DJ-UBS CI[SM]

The Dow Jones-UBS Commodity Index[SM] Handbook

as of June 2009

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Each of the Sub-Index names set forth in Appendix H and Appendix K	
Each of the Forward Month DJ-UBS CI and DJ-UBS CITR names set forth in Appendix J	

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The Dow Jones-UBS Commodity Index

Certain defined terms used in this Handbook are described in the Glossary included as Appendix A.

Chapter 1. *Overview of The Index*

Section 1.1. *Introduction*

The Dow Jones-UBS Commodity Index ("DJ-UBS CI" or the "Index") is designed to be a highly liquid and diversified benchmark for commodities investments. The principal potential benefits of including commodities in a diversified financial portfolio include:[1]

- Positive returns over time
- Low correlation with stocks and bonds

The DJ-UBS CI provides broad-based exposure to commodities as an asset class, since no single commodity or commodity sector dominates the Index. Rather than being driven by micro-economic events affecting one commodity market or sector, the diversified commodity exposure of the DJ-UBS CI potentially reduces volatility in comparison to non-diversified commodity baskets.

The Index was created by AIG International, Inc. ("AIGI") in 1998 and acquired by UBS Securities LLC ("UBS") in May 2009, at which time UBS and Dow Jones & Company, Inc. ("Dow Jones") entered into an agreement to jointly market the Index. Pursuant to such agreement, Dow Jones, in conjunction with UBS, calculates the DJ-UBS CI (which is calculated on an excess return basis), a total return index based on the DJ-UBS CI (the "DJ-UBS CITR^{SM}") and each of the related indexes and Sub-Indexes described in this Handbook[2].

This Handbook describes the calculation methodology for the Index and its related indexes and Sub-Indexes. This methodology may be amended or changed only upon the approval of the Dow Jones – UBS Commodity Index Supervisory Committee (the "Supervisory Committee"), except during periods of extraordinary circumstances such as during a market emergency. Questions and issues relating to the application and interpretation of terms contained in this document generally and calculations during periods of extraordinary circumstances in particular will be resolved or determined by the

1 See, *e.g.,* Ankrim, E. and Hensel C., Commodities in Asset Allocation: A Real-Asset Alternative to Real Estate, *Financial Analysts Journal* (May/June 1993), 20-29; Froot, K., Hedging Portfolios with Real Assets, *Journal of Portfolio Management* (Summer 1995), 60-77; Huberman, G., The Desirability of Investment in Commodities via Commodities Futures, *Derivatives Quarterly* (Fall 1995), 65-67.

2 Values of the DJ-UBS CI, DJ-UBS CITR and related indexes and Sub-Indexes are currently distributed by Reuters® and by other major market data vendors.

Supervisory Committee unless circumstances do not permit convening of such committee for its decision, in which case any such questions and calculations shall be resolved or determined by UBS in consultation, if practicable, with Dow Jones.

Throughout this Handbook, references to "DJ-UBS CI" and "Index" shall also refer to its related indexes and Sub-Indexes, except if the context does not so require.

Section 1.2. *Construction of the DJ-UBS CI*

The value of the Index is computed on the basis of hypothetical investments in the basket of commodities that make up the Index. The Index embodies four main principles in its design:

- Economic Significance
- Diversification
- Continuity
- Liquidity

(1) Economic Significance

A commodity index should fairly represent the importance of a diversified group of commodities to the world economy. To achieve a fair representation, the DJ-UBS CI uses both liquidity data and U.S. dollar-weighted production data in determining the relative quantities of included commodities.

The DJ-UBS CI primarily relies on liquidity data, or the relative amount of trading activity of a particular commodity, as an important indicator of the value placed on that commodity by financial and physical market participants. The DJ-UBS CI also relies on production data as a useful measure of the importance of a commodity to the world economy. Production data alone, however, may underestimate the economic significance of storable commodities (e.g., gold) at the expense of relatively non-storable commodities (e.g., live cattle). Production data alone may also underestimate the investment value that financial market participants place on certain commodities, and/or the amount of commercial activity that is centered around various commodities. Accordingly, production statistics alone do not necessarily provide as accurate a blueprint of economic importance as the pronouncements of the markets themselves. The DJ-UBS CI thus relies on data that is both endogenous to the futures markets (liquidity) and exogenous to the futures markets (production) in determining relative weightings.

Gold clearly illustrates the potential shortcomings of exclusive reliance on production data and the greater balance provided by reliance on liquidity data. Since time immemorial, gold has played a unique role in the world of commodities, which is not effectively captured by current production data. For example, although only 2,460 metric tons of gold were produced in 2006, approximately 30,400 metric tons were held as official government reserves. Of the approximately 153,000 tons of gold that has historically been

mined through 2006, approximately 85% is still held by central banks and by non-governmental entities in bullion, coin, and jewelry form[3].

Based on production data, a production-based ranking of commodities would result in a relatively low weight of approximately 2.2% for gold. Conversely, a relatively non-storable commodity, such as live cattle, would receive an approximate weighting of 7.5% under a production-based ranking[4]. This 3:1 approximate ratio of live cattle to gold may not appropriately reflect the relative economic significance of the two commodities. For example, a 100% increase in the price of gold may be a more significant global economic event than a 33% increase in the price of live cattle, yet the two events would have a nearly identical impact on a production-weighted index. Primary reliance on liquidity data as a weighting measure reduces this type of distortion.

(2) Diversification

A second major goal of the DJ-UBS CI is to provide diversified exposure to commodities as an asset class. Disproportionate weighting of any particular commodity or sector increases volatility and negates the concept of a broad-based commodity index. Instead of diversified commodities exposure, the investor is unduly subjected to micro-economic shocks in one commodity or sector.

The following diversification rules have been established and are applied annually:

- No single commodity (e.g., natural gas or silver) may constitute over 15% of the Index.
- No single commodity, together with its derivatives (e.g., crude oil, together with heating oil and unleaded gas), may constitute more than 25% of the Index.
- No related group of commodities (e.g., energy, precious metals, livestock or grains) may constitute more than 33% of the Index.
- No single commodity (e.g., natural gas or silver) may constitute less than 2% of the Index.

The last rule helps to increase the diversification of the Index, by giving even the smallest commodity within the basket a reasonably significant weight.

In addition to the above rules, the DJ-UBS CI is re-balanced annually on a price-percentage basis in order to maintain diversified commodities exposure over time[5].

3 U.S. Geological Survey Minerals Yearbook-2006, Page 31.1.

4 See Appendix D.
5 See Section 2.7.

(3) Continuity

A third goal of the DJ-UBS CI is to be responsive to the changing nature of commodity markets in a manner that does not completely reshape the character of the Index from year to year. The DJ-UBS CI is intended to provide a stable benchmark, so that end-users may be reasonably confident that historical performance data (including such diverse measures as correlation, spot yield, roll yield and volatility) is based on a structure that bears some resemblance to both the current and future composition of the Index. Several Index features, including annual re-balancing, five year averaging[6] of liquidity and production data, and the diversification rules set forth below,[7] should allow for a smooth response to future market developments.

(4) Liquidity

Another goal of the DJ-UBS CI is to provide a highly liquid index, suitable for institutional investment. The explicit inclusion of liquidity as a weighting factor helps to ensure that the DJ-UBS CI can accommodate substantial investment flows. The liquidity of an index not only affects transaction costs associated with current investments, but may also affect the reliability of historical price performance data. That is, to the extent that market inefficiencies may result from substantial inflows of investment capital, these inefficiencies — and corresponding distortions in index performance — will be minimized by weighting distributions which more closely mirror actual liquidity in the markets.

(5) Summary

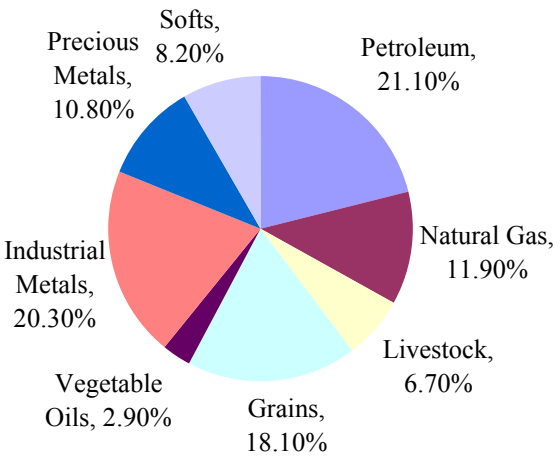
The chart on the following page illustrates the percentage weights for certain commodities and commodity groups in the DJ-UBS CI as of January 2009[8], based on the principles described above. It should be noted that no single commodity or group dominates the Index, creating a truly diversified commodities benchmark. Additional details in respect of the percentage weights are set forth in Appendix D.

6 See Sections 2.3 and 2.4.

7 See Section 2.6.

8 Rounded target weightings as of January 2009. Actual percentages on any Business Day may vary from the target weights due to market price fluctuations.

The Dow Jones - UBS Commodity Index
2009 Target Weights



Section 1.3. *Index Supervisory and Advisory Committees*

Dow Jones and UBS have established a two-tier oversight structure comprised of the Supervisory Committee and the Advisory Committee. The purpose of the two-tier structure is to expand the breadth of input into the decision-making process in respect of the Index, while also providing a mechanism for more rapid reaction in the event of any market disruption or extraordinary change in market conditions that may affect the Index. The Supervisory Committee is comprised of three members, two of whom are appointed by UBS and one of whom is appointed by Dow Jones, and will make all final decisions relating to the Index, given any advice and recommendations of the Advisory Committee. The Advisory Committee consists of six to twelve members drawn from the financial and academic communities. Both the Supervisory and Advisory Committees meet annually in June or July to consider any changes to be made to the Index for the coming year. These committees may also meet at such other times as may be necessary for purposes of their respective responsibilities in connection with the oversight of the Index.

