



# WisdomTree U.S. LargeCap Dividend Index Rebalance Summary

# Fundamentals for the WisdomTree U.S. LargeCap Dividend Index

Characteristics	Pre-Rebalance	Post-Rebalance
<b>Size</b>		
Weighted Average Market Cap (\$bn)	443.47	392.95
Median Market Cap (\$bn)	40.91	40.85
Over \$10 billion	99.93%	99.96%
\$2 billion - \$10 billion	0.07%	0.04%
Under \$2 billion	0.00%	0.00%
<b>Valuation &amp; Other Characteristics</b>		
Price/Earnings (Trailing)	17.73	18.45
Price/Earnings (Forward)	15.74	16.49
Price/Book	3.38	3.62
Price/Sales	1.98	2.11
Dividend Yield	2.80%	2.60%
Shareholder Yield	4.48%	4.21%
Return on Equity	17.73%	18.10%
Return on Assets	3.13%	3.04%
Number of Holdings	298	300

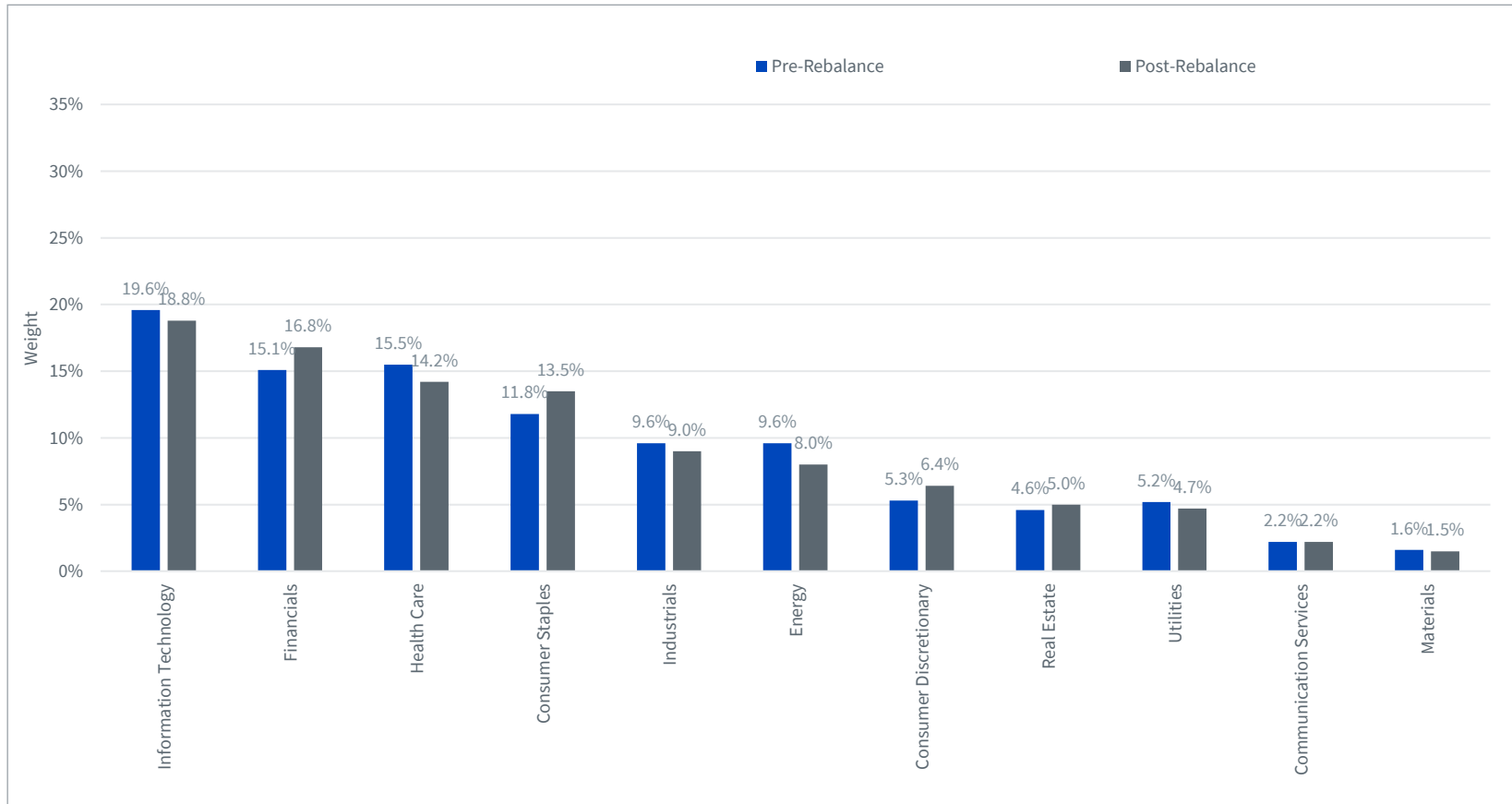
Source: WisdomTree, FactSet. Pre-Rebalance data as of 12/13/23 and post-rebalance data as of 12/14/23. You cannot invest directly in an index.

## Factor Tilts for the WisdomTree U.S. LargeCap Dividend Index

Ticker	Group	Value	Quality	Momentum
Pre-Rebalance	Good	41.1%	30.8%	34.3%
	OK	38.7%	31.6%	40.0%
	Bad	20.1%	37.6%	25.7%
Post-Rebalance	Good	39.1%	35.8%	37.3%
	OK	41.3%	32.7%	40.5%
	Bad	19.6%	31.5%	22.2%

Source: WisdomTree, FactSet. Pre-Rebalance data as of 12/13/23 and post-rebalance data as of 12/14/23. Every company we have data for is given a numerical score for each factor using Fundamentals (Value/Quality) and Return (Momentum). Once scored, they are ranked and classified into Good/OK/Bad groups, comparing them to other companies in their region and size classification with one-third of the market-cap in each category. You cannot invest directly in an index.

