

3NGS 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.

Index Description

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.

Average Return Each Year (USD)

Name	QTR	YTD	1-Year	3-Year	Inception Date
3NGS NAV	-0.47%	53.32%	273.72%	-63.95%	28.40%
Solactive Natural Gas Commodity Futures SL Index	-13.10%	-36.76%	-59.02%	-38.69%	-24.86%

Source: WisdomTree UK, Bloomberg, as of 31/07/2024. Performance for the fund and the index is shown in the listing currency. The fund performance is given net of fees. Investors should be aware that fees have a detrimental impact on the performance of an ETF. Please note this data refers to past performance and is not an indicator for future results and should not be the sole factor of consideration when selecting a product. Performance of less than one year is cumulative.

Product Information

Asset Class	Oil and Energy
Leverage Factor	-3x
ISIN	XS2819843223
Base Currency	USD
Inception Date	17/12/2012
Currency Hedged	No
Management Fee	0.99%
Daily Swap Rate	0.009940%
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	AT, BE, DE, DK, ES, FI, FR, GB, IE, IT, LU, NL, NO, PL, SE
Use of Income	N/A
Issuers	WisdomTree Multi Asset Issuer PLC
Trustee	Law Debenture Trust
Collateral Administrator	The 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

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.

Listing Information

Exchange	Trading Currency	Exchange Ticker	Bloomberg Code	RIC	SEDOL	ISIN	WKN	Listing Date
LSE	USD	3NGS	3NGS LN	3NGS.L	BT19T12	XS2819843223	A4AGVY	20/12/2012
Borsa Italiana	EUR	3NGS	3NGS IM	3NGS.MI	BSBHQQ3	XS2819843223	A4AGVY	31/10/2013
Xetra	EUR	NGXS	NGXS GY	NGXS.DE	BSBHS7	XS2819843223	A4AGVY	13/11/2014
LSE	GBx	3LGS	3LGS LN	3LGS.L	BT19T23	XS2819843223	A4AGVY	15/03/2017

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 predominantly 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 does not cover the swap fee. The TER is expressed as a percentage of the fund's total net asset value.

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