> | 74 |
| WisdomTree Emerging Markets ex-State-Owned Enterprises ESG Screened Index | |
| <u>BIOREVOLUTION INDEX</u> | 82 |
| WisdomTree BioRevolution ESG Screened Index | |
| <u>BLOCKCHAIN INDEX</u> | 89 |
| WisdomTree Blockchain UCITS Index | |
| <u>AUTOMOTIVE INDEX</u> | 97 |
| WisdomTree Berylls LeanVal Global Automotive Innovators Index | |
| <u>RENEWABLE ENERGY INDEX</u> | 104 |
| WisdomTree Renewable Energy Index | |
| <u>EFFICIENT CORE INDEX</u> | 111 |
| WisdomTree US Efficient Core UCITS Index | |
| WisdomTree Global Efficient Core Index | |
| WisdomTree Eurozone Efficient Core UCITS Index | |
| <u>MEGATRENDS INDEX</u> | 140 |
| WisdomTree Global Megatrends Equity Index | |
| <u>STRATEGIC METALS MINERS INDEX</u> | 148 |
| WisdomTree Strategic Metals and Rare Earths Miners Index | |
| <u>QUALITY GROWTH INDEX</u> | 156 |
| WisdomTree US Quality Growth UCITS Index | |
| WisdomTree Global Quality Growth UCITS Index | |
| <u>GLOBAL MOMENTUM INDEX</u> | 168 |
| WisdomTree Trend Rider Global Momentum Index | |
| <u>NUCLEAR ENERGY INDEX</u> | 173 |
| WisdomTree Uranium and Nuclear Energy UCITS Index | |
| <u>DEFENCE INDEX</u> | 181 |

WisdomTree Europe Defence UCITS Index

NEW ECONOMY REAL ESTATE INDEX.....187

WisdomTree New Economy Real Estate UCITS Index

QUANTUM COMPUTING INDEX.....195

WisdomTree Classiq Quantum Computing UCITS Index

VALUE INDEX.....202

WisdomTree Global Value UCITS Index

WisdomTree US Value UCITS Index

WisdomTree Europe Value UCITS Index

Appendix A - Environmental, Social, and Governance Considerations

Appendix B - 2025 Index Reconstitution Schedule

Appendix C - Theme Baskets for Global Megatrends Equity Index

Methodology Guide for U.S. Dividend Indexes

1. Index Overview and Description

WisdomTree US Dividend Index (“DI”), WisdomTree US Equity Income UCITS Index, WisdomTree US GBP Hedged Equity Income UCITS Index, WisdomTree US EUR Hedged Equity Income UCITS Index, WisdomTree US CHF Hedged Equity Income Index and WisdomTree US Quality Dividend Growth UCITS Index, (collectively, the “U.S. Dividend Indexes”) were developed by WisdomTree, Inc. (“WTI”) to define the dividend-paying segments of the U.S. stock market and to serve as performance benchmarks for equity income investors.

Some WisdomTree US Dividend Indexes also exclude companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The selection and weighting methodology for the WisdomTree Hedged Equity Indexes is identical to the selection and weighting methodology used for the WisdomTree Unhedged Equity Indexes.

- The DI measures the performance of investable U.S.-based companies that pay regular cash dividends on shares of common stock. All of the other U.S. Dividend Indexes, defined below, are derived from the DI.
- The US Equity Income UCITS Index comprises high dividend yielding companies within the DI.
- The US GBP Hedged Equity Income UCITS Index is designed to remove from index performance the impact of changes to the values of U.S. Dollar relative to Pound Sterling.
- The US EUR Hedged Equity Income UCITS Index is designed to remove from index performance the impact of changes to the values of U.S. Dollar relative to Euro.
- The US Quality Dividend Growth UCITS Index is comprised of dividend-paying stocks with quality and growth characteristics.

International equity investments include two components of return. The first is the return attributable to stock prices and the second is the return attributable to the value of currencies in these markets. The Hedged Equity Indexes are designed to remove from index performance the impact of their respective currencies.

In this sense, the Indexes “hedge” against fluctuations in the relative value of foreign currencies against the base currency. The Indexes are designed to have higher returns

than their equivalent non-currency hedged indexes when the base currency is going up in value relative to foreign currencies. Conversely, the Indexes are designed to have lower returns than their equivalent non-hedged indexes when the base currency is falling in value relative to foreign currencies (e.g., the Euro is rising relative to the U.S. dollar).

Each Index is reconstituted annually, at which time each component's weight is adjusted, if necessary, to reflect its dividend-weighting in the Index. Dividend weighting is defined as each component's projected cash dividends to be paid over the coming year divided by the sum of the projected cash dividends to be paid by all the components in the Index over the same period. This quotient is the percentage weight assigned to each component in the Index at the annual reconstitution. Projected cash dividends to be paid are calculated by multiplying a company's indicated annual dividend per share by common shares outstanding. Each Index is calculated to seek to capture price appreciation and total return, which assumes dividends are reinvested in the components of the Index. The Indexes are calculated using available primary market prices.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the U.S. Dividend Indexes, a company must list its shares on a U.S. stock exchange, conduct its Primary Business Activities¹ in the United States and pay regular cash dividends on shares of its common stock in the 12 months preceding the annual reconstitution, which takes place in December. Companies need to have a market capitalization of at least \$100 million by the "Screening Date" (after the close of trading on the last trading day in November) and shares of such companies need to have had a median daily dollar trading volume of at least \$100,000 for the three months preceding the Screening Date.

Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded, as are limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs), preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible for inclusion.² The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

¹ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

² Beginning with the December 2006 reconstitution, Mortgage REITs were no longer be eligible for inclusion in the WisdomTree Domestic and International Dividend Indexes.

In addition, companies that fall within the bottom decile of a composite risk factor score are not eligible for inclusion. The composite risk factor score is used to eliminate potentially higher risk companies that would have otherwise been eligible for inclusion in the Indexes. The composite risk factor score is an equally weighted score of the two factors described below

- 1) Quality Factor – determined by static observations and trends of return on equity (ROE), return on assets (ROA), gross profits over assets and cash flows over assets. Scores are calculated within industry groups.
- 2) Momentum Factor – determined by stocks’ risk adjusted total returns over historical periods (6 and 12 months)

Companies that fall within the top 5% ranked by dividend yield and also the bottom ½ of the composite risk factor score are not eligible for inclusion.

2.2. Base Date and Base Value

| Index | Base Date | Base Value |
|---|-----------|------------|
| WisdomTree US Dividend Index | 5/31/2006 | 300 |
| WisdomTree US Equity Income UCITS Index ^{1,4} | 5/31/2006 | 200 |
| WisdomTree US GBP Hedged Equity Income UCITS Index ^{2,4} | 5/31/2006 | 200 |
| WisdomTree US EUR Hedged Equity Income UCITS Index ^{2,4} | 5/31/2006 | 200 |
| WisdomTree US Quality Dividend Growth UCITS Index ^{3,4} | 4/11/2013 | 200 |

¹The US Equity Income UCITS Index started calculating live on a daily basis on 9/23/2014.

²The US GBP Hedged Equity Income UCITS Index, the US EUR Hedged Equity Income UCITS Index and the US CHF Hedged Equity Income Index started calculating live on a daily basis on 6/7/16. ³The US Quality Dividend Growth UCITS Index started calculating live on a daily basis on 3/1/2016. ⁴Total Return Indexes are calculated on a net basis.

The live calculation date of the UCITS indexes are based on the earliest date an index employing the same methodology was inception whereby such methodology was the same at the time of the commencement of the calculation of the indexes. The index methodology has been revised effective December 21, 2020 to incorporate ESG screens.

2.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the U.S. Dividend Indexes:

$$\frac{\sum i \{S_i P_i\}}{D}$$

S_i = Number of shares in the index for security i .
 P_i = Price of security i
 D = Divisor

WisdomTree calculates Currency Hedged indexes. The hedged indexes are designed to approximate the investable return available to investors that seek to neutralize currency fluctuations as a source of the index return. The total returns for the Indexes are calculated once a day on a daily basis to remove the impact of currency and uses a 1-month forward rate to do so.

WisdomTree Currency-Hedged Indices will be calculated using forward amounts and currency weights determined one business day prior to the month end—in accordance with the standard currency hedged calculations of WisdomTree’s independent index calculation agent. The precise calculation for the daily hedged currency index equals:

$$WT_Hedged_1 = WT_Hedged_0 * \left(\frac{WT_Unhedged_1}{WT_Unhedged_0} + HedgeRet_1 \right)$$

$$HedgeRet_1 = \frac{SpotRate_{m0}}{ForwardRate_{m0}} - \frac{SpotRate_{m0}}{SpotRate_{md} + \left(\frac{D-d}{D} \right) * (ForwardRate_{md} - SpotRate_{md})}$$

Where Forward Rate = BFIX 1-month forward rate in foreign currency per U.S. dollar
 Spot Rate = Spot Rate in foreign currency per U.S. dollar.

For each month m , there are $d= 1, 2, 3, .. D$ calendar days so md is day d for month m and $m0$ is one business day prior to the month end of month $m-1$.

D =Total # days In Month
 md = d day of Month m

The U.S. Dividend Indexes are calculated whenever the US exchanges are open for trading. If trading is suspended while one of the exchanges is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock’s adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars. The price Indexes are updated on a real time basis, while the total return Indexes are calculated and disseminated on an end-of-day basis. Price index values are calculated and disseminated every 15 seconds to the Securities Industry Automation Corporation (SIAC) so that such Index Values can print to the Consolidated Tape.

2.4 Weighting

The U.S. Dividend Indexes are modified capitalization-weighted Indexes that employ a transparent weighting formula to magnify the effect that dividends play in the total return of the Indexes. The initial weight of a component in the Index at the annual reconstitution is equal to the dollar value of the company's cash dividends to be paid in the coming year based on the company's indicated annual dividend per share. To calculate the weighting factor – Cash Dividends to be Paid – indicated annual dividend per share is multiplied by common shares outstanding.³ Thus, each component's weight in the Index at the "Weighting Date" (defined below) reflects its share of the total Dividend Stream projected to be paid in the coming year by all of the component companies in the Index. The dividend stream will be adjusted for constituents with dividend yields greater than 12% at the screening date. The dividend stream of these capped securities will be their market cap multiplied by 12%.

For the size segment dividend indexes (total, large, mid and small caps) and equity income cuts of the market, companies that fall within the top two deciles of the composite risk factor will have their dividend stream multiplied by 1.5 while all other dividends will remain unadjusted. Companies will be weighted in the index based on this adjusted dividend stream.

The Weighting Date is when component weights are set, and it occurs immediately after the close of trading on the Weighting Date. New components and component weights take effect before the opening of trading the day following the "Reconstitution Date." Weighting Date and Reconstitution Date are specified in Appendix B.

All Indexes will be modified should the following occur. Should any company achieve a weighting equal to or greater than 24.0% of its Index, its weighting will be reduced to 20.0% at the close of the current calendar quarter, and all other components in the Index will be rebalanced. Moreover, should the "collective weight" of Index component securities whose individual current weights equal or exceed 5.0% of the Index, when added together, equal or exceed 50.0% of the Index, the weightings in those component securities will be reduced so that their collective weight equals 40.0% of the Index at the close of the current calendar quarter, and other components in the Index will be rebalanced to reflect their relative weights before the adjustment. Further iterations of these adjustments may occur until no company or group of companies violates these rules.

The capping rules described below are applied concurrently and in a manner designed to seek to minimize deviation from a component's initial or intended weighting in an Index.

³ Special Dividends are not included in the computation of Index weights.

The following capping rule applies to all U.S. Dividend Indexes, unless specified otherwise below:

- Should the components assigned to any sector (except the Real Estate sector) achieve an aggregate weight greater than 25% of an Index, the aggregate weight of the component companies will be proportionally reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 10%

In the case of the WisdomTree U.S. Dividend Index the following caps apply:

- Should any sector achieve a weight equal to or greater than 25% of the Indexes, weight of companies will be reduced to 25% as of the annual Screening Date. The Real Estate sector will be capped at 5%.
- Should the ratio of a component company's weight relative to its weight in a market capitalization weighted version of the Index exceed 3x or fall below 0.33x, the weight of the company will be reduced or increased to meet the 3x or 0.33x thresholds, respectively.

In the case of the WisdomTree US Equity Income UCITS Index the following caps apply:

- The maximum weight of any individual component is capped at 5% on the annual rebalance. To the extent necessary, the weights of all other components will be adjusted in accordance with the principle stated at the outset of these capping rules.
- Should the ratio of a security's weight relative to its weight in a market capitalization weighted version of the index reach above 3x or fall below 0.33x, the weight of the security will be reduced or increased to meet the 3x or 0.33x thresholds, respectively.
- Should any sector achieve a weight equal to or greater than 25% of the Index, weight of companies will be reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 5%

In the case of the WisdomTree US Quality Dividend Growth UCITS Index, the following capping rules are applied:

- The maximum weight of any individual security is capped at 8% on the annual rebalance prior to the introduction of sector caps and the weights of all other components will be adjusted.
- Should the ratio of a security's weight relative to its weight in a market capitalization weighted version of the index reach above 3x or fall

below 0.33x, the weight of the security will be reduced or increased to meet the 3x or 0.33x thresholds, respectively.

- Should the technology sector achieve a weight equal to or greater than 30% of the Indexes, weight of companies will be reduced to 30% as of the annual Screening Date.
- Real Estate sector will be capped at 10%
- All other sectors will be capped at 20%

The weights of individual components or groups of components may fluctuate above or below the specified caps during the year intra annual rebalance dates. The weights will be reset at each annual rebalance date.

The following liquidity adjustment factors will be applied to all the Indexes after the capping rules described above have been applied:

- A further volume screen requires that a calculated volume factor (the median daily dollar volume for three months preceding the Screening Date/ weight of security in each index) shall be greater than \$200 million to be eligible for each index. If a security's volume factor falls below \$200 million at the annual screening, but is currently in the Index, it will remain in the Index. The securities' weight will be adjusted downwards by an adjustment factor equal to its volume factor divided by \$400 million.
- In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that $\text{weight after volume adjustment} = \text{weight before adjustment} \times \frac{\text{calculated volume factor}}{\$400 \text{ million}}$. The implementation of the volume factor may cause an increase in the sector weights above the specified caps.

2.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the total return Index require index divisor adjustments to prevent the distribution from distorting the price Index.

2.6 Tax Rates

The US Equity Income UCITS, the US GBP Hedged Equity Income UCITS, the US EUR Hedged Equity Income UCITS and the US Quality Dividend Growth UCITS total return indexes are calculated on a net basis. Net return indices

reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.7 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, each class of share will be included in any broad-based Index, provided that dividends are paid on that share of stock. In the event such a component company qualified for inclusion in the “US Equity Income” select cuts from these broad-based Indexes, only the share class of that company with the highest dividend yield would be selected for inclusion. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index. For Mid and Small cap Indexes, starting with December 2016 rebalance, the following rule applies: if a security has multiple listed share classes and the total market capitalization of the listed share classes is greater than largest market capitalization cutoff of the index, the security would not be eligible for that index. At least one share class will be eligible for inclusion in either large, mid or small size cut based on total market value of the company.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the U.S. Dividend Indexes. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the U.S. Dividend Indexes. Other corporate actions, such as special dividends, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate action. Whenever possible, changes to the Index’s components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the U.S. Dividend Indexes are made at the annual reconstitution according to the inclusion criteria defined above. Changes are implemented before the opening of trading on the day following the close of trading on the Reconstitution Date.

In the case of the WisdomTree US Dividend Index: The DI will check for dividend initiators on a quarterly basis (following the close of trading in February, May and August), in addition to the annual screening in November. If initiators are within the 300 largest component companies by market capitalization, they will be added to the Indexes within the first 8 trading days of the following month. Added components will be weighted as specified in section 2.4. with weights of existing components adjusted proportionally.

In the case of the WisdomTree US Quality Dividend Growth UCITS Index: Dividend initiators to be included in the DI on a quarterly basis, will be ranked using the criteria specified in section 5.3. Companies that rank in the top 300 by this criteria will be added to the Index within the first 8 trading days of the following month. Added components will be weighted as specified in section 2.4. with weights of existing components adjusted proportionally.

No additions are made to any of the U.S. Dividend Indexes between annual reconstitutions.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that cancels its dividend payment is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁴ A component company that re-incorporates or relocates its headquarters outside of the U.S. is deleted from the Index and the weights of the remaining components are adjusted proportionately

⁴ Companies being acquired will be deleted from the WisdomTree indexes immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

to reflect the change in the composition of the Index. Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company and pay a regular cash dividend, it is not allowed into U.S. Dividend Indexes until the next annual reconstitution, provided it meets all other Index inclusion requirements. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that pay a regular cash dividend and that meet all other inclusion requirements must wait until the next annual reconstitution to be included in the U.S. Dividend Indexes.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WisdomTree reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of the US or that cancel their dividends in the intervening weeks between the Screening Date and the reconstitution date are not included in the U.S. Dividend Indexes, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters for the U.S. Dividend Indexes

- 5.1. Selection parameters for the **WisdomTree US Dividend Index** are defined in 2.1. Companies that pass this selection criteria as of the Screening Date are included in the DI. The component companies are

assigned weights in the Index as defined in section 2.4. and annual reconstitution of the Index takes effect as defined in section 3.1.

- 5.2. The **WisdomTree US Equity Income UCITS Index** is comprised of the highest-yielding companies within the DI. On the Screening Date, companies within the DI with market capitalizations of at least \$200 million and median daily dollar volumes of at least \$200,000 for the prior three months are eligible for inclusion. Component companies are then ranked by indicated annual dividend yield. Companies that rank in the top 30% by indicated annual dividend yield are selected for inclusion.

To be deleted from the Index, companies must rank outside of the top 35% by dividend yield. The component companies are assigned weights in the Index as defined in section 2.4., and annual reconstitution of the Index takes effect as defined in section 3.1. The selection and weighting methodology for the US GBP Hedged Equity Income UCITS Index and the US EUR Hedged Equity Income UCITS Index is identical to the selection and weighting methodology used for the US Equity Income UCITS Index.

- 5.3. The **WisdomTree US Quality Dividend Growth UCITS Index** is created as a subset of the DI. On the Screening Date, companies within the DI with market capitalizations of at least \$2 billion and an earnings yield greater than the dividend yield are eligible for inclusion. Eligible companies are ranked using a weighted combination of three factors: 50% weighted to the rank of medium-term estimated earnings growth, 25% weighted to the rank of the historical three-year average return on equity, and 25% weighted to the rank of the historical three-year average return on assets. Companies with negative equity and therefore undefined return on equity will be given a median score as long as they've shown dividend growth over the past 5 years. Companies that rank in the top 300 companies by this combined ranking will be selected for inclusion. Companies that lack medium-term earnings growth estimates will be eligible for the Index but their composite rank for ultimate selection in the index will be the average ranks of their Return on Equity (ROE) and Return on Assets (ROA). Eligible companies for the WisdomTree US Quality Dividend Growth UCITS Index must not be a member of the WisdomTree US SmallCap Dividend Index.

METHODOLOGY GUIDE FOR INTERNATIONAL DIVIDEND INDEXES

1. Index Overview and Description

WisdomTree, Inc. (WTI) has created a family of international indexes that track the performance of dividend-paying companies in developed markets.

The International developed market indexes are sometimes referred to as the “International Dividend Indexes.” Some WisdomTree International Dividend Indexes also exclude companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

- WisdomTree International Equity Index measures the stock performance of investable companies that pay regular cash dividends on shares of common stock and that are conduct its Primary Business Activities⁵ in Japan, the 15 European countries, Australia, Israel, Hong Kong and Singapore.
- The WisdomTree Europe SmallCap Dividend UCITS Index is comprised of the dividend-paying companies from the small-capitalization segment of the European companies in the WisdomTree International Equity Index using the same selection methodology previously described for the US SmallCap Dividend index. To be deleted from the Index, companies must fall outside of the bottom 30% of the total market capitalization of securities after the 300 largest European companies are removed.
- The WisdomTree Europe Equity Income Index comprises of European dividend paying companies included in the WisdomTree International Equity Index and measures the stock performance of investable companies conduct their Primary Business Activities in 15 industrialized European countries that pay regular cash dividends on shares of common stock.
- The WisdomTree Europe GBP Hedged Equity Income Index is designed to remove from index performance the impact of changes to the value of foreign currencies relative to Pound Sterling.

⁵ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

- The WisdomTree Europe USD Hedged Equity Income Index is designed to remove from index performance the impact of changes to the value of foreign currencies relative to U.S. dollar.
- The WisdomTree Europe CHF Hedged Equity Income Index is designed to remove from index performance the impact of changes to the value of foreign currencies relative to Swiss Franc.
- The WisdomTree Europe EUR Hedged Equity Income Index is designed to remove from index performance the impact of changes to the value of foreign currencies relative to Euro.
- The WisdomTree Europe Equity UCITS Index comprises of dividend-paying companies included in the WisdomTree International Equity Index that conduct their Primary Business Activities in Europe, traded in Euros and derive at least 50% of their revenue from countries outside of Europe. To be deleted from the Index, companies must derive less than 47% of their revenue from countries outside of Europe.
- The WisdomTree Europe Hedged Equity UCITS Index is designed to remove from index performance the impact of changes to the value of Euro relative to U.S. dollar.
- The WisdomTree Europe GBP-Hedged Equity UCITS Index is designed to remove from index performance the impact of changes to the value of Euro relative to Pound Sterling.
- The WisdomTree Europe CHF-Hedged Equity UCITS Index is designed to remove from index performance the impact of changes to the value of Euro relative to Swiss Franc.
- The WisdomTree Eurozone Quality Dividend Growth Index is derived from the WisdomTree International Equity Index and is comprised of dividend paying companies with quality and growth factors from Eurozone and is calculated in U.S. dollars and Euros.
- The WisdomTree United Kingdom Equity Income Index is a fundamentally weighted index that measures the performance of high dividend yield stocks that conduct their Primary Business Activities in the United Kingdom and included in the WisdomTree International Equity Index. The Index is calculated in British Pounds.
- The WisdomTree United Kingdom Quality Dividend Growth Index is comprised of dividend paying companies with quality and growth factors from the United Kingdom and is calculated in British Pounds.

- The WisdomTree Japan Dividend UCITS Index comprises of dividend-paying companies included in the WisdomTree International Equity Index that are listed and conduct their Primary Business Activities in Japan and derive less than 80% of their revenue from Japan. To be deleted from the Index, companies must derive more than 82% of their revenue from Japan.
- The WisdomTree Japan Hedged Equity UCITS Index is designed to remove from index performance the impact of changes to the value of Japanese Yen relative to U.S. dollar.
- The WisdomTree Japan GBP-Hedged Equity UCITS Index is designed to remove from index performance the impact of changes to the value of Japanese Yen relative to Pound Sterling.
- The WisdomTree Japan EUR-Hedged Equity UCITS Index is designed to remove from index performance the impact of changes to the value of Japanese Yen relative to Euro.
- The WisdomTree Japan CHF-Hedged Equity UCITS Index is designed to remove from index performance the impact of changes to the value of Japanese Yen relative to Swiss Franc.

International equity investments include two components of return. The first is the return attributable to stock prices and the second is the return attributable to the value of currencies in these markets.

Hedged Equity Indexes

The Indexes “hedge” against fluctuations in the relative value of foreign currencies against the base currency. The Indexes are designed to have higher returns than their equivalent non-currency hedged indexes when the base currency is going up in value relative to foreign currencies. Conversely, the Indexes are designed to have lower returns than their equivalent non-hedged indexes when the base currency is falling in value relative to foreign currencies (e.g., the Euro is rising relative to the U.S. dollar). Calculation of the Indexes is discussed in section 2.3.

Each Index is reconstituted annually, at which time each component’s weight is adjusted to reflect its dividend-weighting in the Index.

Each of the Indexes is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Indexes. The Indexes are calculated using primary market prices.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the International Dividend Indexes, component companies must be covered by WisdomTree's independent index calculation agent and must meet the minimum liquidity requirements established by WisdomTree, including the requirement that shares of such component securities must have traded at least 250,000 shares per month for each of the six months preceding the "Screening Date" (after the close of trading on the last trading day in September).

Companies that fall within the bottom decile of a composite risk factor score, which is composed of an equally weighted score of the below two factors, are not eligible for inclusion.

- 1) Quality Factor – determined by static observations and trends of return on equity (ROE), return on assets (ROA), gross profits over assets and cash flows over assets. Scores are calculated within industry groups.
- 2) Momentum Factor – determined by stocks' risk adjusted total returns over historical periods (6 and 12 months)

Companies that fall within the top 5% ranked by dividend yield and also the bottom ½ of the composite risk factor score are not eligible for inclusion.

The score for each factor is used to calculate an overall factor score, i.e., composite risk score, that is used to eliminate potentially higher risk companies that would have otherwise been eligible for inclusion.

WisdomTree International Equity Index

In the case of WisdomTree International Equity, component companies must list their shares on one of the stock exchanges in Europe (*i.e.*, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom), the Tokyo Stock Exchange, on the stock exchanges in Australia, Hong Kong, Singapore or Israel. Companies must conduct their Primary Business Activities in Europe, Japan, Australia, Hong Kong, Israel, or Singapore and have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Companies must have a market capitalization of at least \$100 million on the Screening Date (after the close of trading on the last trading day in September) and shares of such companies must have had a median daily dollar volume of at least \$100,000 for three months preceding the Screening

Date. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs, GDRs and EDRs⁶, limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible.⁷

WisdomTree Europe SmallCap Dividend UCITS Index

In the case of Europe SmallCap Dividend UCITS Index component companies must have their shares listed on a stock exchange in one of the following countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom (“Europe”). Companies must conduct their Primary Business Activities in one of these European countries and have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Companies need to have a market capitalization of at least \$100 million on the Screening Date and shares of such companies need to have had a median daily dollar volume of at least \$100,000 for three months preceding the Screening Date. Companies ranking in the bottom 25% of the remaining market capitalization of the WisdomTree International Equity Index after the 300 largest European companies have been removed are selected for inclusion. To be deleted from the Index, companies must fall outside of the bottom 30% of the total market capitalization of securities after the 300 largest European companies are removed. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs, GDRs and EDRs, limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible.

WisdomTree Europe Equity Income Index

In the case of Europe Equity Income Index component companies must list their shares on one of the stock exchanges in Europe (*i.e.*, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom). Companies must conduct their Primary Business Activities in Europe and have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Companies must have a market capitalization of at least \$200 million on the Screening Date and shares of such companies must have had a median

⁶ Exceptions apply: A depository receipt may be included in cases where the depository receipt is trading on the local exchange and the trading volume is higher than in the ordinary local listings.

⁷ Beginning with the December 2006 reconstitution, Mortgage REITs were no longer eligible for inclusion in the WisdomTree Domestic and International Dividend Indexes. For the WisdomTree International Dividend Indexes, this rule change took effect at the June 2007 reconstitution.

daily dollar volume of at least \$200,000 for three months preceding the Screening Date. Component companies are ranked by dividend yield; those ranking in the top 30% by dividend yield are selected for inclusion.