The three members of the Supervisory Committee are:

Mr. John Prestbo, *Editor and Executive Director,* Dow Jones Indexes

Mr. Prestbo was a reporter and editor for *The Wall Street Journal* for more than 30 years. He was Commodity News Editor of the Journal from 1975 to 1977, when he introduced several enhancements of commodity coverage that are still being used. He was instrumental in building the Dow Jones unit that became Dow Jones Indexes in 1997. He co-authored *The Wall Street Journal Book of International Investing,* 1997, *Barron's Guide to Making Investment Decisions*, 1993, and *News and the Market,* 1974; in addition, Mr. Prestbo edited *This Abundant Land*, 1974. Mr. Prestbo has been awarded the University of Missouri Award for Distinguished Business Writing and the George M. Loeb Achievement Award for Business Writing.

Mr. Mikhail Faktorovich, *Director*, UBS Securities LLC

Mr. Faktorovich is a quantitative analyst in the commodities group, and worked at AIG Trading Group (and subsequently AIG Financial Products Corp.) from 2001 until joining UBS when it acquired the Index in May 2009. Prior to AIG Trading Group, Mr. Faktorovich worked at JP Morgan Investment Management in the Structured Equity Group. Mr. Faktorovich earned an MS in Math Statistics and Operations Research at New York University Courant Institute, and a BS in Engineering Science and Applied Mathematics at State University of New York at Stony Brook.

Mr. Kurt Nelson, *Managing Director and Head of ETNs and U.S. Commodity Index Business*, UBS Investment Bank – Equity Derivatives

Kurt Nelson is a managing director in equity derivatives and the head of Exchange Traded Notes (ETNs) and U.S. Commodity Index Business for UBS. Mr. Nelson joined UBS in January 2008 to create and manage the UBS ETN platform, called UBS Exchange Traded Access Securities (E-TRACS). Prior to UBS, Mr. Nelson worked for ten years at AIG Financial Products Corp. as a managing director in equity derivative and commodity index structuring and sales. Before that, Mr. Nelson worked for UBS in equity derivative sales. Mr. Nelson holds a BS in Mathematics, summa cum laude, from the College of William & Mary.

The Advisory Committee consists of leading figures from the financial and academic communities. The members of the Advisory Committee will be announced each year prior to the annual meeting of the Advisory Committee.

Section 1.4. *Certain Risks Associated with the DJ-UBS CI*

The following is a summary of certain risks associated with the DJ-UBS CI but is not meant to be an exhaustive list of all risks associated with the Index or an investment in commodities, commodity futures or commodity-linked or commodity index-linked products generally.

Commodity Prices May Change Unpredictably, Affecting the Value of the Index in Unforeseeable Ways

Trading in futures contracts on physical commodities, including trading in the Index components, is speculative and can be extremely volatile. Market prices of the Index components and the underlying physical commodities may fluctuate rapidly based on numerous factors, including changes in supply and demand relationships (whether actual, perceived, anticipated, unanticipated or unrealized); weather; agriculture; trade; fiscal, monetary and exchange control programs; domestic and foreign political and economic events and policies; disease; pestilence; technological developments; changes in interest

rates, whether through governmental action or market movements; and monetary and other governmental policies, action and inaction. The current or "spot" prices of the underlying physical commodities may also affect, in a volatile and inconsistent manner, the prices of futures contracts in respect of the relevant commodity. These factors may affect the value of the Index, related indexes and Sub-Indexes in varying ways, and different factors may cause the prices of the Index components, and the volatilities of their prices, to move in inconsistent directions at inconsistent rates.

Trading and Other Transactions by UBS and its Affiliates in Instruments Linked to the Index or Index Components May Affect the Value of the Index

One or more of UBS and its affiliates may also engage in trading in Index components, futures or options on Index components, the physical commodities underlying the Index components, the Index, related indexes and Sub-Indexes, and other investments relating to Index components, the Index, related indexes or Sub-Indexes on a regular basis as part of its general business, for proprietary accounts, for other accounts under management, to facilitate transactions for customers or to hedge obligations under products linked to the Index, related indexes or Sub-Indexes. Although they are not intended to, any of these activities could adversely affect the market price of the Index components or the value of the Index, related indexes or Sub-Indexes. It is possible that one or more of UBS and its affiliates could receive substantial returns from these hedging activities while the market value of the Index components and the value of the Index, related indexes or Sub-Indexes decline.

With respect to any of the activities described above, neither UBS nor its affiliates has any obligation to take into consideration at any time the needs of any buyer, seller, holder, issuer, market maker of any product linked to the Index, related indexes or Sub-Indexes or any other person.

UBS or its affiliates may also issue or underwrite securities or financial or derivative instruments with returns linked or related to changes in the performance of any of the foregoing.

Suspension or Disruptions of Market Trading in Commodities and Related Futures May Adversely Affect the Value of the Index

The futures markets occasionally experience disruptions in trading (including temporary distortions or other disruptions due to various factors, such as the lack of liquidity in markets, the participation of speculators and governmental regulation and intervention) referred to in this Handbook as "Market Disruption Events". Market Disruption Events include the cessation, for a material time, of trading in futures contracts included in the Index or the imposition by the futures exchange on which one or more such futures contracts are traded of a "limit price," a range outside of which such futures contract are not permitted to trade. In addition, a futures exchange may replace or delist a futures

contract included in the Index. Procedures have been established to address such events, and such procedures are set forth in this Handbook.[9] There can be no assurance, however, that a Market Disruption Event, the replacement or delisting of a commodity contract, or any other force majeure event, will not have an adverse or distortive effect on the value of the Index or the manner in which it is calculated.

Future Prices of the Index Components That Are Different Relative to Their Current Prices May Affect the Value of the Index

The Index is composed of commodity futures contracts rather than physical commodities. Unlike equities, which typically entitle the holder to a continuing stake in a corporation, commodity futures contracts normally specify a certain date for delivery of the underlying physical commodity. As the exchange-traded futures contracts that comprise the Index approach expiration, they are replaced by similar contracts that have a later expiration. Thus, for example, a futures contract purchased and held in August may specify an October expiration. As time passes, the contract expiring in October may be replaced by a contract for delivery in December. This process is referred to as "rolling".

If the market for these contracts is in "backwardation," which means that the prices are lower in the distant delivery months than in the nearer delivery months, the purchase of the December contract would take place at a price that is lower than the sale price of the October contract. Conversely, if the market for these contracts is in "contango," which means that the prices are higher in the distant delivery months than in the nearer delivery months, the purchase of the December contract would take place at a price that is higher than the sale price of the October contract. The difference between the prices of the two contracts when they are rolled is sometimes referred to as a "roll yield," and the change in price that contracts experience while they are components of the Index is sometimes referred to as a "spot return." An investor in the Index cannot receive either the roll yield or the spot return separately.

The presence of contango in the commodity markets could result in negative roll yields, which could adversely affect the value of the Index. Because of the potential effects of negative roll yields, it is possible for the value of the Index to decrease significantly over time even when the near-term or spot prices of underlying commodities are stable or increasing. It is also possible, when near-term or spot prices of the underlying commodities are decreasing, for the value of the Index to decrease significantly over time even when some or all of the constituent commodities are experiencing backwardation.

Certain of the commodities included in the Index, such as gold, have historically traded in contango markets, and the Index has experienced periods in which many of the

9 See Section 3.3

commodities in the Index are in contango. Although certain of the contracts included in the Index have historically experienced periods of backwardation, it is possible that such backwardation will not be experienced in the future.

The Index May in the Future Include Contracts That Are Not Traded on Regulated Futures Exchanges

The Index was originally based solely on futures contracts traded on regulated futures exchanges (referred to in the United States as "designated contract markets"). At present, the Index is composed exclusively of regulated futures contracts. As described below, however, the Index, related indexes or Sub-Indexes may in the future include over-the-counter contracts (such as swaps and forward contracts) traded on trading facilities that are subject to lesser degrees of regulation or, in some cases, no substantive regulation. As a result, trading in such contracts, and the manner in which prices and volumes are reported by the relevant trading facilities, may not be subject to the provisions of, and the protections afforded by, the U.S. Commodity Exchange Act of 1936, or other applicable statutes and related regulations, that govern trading on regulated U.S. futures exchanges, or similar statutes and regulations that govern trading on regulated U.K. futures exchanges. In addition, many electronic trading facilities have only recently initiated trading and do not have significant trading histories. As a result, the trading of contracts on such facilities, and the inclusion of such contracts in the Index, related indexes or Sub-Indexes, may be subject to certain risks not presented by U.S. or U.K. exchange-traded futures contracts, including risks related to the liquidity and price histories of the relevant contracts.

Data Sourcing and Calculation Risks Associated with the Index May Adversely Affect the Level of the Index

The composition of the Index, related indexes or Sub-Indexes will be recalculated annually in reliance upon historic price, liquidity and production data that are subject to potential errors in data sources or other errors that may affect the weighting of components of the Index, related indexes or Sub-Indexes. Any discrepancies that require revision are not applied retroactively but will be reflected in the weighting calculations of the Index, related indexes or Sub-Indexes for the following year. Additionally, the Supervisory Committee, Dow Jones and UBS may not discover every discrepancy. Furthermore, the annual weightings for the Index, related indexes or Sub-Indexes are determined each year in June or July by the Supervisory Committee, which has a significant degree of discretion in exercising its supervisory duties with respect to the Index, related indexes or Sub-Indexes and has no obligation to take the needs of any parties to transactions involving the Index, related indexes or Sub-Indexes into consideration when reweighting or making any other changes to the Index, related indexes or Sub-Indexes.

Other Considerations

The provisions and procedures set forth in this Handbook grant a significant degree of discretion to the Supervisory Committee in a number of respects. The Supervisory Committee may exercise this discretion as it determines to be most appropriate. Furthermore, this Handbook does not address all possible issues relating to the Index, and any omissions or exceptions may be addressed as deemed to be appropriate. In addition, this Handbook and any other provisions or procedures relating to the Index may be amended at any time.

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Chapter 2. *Index Construction*

The DJ-UBS CI is composed of futures contracts on physical commodities. Unlike equities, which typically entitle the holder to a continuing stake in a corporation, commodity futures contracts normally specify a certain date for the delivery of the underlying physical commodity. In order to avoid the delivery process and maintain a long futures position, nearby contracts must be sold and contracts that have not yet reached the delivery period must be purchased. This process is known as "rolling" a futures position. The DJ-UBS CI is a "rolling index" [10] .

