WisdomTree Hedged Commodity Securities Limited

LEI: 21380027D6CN9S37B135

27 October 2023

WISDOMTREE HEDGED COMMODITY SECURITIES LIMITED

WisdomTree Currency-Hedged Commodity Securities

Rebasing of Natural Gas Indices

WisdomTree Hedged Commodity Securities Limited (the "Issuer") herby gives notice that it has entered into a tenth 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 certain Natural Gas indices.

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 (together the "Hedged Natural Gas Indices") is that set against it in the second column of the table below:

| Class | Individual Commodity Index |
|------------------------------------|---|
| WisdomTree Natural Gas - AUD Daily | The Bloomberg Natural Gas Sub-Index Australian |
| Hedged | Dollar Hedged Daily SM |
| WisdomTree Natural Gas - EUR Daily | The Bloomberg Natural Gas Sub-Index Euro Hedged |
| Hedged | Daily SM |
| WisdomTree Natural Gas - GBP Daily | The Bloomberg Natural Gas Sub-Index Pound |
| Hedged | Sterling Hedged Daily SM |

The Corresponding Unhedged Commodity Index to each of the Hedged Natural Gas Indices is The Bloomberg Natural Gas Sub-IndexSM (the "Natural Gas Sub-Index").

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 on its base date Index 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 Hedged Natural Gas Indices or 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 any of the Hedged Natural Gas Indices or 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 currency movements 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.

A further announcement will be made by the Issuer in the event of any further announcement or revision to the Original Bloomberg Announcement being made by Bloomberg prior to the Rebasing Date affecting the basis of the Rebasing.

Terms used in this announcement and not otherwise defined bear the meanings given in the base prospectus (the "**Prospectus**") of the Issuer relating to Currency-Hedged Commodity Securities dated 2 October 2023.

For further information, please contact:

WisdomTree

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