To be deleted from the Index, companies must rank outside of the top 35% by dividend yield. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. Companies that are not incorporated in Europe are excluded. ADRs, GDRs and EDRs, limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The selection and weighting methodology for the WisdomTree Europe Hedged Equity Income Indexes is identical to the selection and weighting methodology used for the WisdomTree Europe Equity Income Index.

WisdomTree Europe Equity UCITS Index

The WisdomTree Europe Equity UCITS Index component companies must list their shares on one of the stock exchanges in Europe (*i.e.*, Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal or Spain). Companies must conduct their Primary Business Activities in one of these European countries and traded in Euros, derive at least 50% of their revenue from countries outside of Europe⁸ and have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Companies must have a market capitalization of at least \$1 billion on the Screening Date and shares of such companies must have had a median daily dollar volume of at least \$100,000 for three months preceding the Screening Date. To be deleted from the Index, companies must derive less than 47% of their revenue from countries outside of Europe. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. Companies that do not conduct their Primary Business Activities in Europe are excluded. American Depository Receipts (ADRs), Global Depository Receipts (GDRs) and European Depository Receipts (EDRs), limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The selection and weighting methodology for the WisdomTree Europe Hedged Equity UCITS Indexes is identical to the selection and weighting methodology used for the WisdomTree Europe Equity UCITS Index.

WisdomTree Eurozone Quality Dividend Growth Index

The WisdomTree Eurozone Quality Dividend Growth Index is derived from the WisdomTree International Equity Index. Component companies

⁸ With Europe defined in broad fashion as developed and emerging markets Europe.

must have their shares listed on one of the stock exchanges in Eurozone (i.e. Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal or Spain). Companies must conduct their Primary Business Activities in one of these European countries, trade in Euros and have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Companies need to have a market capitalization of at least \$1 billion on the Screening Date, an earnings yield greater than the dividend yield and shares of such companies need to have had a median daily dollar volume of at least \$200,000 for each of the three months preceding the Screening Date. Eligible companies in the WisdomTree Eurozone Quality Dividend Growth Index are ranked using a weighted combination of three factors: 50% weighted to the rank of medium-term estimated earnings growth, 25% weighted to the rank of the historical three-year average Return on Equity (ROE), and 25% weighted to the rank of the historical three-year average Return on Assets (ROA). Companies with negative equity and therefore undefined return on equity will be given a median score as long as they've shown dividend growth over the past 5 years. Companies classified in the Banks Industry will be ranked using a weighted combination of two factors: 50% weighted to the rank of medium-term estimated earnings growth, and 50% weighted to the rank of the historical three-year average return on equity. Companies that lack medium-term earnings growth estimates will be eligible for the Index but their composite rank for ultimate selection in the index will be the average ranks of their Return on Equity and Return on Assets. The highest ranking 20% Banks will be selected for inclusion. Overall the top 100 companies by this combined ranking will be selected for inclusion. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs, GDRs and EDRs, limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible.

Euro Contingency Planning: If any of the following scenarios were to occur, the following membership criteria would change:

- 1) If any of the countries in the Index were to no longer designate the Euro as their official currency, the country would remain in the Index and the Index would hedge such country's local currency as soon as practicable after forward rates in such country's local currency are available.
- 2) If Germany, France and then Netherlands were to all adopt their own currencies in lieu of the Euro, the requirement that stocks must be traded in Euros would be dropped and an intra-year Index re-constitution would be scheduled to re-balance the Index at the end of the month.

If the Euro were to no longer be traded as a currency, the requirement that stocks must be traded in Euros would be dropped and an intra-year Index re-constitution would be scheduled to re-balance the Index at the end of the month.

WisdomTree United Kingdom Equity Income Index

The WisdomTree United Kingdom Equity Income Index component companies must list their shares on the London Stock exchange. Companies must conduct their Primary Business Activities in the United Kingdom, have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Companies must have a market capitalization of at least \$200 million on the Screening Date and shares of such companies must have had a median daily dollar volume of at least \$200,000 for three months preceding the Screening Date. The resulting universe of companies after the market cap screen is applied is ranked by dividend yield and the top 33% of companies, ranked by highest dividend yield, are selected for inclusion. A minimum of 75 securities will be selected for inclusion. If the total number is below 75, selection will be made by going down the yield spectrum.

To be deleted from the index, companies must rank outside of the top 35% by dividend yield. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs, GDRs and EDRs, limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible.

WisdomTree United Kingdom Quality Dividend Growth Index

The WisdomTree United Kingdom Quality Dividend Growth Index component companies must list their shares on the London Stock exchange. Companies must conduct their Primary Business Activities in the United Kingdom, have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Companies must have a market capitalization of at least \$200 million on the Screening Date, an earnings yield greater than the dividend yield and shares of such companies need to have had a median daily dollar volume of at least \$200,000 for each of the three months preceding the Screening Date.

Eligible companies are then ranked using a weighted combination of quality and growth factors: 50% by rank of aggregate growth score (constituting of 50% rank of medium-term estimated earnings growth, 25% rank of EBITDA growth and 25% rank of sales growth), and 50% by

rank of aggregate quality score (constituting of 25% rank of the historical three-year average Return on Equity, and 25% rank of the historical three-year average Return on Assets). Companies with negative equity and therefore undefined return on equity will be given a median score as long as they've shown dividend growth over the past 5 years. Companies that lack estimated earnings growth will be eligible for the Index but their composite rank for ultimate selection in the index will be determined by other remaining ranking components discussed above.

Top 100 companies by this combined ranking will be selected for inclusion. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs, GDRs and EDRs, limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible.

WisdomTree Japan Dividend UCITS Index

In the case of WisdomTree Japan Dividend UCITS Index, component companies must list their shares on the Tokyo Stock Exchange. Companies must conduct their Primary Business Activities in Japan and have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution and have less than 80% of revenue come from Japan. Companies need to have a market capitalization of at least \$100 million on the Screening Date and shares of such companies need to have had a median daily dollar volume of at least \$100,000 for three months preceding the Screening Date. To be deleted from the Index, companies must derive more than 82% of their revenue from Japan. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs, GDRs and EDRs, limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The selection and weighting methodology for the WisdomTree Japan Hedged Equity UCITS Indexes is identical to the selection and weighting methodology used for the WisdomTree Japan Dividend UCITS Index.

WisdomTree applies a Foreign Investment Screen to exclude companies that are not available to be purchased or transacted in by foreign investors (or certain segments of foreign investors) or cannot continue to be reasonably purchased or transacted in by foreign investors (or certain segments of foreign investors), as determined by the third party independent calculation agent, and a data point referred to as "Degree of Open Freedom" (DOF) or by WisdomTree based generally on the guiding principles set forth below. The first test of a stock's investability is determining whether the market is open to foreign institutions. The third

party independent calculation agent determines the extent to which and the mechanisms foreign institutions can use to buy and sell shares on local exchanges and repatriate capital, capital gains, and dividend income without undue constraint. Once determined that a market is open to foreign investors, the calculation agent then investigates each security that may be a candidate for inclusion. Each class of share is reviewed to determine whether there are any corporate bylaw, corporate charter, or industry limitations on foreign ownership of the stock. The DOF is the variable that ranges from zero to one and indicates the amount of the security foreigners may legally own (0.00 indicates that none of the stock is legally available, 1.00 indicates that 100% of the shares are available). Any company with a DOF of 0 will not be eligible for the WisdomTree Indexes.

For purposes of both selection and weighting the following definitions would apply:

Gross Cash Dividends are based on dividends paid over latest annual cycle as determined by the ex-date of the dividends. In the case of Australia, gross dividends do not reflect the franking credit for Australian investors. The currency rate used to translate the dividends to U.S. dollars is the exchange rate on the screening date. Shares outstanding for the total dividend calculation are based on the shares outstanding at the time of each dividend payment.

Liquidity and market cap screens are based on the shares outstanding of the security in question for each company.

2.2. Base Date and Base Value

| Index | Base Date | Base Value |
|--|------------------|-------------------|
| WisdomTree International Equity Index (USD) | 5/31/2006 | 300 |
| WisdomTree Europe SmallCap Dividend UCITS Index (USD) | 5/31/2006 | 200 |
| WisdomTree Europe SmallCap Dividend UCITS Index ¹ (EUR) | 5/31/2006 | 155.88 |
| WisdomTree Europe Equity Income Index ¹ (USD) | 5/31/2006 | 200 |
| WisdomTree Europe Equity Income Index (EUR) | 6/20/2008 | 200 |
| WisdomTree Europe GBP Hedged Equity Income Index | 1/29/2016 | 200 |
| WisdomTree Europe USD Hedged Equity Income Index | 1/29/2016 | 200 |
| WisdomTree Europe CHF Hedged Equity Income Index | 1/29/2016 | 200 |
| WisdomTree Europe EUR Hedged Equity Income Index | 1/29/2016 | 200 |
| WisdomTree United Kingdom Equity Income Index (USD, GBP) | 9/9/2015 | 200 |
| WisdomTree United Kingdom Quality Dividend Growth Index | 29/9/2023 | 200 |
| WisdomTree Europe Equity UCITS Index (USD) | 6/29/2012 | 200 |
| WisdomTree Europe Equity UCITS Index (EUR) | 6/29/2012 | 200 |
| WisdomTree Europe Hedged Equity UCITS Index (USD) | 6/29/2012 | 200 |

| Index | Base Date | Base Value |
|--|------------------|-------------------|
| WisdomTree Europe GBP-Hedged Equity UCITS Index ² | 6/29/2012 | 200 |
| WisdomTree Europe CHF-Hedged Equity UCITS Index ² | 6/29/2012 | 200 |
| WisdomTree Eurozone Quality Dividend Growth Index (USD, EUR) | 6/17/2016 | 200 |
| WisdomTree Japan Dividend UCITS Index (USD) | 5/31/2006 | 300 |
| WisdomTree Japan Hedged Equity UCITS Index | 1/29/2010 | 100 |
| WisdomTree Japan GBP-Hedged Equity UCITS Index ² | 6/30/2008 | 200 |
| WisdomTree Japan EUR-Hedged Equity UCITS Index ² | 6/30/2008 | 200 |
| WisdomTree Japan CHF-Hedged Equity UCITS Index ² | 6/30/2008 | 200 |

¹ The base value for the price index for the Europe SmallCap Dividend Index and the Europe Equity Income Index (EUR) was set at 200 on June 20, 2008. The WisdomTree Europe Equity Income Index was not calculated in real time from June 19, 2009, through September 5, 2014. The live calculation date of the UCITS indexes are based on the earliest date an index employing the same methodology was incepted whereby such methodology was the same at the time of the commencement of the calculation of the indexes. The index methodology has been revised effective October 23, 2020 to incorporate ESG screens.

2.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the International Dividend Indexes:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

Hedged Equity Indexes

The total returns for the Indexes are calculated once a day on a daily basis to remove the impact of currency and uses a WM/Reuters 1-month forward rate to do so.

Starting from the month end of April 2015, all WisdomTree Currency-Hedged Indices will be calculated using forward amounts and foreign currency weights determined one business day prior to the month end—in accordance with the standard currency hedged calculations of WisdomTree’s independent index calculation agent. The precise

calculation for the daily hedged currency index equals:

$$WT_Hedged_1 = WT_Hedged_0 * \left(\frac{WT_Unhedged_1}{WT_Unhedged_0} + HedgeRet_1 \right)$$

$$HedgeRet_1 = \frac{SpotRate_{m0}}{ForwardRate_{m0}} - \frac{SpotRate_{m0}}{SpotRate_{md} + \left(\frac{D-d}{D} \right) * (ForwardRate_{md} - SpotRate_{md})}$$

Where Forward Rate = WM/Reuters 1-month forward rate in foreign currency per U.S. dollar

Spot Rate = Spot Rate in foreign currency per U.S. dollar.

For each month m , there are $d = 1, 2, 3, \dots, D$ calendar days so md is day d for month m and $m0$ is one business day prior to the month end of month $m-1$.

D = Total # days In Month

md = d day of Month m

WT_Hedged_0 – previous month-end

$WT_Unhedged_0$ – previous month-end

HedgeRet has a hedge ratio applied to it when determining what percentage of the currency is hedged. This is a ratio WisdomTree will send to the calculation agent every month.

The International Dividend Indexes are calculated every weekday. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation.

Price indexes are calculated and disseminated either on an intra-day basis or on an end-of-day basis. The total return Indexes are calculated and disseminated on an end-of-day basis. Index values are calculated on both a price and total-return basis in U.S. Dollars, Euros, GBP, and CHF.

2.4. Weighting

The International Dividend Indexes are modified capitalization-weighted indexes that employ a transparent weighting formula to magnify the effect that dividends play in the total return of the Indexes. The initial weight of a component in the Index at the annual reconstitution is derived by multiplying the U.S. dollar value of the company's annual dividend per share by the number of common shares outstanding for that company, "The Cash Dividend Factor."⁹ The Cash Dividend Factor is calculated for

⁹ Special Dividends are not included in the computation of Index weights.

every component in the Index and then summed. Each component's weight, at the Weighting Date, is equal to its Cash Dividend Factor divided by the sum of all Cash Dividend Factors for all the components in that Index. The dividend stream will be adjusted for constituents with dividend yields greater than 12% at the Screening Date. The dividend stream of these capped securities will be their market cap multiplied by 12%. The Weighting Date is when component weights are set and it occurs immediately after the close of trading on the Weighting Date. New component and component weights take effect before the opening of trading on the day following the "Reconstitution Date". Weighting Date and Reconstitution Date are specified in Appendix B.

For the size segment dividend indexes (total, large, mid and small caps) and equity income cuts of the market, companies that fall within the top two deciles of the composite risk factor will have their dividend stream multiplied by 1.5 while all other dividends will remain unadjusted. Companies will be weighted in the index based on this adjusted dividend stream.

The following capping rules are applied to all WisdomTree International Dividend Indexes unless otherwise specified:

- Should the ratio of a component company's weight relative to its weight in a market capitalization weighted version of the Index exceed 5x or fall below 0.20x, the weight of the company will be reduced or increased to meet the 5x or 0.20x thresholds, respectively.

For the WisdomTree International Equity Index, the following capping rules are applied seeking to minimize deviation from the initial weighting:

- Should any country achieve a weight equal to or greater than 25% of the indexes, the weight of companies will be reduced to 25% as of the annual Screening Date.
- Should any sector achieve a weight equal to or greater than 25% of the Indexes, weight of companies will be reduced to 25% as of the annual Screening Date. Financials sector will be capped at 20%. Real Estate sector will be capped at 15%.

For the WisdomTree Europe SmallCap Dividend UCITS Index, the following capping rules are applied seeking to minimize deviation from the initial weighting:

- Should any country achieve a weight equal to or greater than 30% of the indexes, the weight of companies will be reduced to 30% as of the annual Screening Date.
- Should any sector achieve a weight equal to or greater than 25% of the Indexes, weight of companies will be reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 15%.

For the WisdomTree Europe Equity Income Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 5% on the annual rebalance prior to the introduction of country and sector caps and the weights of all other components will be adjusted.
- Should any country achieve a weight equal to or greater than 1/3 of the indexes, the weight of companies will be reduced to 1/3 as of the annual Screening Date.
- Should any sector achieve a weight equal to or greater than 25% of the Indexes, weight of companies will be reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 15%.

For the Europe Equity UCITS Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 5% on the annual rebalance prior to the introduction of country and sector caps and the weights of all other components will be adjusted. The weights may fluctuate above the specified caps during the year but will be reset at each annual rebalance date.
- Should any country achieve a weight equal to or greater than 25% of the indexes, the weight of companies will be reduced to 25% as of the annual Screening Date.
- Should any sector achieve a weight equal to or greater than 25% of the Indexes, weight of companies will be reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 15%.

For the Europe SmallCap Dividend UCITS Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- Should any country achieve a weight equal to or greater than 30% of the indexes, the weight of companies will be reduced to 30% as of the annual Screening Date.

For the Eurozone Quality Dividend Growth Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 5% on the annual rebalance, prior to the implementation of the country and sector caps, and the weights of all other components will be adjusted.
- The maximum absolute deviation concerning the country weights relative to the starting universe¹⁰ will be capped to 5% on the annual rebalance.
- The maximum absolute deviation concerning the sector weights relative to the starting universe will be capped to 10% on the annual rebalance.

For the WisdomTree United Kingdom Equity Income Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 3% on the annual rebalance, prior to the implementation of the country and sector caps, and the weights of all other components will be adjusted.
- Should any sector achieve a weight equal to or greater than 25% of the Indexes, weight of companies will be reduced to 25% as of the annual Screening date. Real Estate sector will be capped at 15%.

For the WisdomTree United Kingdom Quality Dividend Growth Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 4.5% on the annual rebalance, and the weights of all other components are adjusted.
- Should any sector achieve a weight equal to or greater than 20% of the Indexes, weight of companies will be proportionally reduced to 20%

¹⁰ The “starting universe” of the Eurozone Quality Dividend Growth Index includes companies in from Eurozone (i.e. Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal or Spain). The “starting universe” is weighted by float-adjusted market capitalization.

as of the annual Screening Date. Real Estate sector will be capped at 10%.

For the Japan Dividend UCITS Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 5% on the annual rebalance prior to the introduction of sector caps and the weights of all other components will be adjusted.
- Should any sector achieve a weight equal to or greater than 25% of the Indexes, weight of companies will be reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 15%.

The weights may fluctuate above the specified caps during the year but will be reset at each annual rebalance date.

Note: all sector capping is conducted based on GICS sector classifications.

The following liquidity adjustment factors will be applied to all the Indexes (except the Eurozone Quality Dividend Growth Index, and the Europe SmallCap Dividend UCITS Index) after top holding, country and sector caps have been applied:

- A further volume screen requires that a calculated volume factor (the median daily dollar volume for three months preceding the Screening Date / weight of security in each index) shall be greater than \$200 million to be eligible for each index. If a security's volume factor falls below \$200 million at the annual screening, but is currently in the Index, it will remain in the Index. The securities' weight will be adjusted downwards by an adjustment factor equal to its volume factor divided by \$400 million.
- In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that $\text{weight after volume adjustment} = \text{weight before adjustment} \times \frac{\text{calculated volume factor}}{\$400 \text{ million}}$. The implementation of the volume factor may cause an increase in the holdings, sector, and country weights above the specified caps.

For the Eurozone Quality Dividend Growth Index,

- The volume screen requires that a calculated volume factor (the median daily dollar volume for three months preceding the Screening Date / weight of security in each index) shall be greater than \$200

million to be eligible for each index. If a security's volume factor falls below \$200 million at the annual screening, but is currently in the Index, it will remain in the Index. The securities' weight will be adjusted downwards by an adjustment factor equal to its volume factor divided by \$800 million.

- In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$800 million, its weight will be reduced such that $\text{weight after volume adjustment} = \text{weight before adjustment} \times \frac{\text{calculated volume factor}}{\$800 \text{ million}}$. The implementation of the volume factor may cause an increase in the holdings, sector, and country weights above the specified caps.

For the Europe SmallCap Dividend UCITS Index,

- In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$200 million, its weight will be reduced such that $\text{weight after volume adjustment} = \text{weight before adjustment} \times \frac{\text{calculated volume factor}}{\$200 \text{ million}}$. The implementation of the volume factor may cause an increase in the holdings, sector and country weights above the specified caps.

All Indexes will be modified should the following occur. Should any company achieve a weighting equal to or greater than 24.0% of its Index, its weighting will be reduced to 20.0% at the close of the current calendar quarter, and all other components in the Index will be rebalanced.

Moreover, should the "collective weight" of Index component securities whose individual current weights equal or exceed 5.0% of the Index, when added together, equal or exceed 50.0% of the Index, the weightings in those component securities will be reduced so that their collective weight equals 40.0% of the Index at the close of the current calendar quarter, and other components in the Index will be rebalanced to reflect their relative weights before the adjustment. Further iterations of these adjustments may occur until no company or group of companies violates these rules.

2.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index.¹¹ However, special dividends that are not reinvested in the total return index

¹¹ For the International total return indexes, where information is available about both gross and net dividends, the Indexes assume re-investment of net dividends.

require index divisor adjustments to prevent the distribution from distorting the price index.

2.6. Tax Rates

The International Dividend total return indexes are calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.7. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, each class of share will be included in any broad-based Index, provided that dividends are paid on that share of stock. In the event such a component company qualified for inclusion in the “Equity Income” select cut from these broad-based Indexes, only the share class of that company with the highest dividend yield would be selected for inclusion. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index. For all Mid and Small cap cuts, if a security has multiple share classes and the total market capitalization of the listed share classes is greater than largest market capitalization cutoff of that index, the security would not be eligible for that index. At least one share class will be eligible for inclusion in either large, mid or small size cut based on total market value of the company.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the International Dividend Indexes. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the International Dividend Indexes. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index’s components, such as deletions

as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the International Dividend Indexes are made at the annual reconstitution according to the inclusion criteria defined above. Changes are implemented before the opening of trading on the day following the closing of trading on the Reconstitution Date. No additions are made to any of the International Dividend Indexes between annual reconstitutions.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that cancels its dividend payment is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.¹² Component companies that reclassify their shares (i.e. that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company and pay a regular cash dividend, it is not allowed into the International Dividend Indexes until the next annual reconstitution, provided it meets all other inclusion requirements. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that pay regular cash dividends and that meet all other Index inclusion

¹² Companies being acquired will be deleted from the WisdomTree indexes immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

requirements must wait until the next annual reconstitution to be included in the International Dividend Indexes.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WisdomTree reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, move their Primary Business Activities outside of a defined country or that cancel their dividends in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the International Dividend Indexes, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters for International Dividend Indexes

- 5.1. Selection parameters for the **WisdomTree International Dividend Indexes** are defined in section 2.1. Companies that pass the selection criteria as of the Screening Date are included in WisdomTree International Equity Index. The component companies are assigned weights in the Index as defined in section 2.4., and annual reconstitution of the Index takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR EMERGING MARKET DIVIDEND INDEXES

1. Index Overview and Description

WisdomTree, Inc. (WTI) created a family of indexes that track the performance of dividend-paying companies in emerging markets.

The emerging market indexes described above are referred to as the ‘Emerging Market Dividend Indexes.’ Some WisdomTree Emerging Market Dividend Indexes also exclude companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

- The WisdomTree Emerging Markets Dividend Index (“EMDI”) measures the stock performance of companies that pay regular cash dividends on shares of common stock, have positive earnings over the past year and that conduct their Primary Business Activities¹³ in the following 18 emerging market nations: Brazil, Chile, China, Czech Republic, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey (“Emerging Market Countries”).
- The WisdomTree Emerging Markets Equity Income UCITS Index is a fundamentally weighted index that measures the performance of high dividend yield stocks within the emerging markets.
- The WisdomTree Emerging Markets SmallCap Dividend UCITS Index is a fundamentally weighted index that measures the performance of primarily small cap stocks selected from the WisdomTree Emerging Markets Dividend Index. Companies are weighted in the Index based on annual cash dividends paid.

In October of each year, the Emerging Market Dividend Indexes are reconstituted, with each components’ weight adjusted to reflect its dividend-weighting in its respective Index.

All of the Emerging Market Dividend Indexes are calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Emerging Market Dividend Indexes are calculated using primary market prices.

¹³ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the above mentioned Emerging Market Dividend Indexes, component companies must be covered by WisdomTree's independent index calculation agent, must have positive earnings over the past year and must meet the minimal liquidity requirements established by WisdomTree. To be included in any of the Emerging Market indexes, shares of such component securities need to have traded at least 250,000 shares per month for each of the six months preceding the "Screening Date" (after the close of trading on the last trading day in September).

In the case of Emerging Market Dividend Index, Emerging Markets Equity Income UCITS Index and Emerging Market SmallCap Dividend UCITS Index, component companies must have their shares listed on a stock exchange in one of the following emerging market countries: Brazil, Chile, China, Czech Republic, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, or Turkey. Companies must conduct their Primary Business Activities in one of these Emerging Market Countries and have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution in October. In the case of China, only companies that are incorporated or domiciled in China and that trade on the Hong Kong Stock Exchange are eligible for inclusion. In addition, approximately 100 largest Chinese domestic listed companies by dividend market capitalization that are part of the connect program and meet index requirements will be selected for inclusion in the Emerging Market Dividend Index¹⁴. In India, only securities whose foreign ownership restriction limits have yet to be breached are eligible for inclusion in the index. Local exchange shares are included in the index for all countries with the exception of Russia, which include only American Depository Receipts (ADRs) or Global Depository Receipts (GDRs).

Securities need to have a market capitalization of at least \$200 million on the "Screening Date" (after the close of trading on the last trading day in September) and securities need to have had a median daily dollar volume of at least \$200,000 for each of the six months preceding the Screening Date. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs or GDRs are eligible in Russia but no other country. Security types that are excluded from the index are: Limited

¹⁴[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other's markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights.

Companies that fall within the bottom decile of a composite risk factor score, which is composed of an equally weighted score of the below two factors, are not eligible for inclusion.

- 1) Quality Factor – determined by static observations and trends of return on equity (ROE), return on assets (ROA), gross profits over assets and cash flows over assets. Scores are calculated within industry groups.
- 2) Momentum Factor – determined by stocks' risk adjusted total returns over historical periods (6 and 12 months)

Companies that fall within the top 5% ranked by dividend yield and also the bottom ½ of the composite risk factor score are not eligible for inclusion.

The score for each factor is used to calculate an overall factor score, i.e. composite risk score, that is used to eliminate potentially higher risk companies that would have otherwise been eligible for inclusion.

The screening and weighting for the eligible Chinese domestic listed companies will follow the same logic but will be done separately from the rest of the eligible companies. Chinese domestic listed companies that don't have enough data to compute a composite risk score will still be eligible for inclusion if they meet other screens but will receive a median score for weighting purposes.

WisdomTree Emerging Markets Equity Income UCITS Index

The WisdomTree Emerging Markets Equity Income UCITS Index is derived from the WisdomTree Emerging Markets Dividend Index. Companies are ranked by dividend yield as of the index measurement date. Companies ranking in the top 30% by highest dividend yield are selected for new additions to the index. In addition, approximately 100 Chinese domestic listed companies by highest dividend yield that are part of the connect program and meet index requirements will be selected for inclusion. To be deleted from the index, companies must rank outside of the top 35% by dividend yield.

WisdomTree Emerging Markets SmallCap Dividend UCITS Index

The WisdomTree Emerging Markets SmallCap Dividend UCITS Index is derived from the WisdomTree Emerging Markets Dividend Index. New

additions to the index are those companies that rank in the bottom 10% of total market capitalization of the WisdomTree Emerging Markets Dividend Index as of the Screening Date. In addition, approximately 100 largest Chinese domestic listed companies based on bottom 10% market capitalization cutoff of the WisdomTree Emerging Markets Dividend Index without A shares that are part of the connect program and meet index requirements will be selected for inclusion. To be deleted from the index, companies must rank outside of the bottom 13% of total market capitalization of the WisdomTree Emerging Markets Dividend Index as of the Screening Date.

