

# WisdomTree

## Natural Gas 3x Daily Short

### Investment Objective

WisdomTree Natural Gas 3x Daily Short is a fully collateralised, Exchange-Traded Commodity (ETC) designed to provide investors with a short-leveraged exposure to Natural Gas. The ETC provides a total return comprised of -3 times the daily performance of the Solactive Natural Gas Commodity Futures SL index (SOLWSNG2), plus the interest revenue adjusted to reflect fees and costs associated with the product. For example, if the Solactive Natural Gas Commodity Futures SL index rises by 1% over a day, then the ETP will fall by 3%, excluding fees. However if the Solactive Natural Gas Commodity Futures SL index falls by 1% over a day, then the ETP will rise by 3%, excluding fees.

The Solactive Natural Gas Commodity Futures SL Index is designed to reflect an investment in 2nd front-month NYMEX Natural Gas commodity futures contracts that are continuously rolled on a pre-determined monthly rolling schedule. The index measures excess return performance based on the futures price performance and the roll return. However, the ETC provides a total return performance which also includes the interest revenue on the collateralised amount.

### Potential Benefits

- Gain a leveraged exposure to the performance of Natural Gas
- Magnify your returns in one simple trade
- Fully collateralised
- Transparent performance and fees
- Easy to invest: All in one investment product which does not require the investor to manage storage, insurance or delivery of Natural Gas
- Risk Management: You cannot lose more than the amount invested
- Liquidity: Trades on exchange, with multiple authorised participants (APs) and market makers (MMs)

### Potential Risks

- Investing in Short and Leveraged ETPs is only suitable for sophisticated and/or informed investors who understand leverage, daily rebalancing and compounded daily returns and are willing to magnify potential losses
- Investors can lose the full value of their initial investment, however they cannot lose more than their initial investment
- Losses are magnified due to the nature of leveraged returns. Therefore, Short and Leveraged ETPs are only suitable for investors willing to take a high level of risk
- Transparent, cost-efficient and fully collateralised ETC structure
- Daily compounding may result in returns which an investor may not expect, if the investor has not fully understood how a WisdomTree ETP works

### Product Information

Asset Class	Commodities
ISIN	IE00B76BRD76
Base Currency	USD
Since Fund Inception	15/03/2017
Currency Hedged	No
Management Fee	0.99%
Daily Swap Rate	0.006000%
Domicile	Ireland
Legal Form / Structure	Debt security / ETC
Replication Method	Fully Collateralised Swap
UCITS Eligible	Jurisdictionally dependent
UCITS Compliant	No
ISA Eligible	Yes
SIPP Eligible	Yes
UK Fund Reporting Status	Yes
Passporting	AU, GB, IE, DE, IT, NO
Use of Income	N/A
Issuers	WisdomTree Multi Asset Issuer PLC
Trustee	Law Debenture Trust
Collateral Administrator	Bank of New York Mellon

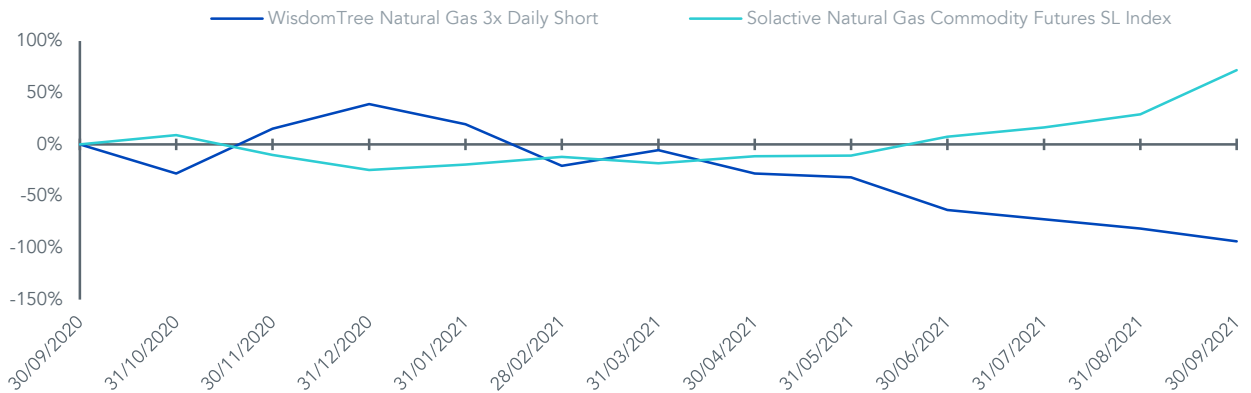
### Index Information

Index	Solactive Natural Gas Commodity Futures SL Index
Index Provider	Solactive
Index Currency	USD
Index Bloomberg Code	SOLWSNG2

