

WisdomTree CF Crypto Mega Cap Equal Weight Index

As of February 17, 2023

The WisdomTree CF Crypto Mega Cap Equal Weight Index is designed to track the performance of a basket of crypto assets representing the mega cap portion of the crypto asset market and is calculated once a day at 4:00pm London time, 365 days a year. The Index is intended to give exposure to a basket of 2-5 crypto assets which generally are leaders in the market as measured in terms of market capitalization and liquidity.

The Index includes crypto asset constituents through a combination of a rules-based methodology and committee-based process. The Index as currently constituted is comprised of Bitcoin and Ether. The Index is equally weighted and rebalances on a quarterly basis to achieve equal weighting of Index constituents. WisdomTree, Inc. is the Index provider.

Index Methodology

- **Membership Criteria:** associated with public blockchains, has active and liquid trading markets, listed on one or more eligible exchanges, priced by third-party independent data provider, generally in top 30 of digital asset market, and has custody support. Excludes stablecoins.
- **Committee Considerations:** by market capitalization, trading volume, total value locked (where relevant), use case and importance to crypto ecosystem.
- **Index Maintenance:** The index is calculated at 4pm London time, 365 days a year. The Index committee meetings will generally be held on a quarterly basis and may be held more frequently as circumstances require. The Index is equally weighted and rebalances on a quarterly basis to achieve equal weighting of Index constituents.

Direct Indexing Details	
Index Provider	WisdomTree, Inc.
Index Calculation Agent	CF Benchmarks
Point of Access	Onramp Invest
Index Ticker	WTCFMEGA
Index License Fee	50bps

Index Exposures: as of the last index rebalancing on February 17, 2023

Bitcoin, BTC, 50%

Ether, ETH, 50%

Source: WisdomTree, as of 02/17/2023. The Index will be rebalanced quarterly. Weightings are subject to change.

GLOSSARY

Bitcoin (BTC): A digital currency (also called a cryptocurrency) which is operated by a decentralized authority as opposed to a traditional central bank or monetary authority.

Cryptocurrency (Crypto): A digital currency in which transactions are verified and records maintained by a decentralized system using cryptography, rather than by a centralized authority.

Ethereum (ETH): A decentralized, open-source blockchain with smart contract functionality. Ether is the native cryptocurrency of the platform.

Stablecoin: A type of cryptocurrency where the value is pegged, or tied, to that of another currency, commodity or financial instrument.

IMPORTANT INFORMATION REGARDING THE INDEX AND INDEX PROVIDER

WisdomTree, Inc. (“WisdomTree”) is the index provider of WisdomTree CF Crypto Mega Cap Equal Weight Index (the “Index”). Onramp Invest, LLC (“Onramp”) is a technology company providing access to crypto assets for registered investment advisers. WisdomTree has licensed the Index to Onramp for use by advisers in managing separate accounts for their clients via Onramp. In this regard, the Index is “powered via Onramp.” WisdomTree has a financial interest in Onramp.

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It is not possible to invest directly in the Index. Exposure to the crypto assets represented by the Index is only currently available through accounts managed by advisers for their clients that may be based on the Index (if any) (collectively, “Index Related Accounts”), which may be made available through affiliates of WisdomTree or entities for which WisdomTree has a financial interest. Such advisers are solely responsible for making investment recommendations and/or decisions in consultation with their clients regarding any digital asset or other investments, without input from WisdomTree. WisdomTree makes no assurance that any Index Related Accounts will accurately track Index performance or provide positive investment returns, including where the Index does not include one or more constituents because the third-party custodian does not provide custody support services for the relevant crypto asset(s). WisdomTree makes no representation regarding the advisability of investing in any crypto assets or Index Related Accounts. A decision to invest in or per such Index Related Account should not be made in reliance on any of the statements set forth in this document or otherwise on Information.

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Crypto assets present new and different risks and considerations that may be unfamiliar to advisers and/or investors, including in execution, trading, costs and custody. An investor, together with an adviser, should conduct diligence to, among other things, understand the crypto asset, wallets or any other devices, software or trading platforms used to interact with the crypto asset, blockchain network or relevant network application, potential harm due to loss of private keys, and the liquidity, volatility, complexity, execution, costs, regulatory status (including tax implications) and risks of the crypto assets, to ensure suitability in light of individual circumstances and financial position.

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IMPORTANT INFORMATION REGARDING CRYPTO ASSETS

There are risks associated with investing, including the possible loss of principal. Crypto assets, such as bitcoin and ether, are complex, generally exhibit extreme price volatility and unpredictability, and should be viewed as highly speculative assets.

Crypto assets are frequently referred to as crypto “currencies,” but they typically operate without central authority or banks, are not backed by any government or issuing entity (i.e., no right of recourse), have no government or insurance protections, are not legal tender and have limited or no usability as compared to fiat currencies. Federal, state or foreign governments may restrict the use, transfer, exchange and value of crypto assets, and regulation in the U.S. and worldwide is still developing.

Crypto asset exchanges, liquidity providers, networks, protocols, settlement facilities, service providers and other participants in the digital asset ecosystem, and/or crypto assets related to the foregoing, may stop operating, permanently shut down or experience issues due to security breaches, fraud, insolvency, market manipulation, market surveillance, KYC/AML (know your customer/Anti-Money Laundering) procedures, non-compliance with applicable rules and regulations, regulatory investigations or orders, technical glitches, hackers, malware or other reasons, which could negatively impact the price of any cryptocurrency traded on such exchanges or reliant on a digital asset ecosystem participant or otherwise may prevent access or use of the crypto asset.

Crypto assets can experience unique events, such as forks or airdrops, which can impact the value and functionality of the crypto asset. Crypto asset transactions are generally irreversible, which means that a crypto asset may be unrecoverable in instances where: (i) it is sent to an incorrect address, (ii) the incorrect amount is sent, or (iii) transactions are made fraudulently from an account. A crypto asset may decline in popularity, acceptance or use, thereby impairing its price, and the price of a crypto asset may also be impacted by the transactions of a small number of holders of such crypto asset. Crypto assets may be difficult to value and valuations, even for the same crypto asset, may differ significantly by pricing source or otherwise be suspect due to market fragmentation, illiquidity, volatility and the potential for manipulation.

Crypto assets generally rely on blockchain technology and blockchain technology is a relatively new and untested technology which operates as a distributed ledger. Blockchain systems could be subject to internet connectivity disruptions, consensus failures or cybersecurity attacks, and the date or time that you initiate a transaction may be different then when it is recorded on the blockchain. Access to a given blockchain requires an individualized key, which, if compromised, could result in loss due to theft, destruction or inaccessibility. In addition, different crypto assets exhibit different characteristics, use cases and risk profiles.