WisdomTree applies a Foreign Investment Screen to exclude companies that are not available to be purchased or transacted in by foreign investors (or certain segments of foreign investors) or cannot continue to be reasonably purchased or transacted in by foreign investors (or certain segments of foreign investors) as determined by the third party independent calculation agent and a data point referred to as “Degree of Open Freedom” (DOF) or by WisdomTree based generally on the guiding principles set forth below. The first test of a stock’s investability is determining whether the market is open to foreign institutions. The third-party independent calculation agent determines the extent to which and the mechanisms foreign institutions can use to buy and sell shares on local exchanges and repatriate capital, capital gains, and dividend income without undue constraint. Once determined that a market is open to foreign investors, the third-party independent calculation agent then investigates each security that may be a candidate for inclusion. Each class of share is reviewed to determine whether there are any corporate bylaw, corporate charter, or industry limitations on foreign ownership of the stock. The DOF is the variable that ranges from zero to one and indicates the amount of the security foreigners may legally own (0.00 indicates that none of the stock is legally available, 1.00 indicates that 100% of the shares are available). Any company with a DOF of 0 will not be eligible for the WisdomTree Indexes.

For purposes of both selection and weighting the following definitions would apply:

Gross Cash Dividends are based on dividends paid over latest annual cycle as determined by the ex-date of the dividends. In the case of Australia, gross dividends do not reflect the franking credit for Australian investors. The currency rate used to translate the dividends to U.S. dollars is the exchange rate on the screening date. Shares outstanding for the total dividend calculation are based on the shares outstanding at the time of each dividend payment.

Liquidity and market cap screens are based on the shares outstanding of the security in question for each company.

2.2. Base Date and Base Value

| Index | Base Date | Base Value |
|--|-----------|------------|
| WisdomTree Emerging Markets Dividend Index (USD) | 5/31/2007 | 300 |
| WisdomTree Emerging Markets Equity Income UCITS Index (USD) | 5/31/2007 | 200 |
| WisdomTree Emerging Markets SmallCap Dividend UCITS Index ¹ (USD) | 5/31/2007 | 100 |

¹The Index started calculating live on a daily basis on 8/1/2007.

The inception date of the UCITS indexes are based on the earliest date an index employing the same methodology was incepted whereby such methodology was the same at the time of the commencement of the calculation of the indexes. The index methodology has been revised effective November 6, 2020 to incorporate ESG screens.

2.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Emerging Markets Indexes:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Emerging Market Dividend Indexes are calculated every weekday. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars and disseminated on an end-of-day basis.

2.4. Weighting

The Emerging Market Dividend Indexes are modified capitalization-weighted indices that employ a transparent weighting formula to magnify the effect that dividends play in the total return of the Indexes.

The initial weight of a component in the Index at the annual reconstitution is based on cash dividends paid. It is derived by multiplying the U.S. dollar value of the security's annual gross dividend per share by the number of common shares outstanding for that security, "The Cash Dividend Factor."

The "Cash Dividend Factor" includes multiplying the same two factors above by a third factor developed by Standard & Poor's called the "Investability Weighting Factor" (IWF). The IWF is used to scale the Cash Dividend Factor in India. The IWF is used to scale the dividends generated of each company by factors that impose restrictions on shares available to be purchased. The Cash Dividend Factor is calculated for every component in the Index and then summed. Each component's weight, at the Weighting Date, is equal to its Cash Dividend Factor divided by the sum of all Cash Dividend Factors for all the components in that Index. The dividend stream will be adjusted for constituents with dividend yields greater than 12% at the Screening Date. The dividend stream of these capped securities will be their market cap multiplied by 12%.

For the size segment dividend indexes (total, large, mid and small caps) and equity income cuts of the market, companies that fall within the top two deciles of the composite risk factor will have their dividend stream multiplied by 1.5 while all other dividends will remain unadjusted. Companies will be weighted in the index based on this adjusted dividend stream.

With the objective of managing turnover for the WisdomTree Emerging Markets SmallCap Dividend Index, components whose current Index weight at rebalance is within +/- 0.20% of their initial weight, will not be adjusted and will maintain their current weight at rebalance.

The Weighting Date is when component weights are set, and it occurs immediately after the close of trading on the Weighting Date. New components and component weights take effect before the opening of trading on the day following the "Reconstitution Date." Weighting Date and Reconstitution Date are specified in Appendix B.

The following capping rule applies to all the WisdomTree Emerging Markets Dividend Indexes, unless specified otherwise below:

- Should the ratio of a component company's weight relative to its weight in a market capitalization weighted version of the Index exceed 10x or fall below 0.1x, the weight of the company will be reduced or increased to meet the 10x or 0.1x thresholds, respectively.

For the WisdomTree Emerging Markets Dividend Index and the WisdomTree Emerging Markets SmallCap Dividend UCITS Index, the following capping rules are applied to seeking to minimize deviation from the initial weighting:

- Should any country achieve a weight equal to or greater than 25% of the index, the weight of companies will be reduced to 25% as of the annual Screening Date. Chinese domestic stock market exposure will be treated separately and capped at 5%.
- Should any sector achieve a weight equal to or greater than 25% of the index, the weight of companies will be reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 15%.

For the Emerging Markets Equity Income UCITS Index, the following capping rules are applied seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 5% on the annual rebalance prior to the implementation of country and sector caps, and the weights of all other components will be adjusted.
- Should any country achieve a weight equal to or greater than 25% of the index, the weight of companies will be reduced to 25% as of the annual Screening Date. Chinese domestic stock market exposure will be treated separately and capped at 5%.
- Should any sector achieve a weight equal to or greater than 25% of the Index, weight of companies will be proportionally reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 15%.

The weights may fluctuate above the specified caps during the year but will be reset at each annual rebalance date.

Note: all sector capping is conducted based on the GICS sector classifications.

The following liquidity adjustment factors will be applied to all the Indexes after top holding, country and sector caps have been applied:

- A further volume screen requires that a calculated volume factor (the median daily dollar volume for three months preceding the Screening Date / weight of security in each index) shall be greater than \$200 million to be eligible for each index. If a security's volume factor falls below \$200 million at the annual screening, but is currently in the Index, it will remain in the Index. The securities' weight will be

adjusted downwards by an adjustment factor equal to its volume factor divided by \$400 million.

- In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million. The implementation of the volume factor may cause an increase in the holdings, sector and country weights above the specified caps.

All Indexes will be modified should the following occur. Should any company achieve a weighting equal to or greater than 24.0% of its Index, its weighting will be reduced to 20.0% at the close of the current calendar quarter, and all other components in the Index will be rebalanced. Moreover, should the “collective weight” of Index component securities whose individual current weights equal or exceed 5.0% of the Index, when added together, equal or exceed 50.0% of the Index, the weightings in those component securities will be reduced proportionately so that their collective weight equals 40.0% of the Index at the close of the current calendar quarter, and all other components in the Index will be rebalanced in proportion to their index weightings before the adjustment. Further iterations of these adjustments may occur until no company or group of companies violates these rules.

2.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends from non-operating income require index divisor adjustments to prevent the distribution from distorting the price index.

2.6. Tax Rates

The WisdomTree Emerging Market Dividend total return indexes are calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.7. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, each class of share will be included in any broad-based

Index, provided that dividends are paid on that share of stock and that the stock passes all other inclusion requirements. In the event such a component company qualified for inclusion in the “Equity Income” cut from these broad-based Indexes, the share class of that company with the greater liquidity, based on median daily dollar volume screens, would be selected for inclusion. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index. For all Mid and Small cap cuts, if a security has multiple share classes and the total market capitalization of the listed share classes is greater than largest market capitalization cutoff of that index, the security would not be eligible for that index. At least one share class will be eligible for inclusion in either large, mid or small size cut based on total market value of the company. For Emerging Markets SmallCap Dividend UCITS Index, the market capitalization of Chinese domestic listed equities will be considered for companies with multiple share classes.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company additions and deletions, stock splits, stock dividends, corporate restructurings, spin-offs, or other corporate actions. Some corporate actions, such as stock splits and stock dividends, require changes in the common shares outstanding and the stock prices of the component companies in the Emerging Market Dividend Indexes. Other corporate actions, such as special dividends, require index divisor adjustments as well. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index’s components will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Emerging Market Dividend Indexes are made at the annual reconstitution according to the inclusion criteria defined above. Changes are implemented before the opening of trading on the day following the closing of trading on the Reconstitution Date. No additions are made to any of the Emerging Market Dividend Indexes between annual reconstitutions.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that cancels its dividend payment is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a company moves their Primary Business Activities outside of a defined country, it is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date. Component companies that reclassify their shares (i.e. that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company and pay a regular cash dividend, it is not allowed into the Emerging Market Indexes until the next annual reconstitution, provided it meets all other inclusion requirements. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that pay regular cash dividends and that meet all other Index inclusion requirements must wait until the next annual reconstitution to be included in the Emerging Market Indexes.

4. Index Divisor Adjustments

Corporate actions may affect the share capital of component stocks and therefore trigger increases or decreases in the Index value. To avoid distortion, the divisor is adjusted accordingly. Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following

day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WisdomTree reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, move their Primary Business Activities outside of a defined country or that cancel their dividends in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Emerging Market Indexes, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters for Emerging Market Indexes

- 5.1 Selection parameters for the **WisdomTreeSM Emerging Markets Dividend Indexes** are defined in section 2.1. Companies that pass the selection criteria as of the Screening Date are included in the Indexes. The component companies are assigned weights in the Indexes as defined in section 2.4., and annual reconstitution of the Index takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR GLOBAL DIVIDEND INDEXES

1. Index Overview and Description

WisdomTree, Inc. (WTI) has created a family of Global Dividend Indexes that track the performance of dividend-paying companies in the global markets.

- The WisdomTree Global Dividend Index comprises companies included in the WisdomTree US Dividend Index, which measures the performance of dividend paying companies in the United States and the WisdomTree Global ex-U.S. Dividend Index, which measures the performance of dividend-paying companies in developed and emerging markets outside the U.S. and is calculated in USD.
- The WisdomTree Global Developed Quality Dividend Growth Index comprises the 600 securities with the best combined rank of growth and quality factors from Global developed markets and is calculated in USD.
- The WisdomTree Global Developed Ex-US Quality Dividend Growth UCITS Index comprises the 300 securities with the best combined rank of growth and quality factors from Global developed markets outside the U.S. and is calculated in Euro.

Some WisdomTree Global Dividend Indexes also exclude companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Global Dividend Indexes are reconstituted annually with each components’ weight adjusted to reflect its dividend-weighting in its respective Index.

All of the Indexes are calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Indexes will be calculated using primary market prices.

2. Key Features

2.1. Membership Criteria

To be included in the WisdomTree Global Dividend Index, companies must be included in one of the following WisdomTree Indexes:

- 1) The WisdomTree US Dividend Index: (United States)

2) The WisdomTree Global ex-U.S. Dividend Index: (Developed and Emerging Markets outside the U.S.)

The selection methodologies for these indexes are listed below.

a. WisdomTree US Dividend Index:

To be eligible for inclusion in the Domestic Dividend Indexes, a company must list its shares on a U.S. stock exchange, conduct its Primary Business Activities¹⁵ in the United States and pay regular cash dividends on shares of its common stock. Companies need to have a market capitalization of at least \$100 million by the “Screening Date” (after the close of trading on the last trading day in November) and shares of such companies need to have had a median daily dollar volume of at least \$100,000 for three months preceding the Screening Date. Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded, as are limited partnerships, limited liability companies, royalty trusts, and Business Development Companies (BDCs). Preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible.¹⁶

b. WisdomTree Global ex-U.S. Dividend Index:

In the developed world, component companies must be under coverage by the market management team of the third party independent index calculation agent and must list their shares on one of the stock exchanges in Europe (*i.e.*, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom), the Tokyo Stock Exchange, or on the stock exchanges in Australia, Israel, Hong Kong, Singapore or Canada. Companies must conduct their Primary Business Activities in Europe, Israel, Japan, Australia, Hong Kong, Singapore or Canada and have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Companies must have a market capitalization of at least \$100 million on the Screening Date and shares of such companies must have had a median daily dollar volume of at least \$100,000 for three months preceding the Screening Date (after the close of trading on the last trading day in September). Common stocks, REITs, tracking stocks, and holding companies are

¹⁵ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

¹⁶ Beginning with the December 2006 reconstitution, Mortgage REITs were no longer be eligible for inclusion in the WisdomTree Domestic and International Dividend Indexes. For the WisdomTree International Dividend Indexes this rule change took effect at the June 2007 reconstitution.

eligible for inclusion. Companies that are not incorporated in Europe, Israel, Japan, Australia, Hong Kong, Singapore or Canada are excluded. ADRs, GDRs and EDRs, limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Shares of such component securities need to have traded at least 250,000 shares per month for each of the six months preceding the Screening Date.

In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, or Turkey. Securities must conduct their Primary Business Activities in one of these Emerging Market Countries and must have positive earnings over the past year. In the case of China, companies that are incorporated or domiciled in China and that trade on the Hong Kong Stock Exchange are eligible for inclusion. In India, only securities whose foreign ownership restriction limits have yet to be breached are eligible for inclusion in the index. Companies must have paid at least \$5 million in gross cash dividends on shares of their common stock in the annual cycle prior to the annual reconstitution. Securities need to have a market capitalization of at least \$200 million on the Screening Date and securities need to have had a median daily dollar volume of at least \$200,000 for each of the six months preceding the Screening Date. Shares of such component securities need to have traded at least 250,000 shares per month for each of the six months preceding the Screening Date. Local exchange shares are included in the index for all countries with the exception of Russia, which include only American Depository Receipts (ADRs) or Global Depository Receipts (GDRs). Common stocks, REITs, tracking stocks, and holding companies are eligible for inclusion. ADRs or GDRs are eligible in Russia but no other country. Security types that are excluded from the index are: Limited partnerships, royalty trusts, passive foreign investment companies, preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights.

Companies that fall within the bottom decile of a composite risk factor score, which is composed of an equally weighted score of the below two factors, are not eligible for inclusion.

- 1) Quality Factor – determined by static observations and trends of return on equity (ROE), return on assets (ROA), gross profits over assets and cash flows over assets. Scores are calculated within industry groups.

- 2) Momentum Factor – determined by stocks’ risk adjusted total returns over historical periods (6 and 12 months)

Companies that fall within the top 5% ranked by dividend yield and also the bottom ½ of the composite risk factor score are not eligible for inclusion.

The score for each factor is used to calculate an overall factor score, i.e. composite risk score, that is used to eliminate potentially higher risk companies that would have otherwise been eligible for inclusion.

WisdomTree Global Developed Quality Dividend Growth Index

The WisdomTree Global Developed Quality Dividend Growth Index is derived from the WisdomTree Global Dividend Index and includes companies from the developed world only, i.e. companies must conduct their Primary Business Activities in the United States, Europe (*i.e.*, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom), Israel, Japan, Australia, Hong Kong, Singapore or Canada. Companies must have a market capitalization of at least \$2 billion as of the Screening Date. Companies with earnings yield greater than the dividend yield are eligible for inclusion. Eligible companies are ranked using a weighted combination of three factors: 50% weighted to the rank of medium-term estimated earnings growth, 25% weighted to the rank of the historical three-year average return on equity and 25% weighted to the rank of the historical three-year average return on assets. Companies with negative equity and therefore undefined return on equity will be given a median score as long as they’ve shown dividend growth over the past 5 years. Companies that lack medium-term earnings growth estimates will be eligible for the Index but their composite rank for ultimate selection in the index will be the average ranks of their Return on Equity (ROE) and Return on Assets (ROA) for the purposes of stock ranking criteria. Top 600 companies with the best combined rank of growth and quality factors from the Global Developed markets are selected for inclusion.

WisdomTree Global Developed Ex-US Quality Dividend Growth UCITS Index

The WisdomTree Global Developed Ex-US Quality Dividend Growth UCITS Index is derived from the WisdomTree Global Dividend Index and includes companies from the developed world outside the U.S. only, i.e. companies must conduct their Primary Business Activities in Europe (*i.e.*, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom), Israel, Japan, Australia, Hong Kong, Singapore or Canada. Companies must have a market capitalization of at least \$2 billion as of the

Screening Date. Companies with earnings yield greater than the dividend yield are eligible for inclusion. Eligible companies are ranked using a weighted combination of three factors: 50% weighted to the rank of medium-term estimated earnings growth, 25% weighted to the rank of the historical three-year average return on equity and 25% weighted to the rank of the historical three-year average return on assets. Companies with negative equity and therefore undefined return on equity will be given a median score as long as they've shown dividend growth over the past 5 years. Companies classified in the Banks Industry will be ranked using a weighted combination of two factors: 50% weighted to the rank of medium-term estimated earnings growth, and 50% weighted to the rank of the historical three-year average return on equity. Companies that lack medium-term earnings growth estimates will be eligible for the Index but their composite rank for ultimate selection in the index will be the average ranks of their Return on Equity (ROE) and Return on Assets (ROA) for the purposes of stock ranking criteria. The highest ranking 20% Banks from the European, North America and Other Developed regions will be selected for inclusion. Overall the top 300 companies with the best combined rank of growth and quality factors from the Global Developed markets outside the U.S. are selected for inclusion.

WisdomTree applies a Foreign Investment Screen to exclude companies that are not available to be purchased or transacted in by foreign investors (or certain segments of foreign investors) or cannot continue to be reasonably purchased or transacted in by foreign investors (or certain segments of foreign investors) as determined by the third party independent calculation agent and a data point referred to as "Degree of Open Freedom" (DOF) or by WisdomTree based generally on the guiding principles set forth below. The first test of a stock's investability is determining whether the market is open to foreign institutions. The third-party calculation agent determines the extent to which and the mechanisms foreign institutions can use to buy and sell shares on local exchanges and repatriate capital, capital gains, and dividend income without undue constraint. Once determined that a market is open to foreign investors, the third-party calculation agent then investigates each security that may be a candidate for inclusion. Each class of share is reviewed to determine whether there are any corporate bylaw, corporate charter, or industry limitations on foreign ownership of the stock. The DOF is the variable that ranges from zero to one and indicates the amount of the security foreigners may legally own (0.00 indicates that none of the stock is legally available; 1.00 indicates that 100% of the shares are available). Any company with a DOF of 0 will not be eligible for the WisdomTree Indexes.

For purposes of both selection and weighting the following definitions would apply:

Gross Cash Dividends are generally based on dividends paid over latest annual cycle as determined by the ex-date of the dividends. In the case of companies listed in the United States and Canada, their indicated dividend is used. In the case of Australia, gross dividends do not reflect the franking credit for Australian investors. The currency rate used to translate the dividends to U.S. dollars is the exchange rate on the screening date. Shares outstanding for the total dividend calculation are based on the shares outstanding at the time of each dividend payment. Liquidity and market cap screens are based on the shares outstanding of the security in question for each company.

2.2. Base Date and Base Value

The WisdomTree Global Dividend Index was established with a base value of 300 on June 30, 2008. The WisdomTree Global Developed Quality Dividend Growth Index was established with a base value of 200 on March 31, 2016. The WisdomTree Global Developed Ex-US Quality Dividend Growth UCITS Index was established with a base value of 200 on September 30, 2024.

2.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Global and International Dividend Indexes:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Global Dividend Indexes are calculated every weekday. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in Euro. The price and total return Indexes are calculated and disseminated on an end-of-day basis.

2.4. Weighting

The Global Dividend Indexes are modified capitalization-weighted indices that employ a transparent weighting formula to magnify the effect that dividends play in the total return of the Indexes. The initial weight of a component in the Index at the annual reconstitution is derived by multiplying the U.S. dollar value of the company's annual gross dividend per share by the number of common shares outstanding for that company, "The Cash Dividend Factor."¹⁷ For securities listed in the United States and Canada, their indicated dividend per share is multiplied by the number of common shares outstanding to determine "The Cash Dividend Factor." For Emerging Markets securities, the "Cash Dividend Factor" includes multiplying the same two factors above by a third factor developed by Standard & Poor's called the "Investability Weighting Factor" (IWF). The IWF is used to scale the dividends generated of each company by factors that impose restrictions on shares available to be purchased.

The Cash Dividend Factor is calculated for every component in the Index and then summed. Each component's weight, at the Weighting Date, is equal to its Cash Dividend Factor divided by the sum of all Cash Dividend Factors for all the components in that Index. The dividend stream will be adjusted for constituents with dividend yields greater than 12% at the Screening Date. The dividend stream of these capped securities will be their market cap multiplied by 12%.

The Weighting Date is when component weights are set, and it occurs immediately after the close of trading on the Weighting Date. New components and component weights take effect before the opening of trading on the day following the "Reconstitution Date." Weighting Date and Reconstitution Date are specified in Appendix B.

All Indexes will be modified should the following occur. Should any company achieve a weighting equal to or greater than 24.0% of its Index, its weighting will be reduced to 20.0% at the close of the current calendar quarter, and the weight of all other components in the Index will be rebalanced proportionally. Moreover, should the "collective weight" of Index component securities whose individual current weights equal or exceed 5.0% of the Index, when added together, equal or exceed 50.0% of the Index, the weightings in those component securities will be reduced so that their collective weight equals 40.0% of the Index at the close of the current calendar quarter, and other components in the Index will be rebalanced proportionally to reflect their relative weights before the adjustment. Further iterations of these adjustments may occur until no company or group of companies violates these rules.

¹⁷ Special Dividends are not included in the computation of Index weights.

The following capping rules are applied to all WisdomTree Global Dividend Indexes unless otherwise specified:

- Should the ratio of a component company's weight relative to its weight in a market capitalization weighted version of the Index exceed 5x or fall below 0.20x, the weight of the company will be reduced or increased to meet the 5x or 0.20x thresholds, respectively.

The following capping rules are applied to the WisdomTree Global Dividend Index:

- Should any sector achieve a weight equal to or greater than 25% of the Indexes, weight of companies will be reduced to 25% as of the annual Screening Date. Real Estate sector will be capped at 15%.

For the Global Developed Quality Dividend Growth Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 5% on the annual rebalance, prior to the implementation of the country and sector caps, and the weights of all other components will be adjusted.
- Should any country, except U.S., achieve a weight equal to or greater than 25% of the indexes, the weight of companies will be reduced to 25% as of the annual Screening Date. U.S. will be capped at 60%.
- Should any sector achieve a weight equal to or greater than 20% of the Indexes, weight of companies will be reduced to 20% as of the annual Screening Date. Real Estate sector will be capped at 15%.

For the Global Developed Ex-US Quality Dividend Growth UCITS Index, the following capping rules apply seeking to minimize deviation from the initial weighting:

- The maximum weight of any individual security is capped at 5% and floored at 0.1% on the annual rebalance.
- The maximum absolute deviation concerning the country weights relative to the starting universe¹⁸ will be capped to 5% on the annual rebalance.
- The maximum absolute deviation concerning the sector weights relative to the starting universe will be capped to 10% on the annual rebalance.

¹⁸ The "starting universe" of the Global Developed Ex-USA Quality Dividend Growth Index includes companies from the developed world outside the U.S. only, i.e. companies incorporated and headquartered in Europe, Israel, Japan, Australia, Hong Kong, Singapore or Canada. Companies must have a market capitalization of at least \$2 billion as of the Screening Date. The "starting universe" is weighted by float-adjusted market capitalization.

The weights may fluctuate above the specified caps during the year but will be reset at each annual rebalance date.

Note: all sector capping is conducted based on the GICS sector classifications.

The following liquidity adjustment factors will be applied to all the Indexes after top holding, country and sector caps have been applied:

- A further volume screen requires that a calculated volume factor (the median daily dollar volume for three months preceding the Screening Date / weight of security in each index) shall be greater than \$200 million to be eligible for each index. If a security's volume factor falls below \$200 million at the annual screening, but is currently in the Index, it will remain in the Index. The securities' weight will be adjusted downwards by an adjustment factor equal to its volume factor divided by \$400 million.
- In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million. The implementation of the volume factor may cause an increase in the holdings, sector and country weights above the specified caps.

2.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index.¹⁹ However, special dividends that are not reinvested in the total return index require index divisor adjustments to prevent the distribution from distorting the price index.

¹⁹ For the International total return indexes, where information is available about both gross and net dividends, the Indexes assume re-investment of net dividends.

2.6. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, each class of share will be included in any broad-based Index, provided that dividends are paid on that share of stock. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Indexes. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Indexes. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Global Dividend Indexes are made at the annual reconstitution according to the inclusion criteria defined above. Changes are implemented before the opening of trading on the day following the closing of trading on the Reconstitution Date.

In the case of the Global Developed Quality Dividend Growth Index: Dividend initiators to be included in the WisdomTree US Quality Dividend Growth UCITS Index on a quarterly basis, will be added to the Index within the first 8 trading days of the following month. Added components will be weighted as specified in section 2.4. with weights of existing components adjusted proportionally.

No additions are made to any of the Dividend Indexes between annual reconstitutions.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that cancels its dividend payment is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.²⁰ A component company that moves its Primary Business Activities outside of the defined countries identified above is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Component companies that reclassify their shares (i.e. that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company and pay a regular cash dividend, it is not allowed into the Global Dividend Indexes until the next annual reconstitution, provided it meets all other inclusion requirements. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that pay regular cash dividends and that meet all other Index inclusion requirements must wait until the next annual reconstitution to be included in the Global Dividend Indexes.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the

²⁰Companies being acquired will be deleted from the WisdomTree indexes immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WisdomTree reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, move its Primary Business Activities outside of a defined country or that cancel their dividends in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Indexes, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters for Global Dividend Indexes

- 5.1. Selection parameters for the WisdomTree Global Dividend Indexes are defined in section 2.1. Companies that pass the selection criteria as of the Screening Date are included in the WisdomTree Indexes. The component companies are assigned weights in the Indexes as defined in section 2.4., and annual reconstitution of the Indexes takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR BATTERY SOLUTIONS INDEX

1. Index Overview and Description

The WisdomTree Battery Solutions Index [referred to as “the Index”] is designed to track the performance of companies primarily involved in the development of Battery and Energy Storage Solutions (“BESS”). The Index was developed by WisdomTree, Inc. (“WTI”), in collaboration with third party specialists in BESS.

BESS can be defined as technology that captures electrical energy in chemical form. These technologies are positioned to benefit from the fact that both chemical and electrical energy, have an electron as the carrier, which limits the conversion loss.

The Index is reconstituted on semi-annual basis (following the close of trading on the third Friday in May and November).

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent, must list shares on eligible stock exchanges and be classified as BESS company. In the developed world, component companies must list their shares on one of the stock exchanges in the U.S., Europe (i.e., Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom), the Tokyo Stock Exchange, or on stock exchanges in Australia, Israel, Hong Kong, Singapore or Canada. In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, or Turkey. Companies must conduct their Primary Business

Activities²¹ in one of these Emerging Market Countries. In the case of China, companies that are incorporated or domiciled in China and trade on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic listed companies that are part of the connect program²² and meet index requirements will be selected for inclusion.

Companies need to have market capitalization of at least \$250 million and a median daily dollar volume of at least \$1,000,000 for each of the three months preceding the Screening Date (after the close of trading on the last trading day in April and October).

If a security was recently listed and does not have 3-months of trading history, the data available since listing will be used to extrapolate a 3-month median daily traded value. Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The Index classifies the BESS value chain into 4 categories (i.e., Raw Materials, Manufacturing, Enablers and Emerging Technology), partitioned into 12 sectors, which are further divided into 37 sub-sectors²³.

Raw Materials - companies that focus on raw materials mining, such as Lithium, Nickel or extract chemicals for instance Lithium Carbonate, Cobalt Chemicals specifically used for BESS.