Section 2.1. *Index Construction Overview*

The following overview does not purport to be a complete description of the Index and is qualified in its entirety by reference to the detailed information provided in applicable sections of this Handbook.

The composition of the Index is recalculated by UBS in June of each year pursuant to the procedures set forth in this Handbook under the supervision of the Supervisory Committee and is reviewed at a meeting of the Supervisory and Advisory Committees held in June or July. Once approved by the Supervisory Committee, the new composition of the Index is announced in July or August following that meeting, and takes effect in the month of January immediately following the announcement.

The first step in constructing the DJ-UBS CI is to determine the relative liquidity and production percentages. Each June, the Commodity Liquidity Percentage ("CLP") for each commodity designated for potential inclusion in the Index (collectively, "Commodities") is determined by taking a five-year average of the product of trading volume and the historic U.S. dollar value of the futures contract selected by UBS as the reference contract for that Commodity (the "Designated Contract"), and dividing the result by the sum of such products for all Commodities. The Commodity Production Percentage ("CPP") is also determined for each Commodity by taking a five-year average of production figures, adjusted by the historic U.S. dollar value of the Designated Contract, and dividing the result by the sum of such products for all Commodities.

10 In markets where forward prices are lower than nearby prices (backwardated markets), long positions in first nearby futures contracts are sold out at a higher price than that paid for the second nearby contract. Assuming the price of the first nearby contract remains constant, the investor continually sells nearby contracts at a higher price than he/she purchases forward. This roll yield is analogous to the capital gain from a fixed-income investment that results from rolling down a normally sloped yield curve. There can be no assurance that backwardation exists or will continue to exist in a given futures market. The roll yield may also be negative, *i.e.*, the price for the first nearby contract may be lower than the price for the second nearby contract (contango markets). This may result in a cost to the investor instead of a positive yield.

The Commodity Liquidity Percentage and the Commodity Production Percentage are then combined (using a ratio of 2:1) to establish the Commodity Index Percentage ("CIP") for each Commodity. This Commodity Index Percentage is then adjusted in accordance with the diversification rules described in Section 1.2 above and Section 2.6 below, in order to determine the Commodities which will be included in the Index ("Index Commodities") and their respective percentage weights.

On the fourth Business Day of the month of January (the "CIM Determination Date") following the calculation of the CIPs, the CIPs are combined with the Settlement Prices of all Index Commodities for such day to create the Commodity Index Multiplier ("CIM") for each Index Commodity. The Commodity Index Multipliers remain in effect throughout the ensuing year.

Once the Commodity Index Multipliers are determined, the calculation of the DJ-UBS CI is an arithmetic process whereby the CIMs for the Index Commodities are multiplied by the respective prices in U.S. dollars for the applicable Designated Contracts. The products are then summed. The daily percentage change in this sum is then applied to the prior day's DJ-UBS CI value to calculate the then current DJ-UBS CI value[11].

Section 2.2. ***Selection of Commodities for Inclusion in the Index***

(1) Commodities Available for Inclusion in the Index

Commodities have been selected that are believed to be both sufficiently significant to the world economy to merit consideration and that are tradeable through a qualifying related futures contract. With the exception of several metals contracts (aluminum, lead, tin, nickel and zinc) that trade on the London Metals Exchange® ("LME"), each of the Commodities is the subject of a futures contract that trades on a U.S. exchange.

The 23 Commodities eligible for inclusion in the Index currently are as follows:

Aluminum
Cocoa
Coffee
Copper
Corn
Cotton
Crude Oil
Gold
Heating Oil
Lead
Lean Hogs

11 See Sections 2.8 and 3.1

Live Cattle
Natural Gas
Nickel
Platinum
Silver
Soybean Oil
Soybeans
Sugar
Tin
Unleaded Gas
Wheat
Zinc

The 19 Index Commodities represented in the Index for this year following application of the following procedures are as follows:

Aluminum
Coffee
Copper
Corn
Cotton
Crude Oil
Gold
Heating Oil
Lean Hogs
Live Cattle
Natural Gas
Nickel
Silver
Soybean Oil
Soybeans
Sugar
Unleaded Gas
Wheat
Zinc

(2) Designated Contracts

A Designated Contract is selected by UBS for each of the 23 Commodities eligible for inclusion in the Index. With the exception of several LME contracts, where UBS believes that there exists more than one futures contract with sufficient liquidity to be chosen as a Designated Contract for a Commodity, UBS will choose the futures contract that is traded in North America and denominated in U.S. dollars. If more than one such contract exists, UBS will select the most actively traded contract. This process is reviewed by the

Supervisory and Advisory Committees. Data concerning this Designated Contract will be used to calculate the Index. The termination or replacement of a futures contract on an established exchange occurs infrequently; if a Designated Contract were to be terminated or replaced, a comparable futures contract would be selected, if available, to replace that Designated Contract. The Designated Contracts for the Commodities currently are as follows:

Commodity	Designated Contract	Exchange	Units	Price Quote
Aluminum	High Grade Primary Aluminum	LME	25 metric tons	USD/metric ton
Cocoa	Cocoa	NYBOT	10 metric tons	USD/metric ton
Coffee	Coffee "C"	NYBOT	37,500 lbs	U.S. cents/pound
Copper	Copper	COMEX	25,000 lbs	U.S. cents/pound
Corn	Corn	CBOT	5,000 bushels	U.S. cents/bushel
Cotton	Cotton	NYBOT	50,000 lbs	U.S. cents/pound
Crude Oil	Light, Sweet Crude Oil	NYMEX	1,000 barrels	USD/barrel
Gold	Gold	COMEX	100 troy oz.	USD/troy oz.
Heating Oil	Heating Oil	NYMEX	42,000 gallons	U.S. cents/gallon
Lead	Refined Standard Lead	LME	25 metric tons	USD/metric ton
Live Cattle	Live Cattle	CME	40,000 lbs	U.S. cents/pound
Lean Hogs	Lean Hogs	CME	40,000 lbs	U.S. cents/pound
Natural Gas	Henry Hub Natural Gas	NYMEX	10,000 mmbtu	USD/mmbtu
Nickel	Primary Nickel	LME	6 metric tons	USD/metric ton
Platinum	Platinum	NYMEX	50 troy oz.	USD/troy oz.
Silver	Silver	COMEX	5000 troy oz.	U.S. cents/troy oz.
Soybeans	Soybeans	CBOT	5000 bu	U.S. cents/bushel
Soybean Oil	Soybean Oil	CBOT	60,000 lbs	U.S. cents/pound
Sugar	World Sugar No. 11	NYBOT	112,000 lbs	U.S. cents/pound
Tin	Refined Tin	LME	5 metric tons	USD/metric ton
Unleaded Gasoline (RBOB) [12]	Reformulated Blendstock for Oxygen Blending	NYMEX	42,000 gal	U.S. cents/gallon
Wheat	Wheat	CBOT	5,000 bushel	U.S. cents/bushel
Zinc	Special High Grade Zinc	LME	25 metric tons	USD/metric ton

12 As announced on March 3, 2006, The New York Harbor Unleaded Gasoline ("HU") contract was replaced in April 2006 by the Reformulated Gasoline Blendstock for Oxygen Blending ("RB") futures contract. The transition occurred during the regularly scheduled April 2006 Roll Period. The last HU contract was the May 2006 expiration. The first RB contract was the July 2006 expiration. No changes to the Commodity Index Multipliers occurred as a result of this transition.

The DJ-UBS CI utilizes the High Grade Copper contract traded on the COMEX division of the New York Mercantile Exchange ("COMEX") as the Designated Contract for copper but utilizes COMEX prices for this Designated Contract and LME copper contract volume data for purposes of Index calculation. The Index incorporates volume data for the LME copper contract, as it is more actively traded than the COMEX High Grade Copper contract and provides a better indication of the relative significance of this commodity. Additionally:

- Price Information: The trading period for the COMEX High Grade Copper contract extends until 1:00 pm (Eastern time); whereas, the daily settlement price for LME copper is determined at 12:00 p.m. (Eastern time).[13] Most of the Designated Contracts that are not LME contracts are actively traded for several hours after 12:00 p.m. (Eastern time). The additional one-hour period of daily exchange trading in copper gained from referring to the COMEX contract should enhance the transparency and liquidity of the Index compared with a reference to the prices of LME copper contracts. Furthermore, likely end users of the DJ-UBS CI have significantly less access to updated information on LME copper monthly spread quotes than that available on a real time basis for COMEX copper.

- Liquidity: An adjustment is made to the overall U.S. dollar LME copper contract trading volume to compensate for trading volume distribution of the LME contract relative to the COMEX High Grade contract. Although overall U.S. dollar volume figures for the LME copper contract are higher than those for the COMEX High Grade Copper contract, for purposes of the calculation of the DJ-UBS CI, these relative volume numbers may overstate the potential difference in "useful" liquidity. All COMEX trading activity, like that of other U.S. exchanges, is centered on particular monthly contracts. A large percentage of LME copper volume reflects trading for particular dates other than those potentially designated for inclusion in the Index and an adjustment is made to compensate for this when utilizing LME volume numbers for the calculation of the Index. [14]

13 Generally in respect of LME contracts for the calculation of the DJ-UBS CI, Final Closing Prices (as defined in the LME rules) are utilized as a proxy for daily settlement prices on U.S. exchanges. These prices are determined by the LME on the basis of trading that concludes during the P.M. Kerb Session, which extends between 11:35 and 12:00 (Eastern time).

14 For aluminum, lead, nickel, tin and zinc, no liquid U.S. dollar-denominated futures contracts exist outside of the LME. Should such contracts become available in the future, the Supervisory Committee may consider them as potential Designated Contracts for the DJ-UBS CI.

