WisdomTree U.S. SmallCap Quality Dividend Growth Index Rebalance Summary

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Fundamentals for the WisdomTree U.S. SmallCap Quality Dividend Growth Index

Characteristics	Pre-Rebalance	Post-Rebalance
Size		
Weighted Average Market Cap ($bn)	2.31	2.17
Median Market Cap ($bn)	1.08	1.17
Over $10 billion	0.29%	0.00%
$2 billion - $10 billion	58.85%	60.52%
Under $2 billion	40.87%	39.48%
Valuation & Other Characteristics		
Price/Earnings (Trailing)	14.77	11.87
Price/Earnings (Forward)	13.21	11.94
Price/Book	2.04	1.97
Price/Sales	0.82	0.76
Dividend Yield	2.90%	2.70%
Shareholder Yield	4.88%	5.22%
Return on Equity	14.44%	17.26%
Return on Assets	3.37%	4.33%
Number of Holdings	281	248

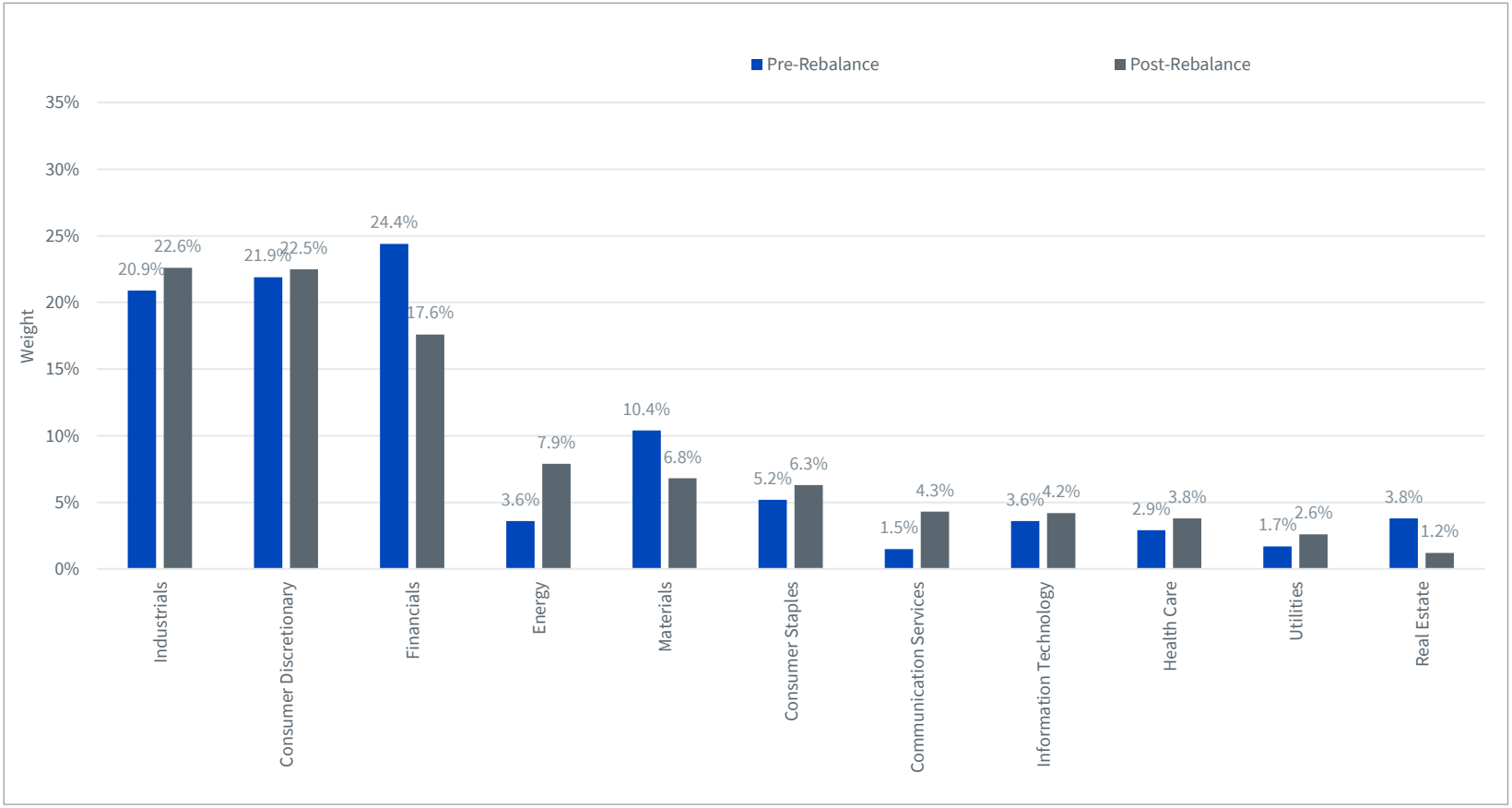
Source: WisdomTree, FactSet. Pre-Rebalance data as of 12/13/23 and post-rebalance data as of 12/14/23. You cannot invest directly in an index.