Manufacturing - companies that process materials, cell, pack and build components such as Anode, Cathode for BESS.

²¹ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

²²[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other's markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

²³ As of January 2020.

Enablers - companies that develop the building block components for BESS such as grid edge or charging infrastructure.

Emerging Technologies - companies that use new storage technologies such as Lithium Air, Hydrogen Fuel Cell or develop new applications, for instance wireless charging.

The Index utilizes an intensity rating, developed by WisdomTree in collaboration with third-party specialists at BESS (“Intensity Rating”), which captures the perceived degree of a company’s overall involvement across the BESS value chain.

This BESS Intensity Rating is calculated as sub-sector score multiplied by the company revenue exposure score:

- Sub-sector score: the scores are calculated based on 3 factors with the following weights, Size –10%; Exposure – 50%; Growth – 40%:
 - Size score: quantitative measure based on the relative value of the market
 - Exposure score: quantitative measure based on percentage of demand in BESS as an end-use
 - Growth score: qualitative and quantitative measure based on the percentage relative to sub-sector growth.
- Company revenue exposure score: based on the company’s percentage of revenue from each sub-sector.

Each company from the BESS universe is also assigned a Composite Risk Score, which is calculated as the average of the below two factor scores:

- Quality Factor – determined by return on equity, return on assets, gross profits over assets and cash flows over assets.
- Momentum Factor – determined by the stocks’ risk adjusted total returns over historical periods (i.e., 6 and 12 months)

Companies are ranked based on the Intensity Rating and Composite Risk Score, respectively. Stocks that do not fall within the bottom 20% of the Intensity Rating are selected for inclusion, subject to a minimum of 75 stocks. Furthermore, stocks ranked within the top 33.3% of each category will also be included, if those stocks have not been selected in the previous step. Companies that fall within the bottom 10% of the universe based on the Composite Risk Score, will be removed from the selection. Security additions and deletions are reviewed and rebalanced on semi-annual basis in May and November.

2.2 Base Date and Base Value

The WisdomTree Battery Solutions Index was established with a base value of 200 on January 24, 2020.

2.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the Battery Solutions Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both, price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.4 Weighting

The target weight of each category is calculated as the average of the following weights:

- Each of the 4 categories (i.e., Raw Materials, Manufacturing, Enablers and Emerging Technology) is equal-weighted at 25%.
- Each category then receives a second weight from the average score of their underlying sub-sectors.

Each company will then be weighted within the category based on the Intensity Rating multiplied by the sub-sector density function: $(\log(N)+1)/N$, where N is the number of selected stocks from its sub-sector.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

At each rebalance, the maximum weight of any security in the Index is capped at 3.5% and the minimum weight at 0.15%. Country exposure is capped at 25% except for U.S., which is capped at 50%.

The following liquidity adjustment factor will be applied:

In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

2.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

2.7 Tax Rates

The WisdomTree Battery Solutions total return index is calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.8 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do

not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in May and November. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.²⁴ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are

²⁴Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, move its Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters

Selection parameters for the WisdomTree Battery Solutions Index are defined in section 2.1. Companies that pass these selection criteria as of the Screening Date are included in the Index. The component companies are assigned weights in the Index as defined in section 2.4., and reconstitution of the Index takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR CYBERSECURITY INDEX

1. Index Overview and Description

The WisdomTree Team8 Cybersecurity UCITS Index [referred to as “the Index”] is designed to track the performance of companies primarily involved in providing cyber security-oriented products. The Index was developed by WisdomTree, Inc. (“WTI”), in collaboration with third party specialists in the cyber security sector.

The Index is reconstituted on semi-annual basis following the close of trading on the third Friday in March and September.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent, must list shares on eligible stock exchanges and derive at least 50% of their revenue from providing primarily cyber security oriented products.

In the developed world, component companies must list their shares on one of the stock exchanges in the U.S., Europe (i.e., Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom), the Tokyo Stock Exchange, or on stock exchanges in Australia, Israel, Hong Kong, Singapore or Canada.

In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Russia, South Africa, Taiwan, Thailand, or Turkey.

Companies must conduct their Primary Business Activities²⁵ in one of these Emerging Market Countries. In the case of China, companies that are incorporated or domiciled in China and trade on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic listed companies that are part of the connect program²⁶ and meet index requirements will be selected for inclusion.

Companies need to have market capitalization of at least \$300 million and a median daily dollar volume greater than \$1,000,000 for each of the three months preceding the Screening Date (after the close of trading on the last trading day in February and August).

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

Growth Score:

The index utilizes a "Growth Score" as defined by WTI. The "Revenue CAGR" for each company is calculated as the compound average annual revenue growth over the trailing three years. If a security was recently listed or if the data is missing, then 2- or 1-year growth rates will be used.

WTI assigns each company the following Growth Scores:

- "Growing Fast" – companies with a Revenue CAGR of 20% or higher
- "Growing" – companies that are not in the index with at least 7% Revenue CAGR, or companies that are currently in the index with a Revenue CAGR of 5% or higher.
- "N/A" - any other company

Focus Score:

²⁵ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

²⁶[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other's markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

The Index also utilizes a “Focus Score” which is developed by WTI in collaboration with third party specialists in the cyber security sector, which captures the perceived degree of a company’s overall involvement across development themes in cyber security.

Based on the number of Development Themes along which a company scores a “High Exposure” (“Highs”), WTI defines a company’s Focus Score to be

- “Broad Focus” if Highs is 3 or above
- “Narrow Focus” if Highs is 1 or 2
- “N/A” if Highs is zero

Screening Criteria for Growth and Focus Scores

Companies being rated as “Growing Fast” or “Growing” in Growth Score and not being rated as “N/A” by Focus Score will be selected for inclusion. This means:

- Any new company entering the index must have at least 7% Revenue CAGR.
- Companies that are currently in the index with a Revenue CAGR below 5% will be excluded during the rebalance.

Furthermore, if less than 25 companies pass both Growth and Focus screens, the remaining companies from “Broad Focus” and “Narrow Focus” will be ranked by Revenue CAGR. Companies with higher Revenue CAGR will be selected for inclusion.

2.2. Base Date and Base Value

The WisdomTree Team8 Cybersecurity UCITS Index was established with a base value of 200 on October 30, 2020.

2.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Cybersecurity Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still

open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both, price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.4. Weighting

Companies are assigned a Weight Factor based on their Focus and Growth Scores:

- 1.33 for companies with scores of “Broad Focus” and “Growing Fast”
- 0.75 for companies with “Narrow Focus” and “Growing”
- 1 for all other companies

Companies are weighted to reflect their proportionate share of the Weighting Factor, subject to the following “5/37.5 rule” and liquidity adjustment:

5%/37.5% rule – the collective weights of companies with over 5% weight is capped at 37.5% at the index rebalance.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

2.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

2.6. Tax Rates

The WisdomTree Team8 Cybersecurity UCITS total return index is calculated on a net basis. Net return indices reflect the return to an

investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.7. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in March and September. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in

composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.²⁷ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not

²⁷Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

included in the Index, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters

Selection parameters for the WisdomTree Team8 Cybersecurity UCITS Index are defined in section 2.1. Companies that pass these selection criteria as of the Screening Date are included in the Index. The component companies are assigned weights in the Index as defined in section 2.4., and reconstitution of the Index takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR THE EX-STATE-OWNED ENTERPRISES INDEX

1. Index Overview and Description

WisdomTree, Inc. (WTI) has created the WisdomTree Emerging Markets ex-State-Owned Enterprises ESG Screened Index.

The WisdomTree Emerging Markets ex-State-Owned Enterprises ESG Screened Index is comprised of emerging market stocks that are not state-owned enterprises. State owned enterprises are defined as government ownership of more than 20% of a company's shares outstanding.

The Index is modified float-adjusted market capitalization weighted and is reconstituted annually in October of each year. "Float-adjusted" means that the share amounts used in calculating the Index reflect only shares available to investors.

The Index also excludes companies based on environmental, social and governance ("ESG") criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated in U.S. dollars.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the WisdomTree Emerging Markets ex-State-Owned Enterprises ESG Screened Index component companies must be under coverage by the market management team of the third party independent index calculation agent, must conduct their Primary Business Activities²⁸ and have their shares listed on a stock exchange in one of the following countries: Argentina, Brazil, Chile, China, Czech Republic, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Russia, Saudi Arabia, South Africa, Taiwan, Thailand or Turkey. Companies that are domiciled or incorporated in China and trading primarily on a U.S. stock exchange are also eligible for inclusion. In

²⁸ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

addition, one hundred largest Chinese domestic companies by float adjusted market capitalization that are part of the connect program and meet index requirements will be selected for inclusion²⁹. In India, only securities whose foreign ownership restriction limits have yet to be breached are eligible for inclusion in the index. In all other cases, local exchange shares are included in the index for all countries with the exception of Argentina and Russia, which includes only American Depository Receipts (ADRs) or Global Depository Receipts (GDRs). Passive foreign investment companies (PFICs) are excluded, as are limited partnerships, limited liability companies, royalty trusts, preferred stock, rights, and other derivative securities.

Additionally, component companies must meet the minimum liquidity requirements established by WisdomTree. To be included in the Index, shares of such component securities need to have a float-adjusted market capitalization of at least \$1 billion as of the Index “Screening Date” (after the close of trading on the last trading day in September). Companies must have a median daily trading volume of at least \$100,000 for three months preceding the Index Screening Date and trading of at least either 250,000 shares per month or \$25 million notional for each of the six months preceding the Index Screening Date.

WTI applies a Foreign Investment Screen to exclude companies that are not available to be purchased or transacted in by foreign investors (or certain segments of foreign investors) or cannot continue to be reasonably purchased or transacted in by foreign investors (or certain segments of foreign investors), as determined by the third party independent calculation agent, and a data point referred to as “Degree of Open Freedom” (DOF) or by WTI based generally on the guiding principles set forth below. The first test of a stock’s investability is determining whether the market is open to foreign institutions. The third party independent calculation agent determines the extent to which and the mechanisms foreign institutions can use to buy and sell shares on local exchanges and repatriate capital, capital gains, and dividend income without undue constraint. Once determined that a market is open to foreign investors, the third party independent calculation agent then investigates each security that may be a candidate for inclusion. Each class of share is reviewed to determine whether there are any corporate bylaw, corporate charter, or industry limitations on foreign ownership of the stock. The DOF is the variable that ranges from zero to one and indicates the amount of the security foreigners may legally own (0.00 indicates that none of the stock is legally available, 1.00 indicates that 100% of the shares are available). Any company with a DOF of 0 will not be eligible for the Indexes..

²⁹ Chinese domestic listed equities were added during the special reconstitution in August 2017, in lieu of the annual reconstitution in October

2.2 Base Date and Base Value

WisdomTree Emerging Markets ex-State-Owned Enterprises ESG Screened Index was established with a base value of 200 on August 15, 2014. The first annual reconstitution took place in 2015.

2.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the WisdomTree Emerging Markets ex-State-Owned Enterprises ESG Screened Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated every weekday. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Indexes. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars. The Price and Total Return Indexes are calculated and disseminated on an end-of-day basis.

2.4 Weighting

The companies in the Index are weighted by float-adjusted market capitalization. "Float-adjusted" means that the share amounts used in calculating the Index reflect only shares available to investors. Shares held by control groups, public companies and government agencies are excluded. The initial weight of a component in the Index at the annual reconstitution is derived by multiplying the company's market capitalization by a second factor developed by Standard & Poor's called the "Investability Weighting Factor" (IWF). The IWF is used to scale the market capitalization of each company by restrictions on shares available to be purchased. This "Float-adjusted Factor" is calculated for every component in the Index and then summed. Each component's weight, at the Weighting Date, is equal to its Float-adjusted Factor divided by the sum of all Float-adjusted Factors for all the components in that Index. The Weighting Date is when component weights are set, and it occurs immediately after the close of trading on the Weighting Date. New components and component weights take effect before the opening of

trading the day following the “Reconstitution Date.” Weighting Date and Reconstitution Date are specified in Appendix B.

The following capping and weight re-distribution rules are applied in this order:

- At each index rebalance, the maximum weight of each Index component is capped at 7.5%. Furthermore, the collective weights of securities with over 5% weight is capped at 37.5% at the index rebalance.
- The country weights after the State-Owned Enterprises have been removed will be adjusted by a Country Factor such that the float-adjusted market capitalization weights equal the float-adjusted market capitalization of the universe prior to the State-Owned Enterprises being removed. The Country Factor of the universe prior to the removal of State-Owned Enterprises is calculated including 10% of China A shares’ float-adjusted market capitalization. The maximum Country Factor is set at 3.0, or no country’s weight can be increased more than 3x after state owned enterprises have been removed.
- After the previous country adjustment is implemented, should any sector have a weight that is 3% higher or lower than its original starting universe float-adjusted market capitalization weight, its weight will be adjusted by a factor to 3% higher or lower than its original starting universe weight.
- Chinese domestic stock market exposure will be capped at 7.5% and any additional weight will be distributed proportionally among China H shares.

The weights may fluctuate above the specified caps during the year, but will be reset at each annual rebalance date.

Note: all sector capping is conducted based on the old GICS sector classifications, i.e. real estate and financials are aggregated into one sector.

The following liquidity adjustment factors will be applied to all the Indexes after top holding, country and sector caps have been applied:

- A further volume screen requires that a calculated volume factor (the median daily dollar volume for three months preceding the Screening Date / weight of security in each index) shall be greater than \$200 million to be eligible for each index. If a security’s volume factor falls below \$200 million at the annual screening, but is currently in the Index, it will remain in the Index. The security’s weight will be

adjusted downwards by an adjustment factor equal to its volume factor divided by \$400 million.

- In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million. The implementation of the volume factor may cause an increase in the sector and country weights above the specified caps.

2.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index.³⁰ However, special dividends that are not reinvested in the total return Index require Index divisor adjustments to prevent the distribution from distorting the price Index.

2.6 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, each class of share will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, and increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

³⁰ For the International total return indexes, where information is available about both gross and net dividends, the Indexes assume re-investment of net dividends.

IWF Changes

(1) The timing of adjustments to share counts or investable weight factors depends on the event causing the change, the public availability of source data, local market practices, and whether the change is larger than 5% of the float-adjusted share count.

(2) Changes to the Index constituent's float-adjusted shares of 5% or more:

- Changes due to mergers or acquisitions of publicly held companies are implemented when the transaction occurs, even if both of the companies are not in the same headline index, and regardless of the size of the change. The share change is applied so that it coincides with the deletion date of the target company if both the acquirer and the target are in the same Index.
- Changes due to secondary public offerings (also known as placements), tender offers, Dutch auctions, exchange offers, bought deal equity offerings, or prospectus offerings are done as soon as reasonably possible after the data are verified.
- Other changes of 5% or more (for example, due to company stock repurchases, private placements, redemptions, exercise of options, warrants, conversion of preferred stock, notes, debt, equity participations, at-the-market stock offerings or other recapitalizations) are made weekly.

If a 5% or more change in shares outstanding causes a company's IWF to change by 5 percentage points or more, the IWF is updated at the same time as the share change. IWF changes resulting from partial tender offers are considered on a case-by-case basis.

Exception: when total shares outstanding increase by more than 5%, but the new share issuance is directed to a strategic or major shareholder, it implies that there is no change in float-adjusted shares. However, in such instances, a total shares outstanding and resulting IWF change will be implemented regardless of whether the float-adjusted shares change by more than 5%.

3.1. Component Changes

Additions

Additions to the Index are made at the annual reconstitution according to the inclusion criteria defined above. Changes are implemented before the

opening of trading on the first Monday following the closing of trading on the third Friday in October. No additions are made to the Indexes between annual reconstitutions, except in the cases of certain spin-off companies, defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.³¹ Component companies that reclassify their shares (i.e. that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

WTI applies a Foreign Investment Screen to exclude companies that are not available to be purchased or transacted in by foreign investors (or certain segments of foreign investors) or cannot continue to be reasonably purchased or transacted in by foreign investors (or certain segments of foreign investors) as determined by WTI, generally based on the principles set forth above describing index eligibility.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed into the indexes that its parent company is in until the next annual reconstitution. Spin-off shares of publicly traded companies that are included in the same Indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next annual reconstitution to be included in the Index.

³¹ Companies being acquired will be deleted from the WisdomTree indexes immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WTI reserves the right to delete the company being acquired based on best available market information

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Indexes, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters

Selection parameters for the Index are defined in section 2.1. Companies that pass this selection criterion as of the Screening Date are included in the Index. The component companies are assigned weights in the Index as defined in section 2.4., and annual reconstitution of the Index takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR BIOREVOLUTION INDEX

1. Index Overview and Description

The WisdomTree BioRevolution ESG Screened Index [referred to as “the Index”] is designed to track the performance of companies that will be significantly transformed by advancements in genetics and biotechnology. These advancements include, but are not limited to, the application of genetic technologies to prevent and treat disease; the applications of human genetic technologies to new classes of consumer products personalized for each individual; the transformation of agriculture, aquaculture, and food production, creating healthier and more sustainable models for feeding the growing global population; biological re-engineering used to produce an increasing percentage of the physical inputs needed for manufacturing; and/or DNA as a storage solution (collectively, “BioRevolution Activities”).

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

2. Index Governance

The Index is overseen by the WisdomTree BioRevolution ESG Screened Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc. (“WisdomTree”), ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively, provided that the published Index composition shall be as determined by the Committee.

The Committee meetings will generally be held on a quarterly basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index, and may be held more frequently as circumstances require.

The composition of the Committee may from time to time be changed to reflect changes in market conditions.

3. Key Features

3.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent and must list shares on eligible stock exchanges.

Component companies must conduct their Primary Business Activities³² and have their shares listed on a stock exchange in one of the following countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange.

Companies need to have market capitalization of at least \$300 million and a median daily dollar volume greater than \$1,000,000 for each of the three months preceding the Screening Date (after the close of trading on the last trading day in March and September).

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree is not eligible for inclusion in any of WisdomTree's equity indexes.

Eligible companies must be involved in BioRevolution Activities. The key sectors listed below are used as guidelines to determine if a company is primarily involved in BioRevolution Activities. A company's engagement in these sectors is indicated via applicable language in its Annual Report, 10K or equivalent report, as well as via exposure to relevant industry classifications.

Human Health – the application of genetic technologies to prevent and treat disease, leading to significant enhancements to human health,

³² The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

wellbeing, and longevity; the applications of human genetic technologies to new classes of consumer products personalized for each individual.

Agriculture and Food – the transformation of agriculture, aquaculture, and food production, creating healthier and more sustainable models for feeding the growing global population.

Materials, Chemicals, and Energy – biological re-engineering used to produce an increasing percentage of the physical inputs needed for manufacturing.

Biological Machines and Interfaces – DNA as a storage solution.

Qualitative and quantitative characteristics of eligible companies are evaluated by the Committee. Companies that are representative of the aforementioned BioRevolution Activities and sectors are selected for inclusion in the Index by the Committee.

3.2 Base Date and Base Value

The Index was established with a base value of 200 on April 30, 2021.

3.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the BioRevolution Index:

$$\frac{\sum_i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both, price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

3.4 Weighting

The Index is a modified equally weighted index. The Committee makes strategic decisions regarding the weight allocated to the selected BioRevolution sectors and stocks based on quantitative and qualitative criteria.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The Index is reconstituted on a semi-annual basis following the close of trading on the third Friday in April and October.

3.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.6 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in April and October. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.³³ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next

³³ Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

6. Selection Parameters

Selection parameters for the Index are defined in section 3.1. Companies that pass these selection criteria as of the Screening Date are included in the Index unless otherwise determined by the Committee. The component companies are assigned weights in the Index as defined in section 3.4., and reconstitution of the Index takes effect as defined in section 4.1.

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METHODOLOGY GUIDE FOR BLOCKCHAIN INDEX

1. Index Overview and Description

The WisdomTree Blockchain UCITS Index [referred to as “the Index”] is designed to track the performance of companies primarily involved in the investment theme of blockchain and cryptocurrency.

The Index focuses on blockchain and cryptocurrency technology in the following categories:

- Blockchain Enablers - companies that develop building block components for blockchain ecosystem, such as hardware and software infrastructure and cryptocurrency mining.
- Blockchain Engagers - companies that provide blockchain and cryptocurrency services and/or applications.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is reconstituted on a quarterly basis following the close of trading on the third Friday in February, May, August and November.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

2. Index Governance

The Index is overseen by the WisdomTree Blockchain UCITS Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc. (“WisdomTree”), ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation, and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively.

The Committee meetings will generally be held on a quarterly basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index and may be held more frequently as circumstances require.

The composition of the Committee may from time to time be changed to reflect changes in market conditions.

3. Key Features

3.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent and must list shares on eligible stock exchanges.

In the developed world, component companies must be conduct their Primary Business Activities³⁴, and have their shares listed on a stock exchange in one of the following countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore, or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange. In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, Korea, Mexico, Poland, South Africa, Taiwan or Thailand. Securities must conduct their Primary Business Activities in one of these Emerging Market Countries.

In the case of China, component companies must be incorporated or domiciled in China and have their shares listed on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic listed companies that are part of the connect program³⁵ and meet index requirements will be selected for inclusion.

In all the cases, local exchange shares are included in the index for all countries. Passive foreign investment companies (PFICs) are excluded, as are limited partnerships, limited liability companies, royalty trusts, preferred stock, rights, and other derivative securities.

³⁴ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

³⁵[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other's markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

Companies need to have market capitalization of at least \$150 million and a median daily dollar volume greater than \$500,000 for each of the three months preceding the Screening Date (after the close of trading on the last trading day in January, April, July and October).

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

Eligible companies must be involved in Blockchain and Cryptocurrency Activities. The key activities listed below are used as guidelines to determine if a company is primarily involved in Blockchain and Cryptocurrency Activities. A company's engagement in these activities is indicated via applicable language in its company description, Annual Report, 10K or equivalent report, earnings call transcripts, patent submissions, news and press releases, as well as via exposure to relevant industry classifications. These Blockchain Activities will be assigned to the following two categories ("the Categories"):

Blockchain Enablers - Companies that provide blockchain infrastructure or partake directly in cryptocurrency mining. Cryptocurrency mining consists of validating blocks of transactions on proof-of-work blockchains to yield a minted block subsidy. Blockchain infrastructure includes but is not limited to specialized hardware or high-performance computing infrastructure for the purpose of cryptocurrency mining, or secure cryptocurrency offline storage.

Blockchain Engagers - Companies that offer blockchain and cryptocurrency products and services. These include but are not limited to cryptocurrency trading platforms and exchanges, cryptocurrency banking, and other blockchain based digital ledger technology and service offerings.

WisdomTree maintains a database of companies with exposure to Blockchain and related business activities which is regularly reviewed. The classification and inclusion of companies in each Category is derived from WisdomTree's database by the Committee. The Committee may use external expertise for verifying and updating this classification.

Companies that are representative of the aforementioned Blockchain and Cryptocurrency Activities are included in the Index. The index is subject

to a minimum of 20 stocks with at least 8 Blockchain Engagers. To satisfy this minimum or for diversification purpose, companies which are involved in Blockchain and Cryptocurrency activities with potentially lower engagement in these activities or/and lower market capitalization and volume than the criteria mentioned above may be selected for inclusion.

3.2 Base Date and Base Value

The Index was established with a base value of 200 on May 20, 2022.

3.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the Blockchain Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both, price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

3.4 Weighting

Each company is equally weighted subject to the following rules:

- First the allocation of weight to Blockchain Enablers is capped to 30%.
- Then each company is subject to the market cap factor adjustment below. The excess of weight will be distributed equally across the basket.

- Then each company is subject to the liquidity adjustment below. Similarly, the excess of weight will be distributed equally across the basket.
- Finally, the weight of any single constituent is capped at 10% at the time of the reconstitution. The excess of weight is distributed equally across basket but taking into account the previous volume factor capping.

Market cap factor - In the event a company has a calculated market cap factor (free float market capitalization / weight in the index) that is less than \$20 billion, its weight will be reduced such that weight after market cap factor adjustment equals the weight before adjustment x calculated market cap factor / \$20 billion.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$500 million, its weight will be reduced such that weight after volume adjustment equals the weight before adjustment x calculated volume factor / \$500 million.

Based on the above implementation, the liquidity adjustment may affect the previous factors or capping. If the different factors or capping are conflicted together, the weight and volume factor may be optimized by the index committee to ensure diversification and alignment with the investment theme.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

The Index is reconstituted on a quarterly basis following the close of trading on the third Friday in February, May, August and November.

3.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.6 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in February, May, August and November. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day

prior to the execution date.³⁶ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not

³⁶Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

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included in the Index, and the weights of the remaining components are adjusted accordingly.

6. Selection Parameters

Selection parameters for the Index are defined in section 3.1. Companies that pass these selection criteria as of the Screening Date are included in the Index unless otherwise determined by the Committee. The component companies are assigned weights in the Index as defined in section 3.4., and reconstitution of the Index takes effect as defined in section 4.1.

METHODOLOGY GUIDE FOR AUTOMOTIVE INDEX

1. Index Overview and Description

The WisdomTree Berylls LeanVal Global Automotive Innovators Index [referred to as “the Index”] is designed to track the performance of companies primarily involved in the global automobility industry. The Index was developed by WisdomTree, Inc. (“WTI”), in collaboration with third party specialists in the automobility sector.

The Index is reconstituted on a semi-annual basis following the close of trading on the third Friday in March and September.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent, must list shares on eligible stock exchanges and derive at least 50% of their revenue from automobility industry.

In the developed world, component companies must list their shares on one of the stock exchanges in the U.S., Europe (i.e., Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom), the Tokyo Stock Exchange, or on stock exchanges in Australia, Israel, Hong Kong, Singapore or Canada.

In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, Korea, Mexico, Poland, South Africa, or Taiwan. Companies in the developing world must conduct their Primary

Business Activities³⁷ in one of these Emerging Market Countries to be eligible for inclusion in the Index. In the case of China, companies that are incorporated or domiciled in China and trade on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic listed companies that are part of the connect program³⁸ and meet index requirements are eligible for inclusion.

Companies need to have market capitalization of at least \$1 billion and a median daily dollar volume greater than \$2 million for each of the three months preceding the Screening Date (after the close of trading on the last trading day in January and July).

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

Companies need to be classified under any of the following automobility segments to be included in the Index universe:

- Original Equipment Manufacturers (OEMs) – companies developing, manufacturing, and selling of vehicles
- Suppliers – companies developing, manufacturing, and selling of components for vehicles or for the operation thereof. Likewise, providing engineering services for vehicles
- Dealers & Aftermarkets – companies buying and selling of vehicles or providing platforms for buying and selling vehicles. Likewise, servicing, optimizing, and repairing vehicles after they have been put into operation
- Infrastructure – companies developing, manufacturing, operating, and maintaining the infrastructure necessary to operate vehicles
- Mobility Service Provider – companies providing mobility services to businesses or consumers or, providing the platform for a third party to provide mobility services

³⁷ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

³⁸[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other's markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

Focus Score:

The Index utilizes a “Focus Score”, which is a compound industry focus measure for the automobility companies, as defined by the third party specialists.

To derive the scores, the third party specialists have developed and maintained a proprietary analytical model based on the data from companies’ annual reports, industry outlets and news, and other financial and industry datasets. Companies are scored on a scale of 1-100 (with 100 being the highest) based on predefined evaluation criteria as described below.