# WisdomTree

## Natural Gas 3x Daily Short

### Performance vs. Benchmark Index



	1-Mth	3-Mth	6-Mth	1-Year	3-Year	5-Year	Since Inception
<b>WisdomTree Natural Gas 3x Daily Short</b>	-67.65%	-83.44%	-93.59%	-93.95%	-73.49%	-57.73%	-47.02%
<b>Solactive Natural Gas Commodity Futures SL Index</b>	33.05%	59.62%	110.14%	71.71%	-7.53%	-11.05%	-15.99%

Data from 31/10/2013 to 30/09/2021. Data source: WisdomTree, Bloomberg. The performance shown is that of the Product's Net Asset Value and Benchmark Index, both reported in Base Currency; please refer to the product information above for further details. Performance figures above 1 year are annualised. Exchange rate risk should always be considered when analysing performance denominated in another currency.

**You cannot invest directly in an index. Historical performance is not an indication of future performance and any investments may go down in value.**

### Listing Information

Exchange	Trading Currency	Exchange Ticker	Bloomberg Code	RIC	SEDOL	ISIN	WKN	Listing Date
London Stock Exchange	USD	3NGS	3NGS LN	3NGS.L	B76BRD7	IE00B76BRD76	A1VBKC	20/12/2012
Borsa Italiana	EUR	3NGS	3NGS IM	3NGS.MI	BD3CT73	IE00B76BRD76	A1VBKC	31/10/2013
Xetra	EUR	NGXS	NGXS GY	NGXS.DE	BX7RFH6	IE00B76BRD76	A1VBKC	13/11/2014
London Stock Exchange	GBx	3LGS	3LGS LN	3LGS.L	B91XWG0	IE00B76BRD76	A1VBKC	15/03/2017

# WisdomTree

## Natural Gas 3x Daily Short

---

### Glossary

**Dividend Weighted Index:** an index that determines the weight of its constituents using the dividends paid by the security rather than another variable (the most common is Market Cap weighted indices). **Fully Replicated:** assets are invested in securities that match the constituents of the relevant index, in the same proportion. **Fundamentally Weighted Index:** an index that weights securities on the basis of factors such as dividends or earnings. **Large Cap, Mid Cap and Small Cap:** refers to market capitalisation and is calculated by multiplying the price of a stock by the number of shares outstanding. **Listing currency:** the trading currency on the exchange. **Physical (Optimised):** assets are predominately invested in securities that are constituents of the index, but may also hold securities whose characteristics closely resemble the characteristics of the index. **Physically Backed:** securities held by the fund are the actual securities not a derivative. **Rebalance:** An index is created by applying a certain set of selection and weighting rules of countries, sectors and stocks at a certain frequency. A Rebalance is when WisdomTree re-applies its rules based selection and weighting process. **Rebalance Frequency:** The frequency by which the constituents of the index are screened and their weights changed. **Replication Method:** the method by which the fund gets exposure to the benchmark index. **Share class currency or the "NAV currency":** The currency that the fund's NAV is issued in. **Total Expense Ratio (TER):** a measure of the total costs associated with managing and operating a fund. The TER consists primarily of management fees plus other expenses such as trustee, custody and operating expenses. It is expressed as a percentage of the fund's total net asset value.

### Additional Information

This document constitutes an advertisement of the financial product(s) mentioned herein. In Switzerland, this communication is only targeted at Qualified Investors. The prospectus and the key investor information documents (KIID/KID) are available from WisdomTree's website: <https://www.wisdomtree.eu/en-ch/resource-library/prospectus-and-regulatory-reports>

# WisdomTree

## Natural Gas 3x Daily Short

### Disclaimer

**Communications issued in the European Economic Area ("EEA"):** This document has been issued and approved by WisdomTree Ireland Limited, which is authorised and regulated by the Central Bank of Ireland.