## Sector Weights for the WisdomTree U.S. LargeCap Dividend Index



Source: WisdomTree, FactSet. Pre-Rebalance data as of 12/13/23 and post-rebalance data as of 12/14/23. You cannot invest directly in an index.

## Top 10 Holdings for the WisdomTree U.S. LargeCap Dividend Index

Pre-Rebalance	Weight
Microsoft Corp	4.71%
Apple Inc	4.60%
Exxon Mobil Corp	3.23%
Abbvie Inc	2.30%
Jpmorgan Chase & Co	2.24%
Broadcom Inc	2.12%
Chevron Corp	2.10%
Merck & Co Inc	1.68%
Coca-Cola Co	1.67%
Johnson & Johnson	1.60%
<b>Total</b>	<b>26.25%</b>

Post-Rebalance	Weight
Apple Inc	3.64%
Microsoft Corp	3.46%
Jpmorgan Chase & Co	2.97%
Abbvie Inc	2.70%
Johnson & Johnson	2.65%
Broadcom Inc	2.51%
Exxon Mobil Corp	2.45%
Home Depot Inc	2.15%
Procter & Gamble Co	2.04%
Chevron Corp	1.92%
<b>Total</b>	<b>26.48%</b>

Source: WisdomTree, FactSet. Pre-Rebalance data as of 12/13/23 and post-rebalance data as of 12/14/23. You cannot invest directly in an index.

# Holdings Overlap and Turnover for the WisdomTree U.S. LargeCap Dividend Index

Pre-Rebalance & Post-Rebalance Constituents			Pre-Rebalance & Post-Rebalance Common Holdings Weight		
Pre-Rebalance Constituent Count	Constituent Overlap Count	Post-Rebalance Constituent Count	Pre-Rebalance Constituent Weight <sup>1</sup>	Index Turnover / Active Share	Post-Rebalance Constituent Weight <sup>2</sup>
298	266	300	94.1%	15.2%	96.7%

Top 5 Drops	Weight
Pfizer Inc	1.10%
At&t Inc	1.08%
Nextera Energy Inc	0.58%
3m Co	0.43%
Truist Financial Corp	0.36%

Top 5 Adds	Weight
T-Mobile Us Inc	0.73%
Blackstone Inc	0.39%
Intel Corp	0.36%
Oneok Inc	0.34%
Kenvue Inc	0.25%

Source: WisdomTree, FactSet. Pre-Rebalance data as of 12/13/23 and post-rebalance data as of 12/14/23. <sup>1</sup> Represents the pre-rebalance weight of constituents that are included in the post-rebalance index. <sup>2</sup> Represents the post-rebalance weight of constituents that were held in the pre-rebalance index. You cannot invest directly in an index.



# 1-Year Sector Attribution for the WisdomTree U.S. LargeCap Dividend Index as of November 30, 2023

Sector	Average Sector Weights			Total Return		Attribution Component			
	Index	Benchmark	+/-	Index	Benchmark	Allocation Effect	Selection Effect	Interaction Effect	Total Attribution
Communication Services	2.36%	6.85%	-4.50%	4.78%	31.08%	3.45%	4.95%	-3.49%	4.90%
Industrials	9.45%	11.76%	-2.32%	0.56%	9.51%	0.29%	2.52%	-0.32%	2.49%
Financials	14.39%	20.85%	-6.46%	-2.14%	0.79%	0.15%	1.33%	-0.42%	1.05%
Energy	10.81%	8.29%	2.52%	-6.04%	-3.94%	0.40%	0.46%	0.14%	1.00%
Consumer Staples	12.95%	7.88%	5.07%	-5.32%	-4.61%	0.59%	0.13%	0.06%	0.79%
Utilities	5.47%	5.34%	0.13%	-9.50%	-9.07%	0.05%	0.05%	0.01%	0.10%
Materials	1.65%	4.58%	-2.93%	0.31%	1.02%	0.02%	0.08%	-0.06%	0.04%
Consumer Discretionary	5.17%	5.54%	-0.38%	0.91%	-1.77%	0.08%	-0.23%	0.03%	-0.12%
Real Estate	4.54%	4.72%	-0.18%	-1.25%	-2.52%	-0.02%	-0.14%	0.03%	-0.13%
Health Care	16.30%	16.06%	0.25%	-8.27%	-10.80%	0.05%	-0.83%	-0.01%	-0.79%
Information Technology	16.92%	8.12%	8.79%	32.88%	16.86%	-3.46%	-2.65%	-3.03%	-9.13%
<b>Total</b>	-	-	-	1.56%	1.36%	1.61%	5.67%	-7.07%	0.21%

Past performance is not indicative of future results. You cannot invest directly in an index. Subject to change.

Source: FactSet, WisdomTree.

Index: WisdomTree U.S. LargeCap Dividend Index; Benchmark: Russell 1000 Value Index

# Important Information

References to specific securities and their issuers are for illustrative purposes only and are not intended to be, and should not be interpreted as, recommendations to purchase or sell such securities.

Dividends are not guaranteed, and a company currently paying dividends may cease paying dividends at any time. Diversification does not eliminate the risk of experiencing investment losses.

Additional index information is available at [wisdomtree.com](http://wisdomtree.com).

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