The Focus Score is an aggregate of the three sub-scores Strategy, Industry Relationships and Public Sentiment, based on the weights of 60%, 35%, and 5%, respectively.

- Strategy - this sub-score consists of evaluations on strategy communication, brand value ranking, development in the innovative domains (such as autonomous driving), sustainability strategy (such as market shares in electric vehicles sales and ownership of charging networks) and macroeconomic factors that affect the regional automobility market.
- Industry Relationships - the focus lies here on the quantity and quality of involvement inside the automobility ecosystem, based on the supply chain value data.
- Public Sentiment - this sub-score evaluates the companies’ presence and sentiment in social media discussions, relevant industry outlets and the news.

Fundamental Score:

The Index also utilizes a “Fundamental Score” which is an aggregation of five equally-weighted fundamental factor scores, as defined by the third party specialists. Companies are scored on a scale of 1-100 (with 100 being the highest) based on predefined evaluation criteria as described below.

- Value – Comparison of real economic value with stock market value, such as the measurement of ratio of enterprise value to EBIT, EBITDA or free cash flow
- Quality – Focus on quality of operating activities and continuity factors, such as Return on Invested Capital (ROIC).
- Stability – Ratio of net debt to EBIT and debt to equity, as well as ratio of equity to goodwill and equity to intangible assets.

- Growth – Expected profit growth and its sustainability; expected growth in free cash flow and free cash flow margin; Ratio of investments to depreciation and amortization.
- Momentum - Price development of recent past; distance of price to 52 week high; Ratio of share price level in 50 day/200 day average and relative strength

Screening Criteria based on Focus and Fundamental Scores

Each company is assigned a Final Score based on the equal weighting of its Focus Score and Fundamental Score. The top 100 companies are selected for Index inclusion based on their Final Scores.

The existing index component companies would only be deleted from the Index on reconstitution if they rank outside of the top 110 by Final Scores.

2.2 Base Date and Base Value

The WisdomTree Berylls LeanVal Global Automotive Innovators Index was established with a base value of 200 on May 31, 2022.

2.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both, price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.4 Weighting

The companies in the Index are weighted by float-adjusted market capitalization. “Float-adjusted” means that the share amounts used in calculating the Index reflect only shares available to investors.

At each rebalance, the maximum weight of any security in the Index is capped at 2.5% and the minimum weight at 0.5%.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$500 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$500 million.

2.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

2.6 Tax Rates

The WisdomTree Berylls LeanVal Global Automotive Innovators Index is calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.7 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the

stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in March and September. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.³⁹ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next

³⁹Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

reconstitution. Spin-off shares of publicly traded companies that are eligible for inclusion in the same indexes as their parent company are retained in the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters

Selection parameters for the WisdomTree Berylls LeanVal Global Automotive Innovators Index are defined in section 2.1. Companies that pass these selection criteria as of the Screening Date are included in the Index. The component companies are assigned weights in the Index as defined in section 2.4., and reconstitution of the Index takes effect as defined in section 3.

METHODOLOGY GUIDE FOR RENEWABLE ENERGY INDEX

1. Index Overview and Description

The WisdomTree Renewable Energy Index [referred to as “the Index”] is designed to track the performance of companies primarily involved in the Renewable Energy Value Chain (“REVC”). The Index was developed by WisdomTree, Inc. (“WTI”), in collaboration with third party specialists in REVC.

REVC here refers to the technologies and solutions that aim to re-shape the power and energy market towards a renewable and sustainable basis, encompassing the value chains of wind, solar, hydrogen and other renewable technologies.

The Index is reconstituted on a semi-annual basis in April and October.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, conventional and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent, must list shares on eligible stock exchanges and be classified as a REVC company. In the developed world, component companies must list their shares on one of the stock exchanges in the U.S., Europe (i.e., Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, or the United Kingdom), the Tokyo Stock Exchange, or on stock exchanges in Australia, Israel, Hong Kong, Singapore or Canada. In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Saudi Arabia, South Africa, Taiwan, Thailand, or Turkey. In the case of China, companies that are incorporated or domiciled in China and trade on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic

listed companies that are part of the connect program⁴⁰ and meet index requirements will be selected for inclusion.

Companies need to have market capitalization of at least \$250 million and a median daily dollar volume of at least \$1,000,000 for the three months preceding the Screening Date (after the close of trading on the last trading day in April and October).

If a security was recently listed and does not have 3-months of trading history, the data available since listing will be used to extrapolate a 3-month median daily traded value. Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The Index classifies the REVC value chain into 5 categories (i.e., Raw Materials, Manufacturing, Application, Enablers and Emerging Technology), partitioned into 14 sectors, which are further divided into 32 sub-sectors⁴¹.

Raw Materials - companies that focus on raw materials mining, such as steel, copper and aluminum specifically used for REVC.

Manufacturing - companies that manufacture key modules for REVC, such as polysilicon for solar panels, blades and towers for wind turbines, and high voltage cables for power transmission networks.

Application – companies that generate power from renewable sources as well as developing new foundations and projects to improve power generation capability.

Enablers - companies that develop the building block components and enable the efficient storage and transmission for REVC such as battery energy storage systems and transmission and distribution network operations.

⁴⁰[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other's markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

⁴¹ As of December 2022.

Emerging Technologies - companies that use new Renewable Energy generation technologies such as floating wind and solar, concentrated solar power, and hydrogen fuel cell.

The Index utilizes an intensity rating, developed by WisdomTree in collaboration with third-party specialists at REVC (“Intensity Rating”), which captures the perceived degree of a company’s overall involvement across the REVC value chain.

This REVC Intensity Rating is calculated as a sub-sector score multiplied by the company revenue exposure score:

- Sub-sector score: the scores are calculated based on 3 factors with the following weights, Size –10%; Exposure – 50%; Growth – 40%:
 - Size score: quantitative measure based on the relative value of the market
 - Exposure score: quantitative measure based on the percentage of demand in REVC as an end-use
 - Growth score: qualitative and quantitative measure based on the percentage relative to sub-sector growth
- Company revenue exposure score: based on the company’s percentage of revenue from each sub-sector

Each company from the REVC universe is also assigned a Composite Risk Score, which is calculated as the average of the below two factor scores:

- Quality Factor – determined by return on equity, return on assets, gross profits over assets and cash flows over assets
- Momentum Factor – determined by the stocks’ risk adjusted total returns over historical periods (i.e., 6 and 12 months)

Companies that meet the following criteria are selected for inclusion, subject to a minimum of 50 stocks

- Companies with 20% or more revenue exposure (the revenue threshold is 50% for companies in the “Application” category) to REVC
- Companies do not fall within the bottom 10% of the universe based on the Composite Risk Score.
- Companies’ GHG Intensity⁴² rank do not fall within the bottom 5% of the universe.

⁴²GHG (Green House Gas) intensity is the total carbon dioxide equivalent GHG emissions per company’s total revenues in million USD.

2.2 Base Date and Base Value

The WisdomTree Renewable Energy Index was established with a base value of 200 on October 21, 2022.

2.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the Renewable Energy Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.4 Weighting

Each selected company will be weighted in the Index based on the Intensity Rating multiplied by the sub-sector density function: $(\log(N)+1)/N$, where N is the number of selected stocks from its sub-sector.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

At each rebalance, the maximum weight of any security in the Index is capped at 3%. Country exposure is capped at 25% except for U.S., which is capped at 50%.

The following liquidity adjustment factor will be applied:

In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that

is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

2.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

2.9 Tax Rates

The WisdomTree Renewable Energy total return index is calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.10 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in April and October. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁴³ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to

⁴³Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or re-incorporate outside of a defined domicile in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters

Selection parameters for the WisdomTree Renewable Energy Index are defined in section 2.1. Companies that pass these selection criteria as of the Screening Date are included in the Index. The component companies are assigned weights in the Index as defined in section 2.4., and reconstitution of the Index takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR EFFICIENT CORE INDEX

1. Index Overview and Description

The WisdomTree US Efficient Core UCITS Index [referred to as “the Index”] is designed to track the performance of a portfolio of large-capitalization US equity securities and US Treasury futures contracts.

The Index is reconstituted on a quarterly basis in February, May, August and November.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index was developed by WisdomTree, Inc. (“WTI”) and is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Key Features

The Index is comprised of three key components (“Index Components”),

- **Equity:** The Index invests in a diversified basket of US large-capitalization companies, to achieve a 90% exposure on Equity.
- **Bond:** The Index provides synthetic exposure to a basket of US Treasury futures contracts with maturities ranging from 2 to 30 years, to achieve a 60% notional exposure on Bonds.
- **Cash:** The Index has roughly 10% exposure in cash, which serves as collateral for the Bond. This component also incorporates an overnight USD interest rate revenue in the Index calculation, e.g., “total return”.

2.1. Membership Criteria – Equity Components

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third party independent index calculation agent, must list shares on a U.S. stock exchange and conduct their Primary Business Activities⁴⁴ in the United

⁴⁴ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

States. Companies need to have had a median daily dollar volume of at least \$200,000 over the six months preceding the Screening Date (after the close of trading on the last trading day in November). Common stocks, REITs, tracking stocks and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded, as are limited partnerships, limited liability companies, royalty trusts, and Business Development Companies (BDCs). Preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Companies that have pending acquisitions or mergers are excluded from the initial universe. The publicly traded security for WisdomTree, Inc., (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The top 500 companies by market capitalization that meet the above criteria are selected. Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe (See Appendix A for details).

2.2. Membership Criteria – Bond Components

The Bond Components are constructed from the front month futures contract that reference certain bonds that are issued by the U.S. Treasury.

A future contract is an agreement either to buy or sell a set amount of underlying assets at a predetermined price for delivery within a predetermined delivery period (which is generally referred to as a "delivery month"). In order to avoid the delivery process and maintain a long futures position, contracts nearing delivery must be sold and replaced by the purchase of contracts that have not yet reached the delivery period. This process is known as the "roll".

To be eligible for inclusion in the Index, component bond futures must be traded on one or more eligible futures exchanges and under coverage by the market management team of the third party independent index calculation agent. Bond futures must have an active and liquid trading market, i.e., the relevant futures contracts need to have minimum \$100 million in terms of the average daily trading volume and / or open interests.

Currently, the following five US Treasury futures contracts are selected for inclusion in the Index.

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| Symbol | Exchange | Contract Name |
|--------|----------|--|
| TU | CME | 2-Year U.S. Treasury Note Futures |
| FV | CME | 5-Year U.S. Treasury Note Futures |
| TY | CME | 10 Year US Note Futures |
| TN | CME | Ultra 10-Year U.S. Treasury Note Futures |
| US | CME | 30 Year US Bond Futures |

The Index implements a “rolling” methodology to replace the “first near futures contract” (the front month contract) into the “second near future contract”, which occurs over a one-day rolling period every quarter, effective after market close on the last business day of February, May, August and November.

The Index roll schedule at the beginning of each calendar month for the US Treasury futures are defined in the table below. For example, during February, the Index holds US Treasury Futures “Mar-H” contracts and will roll into “Jun-H” contracts on the last business day of February (after market close).

| Calendar Month | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| Contract Expiry Month & Code | Mar-H | Mar-H | Jun-M | Jun-M | Jun-M | Sep-U | Sep-U | Sep-U | Dec-Z | Dec-Z | Dec-Z | Mar-H |

2.3. Base Date and Base Value

The WisdomTree US Efficient Core UCITS Index was established with a base value of 200 on August 7, 2023.

2.4. Calculation and Dissemination

The value of the Index on any index calculation date t (I_t) is calculated in accordance with the value of the three Index Components (i.e., Equity, Bond, Cash) using the following formula:

$$I_t = I_{t-1} \times \left(1 + \sum_{i=1}^N DW_{t-1}^i \times \left(\frac{IC_t^i}{IC_{t-1}^i} - 1 \right) \right)$$

If t is an index rebalancing date:

Error! Unknown switch argument.

$$DW_t^i = TW_r^i$$

Otherwise,

$$DW_t^i = DW_{t-1}^i \times \frac{IC_t^i}{IC_{t-1}^i} \times \frac{I_{t-1}}{I_t}$$

Where

N is the number of Index Components comprised in the Index, where N=3 in this case.

r is the index rebalancing date immediately preceding t

TW_r^i is the target weight for Index Component i on the index calculation date t ;

DW_t^i is the drifted weight for Index Component i on the index calculation date t ;

IC_t^i is the value for Index Component i on the index calculation date t , which can be calculated as follows:

For the Equity Component IC_t^i is defined as

$$IC_t^i = \frac{\sum_j S_t^j \cdot P_t^j \cdot C_t^j}{D_t^i}$$

Where

S_t^j is the number of shares of security j on the index calculation date t ;

P_t^j is the price of security j on the index calculation date t ;

C_t^j is the cross rate of currency of security j vs. USD. If security price in USD, $C_t^j = 1$

D^i is the divisor for Index Component i on the index calculation date t

For the Bond Component IC_t^i is defined as

$$IC_t^i = IC_{t-1}^i \times \left(1 + \sum_{j=1}^M DWB_{t-1}^j \times \left(\frac{PB_t^j}{PB_{t-1}^j} - 1 \right) \right)$$

If t is an index rebalancing date:

Error! Unknown switch argument.

$$DWB_t^j = TWB_r^j$$

Otherwise,

$$DWB_t^j = DWB_{t-1}^j \times \frac{PB_t^j}{PB_{t-1}^j} \times \frac{IC_{t-1}^i}{IC_t^i}$$

Where

M is the number of bonds futures in the Bond Components of the Index, where M=5 in this case.

r is the index rebalancing date immediately preceding t

TWB_r^j is the target weight for Bond Component j on the index calculation date t ;

DWB_t^j is the drifted weight for Bond Component j on the index calculation date t ;

PB_t^j is the price for Bond Component j on the index calculation date t , which refers to the relevant bond futures price following the rolling schedule described in Section 2.2.

For the Cash Component IC_t^i is defined as

$$IC_t^i = IC_{t-1}^i \times \left(1 + rate_{t-1} \times \frac{NCD(t-1, t)}{360} \right)$$

Where

$NCD(t-1, t)$ is the number of calendar days between index calculation date $t-1$ and t ;

$rate_{t-1}$ is the United States Secured Overnight Financing Rate (SOFR, RIC: .USDSOFR=, BBG: SOFFRRATE Index) on the index calculation day immediately preceding index calculation day t .

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still

open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.5. Weighting

The Index has target weights of 90%, 60% and 10% on Equity, Bond and Cash Components, respectively, and rebalanced back to the target weights on a quarterly basis on the last business day of February, May, August and November.

In the event that the Equity and / or Bond allocations deviate by more than 5% between quarterly rebalances, the Index will be rebalanced to align with the original target weights.

a. Equity Components weighting:

The selected securities from the Equity Components are weighted by their free-float market-capitalization and rebalanced on an annual basis in December.

The Weighting Date is when component weights are set and it occurs on the third business day of the rebalance months. The changes will go into effect after the close of trading on the eighth business day of the rebalance months.

The maximum weight of any individual security is capped at 10% of the Equity Components on the annual rebalance and the weights of all other components will be adjusted proportionally.

The following liquidity adjustment factor will be applied: In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

b. Bond Components weighting:

The selected bond futures components are equally-weighted and rebalanced to the equal weighting on a quarterly basis on the last business day of February, May, August and November.

2.6. Dividend Treatment for Equity Components

Normal dividend payments for Equity Components are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to Equity Components to prevent the distribution from distorting the price index.

2.7. Tax Rates for Equity Components

The WisdomTree US Efficient Core UCITS Index is calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.8. Multiple Share Classes for Equity Components

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Equity Component divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria for Equity and Bond Components defined above. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁴⁵ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index Component's market capitalization due to changes in composition, target weighting or corporate actions result in a divisor change for Index Components to maintain the Index's continuity. By adjusting the divisors, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the

⁴⁵Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

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ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

METHODOLOGY GUIDE FOR GLOBAL EFFICIENT CORE INDEX

1. Index Overview and Description

The WisdomTree Global Efficient Core Index [referred to as “the Index”] is designed to track the performance of a portfolio of large-capitalization global equity securities and global government bond futures contracts.

The Index is reconstituted on a quarterly basis in February, May, August and November.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index was developed by WisdomTree, Inc. (“WTI”) and is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Key Features

The Index is comprised of three key components (“Index Components”),

- **Equity:** The Index invests in a diversified basket of global developed markets large-capitalization companies, to achieve a 90% exposure on Equity.
- **Bond:** The Index provides synthetic exposure to a basket of global government bond futures contracts with maturities ranging from 2 to 30 years, to achieve a 60% notional exposure on Bonds.
- **Cash:** The Index has roughly 10% exposure in cash, which serves as collateral for the Bond component of the index. This component also incorporates an overnight USD / EUR/ GBP/ JPY interest rates revenue in the Index calculation, e.g., “total return”.

2.1. Membership Criteria – Equity Components

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third party independent index calculation agent and must list shares on eligible stock exchanges.

Component companies must conduct their Primary Business Activities⁴⁶ and have their shares listed on a stock exchange in one of the following countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange. Companies must have a market capitalization of at least \$100 million on the Screening Date and shares of such companies must have had a median daily dollar volume of at least \$100,000 for three months preceding the Screening Date (after the close of trading on the last trading day in November).

Common stocks, REITs, tracking stocks and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Companies that have pending acquisitions or mergers are excluded from the initial universe. The publicly traded security for WisdomTree, Inc., (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The top 1500 companies by market capitalization that meet the above criteria are selected. Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe (See Appendix A for details).

⁴⁶ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

2.2. Membership Criteria – Bond Components

The Bond Components are constructed from the front month futures contract that reference certain bonds that are issued by the US, Germany, Japan and UK governments.

A future contract is an agreement either to buy or sell a set amount of underlying assets at a predetermined price for delivery within a predetermined delivery period (which is generally referred to as a “delivery month”). In order to avoid the delivery process and maintain a long futures position, contracts nearing delivery must be sold and replaced by the purchase of contracts that have not yet reached the delivery period. This process is known as the “roll”.

To be eligible for inclusion in the Index, component bond futures must be traded on one or more eligible futures exchanges and under coverage by the market management team of the third party independent index calculation agent. Bond futures must have an active and liquid trading market, i.e., the relevant futures contracts need to have minimum \$100 million in terms of the average daily trading volume and / or open interests.

Currently, the following bond futures contracts are selected for inclusion in the Index.

| Symbol | Exchange | Base Currency | Contract Name |
|---------------|-----------------|----------------------|-----------------------------------|
| TU | CME | USD | 2-Year U.S. Treasury Note Futures |
| TY | CME | USD | 10 Year US Note Futures |
| US | CME | USD | 30 Year US Bond Futures |
| FGBS | EUX | EUR | Euro-Schatz Futures |
| FGBL | EUX | EUR | Euro-Bund Futures |
| FGBX | EUX | EUR | Euro-Buxl® Futures |
| R | ICE | GBP | Long Gilt Future |
| JBL | JPX | JPY | 10-year JGB Futures |

The Index implements a “rolling” methodology to replace the “first near futures contract” (the front month contract) into the “second near future

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contract”, which occurs over a one-day rolling period every quarter, effective after market close on the last business day of February, May, August and November.

The Index roll schedule at the beginning of each calendar month for the underlying government bond futures are defined in the table below. For example, during February, the Index holds government bond futures “Mar-H” contracts and will roll into “Jun-H” contracts on the last business day of February (after market close).

| Calendar Month | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| Contract Expiry Month & Code | Mar-H | Mar-H | Jun-M | Jun-M | Jun-M | Sep-U | Sep-U | Sep-U | Dec-Z | Dec-Z | Dec-Z | Mar-H |

2.3. Base Date and Base Value

The WisdomTree Global Efficient Core Index was established with a base value of 1000 on July 31, 2024.

2.4. Calculation and Dissemination

The value of the Index on any index calculation date t (I_t) is calculated in accordance with the value of the three Index Components (i.e., Equity, Bond, Cash) using the following formula:

$$I_t = I_{t-1} \times \left(1 + \sum_{i=1}^N DW_{t-1}^i \times \left(\frac{IC_t^i}{IC_{t-1}^i} - 1 \right) \right)$$

If t is an index rebalancing date:

$$DW_t^i = TW_r^i$$

Otherwise,

$$DW_t^i = DW_{t-1}^i \times \frac{IC_t^i}{IC_{t-1}^i} \times \frac{I_{t-1}}{I_t}$$

Where

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N is the number of Index Components comprised in the Index, where $N=3$ in this case.

r is the index rebalancing date immediately preceding t

TW_r^i is the target weight for Index Component i on the index calculation date t ;

DW_t^i is the drifted weight for Index Component i on the index calculation date t ;

IC_t^i is the value for Index Component i on the index calculation date t , which can be calculated as follows:

For the Equity Component IC_t^i is defined as

$$IC_t^i = \frac{\sum_j S_t^j \cdot P_t^j \cdot C_t^j}{D_t^i}$$

Where

S_t^j is the number of shares of security j on the index calculation date t ;

P_t^j is the price of security j on the index calculation date t ;

C_t^j is the cross rate of currency of security j vs. USD. If security price in USD, $C_t^j = 1$

D_t^i is the divisor for Index Component i on the index calculation date t

For the Bond Component IC_t^i is defined as

$$IC_t^i = IC_{t-1}^i \times \left(1 + \sum_{j=1}^M DWB_{t-1}^j \times \left(\frac{PB_t^j}{PB_{t-1}^j} \times \frac{C_t^j}{C_{t-1}^j + SNP_{t-1}^j} - 1 \right) \right)$$

If t is an index rebalancing date:

$$DWB_t^j = TWB_r^j$$

Otherwise,

$$DWB_t^j = DWB_{t-1}^j \times \frac{PB_t^j}{PB_{t-1}^j} \times \frac{C_t^j}{C_{t-1}^j + SNP_{t-1}^j} \times \frac{IC_{t-1}^i}{IC_t^i}$$

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Where

M is the number of bonds futures in the Bond Components of the Index, where M=8 in this case.

r is the index rebalancing date immediately preceding t

TWB_r^j is the target weight for Bond Component j on the index calculation date t ;

DWB_t^j is the drifted weight for Bond Component j on the index calculation date t ;

PB_t^j is the price in local currency for Bond Component j on the index calculation date t , which refers to the relevant bond futures price following the rolling schedule described in Section 2.2.

C_t^j is the cross rate of currency of Bond j vs. USD (i.e. PB_t^j in USD equals $PB_t^j \times C_t^j$). If Bond price in USD, $C_t^j = 1$;

SNP_t^j is the Spot/Next forward point ask side of currency of Bond j vs. USD, divided by the relevant S/N Scaling Factor (being 10,000 for GBP and EUR and 100 for JPY). If the Bond price is quoted in USD, then $SNP_t^j = 0$.

For the Cash Component IC_t^i is defined as

$$IC_t^i = IC_{t-1}^i \times \left(1 + \sum_{j=1}^M DW C_{t-1}^j \times \left(\left(1 + rate_{t-1}^j \times \frac{NCD(t-1, t)}{D} \right) \times \frac{C_t^j}{C_{t-1}^j} - 1 \right) \right)$$

Where

If t is an index rebalancing date:

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$$DWC_t^j = TWC_r^j$$

Otherwise,

$$DWC_t^j = DWC_{t-1}^j \times \left(1 + rate_{t-1}^j \times \frac{NCD(t-1, t)}{D} \right) \times \frac{C_t^j}{C_{t-1}^j} \times \frac{IC_{t-1}^i}{IC_t^i}$$

Where

M is the number of base currencies in the Cash Components of the Index, where M=4 in this case.

$NCD(t-1, t)$ is the number of calendar days between index calculation date $t-1$ and t ;

D is the currency market convention denominator as defined in the table below.

TWC_r^j is the target weight for Cash Component j on the index calculation date t ;

DWC_t^j is the drifted weight for Cash Component j on the index calculation date t ;

$rate_{t-1}^j$ is the reference rate for Cash Component j on the index calculation day immediately preceding index calculation day t .

C_t^j is the cross rate of currency of Cash Component j vs. USD. If Cash is in USD, $C_t^j = 1$

| Cash Currency | D | Reference Rate | Bloomberg ticker |
|---------------|-----|---|------------------|
| USD | 360 | United States Secured Overnight Financing Rate (SOFR) | SOFFRRATE |
| EUR | 360 | Euro short-term rate ESTR | ESTRON |
| GBP | 365 | SONIA O/N Deposit rate | SONIO/N |
| JPY | 360 | Japan Overnight Call Rate | MUTKCALM |

Cross rates and forward points are sourced in line with the pricing policy of the independent calculation agent.

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.5. Weighting

The Index has target weights of 90%, 60% and 10% on Equity, Bond and Cash Components, respectively, and rebalanced back to the target weights on a quarterly basis on the last business day of February, May, August and November.

In the event that the Equity and / or Bond allocations deviate by more than 5% between quarterly rebalances, the Index will be rebalanced to align with the original target weights.

a. Equity Components weighting:

The selected securities from the Equity Components are weighted by their free-float market-capitalization and rebalanced on an annual basis in December.

The Weighting Date is when component weights are set and it occurs on the third business day of the rebalance months. The changes will go into effect after the close of trading on the eighth business day of the rebalance months.

The maximum weight of any individual security is capped at 10% of the Equity Components on the annual rebalance and the weights of all other components will be adjusted proportionally.

The following liquidity adjustment factor will be applied: In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

b. Bond Components weighting:

The selected bond futures components are grouped based on their base currencies, i.e., USD/EUR/GBP/JPY, and are equally weighted within each group. The weight of each base currency group will match the corresponding currency weight (re-scaled) from the Equity Components. The Bond Components rebalances on a quarterly basis on the last business day of February, May, August and November.

c. Cash Components weighting:

The weight of each cash currency will match the corresponding currency weight (re-scaled) from the Bond Components, and rebalances on a quarterly basis on the last business day of February, May, August and November.

2.6. Dividend Treatment for Equity Components

Normal dividend payments for Equity Components are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to Equity Components to prevent the distribution from distorting the price index.

2.7. Tax Rates for Equity Components

The WisdomTree Global Efficient Core Index is calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.8. Multiple Share Classes for Equity Components

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other

corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Equity Component divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria for Equity and Bond Components defined above. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁴⁷ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

⁴⁷ Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index Component's market capitalization due to changes in composition, target weighting or corporate actions result in a divisor change for Index Components to maintain the Index's continuity. By adjusting the divisors, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

METHODOLOGY GUIDE FOR WISDOMTREE EUROZONE EFFICIENT CORE INDEX

1. Index Overview and Description

The WisdomTree Eurozone Efficient Core UCITS Index [referred to as “the Index”] is designed to track the performance of a portfolio of large- and mid capitalization equity securities from Eurozone and EUR denominated treasury futures contracts.

The Index is reconstituted on a quarterly basis in February, May, August and November.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index was developed by WisdomTree, Inc. (“WTI”) and is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in EUR.

2. Key Features

The Index is comprised of three key components (“Index Components”),

- **Equity:** The Index invests in a diversified basket of large- and medium capitalization companies from Eurozone, to achieve a 90% exposure on Equity.
- **Bond:** The Index provides synthetic exposure to a basket of EUR denominated treasury futures contracts with maturities ranging from 2 to 30 years, to achieve a 60% notional exposure on Bonds.
- **Cash:** The Index has roughly 10% exposure in cash, which serves as collateral for the Bond component of the index. This component also incorporates an overnight EUR interest rate revenue in the Index calculation, e.g., “total return”.