(3) Commodity Groups

For purposes of applying the diversification rules referred to in Section 1.2 above and described in Section 2.6 below, each of the Commodities eligible for inclusion in the Index are assigned to "Commodity Groups". The Commodity Groups, and the Commodities comprising each Commodity Group, are as follows:

Commodity Group:	**Commodities:**
Energy	Crude Oil Heating Oil Natural Gas Unleaded Gasoline
Precious Metals	Gold Platinum Silver
Industrial Metals	Aluminum Copper Lead Nickel Tin Zinc
Livestock	Live Cattle Lean Hogs
Grains	Corn Soybeans Soybean Oil Wheat
Softs	Cocoa Coffee Cotton Sugar

(4) Commodity Sectors

The Index includes both "Primary Commodities" (i.e., base Commodities that are not principally derived or produced from other Commodities) and "Derivative Commodities" (i.e., Commodities that are principally derived or produced from other Commodities). Together with its Derivative Commodities, each Primary Commodity is referred to in this Handbook as a "Commodity Sector". The Index Commodities that constitute Primary Commodities and their respective Derivative Commodities currently are as follows:

Primary Commodity	**Derivative Commodities**
Crude Oil	Heating Oil and Unleaded Gas
Soybeans	Soybean Oil[15]

Adjustments are made, as described in Section 2.6 below, to avoid the "double counting" of Primary Commodities that would result if Primary Commodities and Derivative Commodities were viewed as wholly separate categories. The Supervisory Committee may determine that other Index Commodities qualify as Derivative Commodities, and the adjustments described in Section 2.6 below will be made with respect to those Derivative Commodities as well.

Section 2.3. ***Calculation of the Commodity Liquidity Percentages***

(1) Description of Calculation

Each Commodity eligible for inclusion in the Index is assigned a liquidity weighting (the "Commodity Liquidity Percentage" or "CLP") based upon the average volume of trading in the related Designated Contract[16]. In order to ensure that aberrant trading years do not distort the Commodity Liquidity Percentage, the average is computed on the basis of historical annual volume data for the five years (the "Liquidity Averaging Period") up to and including the year prior to the applicable Calculation Period[17]. Thus, for the Calculation Period for 2009 (i.e., June 2008), the Liquidity Averaging Period was the

15 The DJ-UBS CI includes soybean oil, but not soybean meal, as a Derivative Commodity of soybeans. The major worldwide use for soybean meal is as an inexpensive source of protein, especially in feeding livestock. In contrast, soybean oil accounts for approximately 36% of the world supply of edible oils and is readily substituted for by other products (Source: US Department of Agriculture). Although both meal and oil are derived from soybeans, the differing demand fundamentals of their respective markets may result in vastly different price behavior. The price of soybean oil is frequently more closely linked to the supply/demand fundamentals of the entire world edible oil market than that of soybeans. The inclusion of soybean oil in the DJ-UBS CI adds both diversity and liquidity to the Index.

16 Although the DJ-UBS CI incorporates the prices of the COMEX High Grade Copper contract, the more actively traded LME copper contracts are used for determining the CLP for copper because the LME copper contracts provide a better indication of the relative significance of this commodity. See Section 2.2(2) above.

17 The "Calculation Period" for each year for which the Index is calculated is the sixth month of the year preceding such year of calculation.

years 2003 to 2007, inclusive. The volume data used in the calculation of the Commodity Liquidity Percentages was obtained from the Futures Industry Association (the "FIA") [18].

In contrast to U.S. futures, which are typically listed on a monthly or bi-monthly basis and trade only during specific hours, LME contracts can be traded over the counter, 24 hours a day, for value on any Business Day within a three month window extending out from spot. In addition, LME contracts can be traded for settlement on the third Wednesday of each month extending out 27 months from the date the contract is made. Accordingly, historical data comparable to that of U.S. futures contracts is not available for these LME contracts and certain adjustments to the available data is made for purposes of calculating this component of the Index. In particular, LME contracts that trade for the third Wednesday of each month will serve as a proxy for U.S. futures contracts. The calculation of the DJ-UBS CI will utilize the LME contracts that trade for the third Wednesday of every other month, starting with January.

Furthermore, because of the greater flexibility of trading times and dates, reported LME volume figures cannot be directly compared with those for traditional futures contracts traded on U.S. exchanges. In order to equate LME volume data with U.S. exchanges, the DJ-UBS CI will use one-third of reported LME volume in its calculation. This discounting allows a fair comparison of LME volume data with U.S. volume data, for purposes of measuring the relative liquidity of various Designated Contracts.

18 Volume Data Source: U.S. and International Monthly Volume Reports for December 2008 published by the Futures Industry Association, electronic data used.

The following Table A sets forth the most recent five years of volume data as reported by the FIA and the adjusted LME data.

Table A Contract Volume Data

Commodity	2003	2004	2005	2006	2007
Natural Gas	19,037,118	17,441,942	19,142,549	23,029,988	29,786,318
Crude Oil	45,436,931	52,883,200	59,650,468	71,053,203	121,525,967
Unleaded Gas	11,172,050	12,777,442	13,166,417	12,504,169	19,791,439
Heating Oil	11,581,670	12,884,511	13,135,581	13,990,589	18,078,976
Live Cattle	4,436,089	4,510,128	5,833,556	8,209,698	8,587,973
Lean Hogs	2,164,155	3,204,186	4,153,543	6,481,001	7,264,832
Wheat	6,967,416	7,955,155	10,114,098	16,224,871	19,582,706
Corn	19,118,715	24,038,233	27,965,057	47,239,893	54,520,152
Soybeans	17,545,714	18,846,021	20,216,137	22,647,784	31,726,316
Soybean Oil	7,417,340	7,593,314	7,676,130	9,488,524	13,170,914
Aluminum	8,984,367	9,744,307	10,142,155	12,139,377	13,409,898
Copper (LME)	6,479,247	6,057,068	6,410,457	6,288,082	7,140,150
Zinc	3,490,057	3,403,699	3,540,206	3,902,003	4,185,428
Nickel	1,406,811	1,059,069	1,160,864	1,392,519	1,264,263
Lead	1,501,415	1,262,125	1,353,940	1,522,713	1,565,954
Tin	482,694	323,871	365,010	427,966	431,241
Gold	12,235,689	14,959,617	15,890,617	15,917,584	25,060,440
Silver	4,111,190	5,006,125	5,536,351	5,433,063	6,817,137
Platinum	268,305	295,695	376,179	373,119	501,545
Sugar	7,140,724	9,766,550	13,007,072	15,100,721	21,263,799
Cotton	3,035,992	3,156,018	3,848,990	4,490,407	6,334,979
Coffee	3,211,031	4,193,303	3,987,778	4,407,512	5,128,623
Cocoa	2,128,206	2,389,050	2,582,927	3,169,202	3,335,283

Table B on the following page sets forth the corresponding average Settlement Prices for Lead Futures on the first Business Day of each month, which are used in combination with the volume data above to calculate the Commodity Liquidity Percentages. The Lead Future is the contract month set forth under the corresponding WAV month in Table G. These Settlement Prices have all been converted into U.S. dollars per unit.

Table B Average Lead Futures Price on First Business Day of Each Month

Commodity	2000	2001	2002	2003	2004	2005	2006
Natural Gas	3.98117	4.19583	3.30300	5.31858	6.48275	8.91942	7.61267
Crude Oil	29.26500	25.87417	25.70167	30.35167	40.95750	56.84333	67.63083
Unleaded Gas	0.85869	0.77561	0.74240	0.87487	1.19370	1.62584	1.91087
Heating Oil	0.80523	0.70868	0.67977	0.81174	1.10684	1.66103	1.89782
Live Cattle	0.70023	0.73642	0.69498	0.79292	0.82500	0.86533	0.86663
Lean Hogs	0.60983	0.61665	0.49604	0.56910	0.69246	0.69752	0.64883
Wheat	2.60750	2.75063	3.26750	3.36042	3.54813	3.23771	4.02208
Corn	2.11896	2.13167	2.28833	2.33521	2.61167	2.12750	2.61521
Soybeans	5.01229	4.63000	5.03417	6.19979	7.43354	6.07500	6.01042
Soybean Oil	0.16366	0.16103	0.18501	0.22328	0.26794	0.22687	0.25356
Aluminum	1565.68750	1462.83333	1361.35417	1426.39583	1724.31250	1892.75000	2568.00000
Copper	1857.39404	1626.18430	1598.44281	1772.42423	2842.86007	3516.00465	6636.55523
Zinc	1142.20833	908.52083	793.41667	830.93750	1069.16667	1371.66667	3182.10417
Nickel	8622.08333	5931.66667	6684.16667	9324.91667	14240.00000	14655.58333	22807.00000
Lead	465.44583	482.27083	464.74583	507.45833	853.75000	956.95833	1267.33333
Tin	5484.66667	4568.70833	4074.62500	4819.91667	8421.95833	7423.58333	8628.91667
Gold	280.15833	271.85000	308.41667	362.65000	411.86667	442.68333	611.74167
Silver	5.04408	4.39950	4.59342	4.85367	6.76833	7.22183	11.70125
Platinum	527.10000	524.19167	526.82500	674.69167	846.71667	894.51667	1148.31667
Sugar	0.07976	0.08385	0.06288	0.07070	0.07384	0.09832	0.14871
Cotton	0.60237	0.44397	0.42294	0.60161	0.56811	0.51071	0.53249
Coffee	0.92483	0.56279	0.53963	0.62596	0.76213	1.07892	1.09008
Cocoa	795.25000	1011.16667	1659.33333	1773.66667	1505.66667	1497.58333	1509.66667

(2) Calculating Commodity Liquidity Percentages

Using the data obtained as described above, the Commodity Liquidity Percentage for each Designated Contract is calculated as follows:

1. Determine the total annual volume for each year of the Liquidity Averaging Period[19].
2. For each such year, calculate the average of the Settlement Prices for the Lead Future on the first Business Day of each month.
3. Determine the number of units for the Designated Contract (i.e., 1,000 Barrels, 60,000 Metric Tons, etc.).
4. Convert the average Settlement Price into U.S. dollars.
5. For each year of the Liquidity Averaging Period, multiply the related annual volume by such average Settlement Price in U.S. dollars, and then multiply that result by the number of units per contract[20].

19 Divide the LME Volume by 3 as described in Section 2.3(1).

20 The COMEX price for copper must also be converted into metric tons, which corresponds with the LME volume data; multiply the COMEX price by 2,204.622 and then multiply by the LME volume.

