WISDOMTREE RULES-BASED METHODOLOGY

WisdomTree 500 Index

Last Updated November 2022

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Methodology Guide for the WisdomTree 500 Index

1.	<u>Index Overview and Description</u>

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

S_i = Number of shares in the index for Security

P_i = Price of Security

E_i = Cross rate of currency of Security 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. The price Index is calculated and disseminated on an intra-day basis. The total return Indexes are calculated and disseminated on an end-of-day basis.

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.

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