2.1. Membership Criteria – Equity Components

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third party independent index calculation agent and must list shares on eligible stock exchanges.

Component companies must conduct their Primary Business Activities⁴⁸ and have their shares listed on a stock exchange in one of the following Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal, Spain,. Companies must have a market capitalization of at least \$100 million on the Screening Date and shares of such companies must have had a median daily dollar volume of at least \$100,000 for three months preceding the Screening Date (after the close of trading on the last trading day in November).

Common stocks, REITs, tracking stocks and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Companies that have pending acquisitions or mergers are excluded from the initial universe. The publicly traded security for WisdomTree, Inc., ticker WT, is not eligible for inclusion in any of WisdomTree's equity indexes.

The top 250 companies by market capitalization that meet the above criteria are selected. Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, and unconventional Oil & Gas are excluded from the eligible investment universe (See Appendix A for details).

2.2. Membership Criteria – Bond Components

The Bond Components are constructed from the front month futures contract that reference certain bonds that are issued by the Germany, France and Italy.

A future contract is an agreement either to buy or sell a set amount of underlying assets at a predetermined price for delivery within a predetermined delivery period (which is generally referred to as a “delivery month”). In order to avoid the delivery process and maintain a long futures position, contracts nearing delivery must be sold and replaced

⁴⁸ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

by the purchase of contracts that have not yet reached the delivery period. This process is known as the “roll”.

To be eligible for inclusion in the Index, component bond futures must be traded on one or more eligible futures exchanges and under coverage by the market management team of the third party independent index calculation agent. Bond futures must have an active and liquid trading market, i.e., the relevant futures contracts need to have minimum \$100 million in terms of the average daily trading volume and / or open interests.

Currently, the following bond futures contracts are selected for inclusion in the Index.

| Symbol | Exchange | Bond Issuing Country | Contract Name |
|---------------|-----------------|-----------------------------|------------------------|
| FGBS | EUX | Germany | Euro-Schatz Futures |
| FGBM | EUX | Germany | Euro-BOBL Future |
| FGBL | EUX | Germany | Euro-Bund Futures |
| FGBX | EUX | Germany | Euro-Buxl® 30Y Futures |
| FBTP | EUX | Italy | Euro-BTP Future |
| FOAT | EUX | France | Euro-OAT Future |

The Index implements a “rolling” methodology to replace the “first near futures contract” (the front month contract) into the “second near future contract”, which occurs over a one-day rolling period every quarter, effective after market close on the last business day of February, May, August and November.

The Index roll schedule at the beginning of each calendar month for the underlying treasury futures are defined in the table below. For example, during February, the Index holds Treasury Futures “Mar-H” contracts and will roll into “Jun-H” contracts on the last business day of February (after market close).

| Calendar Month | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|---|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| Contract Expiry Month & Code | Mar-H | Mar-H | Jun-M | Jun-M | Jun-M | Sep-U | Sep-U | Sep-U | Dec-Z | Dec-Z | Dec-Z | Mar-H |

2.3. Base Date and Base Value

The WisdomTree Eurozone Efficient Core UCITS Index was established with a base value of 1000 on May 30, 2025.

2.4. Calculation and Dissemination

The value of the Index on any index calculation date t (I_t) is calculated in accordance with the value of the three Index Components (i.e., Equity, Bond, Cash) using the following formula:

$$I_t = I_{t-1} \times \left(1 + \sum_{i=1}^N DW_{t-1}^i \times \left(\frac{IC_t^i}{IC_{t-1}^i} - 1 \right) \right)$$

If t is an index rebalancing date:

$$DW_t^i = TW_r^i$$

Otherwise,

$$DW_t^i = DW_{t-1}^i \times \frac{IC_t^i}{IC_{t-1}^i} \times \frac{I_{t-1}}{I_t}$$

Where

N is the number of Index Components comprised in the Index, where $N=3$ in this case.

r is the index rebalancing date immediately preceding t

TW_r^i is the target weight for Index Component i on the index calculation date t ;

DW_t^i is the drifted weight for Index Component i on the index calculation date t ;

IC_t^i is the value for Index Component i on the index calculation date t , which can be calculated as follows:

For the Equity Component IC_t^i is defined as

$$IC_t^i = \frac{\sum_j S_t^j \cdot P_t^j \cdot C_t^j}{D_t^i}$$

Where

S_t^j is the number of shares of security j on the index calculation date t ;

P_t^j is the price of security j on the index calculation date t ;

C_t^j is the cross rate of currency of security j vs. EUR. If security price in EUR, $C_t^j = 1$

D^i is the divisor for Index Component i on the index calculation date t

For the Bond Component IC_t^i is defined as

$$IC_t^i = IC_{t-1}^i \times \left(1 + \sum_{j=1}^M DWB_{t-1}^j \times \left(\frac{PB_t^j}{PB_{t-1}^j} - 1 \right) \right)$$

If t is an index rebalancing date:

$$DWB_t^j = TWB_r^j$$

Otherwise,

$$DWB_t^j = DWB_{t-1}^j \times \frac{PB_t^j}{PB_{t-1}^j} \times \frac{IC_{t-1}^i}{IC_t^i}$$

Where

M is the number of bonds futures in the Bond Components of the Index, where $M=6$ in this case.

r is the index rebalancing date immediately preceding t

TWB_r^j is the target weight for Bond Component j on the index calculation date t ;

DWB_t^j is the drifted weight for Bond Component j on the index calculation date t ;

PB_t^j is the price in local currency for Bond Component j on the index calculation date t , which refers to the relevant bond futures price following the rolling schedule described in Section 2.2.

For the Cash Component IC_t^i is defined as

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$$IC_t^i = IC_{t-1}^i \times \left(1 + rate_{t-1} \times \frac{NCD(t-1, t)}{360} \right)$$

$NCD(t-1, t)$ is the number of calendar days between index calculation date $t-1$ and t ;

$rate_{t-1}^j$ is the Euro short-term rate ESTR, published under the Bloomberg Ticker ESTRON on the index calculation day immediately preceding index calculation day t .

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.5. Weighting

The Index has target weights of 90%, 60% and 10% on Equity, Bond and Cash Components, respectively, and rebalanced back to the target weights on a quarterly basis on the last business day of February, May, August and November.

In the event that the Equity and / or Bond allocations deviate by more than 5% between quarterly rebalances, the Index will be rebalanced to align with the original target weights.

a. Equity Components weighting:

The selected securities from the Equity Components are weighted by their free-float market-capitalization and rebalanced on an annual basis in December.

The Weighting Date is when component weights are set and it occurs on the third business day of the rebalance months. The changes will go into effect after the close of trading on the eighth business day of the rebalance months.

The maximum weight of any individual security is capped at 10% of the Equity Components on the annual rebalance and the weights of all other components will be adjusted proportionally.

The following liquidity adjustment factor will be applied: In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

b. Bond Components weighting:

The selected bond futures components are equally-weighted and rebalanced to the equal weighting on a quarterly basis on the last business day of February, May, August and November.

2.6. Dividend Treatment for Equity Components

Normal dividend payments for Equity Components are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to Equity Components to prevent the distribution from distorting the price index.

2.7. Tax Rates for Equity Components

The WisdomTree Eurozone Efficient Core UCITS Index is calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.8. Multiple Share Classes for Equity Components

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the

component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Equity Component divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria for Equity and Bond Components defined above. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁴⁹ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to

⁴⁹ Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index Component's market capitalization due to changes in composition, target weighting or corporate actions result in a divisor change for Index Components to maintain the Index's continuity. By adjusting the divisors, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or re-incorporate outside of a defined domicile in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

METHODOLOGY GUIDE FOR MEGATRENDS INDEX

1. Index Overview and Description

The WisdomTree Global Megatrends Equity Index [referred to as “the Index”] is designed to track the performance of global listed companies involved in global megatrends including, social, technological or geopolitical shifts, and environmental pressure, as defined in the WisdomTree Thematic Classification⁵⁰.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index was developed by WisdomTree, Inc. (“WTI”) and is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Index Governance

The Index is overseen by the WisdomTree Megatrends Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc., ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively, provided that the published Index composition shall be as determined by the Committee.

The Committee meetings will generally be held on a quarterly basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index, and may be held more frequently as circumstances require.

The composition of the Committee may from time to time be changed to reflect changes in market conditions.

⁵⁰ “Thematic Universe – how to harness the power of megatrends in your portfolio”, April 2021. https://www.wisdomtree.eu/-/media/eu-media-files/other-documents/research/market-insights/wisdomtree_thematic-universe_april2021.pdf

3. Key Features

3.1. Theme Selection

The starting universe is the “WisdomTree Thematic Classification”, which classifies global thematic open-ended funds and ETFs into multiple themes and megatrends.

Currently the four megatrends are:

- Technological Shifts - This theme focuses on the different forces that originate from new technologies and innovation. It incorporates disruptive and emerging technologies, as well as their impact on society and the economy, such as the increasing digitalization and connectivity of the world.
- Environmental Pressures - This theme incorporates changes driven by sustainability issues, the increasing scarcity of resources and the need to address global warming and climate change.
- Demographic and Social Shifts - This theme focuses on the different forces that originate from changes in population and societies. It incorporates impacts of changes in the world’s pyramid of age, the impact of the growing, younger, wealthier populations in emerging markets, as well as changes to societal values and lifestyle.
- Geopolitical Shifts - This theme focuses on the forces driven by globalization, the global geopolitical order changes (with the rise of new geopolitical powers like China), and the increasing polarization of modern societies as a counterforce to globalization.

The Index applies a qualitative based assessment to classify the themes into the “High”, “Medium” and “Low” conviction categories (“Conviction Rating”)

- High conviction themes are the themes with greater market size, growth and adoption curve, and investible universe, as assessed by the Committee.
- Low conviction themes are considered based on the following criteria:
 - High overlap with High conviction themes.
 - High overlap with global equity benchmarks.
 - Low total AUM (Assets Under Management) from global funds tracking the themes.

The “High” and “Medium” conviction themes are eligible for inclusion. All eligible themes are then categorized into 11 return clusters based on

hierarchical clustering calculated on the excess returns (vs. global equity benchmarks) of each of those themes.

The Index selects representative themes from each megatrend based on themes' conviction categories and uniqueness of the return clusters. At least three out of the four megatrends need to have representative themes. For each megatrend,

- Select all the themes with the “High” Conviction Rating.
- For the “Medium” conviction themes,
 - Select the themes that are unique in the return clusters from the hierarchical clustering calculations.

The theme selection process is updated annually in April and the list of selected themes are published in the Appendix C.

3.2. Theme Baskets Selection

The Theme Basket means a portfolio of companies, which have high exposure to and are considered a good representation of the relevant theme.

For the selected themes from Section 3.1, the Index uses the relevant equity portfolio of the WisdomTree equity Thematic ETFs (as published in the Appendix C) as the Theme Baskets, at the quarterly index rebalances.

For the selected themes that WisdomTree equity Thematic ETFs are not available, the Index uses a rule-based approach to construct the relevant Theme Baskets. The underlying stocks of those Theme Baskets are updated on a semi-annual basis in April and October at the Index rebalances.

To be eligible for inclusion in the Theme Baskets, companies must be under coverage by the market management team of the third-party independent index calculation agent and must list shares on eligible stock exchanges.

In the developed world, component companies must be conduct their Primary Business Activities⁵¹, and have their shares listed on a stock

⁵¹ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates

exchange in one of the following countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore, or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange. In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey. Securities must conduct their Primary Business Activities in one of these Emerging Market Countries.

In the case of China, component companies must be incorporated or domiciled in China and have their shares listed on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic listed companies that are part of the connect program and meet index requirements will be selected for inclusion.

In all the cases, local exchange shares are included in the index for all countries. Passive foreign investment companies (PFICs) are excluded, as are limited partnerships, limited liability companies, royalty trusts, preferred stock, rights, and other derivative securities.

Companies need to have market capitalization of at least \$500 million and a median daily dollar volume greater than \$1 million for the three months preceding the Screening Date (after the close of trading on the last trading day in April and October).

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

Eligible companies must be involved in providing products and / or solutions to the relevant themes. WisdomTree maintains a list of economic activities that link to the relevant themes which is regularly reviewed. The

the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

Committee may use external expertise for verifying and updating the list of activities for each theme.

A company's engagement in these activities is indicated via applicable language in its company description, Annual Report, 10K or equivalent report, earnings call transcripts, patent submissions, news and press releases, as well as via revenue exposure to relevant industry classifications.

Companies that are representative of the aforementioned activities and sectors are included, subject to a minimum of 20 stocks for each theme basket. Selected companies are weighted by market capitalization adjusted by the revenue related to the theme.

Once all Theme Baskets have been created, the Index calculates a momentum score for each company in the Theme Baskets, which is based on the 6-month and 12-month moving average return of each stock. Companies with the bottom 20% momentum scores are removed from each Theme Basket proportionally such that the remaining stocks are selected for the Index when combining the holdings from all the Theme Baskets.

3.3. Weighting

The Index components are global listed public companies, whose weights are determined based on the following process:

- Strategic weight allocation for each megatrend: The strategic weight allocation for each megatrend is being set annually in April, as part of the Theme Selection process (as described in Section 3.1). The weight of each selected theme within its megatrend is calculated as the average of the following two weights, and receiving a Weighting Factor equals to 1 as the starting point.
 - Each selected theme within its megatrend is equally weighted
 - Each selected theme within its megatrend is weighted based on the inverse of its 12-month volatility.
- Tactical weight allocation for each theme: The Index defines a momentum score for each theme by looking at the crossings of the 3-month and 12-month moving average of the relative performance of the theme compared to the global equity benchmark. Depending on the momentum scores, each selected theme's Weighting Factor will be adjusted and in the range of 0.5 to 1.5.
- Each selected theme receives the final weights based on the proportional share of the total Weighting Factor.

- The Index looks through each Theme Baskets and derives each component company's weight as the cumulative sum of its weight from all the Theme Baskets.

The Index is rebalanced on quarterly basis in January, April, July and October.

The Weighting Date is when component weights are set and it occurs on Monday following the second Friday of the rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

At each rebalance, the maximum weight of any individual security is capped at 3%.

The following liquidity adjustment factor will be applied: In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

3.4. Base Date and Base Value

The WisdomTree Global Megatrends Equity Index was established with a base value of 200 on September 29, 2023.

3.5. Calculation and Dissemination

The following formula is used to calculate the index levels for the Global Megatrends Equity Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing

price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

3.6. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.7. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in rebalancing months defined in 3.3. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise

determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁵² Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is

⁵²Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

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incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

METHODOLOGY GUIDE FOR STRATEGIC METALS MINERS INDEX

1. Index Overview and Description

The WisdomTree Strategic Metals and Rare Earths Miners Index [referred to as “the Index”]⁵³ is designed to track the performance of companies primarily involved in the energy transition metals value chain (“ETMVC”). The Index was developed by WisdomTree, Inc. (“WTI”), in collaboration with third party specialists in ETMVC.

The Index is reconstituted on a semi-annual basis in May and November.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent and must list shares on eligible stock exchanges.

In the developed world, component companies must be conduct their Primary Business Activities⁵⁴ and have their shares listed on a stock exchange in one of the following countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore, or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange. In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China,

⁵³ The Index was previously named as WisdomTree Energy Transition Metals and Rare Earths Miners Index prior to April 16, 2025.

⁵⁴ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

Czech Republic, Hungary, Indonesia, Korea, Malaysia, Mexico, Philippines, Poland, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey. Securities must conduct their Primary Business Activities in one of these Emerging Market Countries. In the case of China, companies that are incorporated or domiciled in China and trade on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic listed companies that are part of the connect program⁵⁵ and meet index requirements will be selected for inclusion.

Companies need to have market capitalization of at least \$250 million and a median daily dollar volume of at least \$1,000,000 for the three months preceding the Screening Date (after the close of trading on the last trading day in January and July).

If a security was recently listed and does not have 3-months of trading history, the data available since listing will be used to extrapolate a 3-month median daily traded value. Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The Index classifies the ETMVC value chain into 11 categories (i.e., Aluminium, Cobalt, Copper, Iridium, Lithium, Nickel, Platinum, Silver, Tin, Zinc and Rare Earth Elements⁵⁶). Each category refers to the metal that are associated with the energy transition themes, which include, but are not limited to Electric Vehicles, Transmission, Charging, Energy Storage, Solar, Wind, and Hydrogen. The Index further partitioned ETMVC value chain into 22 sub-sectors⁵⁷, such as metals mining, refining, smelting and conversion activities.

The Index utilizes an intensity rating, developed by WisdomTree in collaboration with third-party specialists at ETMVC ("Intensity Rating"), which captures the perceived degree of a company's overall involvement across the ETMVC value chain.

⁵⁵[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other's markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

⁵⁶Rare earth elements include, but are not limited to lanthanum and cerium and neodymium.

⁵⁷ As of November 2023. The lists of categories and subsectors are subject to change in the future.

This ETMVC Intensity Rating is calculated as a sub-sector score multiplied by the company revenue exposure score:

- Sub-sector score: the scores are calculated based on 3 factors with the following weights, Size –10%; Exposure – 50%; Growth – 40%:
 - Size score: quantitative measure based on the relative value of the market
 - Exposure score: quantitative measure based on the percentage of demand in REVC as an end-use
 - Growth score: qualitative and quantitative measure based on the percentage relative to sub-sector growth
- Company revenue exposure score: based on the company’s percentage of revenue from each sub-sector

Each company from the ETMVC universe is also assigned a Composite Risk Score, which is calculated as the average of the below two factor scores:

- Quality Factor – determined by return on equity, return on assets, gross profits over assets and cash flows over assets
- Momentum Factor – determined by the stocks’ risk adjusted total returns over historical periods (i.e., 6 and 12 months)

Companies that meet the following criteria are selected for inclusion, subject to a minimum of 50 stocks

- Companies with 20% or more revenue exposure to ETMVC
- Companies do not fall within the bottom 10% of the universe based on the Composite Risk Score.
- Companies’ GHG Intensity⁵⁸ rank do not fall within the bottom 5% of the universe.
- Companies’ controversy rating do not fall into “Severe” or “High”, which is based on the assessment on companies’ involvement in incidents with negative ESG implications from 3rd party ESG data providers.

2.2 Base Date and Base Value

The WisdomTree Strategic Metals and Rare Earths Miners Index was established with a base value of 200 on XX XXX, 2023.

2.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the

⁵⁸GHG (Green House Gas) intensity is the total carbon dioxide equivalent GHG emissions per company’s total revenues in million USD.

Strategic Metals and Rare Earths Miners Index:

$$\frac{\sum S_i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.4 Weighting

Each category receives a target weight based on the average of its underlying sub-sector scores. Each company receives a weighting factor, which is calculated based on company's metal (category) exposure, as Company's weighting factor for Metal A = Company's revenue exposure to Metal A / Company's total revenue exposure to ETMVC * Company's Intensity Rating.

The target weight for each metal (category) is then allocated to each company based on the weighting factor. For each company, its final weight is the sum of the weights received due to its metal exposure.

At each rebalance, the maximum weight of any security in the Index is capped at 3.5%. Country exposure is capped at 25% except for U.S., which is capped at 50%.

The following liquidity adjustment factor will be applied:

In the event a security has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the

rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

2.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

2.11 Tax Rates

The WisdomTree Strategic Metals and Rare Earths Miners total return index is calculated on a net basis. Net return indices reflect the return to an investor where dividends are reinvested after the deduction of a withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties and is determined by the independent index calculation agent in accordance with their methodology.

2.12 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in rebalancing months. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁵⁹ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that

⁵⁹Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information

require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

METHODOLOGY GUIDE FOR US QUALITY GROWTH INDEX

1. Index Overview and Description

The WisdomTree US Quality Growth UCITS Index [referred to as “the Index”] was developed by WisdomTree, Inc. (WTI). The Index is comprised of mid- and large-cap companies that have quality and growth characteristics.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is reconstituted on a semi-annual basis in June and December.

2. Index Governance

The Index is overseen by the WisdomTree US Quality Growth UCITS Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc., ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively, provided that the published Index composition shall be as determined by the Committee.

The Committee meetings will generally be held on a semi-annual basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index, and may be held more frequently as circumstances require.

The composition of the Committee may from time to time be changed to reflect changes in market conditions.

3. Key Features

3.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third party

independent index calculation agent, must list shares on a U.S. stock exchange, conduct their Primary Business Activities⁶⁰ in the United States. Companies need to have had a median daily dollar volume of at least \$1,000,000 for each of the three months preceding the Screening Date (after the close of trading on the last trading day in May and November). Common stocks, REITs, tracking stocks and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded, as are limited partnerships, limited liability companies, royalty trusts, and Business Development Companies (BDCs). Preferred stocks, closed-end funds, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Companies that have pending acquisitions or mergers are excluded from the initial universe. The publicly traded security for WisdomTree, Inc., (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The top 500 companies by market capitalization that meet the above criteria are selected for the eligible universe. Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible universe (See Appendix A for details).

Companies from the eligible universe are ranked on a composite score of two fundamental factors: growth and quality, which are equally weighted. The growth factor is determined by a company's ranking based on a 50% weight in its medium-term estimated earnings growth, a 25% weight in its trailing 5-year EBITDA (i.e., earnings before interest, taxes, depreciation and amortization) growth and a 25% weight in its trailing 5-year sales growth. The quality factor is determined by a company's ranking based on a 50% weight to each of its trailing 3-year average return on equity and trailing 3-year average return on assets.

Top 100 companies with the highest composite scores will be selected for inclusion. In the event of the quality and / or growth data are not available for some companies, Index Committee may refer to other data sources and such company may be included in the Index.

⁶⁰ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

3.2. Base Date and Base Value

The WisdomTree US Quality Growth UCITS Index was established with a base value of 200 on November 30, 2023.

3.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Quality Growth UCITS Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

3.4. Weighting

The companies in the Index are weighted by free-float market capitalization, and rebalance on a semi-annual basis in June and December.

The Weighting Date is when component weights are set and it occurs on the third business day of the rebalance months. The changes will go into effect after the close of trading on the eighth business day of the rebalance months.

At each rebalance, the maximum weight of any security in the Index is capped at 15%.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

3.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.6. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the eighth business day of June and December. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁶¹ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the

⁶¹Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

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close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

METHODOLOGY GUIDE FOR GLOBAL QUALITY GROWTH INDEX

1. Index Overview and Description

The WisdomTree Global Quality Growth UCITS Index [referred to as “the Index”] was developed by WisdomTree, Inc. (WTI). The Index is comprised of mid- and large-cap companies from global developed markets that have quality and growth characteristics.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is reconstituted on a semi-annual basis in June and December.

2. Index Governance

The Index is overseen by the Quality Growth Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc., ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively, provided that the published Index composition shall be as determined by the Committee.

The Committee meetings will generally be held on a semi-annual basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index, and may be held more frequently as circumstances require. The composition of the Committee may from time to time be changed to reflect changes in market conditions.

3. Key Features

3.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third party independent index calculation agent. Component companies must conduct

their Primary Business Activities⁶² and have their shares listed on a stock exchange in one of the following developed countries: United States, Europe (i.e., Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom), Japan, Australia, Israel, Hong Kong, Singapore or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange. Companies need to have had a median daily dollar volume of at least \$1,000,000 for the three months preceding the Screening Date (after the close of trading on the last trading day in May and November).

Common stocks, REITs, tracking stocks and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Companies that have pending acquisitions or mergers are excluded from the initial universe. The publicly traded security for WisdomTree, Inc., (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The top 500 companies from the United States, the top 300 companies from developed Europe, and the top 200 companies from the rest of developed countries by market capitalization that meet the above criteria are selected for the eligible universe (the "Eligible Universe"). Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible universe (See Appendix A for details).

Companies from the eligible universe are ranked on a composite score of two fundamental factors: growth and quality, which are equally weighted. The growth factor is determined by a company's ranking based on a 50% weight in its medium-term estimated earnings growth, a 25% weight in its trailing 5-year EBITDA (i.e., earnings before interest, taxes, depreciation and amortization) growth and a 25% weight in its trailing 5-year sales growth. The quality factor is determined by a company's ranking based on

⁶² The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

a 50% weight to each of its trailing 3-year average return on equity and trailing 3-year average return on assets.

The companies with the top quintiles composite scores from their respective regions (i.e., US, Europe, and the rest of developed markets) will be selected for inclusion. In the event of the quality and / or growth data are not available for some companies, the Index Committee may refer to other data sources and such company may be included in the Index.

3.2. Base Date and Base Value

The WisdomTree Global Quality Growth UCITS Index was established with a base value of 200 on November 30, 2024.

3.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Quality Growth UCITS Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

3.4. Weighting

The companies in the Index are weighted by free-float market capitalization, and rebalanced on a semi-annual basis in June and December.

The Weighting Date is when component weights are set and it occurs on the third business day of the rebalance months. The changes will go into

effect after the close of trading on the eighth business day of the rebalance months.

The following capping rules are applied to the Index at each rebalance seeking to minimize deviation from the initial weighting

- the maximum weight of any security in the Index is capped at 7.5%.
- the minimum weight of any security in the Index is floored at 0.1%.
- The regional weights will be adjusted by a Regional Factor such that the regional weights are equal to the float-adjusted market capitalization weight of the Eligible Universe that meet the general liquidity and market cap criteria.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that the weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

3.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.6. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do

not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the eighth business day of June and December. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁶³ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

⁶³Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

6. Selection Parameters

Selection parameters for the Index are defined in section 3.1. Companies that pass these selection criteria as of the Screening Date are included in the Index unless otherwise determined by the Committee. The component companies are assigned weights in the Index as defined in section 3.4., and reconstitution of the Index takes effect as defined in section 4.1.

METHODOLOGY GUIDE FOR MOMENTUM INDEX

1. Index Overview and Description

The WisdomTree Trend Rider Global Momentum Index [referred to as “the Index”] was developed by WisdomTree, Inc. (WTI). The Index is comprised of global developed mid- and large-cap companies with strong momentum and quality characteristics.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is reconstituted every two months.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third party independent index calculation agent and must list shares on eligible stock exchanges.

Component companies must conduct their Primary Business Activities⁶⁴ and have their shares listed on a stock exchange in one of the following countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore, or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange.

⁶⁴ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

If a security was recently listed and does not have 3-months of trading history, the data available since listing will be used to extrapolate a 3-month median daily traded value. Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc. (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

Companies must have a market capitalization of at least \$1 billion as of the Screening Date, and a median daily dollar volume of at least \$1,000,000 for the three months preceding the Screening Date (after the close of trading on the last trading day in February, April, June, August, October and December).

The top 800 US and non-US companies by market capitalization that meet the above criteria are selected for the eligible universe, i.e., 1600 companies in total. Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe (See Appendix A for details).