**Communications issued in jurisdictions outside of the EEA:** This document has been issued and approved by WisdomTree UK Limited, which is authorised and regulated by the United Kingdom Financial Conduct Authority. WisdomTree Ireland Limited and WisdomTree UK Limited are each referred to as "WisdomTree" (as applicable). Our Conflicts of Interest Policy and Inventory are available on request.

For professional clients only. Past performance is not a reliable indicator of future performance. Any historical performance included on this document may be based on back testing. Back testing is the process of evaluating an investment strategy by applying it to historical data to simulate what the performance of such strategy would have been. Back tested performance is purely hypothetical and is provided on this document solely for informational purposes. Back tested data does not represent actual performance and should not be interpreted as an indication of actual or future performance. The value of any investment may be affected by exchange rate movements. Any decision to invest should be based on the information contained in the appropriate prospectus and after seeking independent investment, tax and legal advice. These products may not be available in your market or suitable for you. The content of this document does not constitute investment advice nor an offer for sale nor a solicitation of an offer to buy any product or make any investment.

This document may contain forward looking statements including statements regarding our belief or current expectations with regards to the performance of certain assets classes and/or sectors. Forward looking statements are subject to certain risks, uncertainties and assumptions. There can be no assurance that such statements will be accurate and actual results could differ materially from those anticipated in such statements. WisdomTree strongly recommends that you do not place undue reliance on these forward-looking statements.

The information contained on this document is not, and under no circumstances is to be construed as, an advertisement or any other step in furtherance of a public offering of shares in the United States or any province or territory thereof, where neither the Issuer nor any securities issued by it are authorised or registered for distribution and where no prospectus of the Issuer has been filed with any securities commission or regulatory authority. No document or information on this document should be taken, transmitted or distributed (directly or indirectly) into the United States. Neither the Issuer, nor any securities issued by it, have been or will be registered under the United States Securities Act of 1933 or the Investment Company Act of 1940 or qualified under any applicable state securities statutes.

WisdomTree Multi Asset Issuer PLC (the "Issuer") issues products under a Prospectus ("WTMA Prospectus") approved by the Central Bank of Ireland, drawn up in accordance with the Directive 2003/71/EC. The WTMA Prospectus has been passported to various European jurisdictions including the UK, Italy and Germany and is available on this document. WisdomTree Multi Asset Issuer PLC Exchange Traded Products ("ETPs") are suitable for financially sophisticated investors who wish to take a short-term view on the underlying indices and can understand the risks of investing in products offering daily leveraged or daily short exposures. ETPs offering daily leveraged or daily short exposures ("Leveraged ETPs") are products which feature specific risks that prospective investors should understand before investing in them. Higher volatility of the underlying indices and holding periods longer than a day may have an adverse impact on the performance of Leveraged ETPs. As such, Leveraged ETPs are intended for financially sophisticated investors who wish to take a short-term view on the underlying indices and understand such risks. As a consequence, WisdomTree is not promoting or marketing WisdomTree Multi Asset Issuer PLC ETPs to retail clients. Investors should refer to the section entitled "Risk Factors" and "Economic Overview of the ETP Securities" in the WTMA Prospectus for further details of these and other risks associated with an investment in Leveraged ETPs and consult their financial advisors as needed. Neither WisdomTree, nor the Issuer has assessed the suitability of any Leveraged ETPs for investors other than the relevant Authorised Participants.

"Solactive AG ("Solactive") is the licensor of Solactive Natural Gas Commodity Futures SL Index (the "Index"). The financial instruments that are based on the Index are not sponsored, endorsed, promoted or sold by Solactive in any way and Solactive makes no express or implied representation, guarantee or assurance with regard to: (a) the advisability in investing in the financial instruments; (b) the quality, accuracy and/or completeness of the Index; and/or (c) the results obtained or to be obtained by any person or entity from the use of the Index. Solactive reserves the right to change the methods of calculation or publication with respect to the Index. Solactive shall not be liable for any damages suffered or incurred as a result of the use (or inability to use) of the Index."