WisdomTree Commodity Securities Limited LEI: 21380068Q1JSIAN4FO63

27 October 2023

#### WISDOMTREE COMMODITY SECURITIES LIMITED

## WisdomTree Short and Leveraged Commodity Securities

## Rebasing of Bloomberg Natural Gas Sub-Index<sup>SM</sup>

WisdomTree Commodity Securities Limited (the "Issuer") herby gives notice that it has entered into a twenty-fifth Supplemental Trust Instrument (the "Supplemental Trust Instrument") with the Trustee, and Deeds (the "Facility Agreement Deeds") relating to the Facility Agreements with MLI and CGML, in each case dated 27 October 2023, for the purpose of clarifying the effect of the proposed rebasing of The Bloomberg Natural Gas Sub-Index<sup>SM</sup>.

Pursuant to the Trust Instrument, the Issuer has created and made available for issue Commodity Securities (together the "Natural Gas Securities") of the classes (*inter alia*) set out in the first column of the table below, in respect of which the Individual Commodity Index (the "Natural Gas Sub-Index") is that set against it in the second column of the table below:

#### Class

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### **Individual Commodity Index**

WisdomTree Natural Gas 3x Daily Short WisdomTree Natural Gas 3x Daily Long

The Bloomberg Natural Gas Sub-Index<sup>SM</sup> The Bloomberg Natural Gas Sub-Index<sup>SM</sup>

On 12 September 2023, Bloomberg announced (such announcement the "Original Bloomberg Announcement") that prior to the opening on 4 December 2023 (such date or any other date on which the Rebasing may occur) (the "Rebasing Date") the Natural Gas Sub-Index will be rebased (the "Rebasing") on its base date (as set out in the Original Bloomberg Announcement, being 2 January 1991). On 17 October 2023, Bloomberg made a further announcement (the "Updated Bloomberg Announcement", together with the Original Bloomberg Announcement, the "Bloomberg Announcement") that the new rebased level of the Index on its base date shall be 100,000.

By the Supplemental Trust Instrument the Trust Instrument was amended to clarify that on and after the Rebasing Date all references in and calculations for the purposes of the Trust Instrument (including the Conditions) to any level of any of the Natural Gas Sub-Index as at any time prior to the Rebasing Date will be to such index as rebased pursuant to the Bloomberg Announcement and not as published prior to the Rebasing Date. All references in and calculations for the purposes of the Trust Instrument (including the Conditions) to any level of the Natural Gas Sub-Index as at any time on or after to the Rebasing Date will also be to such index as rebased pursuant to the Bloomberg Announcement. The effect of the amendment should be that that, subject to rounding and the effect of the Capital Adjustment, the Prices of the Natural Gas Securities on and after the Rebasing Date should continue to change in line with changes in the underlying futures contracts and so that, subject to rounding, the Rebasing alone should not result in any change in any of such Prices.

The Facility Agreement Deeds clarify the Facility Agreements in similar manner.

Terms used in this announcement and not otherwise defined bear the meanings given in the base prospectus (the "**Prospectus**") of the Issuer relating to Short and Leveraged Commodity Securities dated 24 October 2023.

For further information, please contact:

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