Companies from the eligible investment universe are ranked on a composite score of two factor scores: momentum and quality, which have $\frac{3}{4}$ and $\frac{1}{4}$ weights, respectively:

- Quality Factor – determined by a company's ranking based on a 50% weight to each of its trailing 3-year average return on equity and trailing 3-year average return on assets.
- Momentum Factor – the score is based on two equal weighted components:
 - 1) 6-month and 12-month returns – this component is calculated based on the equally weighted rankings of 6-month and 12-month monthly returns in local currencies, which are then adjusted by company market capitalizations, and being rescaled to the range 0-1.
 - 2) Composite regressions (CR) momentum. For CR, the Index runs in total 60 liner regressions on various lookback window sizes using stock prices in local currencies. Companies are ranked by the number of positive slopes and companies with higher proportion of positive slopes receive

higher CR scores. This CR score is then adjusted for the company market capitalization and being rescaled to the range 0-1.

Companies that fall within the bottom decile of the quality factor score are removed from the eligible universe.

Top 200 companies by market capitalization are selected for inclusion, from the group of top 300 companies with the highest composite scores. For the existing index components, companies will be removed from the index if their composite scores rank fall outside of the top 1/3 out of the original universe of 1600 companies at each rebalance.

2.2. Base Date and Base Value

The WisdomTree Trend Rider Global Momentum Index was established with a base value of 200 on August 30, 2024.

2.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.4. Weighting

The selected companies in the Index are weighted by free-float market capitalization, and rebalance every two months in January, March, May, July, September and November.

The Weighting Date is when component weights are set and it occurs on the second business day of the rebalance months. The changes will go into effect after the close of trading on the fifth business day of the rebalance months.

At each rebalance, the maximum weight of any security in the Index is capped at 7.5%. Furthermore, the collective weights of companies with over 5% weight is capped at 37.5% at the index rebalances. Should any sector or country weights deviate more than 10% comparing to the initial global developed equity universe (i.e., 1600 companies, market capitalization weighted), weight of companies will be proportionally adjusted to cap the sector or country exposure deviation within the 10% band.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

2.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

2.6. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do

not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the fifth business day of the rebalance months. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁶⁵ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are

⁶⁵ Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move its Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

METHODOLOGY GUIDE FOR NUCLEAR ENERGY INDEX

1. Index Overview and Description

The WisdomTree Uranium and Nuclear Energy UCITS Index [referred to as “the Index”] is designed to track the performance of global companies primarily involved in the uranium and nuclear energy industry.

The Index is reconstituted on a semi-annual basis in March and September.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Index Governance

The Index is overseen by the WisdomTree Uranium and Nuclear Energy Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc. (“WisdomTree”), ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation, and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively.

The Committee meetings will generally be held on a semi-annual basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index, and may be held more frequently as circumstances require. The composition of the Committee may from time to time be changed to reflect changes in market conditions.

3. Key Features

3.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent and must list shares on eligible stock exchanges.

In the developed world, component companies must conduct their Primary Business Activities⁶⁶, and have their shares listed on a stock exchange in one of the following countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore, or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange.

In the developing world, component companies must conduct their Primary Business Activities, and have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, Korea, Mexico, Poland, South Africa, Taiwan or Thailand.

In the case of China, companies that are incorporated or domiciled in China and have their shares listed on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic listed companies that are part of the connect program⁶⁷ and meet index requirements will be selected for inclusion. In all other cases, local exchange shares are included in the index for all countries.

Companies need to have a market capitalization of at least \$200 million on the “Screening Date” and a median daily dollar volume greater than \$1 million for the three months preceding the Screening Date (after the close of trading on the last trading day in February and August).

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc., ticker WT, is not eligible for inclusion in any of WisdomTree’s equity indexes.

Eligible companies need to be involved in uranium and nuclear energy activities meeting one of the revenue criteria below:

⁶⁶ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may consider additional or different factors depending on the nature of a company’s business and operations.

⁶⁷[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other’s markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

- Upstream activities – including but not limited to uranium mining or producing other raw materials for nuclear reactors. Companies need to derive at least 50% of their revenue from Upstream activities.
- Midstream activities– including but not limited to constructing, building and maintenance of nuclear energy infrastructure facilities and nuclear reactors, as well as providing essential equipment, technology and services to the nuclear energy industry. Companies need to derive at least 10% of their revenue from Midstream activities.
- Innovators activities– including but not limited to designing of advanced reactor such as Small Modular Reactors (SMRs), and research and development on nuclear fusion technology. Companies may be in the process of commercializing and thus might derive less than 10% revenue from Innovator activities.

A company’s engagement in these activities is indicated via applicable language in its company description, Annual Report, 10K or equivalent report, earnings call transcripts, patent submissions, news and press releases, as well as via exposure to relevant industry classifications.

WisdomTree maintains a database of companies with exposure to uranium and nuclear energy and related business activities which is regularly reviewed. The Committee derives the classification and inclusion of companies from WisdomTree’s database. The Committee may use external expertise for verifying and updating this classification.

Companies that meet the aforementioned criteria are included in the Index, subject to a minimum of 20 stocks. To satisfy this minimum number of components for diversification purposes, companies with lower revenue exposure from uranium and nuclear activities or with lower market capitalization and volume than the screening criteria mentioned above may be selected for inclusion.

3.2 Base Date and Base Value

The Index was established with a base value of 200 on October 31, 2024.

3.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$
D = Divisor

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both, price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

3.4 Weighting

Each selected company is assigned an Exposure Score based on the revenue exposure to uranium and nuclear activities, i.e., Exposure Score equals to 3, 2, 1 for the companies with over 50%, 10% to 50%, and under 10% revenue exposure, respectively.

The Index has target weight allocation for Upstream, Midstream and Innovators categories at 60%, 25% and 15%, respectively.

Within each category, the companies are weighted by free-float market capitalization adjusted by the Exposure Score, subject to the capping and liquidity adjustment criteria described below.

Capping - at each rebalance, the maximum weight of any security from the Upstream category is capped at 7.5%, and securities from other categories are capped at 4%.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$300 million, its weight will be reduced such that the weight after volume adjustment equals the weight before adjustment x calculated volume factor / \$300 million.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

3.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.6 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in March and September. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁶⁸ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types

⁶⁸Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

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of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

6. Selection Parameters

Selection parameters for the Index are defined in section 3.1. Companies that pass these selection criteria as of the Screening Date are included in the Index unless otherwise determined by the Committee. The component companies are assigned weights in the Index as defined in section 3.4., and reconstitution of the Index takes effect as defined in section 4.1.

METHODOLOGY GUIDE FOR DEFENCE INDEX

1. Index Overview and Description

The WisdomTree Europe Defence UCITS Index [referred to as “the Index”] is designed to track the performance of European companies primarily involved in the defence industry.

The Index is reconstituted on a semi-annual basis in March and September.

The Index also excludes companies that do not meet the Global Standards Screening (GSS) or are involved in certain controversial weapons, such as anti-personnel mines, cluster munitions, chemical and biological weapons, depleted uranium weapons and white phosphorus weapons and those that support nuclear weapons programs to states outside the Treaty on the Non-Proliferation of Nuclear Weapons (commonly known as the Non-Proliferation Treaty or “NPT”). See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in Euro.

2. Index Governance

The Index is overseen by the WisdomTree Europe Defence Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc. (“WisdomTree”), ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation, and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively.

The Committee meetings will generally be held on a semi-annual basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index, and may be held more frequently as circumstances require. The composition of the Committee may from time to time be changed to reflect changes in market conditions.

3. Key Features

3.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent and must list shares on eligible stock exchanges.

In the developed world, component companies must conduct their Primary Business Activities⁶⁹, and have their shares listed on a stock exchange in one of the following developed or emerging European countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Czech Republic, Hungary, or Poland.

Companies need to have a market capitalization of at least \$200 million by the “Screening Date” and a median daily dollar volume greater than \$1 million for the three months preceding the Screening Date (after the close of trading on the last trading day in February and August).

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc., ticker WT, is not eligible for inclusion in any of WisdomTree’s equity indexes.

Eligible companies need to be involved in the defence industry and derive at least 10% of their revenue from such business activities.

A company’s engagement in these activities is indicated via applicable language in its company description, Annual Report, 10K or equivalent report, earnings call transcripts, patent submissions, news and press releases, as well as via exposure to relevant industry classifications.

WisdomTree maintains a database of companies with exposure to defence and related business activities which is regularly reviewed. The classification and inclusion of companies is derived from WisdomTree’s database by the Committee. The Committee may use external expertise for verifying and updating this classification.

Companies that meet the aforementioned criteria are included in the Index, subject to a minimum of 20 stocks. To satisfy this minimum number of components for diversification purposes, companies with lower revenue exposure from defence industry or with lower market capitalization and

⁶⁹ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

volume than the screening criteria mentioned above may be selected for inclusion.

3.2 Base Date and Base Value

The Index was established with a base value of 200 on October 31, 2024.

3.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. EUR. If security price in EUR, $E_i = 1$

D = Divisor

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in Euro.

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both, price and total-return basis, in Euro, and disseminated on an end-of-day basis.

3.4 Weighting

Each selected company is assigned an Exposure Score based on the revenue exposure to defence activities, i.e., Exposure Score equals to 3, 2, 1 for the companies with over 50%, 25% to 50%, and 10% to 25% revenue exposure, respectively.

The Index is weighted by free-float market capitalization adjusted by the Exposure Score, subject to the capping and liquidity adjustment criteria described below.

Capping - at each rebalance, the maximum weight of any security with an Exposure Score equals to 3 is capped at 12.5%, and other securities are capped at 7.5%.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$300 million, its weight will be reduced such that the weight after volume adjustment equals the weight before adjustment x calculated volume factor / \$300 million.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

3.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.6 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in March and September. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁷⁰ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next

⁷⁰Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

6. Selection Parameters

Selection parameters for the Index are defined in section 3.1. Companies that pass these selection criteria as of the Screening Date are included in the Index unless otherwise determined by the Committee. The component companies are assigned weights in the Index as defined in section 3.4., and reconstitution of the Index takes effect as defined in section 4.1.

METHODOLOGY GUIDE FOR NEW ECONOMY REAL ESTATE INDEX

1. Index Overview and Description

The WisdomTree New Economy Real Estate UCITS Index [referred to as “the Index”] is designed to track the performance of global companies from developed markets and involved in new economy real estate industry.

The Index is reconstituted on a semi-annual basis in March and September.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Index Governance

The Index is overseen by the WisdomTree New Economy Real Estate Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc. (“WisdomTree”), ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively, provided that the published Index composition shall be as determined by the Committee.

The Committee meetings will generally be held on a semi-annual basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index, and may be held more frequently as circumstances require. The composition of the Committee may from time to time be changed to reflect changes in market conditions.

3. Key Features

3.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party

independent index calculation agent and must list shares on eligible stock exchanges.

Component companies must conduct their Primary Business Activities⁷¹ and have their shares listed on a stock exchange in one of the following developed countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange.

Companies need to have market capitalization of at least \$500 million and a median daily dollar volume greater than \$1,000,000 for each of the three months preceding the Screening Date (after the close of trading on the last trading day in February and August). Companies comprising the Index also will derive at least 50% of their revenues or profits from, or invest at least 50% of their assets in, products or services related to the “new economy” real estate activities, as that term is described below.

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc., ticker WT, is not eligible for inclusion in any of WisdomTree’s equity indexes.

Eligible companies must be involved in “new economy” real estate activities. “New economy” real estate activities include companies that are classified as (a) digital and industrial economy infrastructure, and (b) next-generation digital infrastructure, as listed below. The key sectors listed below are used as guidelines to determine if a company is primarily involved in such activities. A company’s engagement in these sectors is indicated via applicable language in its company description, Annual Report, 10K or equivalent report, earnings call transcripts, patent submissions, news and press releases, as well as via exposure to relevant industry classifications.

⁷¹ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

- a. **Digital and Industrial Economy Infrastructure**, which include but not limit to telecommunication tower sector (including cable and fiber assets), data centers, healthcare and life sciences, modern logistics and ecommerce, as well as other industrial and specialized infrastructures.
- b. **Next-generation digital infrastructure**, which include but not limit to blockchain-enabled, and digital infrastructures hosting cryptocurrency mining, or providing High performance computing (HPC) facilities.

Qualitative and quantitative characteristics of eligible companies are evaluated by the Committee. Companies that are representative of the aforementioned new economy real estate activities and sectors are selected for inclusion in the Index by the Committee, subject to a minimum of 50 stocks. To satisfy this minimum number of components for diversification purposes, companies with lower market capitalization or trading volume than the screening criteria mentioned above may be selected for inclusion.

3.2 Base Date and Base Value

The Index was established with a base value of 200 on December 31, 2024.

3.3 Calculation and Dissemination

The following formula is used to calculate the index levels for the Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values

are calculated on both, price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

3.4 Weighting

The Index is a modified market capitalization weighted index.

- The Index has target weight allocation for “digital and industrial economy infrastructure” and “next-generation digital infrastructure” categories at 90% and 10%, respectively.
- Within each category, companies are weighted by market capitalization, subject to the capping and liquidity adjustment criteria described below.

Capping - at each rebalance, the maximum weight of any single security is capped at 7.5%. In addition, the sum of all securities over 5% shall not exceed 35% at rebalance.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that the weight after volume adjustment equals the weight before adjustment x calculated volume factor / \$400 million.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The Index is reconstituted on a semi-annual basis following the close of trading on the third Friday in March and September.

3.5 Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.6 Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in March and September. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day

prior to the execution date.⁷² Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not

⁷² Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

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included in the Index, and the weights of the remaining components are adjusted accordingly.

6. Selection Parameters

Selection parameters for the Index are defined in section 3.1. Companies that pass these selection criteria as of the Screening Date are included in the Index unless otherwise determined by the Committee. The component companies are assigned weights in the Index as defined in section 3.4., and reconstitution of the Index takes effect as defined in section 4.1.

METHODOLOGY GUIDE FOR QUANTUM COMPUTING INDEX

1. Index Overview and Description

The WisdomTree Classiq Quantum Computing UCITS Index [referred to as “the Index”] is designed to track the performance of companies involved in Quantum Computing activities. Quantum Computing refers to a confluence of advances in technology that use quantum mechanics principles to process information, potentially solving complex problems beyond the capabilities of classical computers by leveraging quantum bits (“qubits”) that can exist in multiple states simultaneously.

The Index is reconstituted and rebalanced on a quarterly basis in February, May, August, and November.

The Index also excludes companies that are involved in certain controversial weapons, such as anti-personnel mines, cluster munitions, chemical and biological weapons, depleted uranium weapons and white phosphorus weapons and those that support nuclear weapons programs to states outside the Treaty on the Non-Proliferation of Nuclear Weapons (commonly known as the Non-Proliferation Treaty or “NPT”). See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

2. Index Governance

The Index is overseen by the WisdomTree Quantum Computing Index Committee (the “Committee”), a standing index committee of WisdomTree, Inc. (“WisdomTree”), ticker WT. The Committee will be composed of not less than 3 members. The Committee is responsible for making broad decisions with respect to the implementation, ongoing management, operation and administration of the Index. The primary function of the Committee is to make sure the Index rules are implemented correctly and comprehensively, provided that the published Index composition shall be as determined by the Committee.

The Committee meetings will generally be held on a quarterly basis or such frequency in relation to the reconstitution and/or rebalance frequency of the Index, and may be held more frequently as circumstances require. The composition of the Committee may from time to time be changed to reflect changes in market conditions.

3. Key Features

3.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent and must list shares on eligible stock exchanges.

Component companies must conduct their Primary Business Activities⁷³ and have their shares listed on a stock exchange in one of the following developed countries: United States, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, Japan, Australia, Israel, Hong Kong, Singapore or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange. In the developing world, component companies must have their shares listed on a stock exchange in one of the following countries: Brazil, Chile, China, Czech Republic, Hungary, Korea, Mexico, Poland, South Africa, Taiwan or Thailand. Securities must conduct their Primary Business Activities in one of these Emerging Market Countries.

In the case of China, component companies must be incorporated or domiciled in China and have their shares listed on one of the stock exchanges in the developed world are eligible for inclusion. In addition, Chinese domestic listed companies that are part of the connect program⁷⁴ and meet index requirements will be selected for inclusion.

Companies need to have market capitalization of at least \$200 million and a median daily dollar volume greater than \$1,000,000 in the last three months preceding the Screening Date (after the close of trading on the last trading day in January, April, July and October).

Common stocks, REITs, tracking stocks, holding companies, ADRs, GDRs and EDRs are eligible for inclusion. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end

⁷³ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company's headquarters is located, the country to which a company has the greatest risk exposure ("Country of Risk"), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company's business and operations.

⁷⁴[Stock Connect](#) is a unique collaboration between the Hong Kong, Shanghai and Shenzhen Stock Exchanges, which allows international and Mainland Chinese investors to trade securities in each other's markets through the trading and clearing facilities of their home exchange. First launched in November 2014, the scheme now covers over 2,000 eligible equities in Shanghai, Shenzhen and Hong Kong.

funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. The publicly traded security for WisdomTree, Inc., ticker WT, is not eligible for inclusion in any of WisdomTree's equity indexes.

Eligible companies have to be involved in Quantum Computing activities through the following business activities, defined, as per WisdomTree's assessment, to be reflective of the Quantum Computing space including but not limited to

- 1) Quantum chips and qubit technology providers,
- 2) Quantum software and algorithm providers,
- 3) Quantum annealing and simulation providers,
- 4) Quantum-as-a-Service providers,
- 5) Post-quantum cryptography providers,
- 6) Quantum networking and communications providers,
- 7) Advanced computing providers,
- 8) Providers of tools and infrastructure, as well as semiconductors, materials, and components to companies involved in the development of Quantum computing technologies.

A company's involvement in Quantum Computing activities is assessed via applicable language in its company description, Annual Report, 10K or equivalent report, earnings call transcripts, patent submissions, news and press releases, as well as via exposure to relevant industry classifications and revenue derived from Quantum Computing activities. A list of all eligible companies is maintained in WisdomTree's proprietary database, which is regularly reviewed. Each eligible company is assigned a Relevancy Score and a Purity Classification based on the nature and significance of its Quantum Computing activities, and, where applicable, revenue derived from those activities.

The Relevancy Score is set at 3, 2, or 1, reflecting high, medium, or low relevancy of the company's involvement in Quantum Computing activities and significance of those activities for the progress of Quantum Computing.

The Purity Classification is specified as 'Pure' or 'Diversified', depending on the business focus and, where applicable, concentration of revenue derived from Quantum Computing activities.

The classification and inclusion of companies into the database is managed by the Committee. The Committee may use external expertise for verifying and updating this classification.

3.2. Base Date and Base Value

The Index was established with a base value of 200 on April 30, 2025.

3.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both, price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

3.4. Weighting

Each company is initially equally weighted, with subsequent Relevancy and Purity adjustments applied in a two-step process as follows:

- Relevancy Adjustment: Companies with a Relevancy Score of 3 are upweighted by a factor of 1.3, while those with a Relevancy Score of 1 are downweighted by a factor of 0.7.
- Purity Adjustment: Weights are further adjusted based on the Purity Classification, with companies classified as 'Pure' being upweighted by a factor of 1.3 and companies classified as 'Diversified' being downweighted by a factor of 0.7.

Following these adjustments, all weights are normalized to ensure the total weight of the Index sums to 100%.

Final weights are subject to the capping and liquidity constraints described below.

Capping - at each rebalance, the maximum weight of any security in the Index is capped at 15%.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that the weight after volume adjustment equals the weight before adjustment x calculated volume factor / \$400 million.

The Weighting Date is when component weights are set, and it occurs after the close of trading on Thursday prior to the second Friday of the rebalance month. The changes will go into effect after the close of trading on the third Friday of the rebalance month.

3.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

3.6. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

4. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will

be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

4.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the third Friday in February, May, August, and November. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below or as otherwise determined by the Committee consistent with the criteria herein.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁷⁵ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification. The Committee may remove a company it has determined to be in extreme financial distress if the Committee deems the removal necessary to protect the integrity of the Index. If removed, its weight will be reallocated to the remaining constituents in the Index.

4.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are

⁷⁵ Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index or as otherwise determined by the Committee consistent with the criteria herein.

5. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, the Committee reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

6. Selection Parameters

Selection parameters for the Index are defined in section 3.1. Companies that pass these selection criteria as of the Screening Date are included in the Index unless otherwise determined by the Committee. The component companies are assigned weights in the Index as defined in section 3.4., and reconstitution of the Index takes effect as defined in section 4.1.

METHODOLOGY GUIDE FOR GLOBAL VALUE INDEX

1. Index Overview and Description

The WisdomTree Global Value UCITS Index [referred to as “the Index”] was developed by WisdomTree, Inc. (WTI). The Index is comprised of mid- and large-cap companies from global developed markets that have value characteristics.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is reconstituted on a semi-annual basis in June and December.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent. Component companies must conduct their Primary Business Activities⁷⁶ and have their shares listed on a stock exchange in one of the following developed countries: United States, Europe (i.e., Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom), Japan, Australia, Israel, Hong Kong, Singapore or Canada. Companies listed in Japan must list their shares on the Tokyo Stock Exchange. Companies need to have had a median daily dollar volume of at least \$1,000,000 for the three months preceding the Screening Date (after the close of trading on the last trading day in May and November).

⁷⁶ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

Common stocks, REITs, tracking stocks and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Companies that have pending acquisitions or mergers are excluded from the initial universe. The publicly traded security for WisdomTree, Inc., (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The top 800 companies from the United States, the top 500 companies from developed Europe, and the top 300 companies from the rest of developed countries by market capitalization that meet the above criteria are selected for the eligible universe (the "Eligible Universe"). Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible universe (See Appendix A for details).

Companies from the eligible universe are ranked on their Total Shareholder Yield, which is the sum of the trailing twelve months dividend yield and net buyback yield.

The companies within the top 30% Total Shareholder Yield from their respective regions (i.e., US, Europe, and the rest of developed markets) will be selected for inclusion. In the event of the dividend and buyback data are not available for some companies, the index provider may refer to other data sources and such company may be included in the Index.

In addition, companies that fall within the bottom quintile of a composite risk factor score are not eligible for inclusion. The composite risk factor score is used to eliminate potentially higher risk companies that would have otherwise been eligible for inclusion in the Indexes. The composite risk factor score is an equally weighted score of the two factors described below

- 1) Quality Factor – determined by static observations and trends of return on equity (ROE), return on assets (ROA), gross profits over assets and cash flows over assets. Scores are calculated within industry groups.
- 2) Momentum Factor – determined by stocks' risk adjusted total returns over historical periods (6 and 12 months)

Companies that fall within the top 5% ranked by dividend yield and also the bottom ½ of the composite risk factor score are not eligible for inclusion.

Finally, companies that fall within the bottom ½ of their trailing twelve months reduction rate of shares outstanding are not eligible for inclusion.

2.2. Base Date and Base Value

The WisdomTree Global Value UCITS Index was established with a base value of 200 on June 30, 2025.

2.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Global Value UCITS Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.4. Weighting

The companies in the Index are weighted by Total Shareholder Yield and rebalanced on a semi-annual basis in June and December.

The Weighting Date is when component weights are set, and it occurs on the third business day of the rebalance months. The changes will go into effect after the close of trading on the eighth business day of the rebalance months.

The following capping rules are applied to the Index at each rebalance, seeking to minimize deviation from the initial weighting

- Should any sector or regional weights (i.e., US, Europe, and the rest of developed markets) deviate more than 10% compared to the initial Eligible Universe (i.e., which meets the general liquidity and market cap criteria), the weight of companies will be proportionally adjusted to cap the sector and regional exposure deviation within the 10% band.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that the weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

2.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

2.6. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's

components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the eighth business day of June and December. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁷⁷ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

⁷⁷Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters

Selection parameters for the Index are defined in section 2.1. Companies that pass these selection criteria as of the Screening Date are included in the Index. The component companies are assigned weights in the Index as defined in section 2.4., and reconstitution of the Index takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR US VALUE INDEX

1. Index Overview and Description

The WisdomTree US Value UCITS Index [referred to as “the Index”] was developed by WisdomTree, Inc. (WTI). The Index is comprised of mid- and large-cap US companies that have value characteristics.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in U.S. dollars.

The Index is reconstituted on a semi-annual basis in June and December.

2. Key Features

2.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent. Component companies must conduct their Primary Business Activities⁷⁸ in the United States. Companies need to have had a median daily dollar volume of at least \$1,000,000 for the three months preceding the Screening Date (after the close of trading on the last trading day in May and November).

Common stocks, REITs, tracking stocks and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded. Limited partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Companies that have pending acquisitions or

⁷⁸ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

mergers are excluded from the initial universe. The publicly traded security for WisdomTree, Inc., (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The top 800 companies by market capitalization that meet the above criteria are selected for the eligible universe (the "Eligible Universe"). Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible universe (See Appendix A for details).

Companies from the eligible universe are ranked on their Total Shareholder Yield, which is the sum of the trailing twelve months dividend yield and net buyback yield.

The companies within the top 30% Total Shareholder Yield will be selected for inclusion. In the event of the dividend and buyback data are not available for some companies, the index provider may refer to other data sources and such company may be included in the Index.

In addition, companies that fall within the bottom quintile of a composite risk factor score are not eligible for inclusion. The composite risk factor score is used to eliminate potentially higher risk companies that would have otherwise been eligible for inclusion in the Indexes. The composite risk factor score is an equally weighted score of the two factors described below

- 3) Quality Factor – determined by static observations and trends of return on equity (ROE), return on assets (ROA), gross profits over assets and cash flows over assets. Scores are calculated within industry groups.
- 4) Momentum Factor – determined by stocks' risk adjusted total returns over historical periods (6 and 12 months)

Companies that fall within the top 5% ranked by dividend yield and also the bottom ½ of the composite risk factor score are not eligible for inclusion.

Finally, companies that fall within the bottom ½ of their trailing twelve months reduction rate of shares outstanding are not eligible for inclusion.

2.2. Base Date and Base Value

The WisdomTree US Value UCITS Index was established with a base value of 200 on June 30, 2025.

2.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the US Value UCITS Index:

$$\frac{\sum i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in U.S. dollars, and disseminated on an end-of-day basis.

2.4. Weighting

The companies in the Index are weighted by Total Shareholder Yield and rebalanced on a semi-annual basis in June and December.

The Weighting Date is when component weights are set, and it occurs on the third business day of the rebalance months. The changes will go into effect after the close of trading on the eighth business day of the rebalance months.

The following capping rules are applied to the Index at each rebalance, seeking to minimize deviation from the initial weighting

- Should any sector deviate more than 10% compared to the initial Eligible Universe (i.e., which meets the general liquidity and market cap criteria), the weight of companies will be proportionally adjusted to cap the sector exposure deviation within the 10% band.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that the weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

2.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

2.6. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

3. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

3.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the close of trading on the eighth business day of June and December. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁷⁹ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

3.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

4. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

⁷⁹Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

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Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

5. Selection Parameters

Selection parameters for the Index are defined in section 2.1. Companies that pass these selection criteria as of the Screening Date are included in the Index. The component companies are assigned weights in the Index as defined in section 2.4., and reconstitution of the Index takes effect as defined in section 3.1.

METHODOLOGY GUIDE FOR EUROPE VALUE INDEX

Index Overview and Description

The WisdomTree Europe Value UCITS Index [referred to as “the Index”] was developed by WisdomTree, Inc. (WTI). The Index is comprised of mid- and large-cap companies from developed European markets that have value characteristics.

The Index also excludes companies based on environmental, social and governance (“ESG”) criteria. Companies that do not meet the Global Standards Screening (GSS) or are involved in certain business activities such as Controversial Weapons or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible investment universe. See Appendix A for details.