6. Take the average of the results of Step 5 for each Designated Contract.

Once the above steps have been completed for each Designated Contract:

7. Take the sum of all step 6 results.
8. For each Designated Contract, divide the results of step 6 by the total from step 7. Round this number to eight decimal places.

The percentages calculated in step 8 are the Commodity Liquidity Percentages. The total of all the Commodity Liquidity Percentages should be 100%.

Section 2.4. ***Calculation of Commodity Production Percentages***

(1) Description of the Calculation

Each Commodity also will be assigned a Commodity Production Percentage based upon its average U.S. dollar-adjusted value of production. As with the calculation of the Commodity Liquidity Percentages, the Commodity Production Percentages are calculated over a five-year period (the "Production Averaging Period"). However, because of the greater time-lag in obtaining production data, the Production Averaging Period is the most recent five-year period for which production figures for all Index Commodities are available. For the Calculation Period for 2009 (i.e., June 2008), the Production Averaging Period comprises the years 2001 to 2005, inclusive. The Supervisory Committee may in the future use data with a shorter lag period should such data become available.

On the following page, Table C outlines the sources from which the production data for each Commodity are derived. Note that the sources from which the data are derived may use different terminology than that used in this Handbook.

Table C Sources Used for Production Data

Commodity	Source	Table
Natural Gas	Industrial Commodity Statistics Yearbook, United Nations, 2005 (ICSY, Electronic Data)	Natural gas
Crude Oil	ICSY	Crude Petroleum
Live Cattle	ICSY	Beef and veal
Lean Hogs	ICSY	Pork
Wheat	Food and Agriculture Organization of the UN Statistical Data service ("FAOSTAT") http://faostat.fao.org/site/567/DesktopDefault.aspx?PageID=567#ancor	Wheat Production
Corn	FAOSTAT	Maize
Soybeans	FAOSTAT	Soybeans
Aluminum	U.S. Geological Survey Minerals Yearbook—2006, U.S. Department of the Interior http://minerals.usgs.gov/minerals/pubs/commodity/ (MYDI)	Aluminum Primary World Production
Copper	MYDI	Copper, World Refinery Production
Zinc	MYDI	Zinc World Smelter Production
Nickel	MYDI	Nickel World Plant Production
Lead	MYDI	Lead World Refinery Production
Tin	MYDI	Tin World Smelter Production
Gold	MYDI	World Mine Production
Silver	MYDI	World Mine Production
Platinum	MYDI	Platinum-Group Metals, World Production
Sugar	Sugar Yearbook, 2007, International Sugar Organization	World Sugar Situation
Cotton	FAOSTAT	Cotton Lint
Coffee	FAOSTAT	Coffee, Green
Cocoa	FAOSTAT	Cocoa Beans

As described more fully below, production weightings are adjusted by the Designated Contract values in U.S. dollars. This adjustment helps ensure that the relative production weightings in the Index more closely approximate the economic value of production over time.

(2) Calculating Commodity Production Percentagess

Two procedures are required to determine the Commodity Production Percentage ("CPP") for each Commodity:

A Calculate the Commodity Production Weight ("CPW"):

1 The production data for each year in the Production Averaging Period is determined for all Commodities eligible for inclusion in the Index; however, data for Derivative Commodities are not included to avoid double counting. Data for all Commodities are drawn from the same five-year period.

2 For each Commodity, a conversion factor is determined to convert the production data into the pricing terms of the Designated Contract. For example, crude oil production is reported in metric tons; whereas, crude oil futures are denominated in barrels. By multiplying the production data by the crude oil conversion factor, such data is converted into barrels. Next, this product is multiplied by the production reporting size factor, if applicable. The result is the Commodity Production Weight, or CPW. See Appendix B for a list of sources used for obtaining these conversion factors.
3 Each CPW is divided by 1,000,000. This reduces all weightings to a manageable size without affecting the relative percentages.

B For the same five years used in calculating the CPWs:

1 Calculate the average of the Settlement Prices of the Lead Future on the first Business Day of each month for each year in the Production Averaging Period. [21]
2 Convert each average of the Settlement Prices into U.S. dollar terms.
3 Multiply the CPW for each year by such average price in U.S. dollar terms.
4 Take the average of the results of step 3 for each Commodity.

Once the above steps have been completed for each Commodity:

5 Take the sum of all step 4 results.
6 For each Commodity, divide the results of step 4 by the total from step 5. Round this number to eight decimal places.

The percentages calculated in step 6 are the Commodity Production Percentages ("CPPs"). The total of the Commodity Production Percentages should be 100%. Note that the Derivative Commodities will have Commodity Production Percentages of zero at this point. Values from the Primary Commodities are allocated to the Derivative Commodities in a later step, as described in Section 2.5 below.

21 Note that due to greater lag time, the production data is multiplied by different Settlement Prices than those Settlement Prices used to calculate CLP's. Price data corresponds to the year of observation for both production and liquidity rankings.

Table D below sets forth the production data for each Commodity used in calculating the Commodity Production Percentages[22] World production data is used with the following exception:

For natural gas, only North American production is used. Due to a lack of economically viable transportation systems across continents, and between North America and Eurasia, Natural Gas is uniquely a regional commodity.

Table D Production Data

Commodity	Reporting Unit	2001	2002	2003	2004	2005
Natural Gas	Petajoules	30,802	30,217	30,713	30,262	29,954
Crude Petroleum	Thous Met Tons	3,359,598	3,323,564	3,462,323	3,575,619	3,625,154
Beef and Fresh Veal	Thous Met Tons	38,882	40,284	45,281	53,553	44,921
Pork	Thous Met Tons	57,608	59,113	67,539	69,246	71,180
Wheat	Thous Met Tons	589,694	574,684	560,286	633,303	628,698
Corn	Thous Met Tons	615,788	603,883	640,677	727,415	712,878
Soybeans	Thous Met Tons	177,928	181,820	187,519	206,294	214,912
Aluminum	Thous Met Tons	31,063	33,364	35,793	38,222	40,778
Copper	Thous Met Tons	15,600	15,600	15,300	16,000	16,600
Zinc	Thous Met Tons	9,270	9,840	9,980	10,500	10,400
Nickel	Metric Tons	1,170,000	1,210,000	1,230,000	1,280,000	1,300,000
Lead	Thous Met Tons	6,570	6,800	6,980	7,070	7,700
Tin	Metric Tons	288,000	280,000	282,000	308,000	344,000
Gold	Kilograms	3,254,883	3,216,740	3,254,883	3,102,311	3,140,454
Silver	Metric Tons	18,900	18,800	18,800	19,900	20,600
Platinum	Kilograms	179,000	178,000	195,000	200,000	214,000
Sugar	Thous Met Tons	130,650	142,088	148,129	147,266	141,364
Cotton	Thous Met Tons	21,054	18,792	19,429	24,482	24,809
Coffee	Thous Met Tons	7,275	7,858	7,177	7,695	7,301
Cocoa	Thous Met Tons	3,169	3,286	3,582	3,974	4,013

22 Aluminum, gold, cattle and hogs production data is normalized starting with the calculation of the 2008 CPPs to conform new data sources to data sources for prior years.

As an example of the production data conversion process, Table E lists the production data and Commodity Production Weights for 2005, and the conversion factors used to convert the production data into the Commodity Production Weights.

Table E 2005 Production Data Converted into Commodity Production Weights

Commodity	Production Units	2005 Production	Size Factor	Contract Terms	Conversion Factor	2005 CPW
Natural Gas	Petajoules	29,954.00	1	10000 mmbtu	947,086.28900	28,369.0227
Crude Petroleum	Thous Met Tons	3,625,154.00	1000	1000 bbl	6.99800	25,368.8277
Beef and Fresh Veal	Thous Met Tons	44,921.00	1000	40000 lbs	3,540.15017	159,027.0859
Pork	Thous Met Tons	71,180.00	1000	40000 lbs	2,204.62200	156,924.9940
Wheat	Thous Met Tons	628,698.00	1000	5000 bu	36.74370	23,100.6907
Corn	Thous Met Tons	712,878.00	1000	5000 bu	39.36825	28,064.7593
Soybeans	Thous Met Tons	214,912.00	1000	5000 bu	36.74370	7,896.6621
Aluminum	Thous Met Tons	40,778.00	1000	25 mtons	1.00000	40.7780
Copper	Thous Met Tons	16,600.00	1000	25000 lbs	2,204.62200	36,596.7252
Zinc	Thous Met Tons	10,400.00	1000	25 mtons	1.00000	10.4000
Nickel	Metric Tons	1,300,000.00	1	6 mtons	1.00000	1.3000
Lead	Thous Met Tons	7,700.00	1000	25 mtons	1.00000	7.7000
Tin	Metric Tons	344,000.00	1	5 mtons	1.00000	0.3440
Gold	Kilograms	3,140,454.00	1	100 oz	32.15075	100.9680
Silver	Metric Tons	20,600.00	1	5000 oz	32,150.75000	662.3055
Platinum	Kilograms	214,000.00	1	50 oz	32.15075	6.8803
Raw Sugar	Thous Met Tons	141,364.00	1000	112000 lbs	2,204.62200	311,654.1844
Cotton	Thous Met Tons	24,809.00	1000	50000 lbs	2,204.62200	54,694.4672
Coffee	Thous Met Tons	7,301.00	1000	37500 lbs	2,204.62200	16,095.9452
Cocoa	Thous Met Tons	4,013.00	1000	10M tons	1.00000	4.0130

Appendix F contains a table of the Commodity Production Weights, and average Settlement Prices used to calculate the Commodity Production Percentages, for 2009.