Factor Tilts for the WisdomTree U.S. SmallCap Quality Dividend Growth Index

Ticker	Group	Value	Quality	Momentum
Pre-Rebalance	Good	42.7%	37.2%	33.5%
	OK	33.2%	28.9%	44.3%
	Bad	24.2%	33.9%	22.2%
Post-Rebalance	Good	56.4%	38.8%	27.0%
	OK	28.8%	29.8%	49.0%
	Bad	14.8%	31.3%	24.0%

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. SmallCap Quality Dividend Growth 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. SmallCap Quality Dividend Growth Index

Pre-Rebalance	Weight
Consol Energy Inc	2.15%
Moelis & Co	2.12%
Sl Green Realty Corp	1.92%
Arch Resources Inc	1.79%
Scotts Miracle-Gro Co	1.78%
Artisan Partners Asset Management Inc	1.66%
Newmarket Corp	1.62%
Kontoor Brands Inc	1.54%
Lci Industries	1.36%
Carter's Inc	1.30%
Total	17.24%

Post-Rebalance	Weight
Mdc Holdings Inc	2.24%
Cohen & Steers Inc	1.82%
Comstock Resources Inc	1.81%
Marriott Vacations Worldwide Corp	1.79%
Kontoor Brands Inc	1.62%
Carter's Inc	1.57%
Slm Corp	1.48%
Patterson Companies Inc	1.41%
Virtu Financial Inc	1.33%
Walker & Dunlop Inc	1.31%
Total	16.37%

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. SmallCap Quality Dividend Growth 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[1]	Index Turnover / Active Share	Post-Rebalance Constituent Weight[2]
281	169	248	55.7%	47.9%	66.3%

Top 5 Drops	Weight
Consol Energy Inc	2.15%
Moelis & Co	2.12%
Sl Green Realty Corp	1.92%
Scotts Miracle-Gro Co	1.78%
Artisan Partners Asset Management Inc	1.66%

Top 5 Adds	Weight
Mdc Holdings Inc	2.24%
Comstock Resources Inc	1.81%
Marriott Vacations Worldwide Corp	1.79%
Slm Corp	1.48%
Viper Energy Partners Lp	1.27%

Source: WisdomTree, FactSet. Pre-Rebalance data as of 12/13/23 and post-rebalance data as of 12/14/23. [1] Represents the pre-rebalance weight of constituents that are included in the post-rebalance index. [2] 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. SmallCap Quality Dividend Growth Index as of November 30, 2023

	Average Sector Weights			Total Return		Attribution Component			
Sector	Index	Benchmark	+/-	Index	Benchmark	Allocation Effect	Selection Effect	Interaction Effect	Total Attribution
Consumer Discretionary	21.43%	10.94%	10.49%	7.39%	2.98%	0.89%	0.39%	0.19%	1.47%
Materials	10.49%	4.46%	6.03%	8.61%	-3.92%	-0.03%	0.57%	0.65%	1.19%
Health Care	3.49%	16.13%	-12.64%	-10.46%	-10.76%	1.04%	0.34%	-0.43%	0.95%
Financials	23.11%	16.42%	6.69%	-5.91%	-10.56%	-0.32%	0.75%	0.30%	0.73%
Utilities	2.64%	3.15%	-0.51%	-12.31%	-16.85%	0.40%	0.17%	-0.04%	0.53%
Industrials	20.64%	16.85%	3.79%	7.87%	7.29%	0.37%	0.01%	0.05%	0.42%
Energy	3.39%	7.01%	-3.62%	12.40%	2.02%	-0.13%	0.90%	-0.50%	0.27%
Real Estate	3.31%	6.37%	-3.06%	-4.75%	-4.67%	0.06%	0.43%	-0.25%	0.24%
Communication Services	1.92%	2.60%	-0.68%	-20.56%	-9.82%	0.05%	-0.29%	0.07%	-0.16%
Information Technology	3.71%	12.45%	-8.74%	13.91%	6.42%	-0.73%	0.76%	-0.58%	-0.54%
Consumer Staples	5.88%	3.61%	2.27%	-12.32%	0.97%	0.05%	-0.48%	-0.30%	-0.73%
Other	-	0.02%	-0.02%	0.00%	-76.26%	0.01%	0.00%	0.00%	0.01%
Total	-	-	-	1.82%	-2.57%	1.67%	3.55%	-0.83%	4.39%

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. SmallCap Quality Dividend Growth Index; Benchmark: Russell 2000 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.

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