The Index is calculated to capture price appreciation and total return, which assumes dividends are reinvested into the Index. The Index is calculated using primary market prices and calculated in Euro.

The Index is reconstituted on a semi-annual basis in June and December.

6. Key Features

6.1. Membership Criteria

To be eligible for inclusion in the Index, component companies must be under coverage by the market management team of the third-party independent index calculation agent. Component companies must conduct their Primary Business Activities⁸⁰ and have their shares listed on a stock exchange in one of the following developed European countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, and United Kingdom. Companies need to have had a median daily dollar volume of at least \$1,000,000 for the three months preceding the Screening Date (after the close of trading on the last trading day in May and November).

Common stocks, REITs, tracking stocks and holding companies are eligible for inclusion. ADRs, GDRs and EDRs are excluded. Limited

⁸⁰ The country in which a company conducts its Primary Business Activities is determined based on the following factors: country of organization or incorporation, country in which a company’s headquarters is located, the country to which a company has the greatest risk exposure (“Country of Risk”), and the country from which a company generates the most significant portion of its revenue or to which it allocates the greatest resources. WT may determine to consider additional or different factors depending on the nature of a company’s business and operations.

partnerships, limited liability companies, royalty trusts, Business Development Companies (BDCs) and mortgage REITs are excluded. Preferred stocks, closed-end funds, passive foreign investment companies, exchange-traded funds, and derivative securities such as warrants and rights are not eligible. Companies that have pending acquisitions or mergers are excluded from the initial universe. The publicly traded security for WisdomTree, Inc., (NYSE: WT), is not eligible for inclusion in any of WisdomTree's equity indexes.

The top 500 companies by market capitalization that meet the above criteria are selected for the eligible universe (the "Eligible Universe"). Companies that do not meet the GSS or are involved in certain business activities such as Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas are excluded from the eligible universe (See Appendix A for details).

Companies from the eligible universe are ranked on their Total Shareholder Yield, which is the sum of the trailing twelve months dividend yield and net buyback yield.

The companies within the top 30% Total Shareholder Yield will be selected for inclusion. In the event of the dividend and buyback data are not available for some companies, the index provider may refer to other data sources and such company may be included in the Index.

In addition, companies that fall within the bottom quintile of a composite risk factor score are not eligible for inclusion. The composite risk factor score is used to eliminate potentially higher risk companies that would have otherwise been eligible for inclusion in the Indexes. The composite risk factor score is an equally weighted score of the two factors described below

- 5) Quality Factor – determined by static observations and trends of return on equity (ROE), return on assets (ROA), gross profits over assets and cash flows over assets. Scores are calculated within industry groups.
- 6) Momentum Factor – determined by stocks' risk adjusted total returns over historical periods (6 and 12 months)

Companies that fall within the top 5% ranked by dividend yield and also the bottom ½ of the composite risk factor score are not eligible for inclusion.

Finally, companies that fall within the bottom ½ of their trailing twelve months reduction rate of shares outstanding are not eligible for inclusion.

6.2. Base Date and Base Value

The WisdomTree Europe Value UCITS Index was established with a base value of 200 on June 30, 2025.

6.3. Calculation and Dissemination

The following formula is used to calculate the index levels for the Europe Value UCITS Index:

$$\frac{\sum_i \{S_i P_i E_i\}}{D}$$

S_i = Number of shares in the index for security i .

P_i = Price of security i

E_i = Cross rate of currency of Security i vs. USD. If security price in USD, $E_i = 1$

D = Divisor

The Index is calculated whenever the stock exchanges are open. If trading is suspended while the exchange the component company trades on is still open, the last traded price for that stock is used for all subsequent Index computations until trading resumes. If trading is suspended before the opening, the stock's adjusted closing price from the previous day is used to calculate the Index. Until a particular stock opens, its adjusted closing price from the previous day is used in the Index computation. Index values are calculated on both a price and total-return basis, in Euro, and disseminated on an end-of-day basis.

6.4. Weighting

The companies in the Index are weighted by Total Shareholder Yield and rebalanced on a semi-annual basis in June and December.

The Weighting Date is when component weights are set, and it occurs on the third business day of the rebalance months. The changes will go into effect after the close of trading on the eighth business day of the rebalance months.

The following capping rules are applied to the Index at each rebalance, seeking to minimize deviation from the initial weighting

- Should any sector deviate more than 10% compared to the initial Eligible Universe (i.e., which meets the general liquidity and market cap criteria), the weight of companies will be proportionally adjusted to cap the sector exposure deviation within the 10% band.

Liquidity adjustment - In the event a company has a calculated volume factor (median daily volume traded over the preceding three months / weight in the index) that is less than \$400 million, its weight will be reduced such that the weight after volume adjustment = weight before adjustment x calculated volume factor / \$400 million.

6.5. Dividend Treatment

Normal dividend payments are not taken into account in the price Index, whereas they are reinvested and accounted for in the total return Index. However, special dividends that are not reinvested in the net total return index require index divisor adjustments to prevent the distribution from distorting the price index.

6.6. Multiple Share Classes

In the event a component company issues multiple classes of shares of common stock, the share class with the highest median daily volume will be included. Conversion of a share class into another share class results in the deletion of the share class being phased out and an increase in shares of the surviving share class, provided that the surviving share class is in the Index.

7. Index Maintenance

Index Maintenance includes monitoring and implementing the adjustments for company deletions, stock splits, stock dividends, spins-offs, or other corporate actions. Some corporate actions, such as stock splits, stock dividends, and rights offerings require changes in the index shares and the stock prices of the component companies in the Index. Some corporate actions, such as stock issuances, stock buybacks, warrant issuances, increases or decreases in dividend per share between reconstitutions, do not require changes in the index shares or the stock prices of the component companies in the Index. Other corporate actions, such as special dividends and entitlements, may require Index divisor adjustments. Any corporate action, whether it requires divisor adjustments or not, will be implemented after the close of trading on the day prior to the ex-date of such corporate actions. Whenever possible, changes to the Index's components, such as deletions as a result of corporate actions, will be announced at least two business days prior to their implementation date.

7.1. Component Changes

Additions

Additions to the Index are made at reconstitution according to the inclusion criteria defined above. Changes are implemented following the

close of trading on the eighth business day of June and December. No additions are made to the Index between reconstitutions, except in the cases of certain spin-off companies defined below.

Deletions

Shares of companies that are de-listed or acquired by a company outside of the Index are deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in composition of the Index. A component company that files for bankruptcy is deleted from the Index and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. If a component company is acquired by another company in the Index for stock, the acquiring company's shares and weight in the Index are adjusted to reflect the transaction after the close of trading on the day prior to the execution date.⁸¹ Component companies that reclassify their shares (i.e., that convert multiple share classes into a single share class) remain in the Index, although index shares are adjusted to reflect the reclassification.

7.2. Spin-Offs and IPOs

Should a company be spun-off from an existing component company, it is allowed to stay in the Index that its parent company is in until the next reconstitution. Spin-off shares of publicly traded companies that are included in the same indexes as their parent company are increased to reflect the spin-off and the weights of the remaining components are adjusted proportionately to reflect the change in the composition of the Index. Companies that go public in an Initial Public Offering (IPO) and that meet all other Index inclusion requirements must wait until the next reconstitution to be included in the Index.

8. Index Divisor Adjustments

Changes in the Index's market capitalization due to changes in composition, weighting or corporate actions result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. Corporate actions that require divisor adjustments will be implemented prior to the opening of trading on the effective date. In certain instances where information is incomplete, or the completion of an event is announced too late to be implemented prior to the ex-date, the implementation will occur as of the

⁸¹Companies being acquired will be deleted from the Index immediately before the effective date of the acquisition or upon notice of a suspension of trading in the stock of the company that is being acquired. In cases where an effective date is not publicly announced in advance, or where a notice of suspension of trading in connection with an acquisition is not announced in advance, WisdomTree reserves the right to delete the company being acquired based on best available market information.

close of the following day or as soon as practicable thereafter. For corporate actions not described herein, or combinations of different types of corporate events and other exceptional cases, WTI reserves the right to determine the appropriate implementation method.

Companies that are acquired, de-listed, file for bankruptcy, or move their Primary Business Activities outside of a defined country in the intervening weeks between the Screening Date and the Reconstitution Date are not included in the Index, and the weights of the remaining components are adjusted accordingly.

9. Selection Parameters

Selection parameters for the Index are defined in section 2.1. Companies that pass these selection criteria as of the Screening Date are included in the Index. The component companies are assigned weights in the Index as defined in section 2.4., and reconstitution of the Index takes effect as defined in section 3.1.

Appendix A - Environmental, Social, and Governance Considerations

ESG considerations will be assessed on a quarterly basis at the end of February, May, September, and November, unless the index's reconstitution date is less than 2 months away.

1. The Standard ESG criteria

In accordance with the following principles, companies that are non-compliant with the Global Standards Screening (GSS) or are involved in certain Controversial Weapons, or are significantly involved in Thermal Coal, Tobacco, Small Arms, and unconventional Oil & Gas, as identified by the 3rd party ESG data providers, are excluded from the eligible investment universe. The implementation of these exclusions is limited to the companies that are covered by the ESG data provider. In the event a company is not covered by the ESG data provider, that company may be included in the eligible investment universe.

- **Global Standards Screening (GSS):** WTI will exclude companies that are non-compliant based on the ESG data providers' GSS assessment. GSS identifies companies that violate or are at risk of violating commonly accepted international norms and standards, such as the United Nations Global Compact (UNGC) Principles, the UN Guiding Principles on Business and Human Rights (UNGPs), the Organisation for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises and their underlying conventions.
- **Controversial Weapons:** WTI will exclude the companies that are involved in certain controversial weapons, such as the activities in anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons⁸² and white phosphorus weapons.
- **Small Arms:** WTI will exclude the companies that derive over 5% of their revenue from activities connected to small arms. Such activities include the manufacturing and selling of small arms, or the manufacturing and selling of key components involved in small arms manufacture or being involved in the distribution of small arms.
- **Tobacco:** WTI will exclude the companies that are involved in tobacco production and supplying of tobacco-related products/services, or companies deriving over 5% of their revenue from tobacco distribution, as identified by the ESG data providers.
- **Thermal Coal:** WTI will exclude the companies deriving more than 5% of their revenue from thermal coal extraction or having more than 5% of their revenue from

⁸² For the WisdomTree Global Megatrends Equity Index, companies supporting nuclear weapons programmes to countries outside the Treaty on the Non-Proliferation of Nuclear Weapons (commonly known as the Non-Proliferation Treaty or "NPT") are excluded while companies supporting nuclear weapons programmes to countries within the NPT are eligible for inclusion. For the rest of the indexes in the above list (except WisdomTree Global Developed Quality Dividend Growth Index and WisdomTree Renewable Energy Index), the same adjustment will be implemented at the respective index rebalances, effective from June 2025.

thermal coal-based power generation or having more than 5% of their revenue from providing tailor-made products and services to support thermal coal extraction.

- **Oil Sands:** WTI will exclude the companies deriving more than 5% of their revenue from extracting oil sands.
- **Arctic Oil & Gas Exploration:** WTI will exclude the companies deriving more than 5% of their revenue from unconventional oil and gas exploration in Arctic regions.
- **Shale Energy:** WTI will exclude the companies deriving more than 5% revenue from the shale energy exploration and / or production.

The below listed indices exclude companies based on the Standard ESG criteria.

- WisdomTree US Equity Income UCITS Index
- WisdomTree US GBP Hedged Equity Income UCITS Index
- WisdomTree US EUR Hedged Equity Income UCITS Index
- WisdomTree US Quality Dividend Growth UCITS Index
- WisdomTree Europe SmallCap Dividend UCITS Index
- WisdomTree Europe Equity Income Index
- WisdomTree Europe EUR Hedged Equity Income UCITS Index
- WisdomTree Europe GBP Hedged Equity Income UCITS Index
- WisdomTree Europe CHF Hedged Equity Income UCITS Index
- WisdomTree Europe USD Hedged Equity Income UCITS Index
- WisdomTree Europe Equity UCITS Index
- WisdomTree Europe Hedged Equity UCITS Index
- WisdomTree Europe GBP-Hedged Equity UCITS Index
- WisdomTree Europe CHF-Hedged Equity UCITS Index
- WisdomTree Eurozone Quality Dividend Growth Index
- WisdomTree United Kingdom Equity Income Index
- WisdomTree United Kingdom Quality Dividend Growth Index
- WisdomTree Japan Dividend UCITS Index
- WisdomTree Japan Hedged Equity UCITS Index
- WisdomTree Japan GBP-Hedged Equity UCITS Index
- WisdomTree Japan EUR-Hedged Equity UCITS Index
- WisdomTree Japan CHF-Hedged Equity UCITS Index
- WisdomTree Emerging Markets Equity Income UCITS Index
- WisdomTree Emerging Markets SmallCap Dividend UCITS Index
- WisdomTree Global Developed Ex-US Quality Dividend Growth UCITS Index
- WisdomTree Battery Solutions Index
- WisdomTree Team8 Cybersecurity UCITS Index
- WisdomTree Emerging Markets Ex-State-Owned Enterprises ESG Screened Index
- WisdomTree Bio Revolution ESG Screened Index
- WisdomTree Blockchain UCITS Index
- WisdomTree Berylls LeanVal Global Automotive Innovators Index
- WisdomTree US Efficient Core UCITS Index

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- WisdomTree Global Efficient Core Index
- WisdomTree Eurozone Efficient Core UCITS Index
- WisdomTree Global Megatrends Equity Index
- WisdomTree Strategic Metals and Rare Earths Miners Index
- WisdomTree US Quality Growth UCITS Index
- WisdomTree Global Quality Growth UCITS Index
- WisdomTree Trend Rider Global Momentum Index
- WisdomTree Uranium and Nuclear Energy Index
- WisdomTree New Economy Real Estate UCITS Index
- WisdomTree Global Value UCITS Index
- WisdomTree US Value UCITS Index
- WisdomTree Europe Value UCITS Index

2. The Enhanced ESG Criteria

The below listed indices exclude companies based on the Enhanced ESG criteria.

- WisdomTree Global Developed Quality Dividend Growth Index
- WisdomTree Renewable Energy Index

For the **WisdomTree Global Developed Quality Dividend Growth Index**, besides the Standard ESG criteria being applied, companies are further excluded from the eligible investment universe based on the additional ESG criteria, as defined below. In the event a company is not covered by the ESG data provider, that company may be included in the eligible investment universe.

- **Military Weapons:** Companies that derive more than 5% of their revenue from manufacturing military weapon systems and/or integral, tailor-made components for these weapons, or companies with over 25% of their revenue from providing tailor-made products and/or services that support military weapons.
- **Thermal Coal:** WTI will exclude companies deriving any revenue from thermal coal extraction, or companies involved in exploration, and in exploitation or development of new coal mines as identified by the relevant ESG data provider.
- WTI will exclude companies that increase their capacity to provide tailor-made products and services to support thermal coal extraction as identified by the relevant ESG data provider.
- **Unconventional Oil & Gas:** WTI will exclude companies that are involved in unconventional oil & gas production, that is fracking/shale energy, tar sands oil, coalbed methane, extra heavy oil, ultra-deepwater oil & gas, Arctic oil & gas as identified by the relevant ESG data provider and do not have an SBTi⁸³-approved carbon emission reduction target set at well-below 2°C or 1.5°C, or an SBTi ‘Business Ambition for 1.5°C’ commitment. Furthermore, WTI will exclude companies that

⁸³ “SBTi” refers to Science Based Targets initiative. For more information, please visit www.sciencebasedtargets.org

increased their production of unconventional oil & gas in the last twelve months as identified by the relevant ESG data provider.

- WTI will exclude companies involved in exploration, and exploitation or development of new unconventional oil or gas fields as identified by the relevant ESG data provider.
- **Oil & Gas:** WTI will exclude companies that derive any revenues from oil and gas exploration, production, refining, transportation and/or storage, and do not have an SBTi-approved carbon emission reduction target set at well-below 2°C or 1.5°C, or an SBTi ‘Business Ambition for 1.5°C’ commitment. Such a company may retain its eligibility for inclusion, provided it has been ascertained to have a carbon intensity (gCO₂e/MJ) that is aligned with an appropriate, science-based carbon intensity trajectory for a 1.5°C target.
- WTI will exclude companies that increased their production of oil and gas in the last twelve months as identified by the relevant ESG data provider. Furthermore, WTI will exclude companies involved in exploration, and exploitation or development of new oil or gas fields as identified by the relevant ESG data provider.
- WTI will exclude companies that derive more than 25% of their revenue from providing tailor-made products and services that support oil and gas exploration, production, refining, transportation and storage.
- **Power Generation:** WTI will exclude companies that derive any revenue from non-renewables-based power generation and do not have an SBTi-approved carbon emission reduction target set at well-below 2°C or 1.5°C, or an SBTi ‘Business Ambition for 1.5°C’ commitment. Such a company may retain its eligibility for inclusion, provided it has been ascertained to have a carbon intensity (tCO₂e/MWh) that is aligned with an appropriate, science-based carbon intensity trajectory for a 1.5°C target.
- WTI will exclude companies having more than five (5) GW capacity from thermal coal-based power generation, or companies that increased their capacity from thermal coal-based power generation in the last twelve months, or companies that have thermal coal-based power generation expansion plans as identified by the relevant ESG data provider.

Furthermore, the weights of **WisdomTree Global Developed Quality Dividend Growth Index** are optimized during the sector, country and individual security capping process, to meet the following criteria:

- The Index GHG Emission Intensity⁸⁴ is at least 20% less than the GHG Emission Intensity of the starting universe⁸⁵.

⁸⁴ The ‘GHG Emission Intensity’ is defined as the weighted average of metric tonnes of carbon dioxide equivalents (Scope 1, 2, and 3 emissions) (“tCO₂e”) divided by revenue of the index constituents in the index currency.

⁸⁵The “starting universe” of the Global Developed Quality Dividend Growth Index includes companies from the developed world only, i.e. companies incorporated and headquartered in the United States and

- The Board Diversity⁸⁶ is higher than 33%, or that of the starting universe
- The preceding sector, country, and individual security caps are adhered to.

For the **WisdomTree Renewable Energy Index**, companies are excluded from the eligible investment universe based on the following enhanced criteria:

- **Global Standards Screening (GSS):** WTI will exclude companies that are “non-compliant” or “watchlist” based on the ESG data providers’ GSS assessment. GSS identifies companies that violate or are at risk of violating commonly accepted international norms and standards, such as the United Nations Global Compact (UNGC) Principles, the UN Guiding Principles on Business and Human Rights (UNGPs), the Organisation for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises and their underlying conventions.
- **Controversial Weapons:** WTI will exclude the companies that are involved in certain controversial weapons, such as the activities in anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons.
- **Small Arms:** WTI will exclude the companies that are involved in small arms. Such activities include the manufacturing and selling of small arms, or the manufacturing and selling of key components involved in small arms manufacture or being involved in the distribution of small arms.
- **Military Contracting:** WTI will exclude the companies that derive over 5% of their revenue from manufacturing military weapon systems and/or integral, tailor-made components for these weapons, or companies with over 5% of their revenue from providing tailor-made products and/or services that support military weapons.
- **Tobacco:** WTI will exclude the companies that are involved in tobacco production and supplying of tobacco-related products/services, or companies deriving over 5% of their revenue from tobacco distribution, as identified by the ESG data providers.
- **Thermal Coal:** WTI will exclude the companies deriving more than 0% of their revenue from thermal coal extraction or having more than 5% of their revenue from thermal coal-based power generation or having more than 5% of their revenue from providing tailor-made products and services to support thermal coal extraction.
- **Oil Sands:** WTI will exclude the companies deriving more than 0% of their revenue from extracting oil sands.
- **Arctic Oil & Gas Exploration:** WTI will exclude the companies deriving more than 0% of their revenue from oil and gas exploration in Arctic regions.
- **Shale Energy:** WTI will exclude the companies deriving more than 0% of their revenue from the shale energy exploration and production.
- **Oil & Gas:** WTI will exclude the companies deriving more than 5% of their revenue from oil and gas exploration, production, refining, transportation and/or storage, or companies with over 5% of their revenue from providing tailor-made products and

companies incorporated in Europe, Israel, Japan, Australia, New Zealand, Hong Kong, Singapore or Canada. Companies must have a market capitalization of at least \$2 billion as of the Screening Date.

⁸⁶Board Diversity is defined as the weighted average of the ratio of the number of female board members to the total board members of the index constituents.

services that support oil and gas exploration, production, refining, transportation and storage, or companies with over 5% of their revenue from generating electricity from oil and/or gas.

3. The Core ESG Criteria

The below listed indices exclude companies based on the Core ESG criteria.

- WisdomTree Europe Defence UCITS Index
- WisdomTree Classiq Quantum Computing UCITS Index

For the **WisdomTree Europe Defence UCITS Index**, companies are excluded from the eligible investment universe based on the following criteria:

- **Global Standards Screening (GSS):** WTI will exclude companies that are “non-compliant” based on the ESG data providers’ GSS assessment. GSS identifies companies that violate or are at risk of violating commonly accepted international norms and standards, such as the United Nations Global Compact (UNGC) Principles, the UN Guiding Principles on Business and Human Rights (UNGPs), the Organisation for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises and their underlying conventions.

Controversial Weapons: WTI will exclude companies that are involved in certain controversial weapons, such as anti-personnel mines, cluster munitions, chemical and biological weapons, depleted uranium weapons and white phosphorus weapons and those that support nuclear weapons programs to states outside the Treaty on the Non-Proliferation of Nuclear Weapons (commonly known as the Non-Proliferation Treaty or “NPT”).

For the **WisdomTree Classiq Quantum Computing UCITS Index**, companies are excluded from the eligible investment universe based on the following criteria:

Controversial Weapons: WTI will exclude companies that are involved in certain controversial weapons, such as anti-personnel mines, cluster munitions, chemical and biological weapons, depleted uranium weapons and white phosphorus weapons and those that support nuclear weapons programs to states outside the Treaty on the Non-Proliferation of Nuclear Weapons (commonly known as the Non-Proliferation Treaty or “NPT”).

Appendix B – 2025 Index Reconstitution Schedule

| Index Family | Index Name | Index Screening Date | Index Weighting Date | Index Reconstitution Date |
|------------------------------|--|----------------------|----------------------|---------------------------|
| U.S. Equity Indexes | WisdomTree US Dividend Index | November 28, 2025 | December 3, 2025 | December 10, 2025 |
| | WisdomTree US Equity Income UCITS Index | | | |
| | WisdomTree US GBP Hedged Equity Income UCITS Index | | | |
| | WisdomTree US EUR Hedged Equity Income UCITS Index | | | |
| | WisdomTree US Quality Dividend Growth UCITS Index | | | |
| International Equity Indexes | WisdomTree International Equity Index | September 30, 2025 | October 13, 2025 | October 22, 2025 |
| | WisdomTree Europe SmallCap Dividend UCITS Index | | | |
| | WisdomTree Europe Equity Income Index | | | |
| | WisdomTree Europe EUR Hedged Equity Income UCITS Index | | | |
| | WisdomTree Europe GBP Hedged Equity Income UCITS Index | | | |
| | WisdomTree Europe CHF Hedged Equity Income UCITS Index | | | |
| | WisdomTree Europe USD Hedged Equity Income UCITS Index | | | |
| | WisdomTree Europe Equity UCITS Index | | | |
| | WisdomTree Europe Hedged Equity UCITS Index | | | |
| | WisdomTree Europe GBP-Hedged Equity UCITS Index | | | |
| | WisdomTree Europe CHF-Hedged Equity UCITS Index | | | |
| | WisdomTree Eurozone Quality Dividend Growth Index | | | |
| | WisdomTree United Kingdom Equity Income Index | | | |
| | WisdomTree United Kingdom | | | |

Error! Unknown switch argument.

| Index Family | Index Name | Index Screening Date | Index Weighting Date | Index Reconstitution Date |
|---|---|----------------------|----------------------|---------------------------|
| | Quality Dividend Growth Index | | | |
| | WisdomTree Japan Dividend UCITS Index | | | |
| | WisdomTree Japan Hedged Equity UCITS Index | | | |
| | WisdomTree Japan GBP-Hedged Equity UCITS Index | | | |
| | WisdomTree Japan EUR-Hedged Equity UCITS Index | | | |
| | WisdomTree Japan CHF-Hedged Equity UCITS Index | | | |
| Emerging Markets Indexes (including ex-State-Owned Enterprises) | WisdomTree Emerging Markets Dividend Index (the “EMDI”) | September 30, 2025 | October 6, 2025 | October 15, 2025 |
| | WisdomTree Emerging Markets Equity Income UCITS Index | | | |
| | WisdomTree Emerging Markets SmallCap Dividend UCITS Index | | | |
| | WisdomTree Emerging Markets ex-State-Owned Enterprises ESG Screened Index | | | |
| Global Indexes | WisdomTree Global Dividend Index | September 30, 2025 | October 6, 2025 | October 15, 2025 |
| | WisdomTree Global ex-U.S. Dividend Index | | | |
| | WisdomTree Global Developed Quality Dividend Growth Index | | | |
| | WisdomTree Global Developed Ex-US Quality Dividend Growth UCITS Index | | | |

Appendix C –2025-2026 Theme Baskets for Global Megatrends Equity Index⁸⁷

| Megatrends | Selected Themes | Theme Baskets | ISIN |
|--|------------------------------------|--|--------------|
| Technological Shifts | Artificial Intelligence & Big Data | WisdomTree Artificial Intelligence UCITS ETF | IE00BDVPNG13 |
| | Blockchain | WisdomTree Blockchain UCITS ETF | IE000940RNE6 |
| | Cloud Computing | WisdomTree Cloud Computing UCITS ETF | IE00BJGWQN72 |
| | Cybersecurity | WisdomTree Cybersecurity UCITS ETF | IE00BLPK3577 |
| | Digital Infrastructure | WisdomTree New Economy Real Estate UCITS ETF | IE000MO2MB07 |
| | HealthTech | WisdomTree BioRevolution UCITS ETF | IE000O8KMPM1 |
| | Semiconductors | WisdomTree Semiconductors Basket | |
| | Rise of China Tech | WisdomTree China Technology Basket | |
| | Quantum Computing | WisdomTree Quantum Computing Basket | |
| Environmental Pressures | Sustainable Energy Production | WisdomTree Renewable Energy UCITS ETF | IE000P3D0W60 |
| | Sustainable Energy Storage | WisdomTree Battery Solutions UCITS ETF | IE00BKLF1R75 |
| | Sustainable Food | WisdomTree Sustainable Food Basket | |
| | Energy Transition Materials | WisdomTree Strategic Metals and Rare Earths Miners UCITS ETF | IE000KHX9DX6 |
| | Nuclear | WisdomTree Uranium and Nuclear Energy UCITS ETF | IE0003BJ2JS4 |
| Demographic & Social Shifts | Aging Population | WisdomTree Aging Population Basket | |
| | Rise of EM Consumer | WisdomTree EM Consumer Basket | |
| | Rise of the Middle Class | WisdomTree Middle Class Basket | |
| Geopolitical Shifts | Rise of Tension | WisdomTree Europe Defence UCITS ETF | IE0002Y8CX98 |

⁸⁷Effective from 23rd April 2025.