Section 2.5. *Allocation of Commodity Production Percentages to Derivative Commodities*

As discussed in Section 2.2(4) above, certain Index Commodities are Primary Commodities; whereas, others are Derivative Commodities within the same Commodity Sector. The production weightings for Derivative Commodities are not calculated in the manner described in Section 2.4 above. Instead, the Commodity Production Percentages within each Commodity Sector must be reassigned among the Primary Commodity and its Derivative Commodities to eliminate the double-counting of production figures for the Primary Commodity that would otherwise occur if no adjustment were made. To allocate Commodity Production Percentages to any such Derivative Commodity set forth in Section 2.2(4), the following steps are taken:

1 Take the sum of the Commodity Liquidity Percentages for all the Primary Commodities and Derivative Commodities in each Commodity Sector.
2 Divide the Commodity Liquidity Percentage for each Primary Commodity and Derivative Commodity in each Commodity Sector by the sum calculated in Step 1 above for that Commodity Sector. The result is the "Commodity Sector Allocation Percentage" or "CSAP", for that Index Commodity. The Commodity Sector Allocation Percentages should sum to 100%.
3 Set the new Commodity Production Percentage for each Primary Commodity and Derivative Commodity within that Commodity Sector to equal the Commodity Production Percentage for the Primary Commodity multiplied by the individual Commodity Sector Allocation Percentages. For example:

Crude_Oil_CPP	= Crude_Oil_CPP x Crude_Oil_CSAP
Heating_Oil_CPP	= Crude_Oil_CPP x Heating_Oil_CSAP
Unleaded_Gas_CPP	= Crude_Oil_CPP x Unleaded_Gas_CSAP

Once the Primary Commodity's Commodity Production Percentage has been reallocated to that Primary Commodity and its Derivative Commodities, all the Commodity Production Percentages should continue to sum to 100%.

These calculations are explained in further detail in Appendix D.

Section 2.6. *Calculation of the Commodity Index Percentages*

UBS calculates the Commodity Index Percentages for each year, under the supervision of the Supervisory Committee, in June of the year immediately prior to the year the relevant Commodity Index Percentages are effective, and publishes the results in July or August following the calculation. These new Commodity Index Percentages are implemented in January of the effective year. Early publication allows users of the Index ample time to make any necessary adjustments. Continuity of the Commodity Index Percentages is one goal in the design of the DJ-UBS CI.

The Commodity Index Percentage for each Commodity included in the Index is calculated as follows:

Step A - *Allocating 2/3 liquidity, 1/3 production*

For each Commodity, calculate the sum of (a) 2/3 multiplied by the Commodity Liquidity Percentage for that Commodity plus (b) 1/3 multiplied by the Commodity Production Percentage for that Commodity. This sum is the "Interim Commodity Index Percentage", or "ICIP". The sum of the ICIPs should be 100%.

Step B - *Eliminating Commodities under 0.5%* [23]

1 Once all the ICIPs are calculated, set any ICIPs that are less than 0.5% to zero. The related Commodities are not included in the Index for the related year, and none of the Index calculation procedures that follow are performed with respect to these Commodities. The remaining Commodities are the Index Commodities.
2 Calculate the sum of the ICIPs discarded in procedure 1 of this Step B. Allocate this sum equally among the Index Commodities. The sum of the ICIPs should continue to be 100%.

Step C - *Reducing Any Commodity Sector over 25% down to 25%*

Take the sum of the ICIPs for each Commodity Sector. If the ICIPs for any Commodity Sector sum to greater than 25%:

1 Subtract 25% from each Commodity Sector sum that exceeds 25%.

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23 The rule set forth as Step B of this Section 2.6 used in 2008 a minimum inclusion threshold of 0.5% to create the composition of the DJ-UBS CI for 2009. It is anticipated that the Supervisory Committee may, from time to time, exercise discretion in setting the threshold for this rule in furtherance of the objectives underlying the DJ-UBS CI. In particular, when considering marginal commodities not currently included in the DJ-UBS CI for potential future inclusion, the Supervisory Committee has the discretion to raise or lower the minimum inclusion threshold from 0.5%, up to a maximum of 3%, from year to year.

2 Allocate the total difference equally among the other Index Commodities not affected by this rule. Do not allocate to any Commodity that was eliminated by the minimum threshold rule (Step B of this Section 2.6).
3 Allocate 25% to the Commodity Sectors that exceeded 25%, in proportion to the original distribution within this Commodity Sector (i.e., the new ICIP = 25% x original ICIP / sum of Commodity Sector original ICIPs).

The total of all the ICIPs should continue to equal 100%.

Step D - *Reducing any Index Commodity ICIP over 15% to 15%*

If the ICIP of any Index Commodity is over 15%:

1 Subtract 15% from that Commodity's ICIP.
2 Allocate this difference equally among the other Index Commodities. Do not allocate to any Commodity that was eliminated by the minimum rule (Step B of this Section 2.6), or to any Index Commodity if the allocation would cause the 25% Commodity Sector Maximum limit to be exceeded.
3 Set this ICIP to 15%.

The total of all the ICIPs should continue to equal 100%.

Step E - *Reducing any Commodity Group ICIP to under 33%*

Take the sum of the ICIPs for each Commodity Group. If any Commodity Group's ICIPs sum to greater than 33%:

1 Subtract 33% from the sum of the Commodity Group's ICIPs.
2 Allocate this difference equally among the other Index Commodities. Do not allocate to any Commodity that was eliminated by the minimum rule (Step B of this Section 2.6), or to any Index Commodity if the allocation would cause the 25% Commodity Sector or the 15% Commodity maximum limits to be exceeded.
3 Allocate 33% to the Index Commodities in this Commodity Group in proportion to the original distribution within this Commodity Group (i.e., the new ICIP = 33% x original ICIP / sum of Commodity Group original ICIPs).

The total of all the ICIPs should continue to equal 100%.

Step F - *Setting Gold and Silver Weights to equal their Commodity Liquidity Percentages*

As discussed in Section 1.2(1) above, reliance on production data for gold, and similarly for silver, understates the relative economic significance of these commodities. Accordingly, the Commodity Index Percentages for gold and silver are adjusted to reflect only the Commodity Liquidity Percentages. The adjustment is made as follows:

1 Take the difference between the ICIPs for gold and silver, and their respective Commodity Liquidity Percentages. Sum these differences.
2 Set the gold and silver ICIPs to equal their respective Commodity Liquidity Percentages.
3 Change the ICIPs of the remaining Index Commodities by allocating the sum derived in procedure 1 of this Step F equally among them. Do not change any ICIPs for Index Commodities eliminated under the minimum threshold rule (Step B of this Section 2.6), or reduced by the 25% Commodity Sector, 15% Commodity or 33% Commodity Group limits.

The sum of the ICIPs should continue to be 100%.

Step G - *Increasing any ICIP under 2% to 2%*

If any remaining Index Commodity has an ICIP under 2%:

1 Take the difference between each of these Index Commodities' ICIPs and 2%. Sum all these differences.
2 Decrease the ICIPs of the remaining Index Commodities by allocating the sum derived in procedure 1 of this Step G, so that each Index Commodity receives an equal allocation. Do not decrease any ICIPs for Index Commodities eliminated under the minimum threshold rule (Step B of this Section 2.6), or reduced by the 25% Commodity Sector, 15% Commodity or 33% Commodity Group maximum limits, or modified by the liquidity adjustment rule for precious metals.
3 Set the ICIPs that were under 2% to 2%.

The sum of the ICIPs should continue to be 100%.

It is possible that this Step G reduces the ICIPs for some Index Commodities to under 2%. If this occurs, repeat Step G, but do not reduce those ICIPs that were adjusted up to 2% in the prior iteration. If necessary, continue repeating Step G until no ICIP is under 2%.

Step H – *Adjusting for the Commodity Liquidity Threshold*

1 Divide x) the ICIP resulting from Step G for each Index Commodity, by y) the associated Commodity Liquidity Percentage determined for that Index Commodity.
2 If this ratio (x / y) is greater than 2.5, then the related ICIP will be reduced such that it will equal 2.5 times the relevant Commodity Liquidity Percentage.[24] If the result of

24 It is anticipated that the Supervisory Committee may, from time to time, exercise discretion in setting the value of this ratio set forth in this sentence of Step H in furtherance of the liquidity objectives underlying the DJ-UBS CI.

this step would reduce an ICIP below the 2% threshold, then reduce that ICIP to 2% but not below.

3 The amount of weight reduction for all affected Index Commodities is aggregated, and the value of this amount is allocated evenly to the ICIPs of the five Index Commodities with the lowest such ratio (excluding any Index Commodity that, were the ICIP so increased, would cause any of the maximum weight rules in Steps C, D or E to be exceeded) by adding 20% of such aggregate amount to the relevant ICIPs.

The percentages calculated in the final Step H, rounded to 8 decimal places, are the CIPs, which should sum to 100%.

The effect of the above steps is to distribute the weights of the Index into a broader allocation among Commodity Groups, while still maintaining a strong relationship to the original Commodity Liquidity Percentages and Commodity Production Percentages. The specific calculations for 2009 are set forth in Appendix D.

Section 2.7. *Calculation of the Commodity Index Multipliers*

On the CIM Determination Date, the CIPs determined during the related Calculation Period, along with the Settlement Prices determined on such CIM Determination Date[25], are used to determine a "Commodity Index Multiplier" or "CIM" for each Index Commodity. This CIM is used to achieve the percentage weightings of the Index Commodities, in U.S. dollar terms, indicated by their respective CIPs. The weighted average value, or "WAV", of the Index is then determined by adding the product of these Settlement Prices and their respective CIMs.

To determine the respective CIMs, first calculate Initial Commodity Index Multipliers ("ICIMs") as follows: each CIP will be multiplied by 1,000 and then divided by the Settlement Price (converted into U.S. dollars for the Lead Future) for the applicable Index Commodity on the CIM Determination Date. This Settlement Price is referred to in the calculations below as "FPD_S".

The ICIMs are then adjusted by the previous year's WAV1 value (divided by 1,000) to maintain WAV continuity from one year to the next. A summary of the Commodity Index Multiplier calculations is as follows:

Step A - *Determine the Initial Commodity Index Multiplier*

ICIM = CIP * 1,000/FPD_S

25 See Section 3.3 for the Settlement Prices to be used if a Market Disruption Event has occurred for any Designated Contract used in the calculation of the CIMs on the CIM Determination Date.

Step B - *Determine an adjustment factor (the "Adjustment Factor") to maintain continuity*

"CIM_last_year" is defined as the CIM that was in effect for the year immediately prior to the CIM Determination Date.
"CIM_new_year" is defined as the new CIM calculated for the year in which the CIM Determination Date falls.

1 Calculate the WAV1 settlement using CIM_last_year and FPD_S for each Index Commodity.
2 The Adjustment Factor equals this WAV1 divided by 1,000.

Step C - *Calculate the new Commodity Index Multiplier*

CIM_new_year is then determined by multiplying the ICIM for each Index Commodity by the Adjustment Factor derived in Step B of this Section 2.7. [26] Set the new CIM to equal the CIM_new_year. Round the CIMs to 8 decimal places.

The CIM_last_year continues to be used for the calculation of WAV1 until the end of the roll period falling in the month of January.

After the CIMs are calculated on the CIM Determination Date in a given year, they remain fixed throughout such year. As a result, the observed price percentage of each Index Commodity will float throughout the year, until the CIMs are reset the following year based on new CIPs.

Prior to a CIM Determination Date, users of the Index will be able to estimate the CIMs for the year in which such CIM Determination Date will fall by using then available prices for the Designated Contracts that will be the Lead Futures for the month of January in which such CIM Determination Date will fall.

26 The effect of the adjustment to the ICIM's is to set the WAV1 value using the CIM_last_year equal to the WAV1 using the CIM_new_year as of the CIM determination date. The CIM_new_year, redesignated the CIM, is then used to calculate the WAV2 value.

Table F illustrates the calculations of the Commodity Index Percentages and Commodity Index Multipliers for 2009.

Table F CIM Calculation for the 2009 DJ-UBS CI

Commodity	2008 CIM	2009 FPD_S 4th Business Day Settle: $	2008 CIM x FPD_S	2009 CIP	2009 ICIM	2009 CIM
Natural Gas	57.15082625	5.87400	335.70395339	11.890064%	20.24185223	52.95738640
Crude Oil	5.10532583	47.39000	241.94139108	13.752633%	2.90201161	7.59233632
Unleaded Gas	56.53635029	1.12040	63.34332686	3.709128%	33.10539093	86.61139108
Heating Oil	54.36015533	1.55210	84.37239709	3.648174%	23.50476129	61.49391429
Live Cattle	190.25365903	0.85775	163.19007603	4.285345%	49.96030312	130.70775574
Lean Hogs	168.46568907	0.63550	107.05994540	2.398878%	37.74788356	98.75722996
Wheat	19.18098866	6.13250	117.62741296	4.796212%	7.82097350	20.46148302
Corn	44.73104380	4.16500	186.30479743	5.721409%	13.73687635	35.93885879
Soybeans	22.47835932	9.90000	222.53575727	7.599433%	7.67619495	20.08270871
Soybean Oil	204.03994223	0.36180	73.82165110	2.882869%	79.68128800	208.46475461
Aluminum	0.10645781	1,586.50000	168.89531557	6.999166%	0.04411702	0.11542038
Copper	82.54348926	1.51150	124.76448402	7.306541%	48.33966920	126.46780104
Zinc	0.04488315	1,286.25000	57.73095169	3.142431%	0.02443095	0.06391704
Nickel	0.00365076	12,285.00000	44.84958660	2.882723%	0.00234654	0.00613909
Gold	0.31597088	841.70000	265.95268970	7.862747%	0.09341508	0.24439554
Silver	6.55442858	11.10500	72.78692938	2.891302%	2.60360378	6.81163216
Sugar	1031.60874052	0.11980	123.58672711	2.993155%	249.84599332	653.65514279
Cotton	132.43156928	0.49610	65.69930152	2.265150%	45.65914130	119.45491753
Coffee	84.12044300	1.14200	96.06554591	2.972640%	26.03012259	68.10084594

WAV1, Close on 4th Business Day 2009	2,616.23224010
Adjustment Factor	2.61623224010

Section 2.8. *Ongoing Calculation of WAV1 and WAV2*

WAV1 and WAV2 are calculated on the basis of prices for the Lead Future and the Next Future, respectively. On the following page, Table G lists the Designated Contract months that are to be used to determine the Lead Future and Next Future for each Index Commodity for this calculation. To illustrate, the Lead Future for Natural Gas in January is March, as is the Next Future, and in February the Lead Future is March and the Next Future is May. Thus, in February, WAV1 will incorporate the price for the March Natural Gas contract, and WAV2 will incorporate the price for the May contract. Note that as a new month begins, the Next Future (as indicated in Table G on the following page) becomes the Lead Future. Similarly, as a new month begins, the WAV2 from the prior month is re-designated as WAV1.

Table G Contract Months Included in WAV Calculations

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Commodity	**F**	**G**	**H**	**I**	**K**	**M**	**N**	**Q**	**U**	**V**	**X**	**Z**
Natural Gas	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Crude Oil	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Unleaded Gas	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Heating Oil	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Live Cattle	Feb	Apr	Apr	Jun	Jun	Aug	Aug	Oct	Oct	Dec	Dec	Feb
Lean Hogs	Feb	Apr	Apr	Jun	Jun	Jul	Aug	Oct	Oct	Dec	Dec	Feb
Wheat	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar
Corn	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar
Soybeans	Mar	Mar	May	May	Jul	Jul	Nov	Nov	Nov	Nov	Jan	Jan
Soybean Oil	Mar	Mar	May	May	Jul	Jul	Dec	Dec	Dec	Dec	Jan	Jan
Aluminum	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Copper	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar
Zinc	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Nickel	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Lead	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Tin	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan
Gold	Feb	Apr	Apr	Jun	Jun	Aug	Aug	Dec	Dec	Dec	Dec	Feb
Silver	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar
Platinum	Apr	Apr	Apr	Jul	Jul	Jul	Oct	Oct	Oct	Jan	Jan	Jan
Sugar	Mar	Mar	May	May	Jul	Jul	Oct	Oct	Oct	Mar	Mar	Mar
Cotton	Mar	Mar	May	May	Jul	Jul	Dec	Dec	Dec	Dec	Dec	Mar
Coffee	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar
Cocoa	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar

Once the applicable futures month is determined, the price for each Designated Contract used to calculate WAV1 and WAV2 for each Business Day is obtained and converted into U.S. dollars. Some quote systems and data sources may report contract prices with decimals omitted, or in a format that is not reflective of the actual U.S. dollar value. It is important to correctly convert each reported price into U.S. dollars per unit of the underlying contract. Table H on the following page lists the reported Settlement Prices for the Lead Futures, converted into U.S. dollars per unit, for the 2009 CIM Determination Date.

Table H 2009 CIM Determination Date Futures Settlement Prices Converted into U.S. Dollars

Commodity	Contract Quotation Terms	Price on 2009 4th Business Day	Price conversion	Price in dollars
Natural Gas	$mmbtu	5.87400	1	5.87400
Crude Oil	$bbl	47.39000	1	47.39000
Unleaded Gas	c/100 gallon	11,204.00000	10,000	1.12040
Heating Oil	c/100 gallon	15,521.00000	10,000	1.55210
Live Cattle	c/lb	85.77500	100	0.85775
Lean Hogs	c/lb	63.55000	100	0.63550
Wheat	c/bu	613.25000	100	6.13250
Corn	c/bu	416.50000	100	4.16500
Soybeans	c/bu	990.00000	100	9.90000
Soybean Oil	c/lb	36.18000	100	0.36180
Aluminum	$/mtons	1,586.50000	1	1,586.50000
Copper	c/lb	151.15000	100	1.51150
Zinc	$/mtons	1,286.25000	1	1,286.25000
Nickel	$/mtons	12,285.00000	1	12,285.00000
Lead	$/mtons	1.00000	1	1.00000
Tin	$/mtons	1.00000	1	1.00000
Gold	$/troy Oz	841.70000	1	841.70000
Silver	c/troy Oz	1,110.50000	100	11.10500
Platinum	$/troy Oz	1.00000	1	1.00000
Sugar	c/lb	11.98000	100	0.11980
Cotton	c/lb	49.61000	100	0.49610
Coffee	c/lb	114.20000	100	1.14200
Cocoa	$/mtons	1.00000	1	1.00000

Once Settlement Prices are obtained for the Lead Future and Next Future for each Index Commodity, the WAVs are calculated in respect of each Business Day as follows: WAV1 is calculated by multiplying each Commodity Index Multiplier by the Settlement Price for the respective Lead Future for that day, and summing the results. WAV2 is calculated by multiplying each Commodity Index Multiplier by the Settlement Price for the respective Next Future for that day and summing the results. The WAVs are rounded to 8 decimal places.

Chapter 3. *Computation of the Index, Sub-Indexes and Related Indexes*

Dow Jones, in conjunction with UBS, calculates the DJ-UBS CI (which is calculated on an "excess return" basis), a "total return" index based on the DJ-UBS CI (the "DJ-UBS CITR") and the following non-U.S. dollar denominated versions of the DJ-UBS CI and DJ-UBS CITR:

Currency	Index Version	Name	Acronym
Yen	Excess Return	Dow Jones-UBS Commodity Index Yen^{SM}	DJ-UBS JY^{SM}
Yen	Total Return	Dow Jones-UBS Commodity Index Yen Total Return^{SM}	DJ-UBS JYTR^{SM}
Euro	Excess Return	Dow Jones-UBS Commodity Index Euro^{SM}	DJ-UBS EU^{SM}
Euro	Total Return	Dow Jones-UBS Commodity Index Euro Total Return^{SM}	DJ-UBS EUTR^{SM}
Pound Sterling	Excess Return	Dow Jones-UBS Commodity Index Pound Sterling^{SM}	DJ-UBS BP^{SM}
Pound Sterling	Total Return	Dow Jones-UBS Commodity Index Pound Sterling Total Return^{SM}	DJ-UBS BPTR^{SM}
Swiss Franc	Excess Return	Dow Jones-UBS Commodity Index Swiss Franc^{SM}	DJ-UBS CHF^{SM}
Swiss Franc	Total Return	Dow Jones-UBS Commodity Index Swiss Franc Total Return^{SM}	DJ-UBS CHFTR^{SM}

In addition, Dow Jones, in conjunction with UBS, publishes a "spot price" version of the DJ-UBS CI (the "DJ-UBS SP"). The DJ-UBS SP provides a general estimate of the trend in commodity prices, without the positive or negative return effects caused by rolling futures or the costs involved in actually holding physical commodities. The DJ-UBS SP is not "investable", in the sense that returns of the DJ-UBS SP can not be actually replicated in the underlying futures markets. See Appendix E for calculation details for the DJ-UBS SP.

Dow Jones, in conjunction with UBS, also calculates Sub-Indexes and forward month versions of the Index and selected Sub-Indexes on an excess return and total return basis. Additional information in respect of these Sub-Indexes and forward month versions of the Indexes is set forth in Appendices H and J, respectively.

Section 3.1. *Calculation of the DJ-UBS CI*

The DJ-UBS CI Settlement Price is calculated on each Business Day using the applicable Settlement Prices for WAV1 and WAV2 on the current Business Day and the prior Business Day. The suffix "_PS" designates the Settlement Price for the previous Business Day, and the suffix "_S" designates the Settlement Price for the current Business Day. "DJ-UBS CI_S" indicates the value of the DJ-UBS CI on the current Business Day. The manner in which the DJ-UBS CI is calculated on a given Business Day depends on which of three periods during the month in which this day falls: the period prior to the Roll

Period, the Roll Period, or the period following the Roll Period. The "Roll Period" is used in this Handbook to refer to the sixth through tenth Business Days of the month, during which time the value of the DJ-UBS CI is gradually shifted from the utilization of WAV1 for Index calculation to the utilization of WAV2, at the rate of 20% per Business Day.

(1) Prior to the Roll Period

On Business Day 1 of the month, the Index is calculated as follows:

DJ-UBS CI _S= DJ-UBS CI_PS* WAV1_S/WAV2_PS[27]

On Business Days 2 through 5 of the month, the DJ-UBS CI is calculated as follows:

DJ-UBS CI _S= DJ-UBS CI_PS * WAV1_S / WAV1_PS

(2) During the Roll Period

On each day of the Roll Period, the dependence of the DJ-UBS CI is shifted, at the rate of 20% per day, from WAV1 to WAV2 as follows:

Day 1 of Roll Period (Business Day 6 of Month):

DJ-UBS CI_S = DJ-UBS CI_PS*(WAV1_S*.80 + WAV2_S*.20)/(WAV1_PS * .80+ WAV2_PS*.20)

Day 2 of Roll Period (Business Day 7 of Month):

DJ-UBS CI_S = DJ-UBS CI_PS*(WAV1_S*.60 + WAV2_S*.40)/(WAV1_PS * .60+ WAV2_PS*.40)

Day 3 of Roll Period (Business Day 8 of Month):

DJ-UBS CI_S = DJ-UBS CI_PS*(WAV1_S*.40 + WAV2_S*.60)/(WAV1_PS * .40+ WAV2_PS*.60)

Day 4 of Roll Period (Business Day 9 of Month):

DJ-UBS CI_S = DJ-UBS CI_PS*(WAV1_S*.20 + WAV2_S*.80)/(WAV1_PS * .20+ WAV2_PS*.80)

Day 5 of Roll Period (Business Day 10 of Month):

DJ-UBS CI_S = DJ-UBS CI_PS *(WAV2_S / WAV2_PS)

27 On the first Business Day of the month, WAV1 is comprised of the same group of Designated Contracts that comprised the WAV2 of the prior month. Therefore, when calculating the change in the WAV1, it is divided by the WAV2 from the last Business Day of the prior month. This does not represent a "roll", but rather a redesignation of the WAV2 to WAV1.

(3) After the Roll Period

For the remainder of the month, the calculation of the DJ-UBS CI will be

DJ-UBS CI_S = DJ-UBS CI_PS *(WAV2_S / WAV2_PS)

Following the preceding calculations, the DJ-UBS CI is rounded to 8 decimal places.

See Appendix G for special calculation procedures to be used if a Market Disruption Event occurs.

Section 3.2. ***Calculation of the DJ-UBS CI Total Return Index***

The DJ-UBS CI Total Return Index reflects the returns on a fully collateralized investment in the DJ-UBS CI. This combines the returns of the DJ-UBS CI with the returns on cash collateral invested in Treasury Bills. These returns are calculated by using the most recent weekly auction high rate for 3 Month U.S. Treasury Bills, as reported on the website wwws.publicdebt.treas.gov/AI/OFBills under the column headed "Discount Rate %" published by the Bureau of the Public Debt of the U.S. Treasury, or any successor source, which is generally published once per week on Monday. To calculate the DJ-UBS CITR:

Definitions:

Calculation Date	=	date for which calculation is made.
$DJ\text{-}UBS\ CI_t$	=	DJ-UBS CI value on the Calculation Date.
$DJ\text{-}UBS\ CI_{t-1}$	=	DJ-UBS CI value on the Business Day prior to the Calculation Date.
$DJ\text{-}UBS\ CITR_t$	=	DJ-UBS CITR value on the Calculation Date.
$DJ\text{-}UBS\ CITR_{t-1}$	=	DJ-UBS CITR value on the Business Day prior to the Calculation Date.
$3MR_t$	=	the most recent weekly auction high rate for 3 Month U.S. Treasury Bills, as reported on the website wwws.publicdebt.treas.gov/AI/OFBills under the column headed "Discount Rate %" published by the Bureau of the Public Debt of the U.S. Treasury, or any successor source. This rate is then used for every day until the next rate is released; provided, however, that if a new rate is scheduled to be released on a given day, the prior rate is used for purposes of calculations in respect of such release date. The new rate is generally obtained on Monday and, accordingly, is first used in respect of Tuesday's settlement calculations. In the event of a holiday or other disruption in the treasury auction schedule, the

last available rate is used until the next rate becomes available. Note that the prior day's rate is used in calculating the value of TBD, to reflect the realization of an investment at that rate on day "t".

TBD	=	Treasury Bill Daily Return.
DAYS	=	Number of calendar days from and including the prior Calculation Date to but excluding the current Calculation Date.
Suffix _S	=	Denotes the Settlement Price for the relevant index for the day indicated.

Step 1 - Calculate the Daily Excess Return ("DER") as follows:

$$DER_t = \text{DJ-UBS CI}_t \ / \ \text{DJ-UBS CI\_S}_{t-1} - 1$$

Step 2 - Calculate the Treasury Bill Daily Return as follows:

$$TBD_t = \left[\frac{1}{1 - 3MR_{t-1} x (91/360)}\right]^{\frac{DAYS}{91}} - 1$$

Step 3 - Calculate the Total Return as follows:

$$\text{DJ-UBS CITR}_t = \text{DJ-UBS CITR\_S}_{t-1} \times (1 + DER_t + TBD_t)$$

The DJ-UBS CITR $_t$ is rounded to 8 decimal places.

Section 3.3. ***Market Disruption Events***

The DJ-UBS CI is a futures-based index. From time to time, disruptions can occur in trading futures contracts on various commodity exchanges. The following rules will govern the means by which the DJ-UBS CI accommodates potential market disruptions:

"Market Disruption Event" means (a) the termination or suspension of, or material limitation or disruption in, the trading of any Lead Future or Next Future used in the calculation of the Index on that day, (b) the Settlement Price of any such contract reflects the maximum permitted price change from the previous day's Settlement Price, (c) the failure of an exchange to publish official Settlement Prices for any such contract, or (d) with respect to any such contract that trades on the LME, a Business Day on which the LME is not open for trading. The existence of a Market Disruption Event shall be determined by UBS.

If a Market Disruption Event occurs during the "Hedge Roll Period" (defined herein as the fifth through the ninth Business Days of each month) in any month other than January

affecting any Index Commodity, then the daily roll of the relevant Designated Contract for such Index Commodity will be postponed until the next available Business Day on which a Market Disruption Event does not occur, and the calculation of the DJ-UBS CI will be adjusted to reflect this, as set forth in Appendix G. The Hedge Roll Period will be extended only if a Market Disruption Event affects an Index Commodity on the scheduled final Business Day comprising the Hedge Roll Period.

Note that a Market Disruption Event for any individual Index Commodity in the DJ-UBS CI during the Hedge Roll Period will not postpone the roll for any other Index Commodity for which a Market Disruption Event has not occurred.

If a Market Disruption Event occurs during the "Hedge Roll Period" scheduled for January of each year affecting any Index Commodity, then the rolling or rebalancing of the relevant Designated Contract will occur in all cases over five Business Days on which no Market Disruption Event exists at a rate of 20% per day, using the methodology set forth in Appendix G for the calculation of the DJ-UBS CI for every Business Day following a Market Disruption Event until the extended Hedge Roll Period is complete. The Hedge Roll Period in January, and the resulting rebalancing that is scheduled to occur, will be extended in all cases until the affected Designated Contract finishes rolling over five Business Days not affected by a Market Disruption Event. This means that the amounts of a particular Designated Contract rolled or rebalanced in January will always be distributed over five Business Days and will not, for example, "double up" on the Business Day following a Market Disruption Event.

The following example shows the Applied Roll Percentage "ARP" that would be used in Appendix G, for two Index Commodities "1" and "2", if a Market Disruption Event were to affect the Designated Contract for Index Commodity "2" on Business Day 7. During the months of February through and including December, the calculation methodology in Appendix G would be used only on Business Day 8. In January, however, the calculation methodology in Appendix G would be used on Business Days 8, 9 and 10, until Index Commodity "2" had finished rolling.

	February – December				January		
	Business Day "t"	Business ARP 1, t	ARP 2,		Day "t"	ARP 1,	ARP 2, t
	1	100%	100%		1	100%	100%
	2	100%	100%		2	100%	100%
	3	100%	100%		3	100%	100%
	4	100%	100%		4	100%	100%
	5	100%	100%		5	100%	100%
	6	80%	80%		6	80%	80%
MDE	7	60%	60%	**MDE->**	7	60%	60%
Use Appendix G	8	40%	60%	**Use Appendix G**	8	40%	60%
	9	20%	20%	**Use Appendix G**	9	20%	40%
	10	0%	0%	**Use Appendix G**	10	0%	20%
	11	0%	0%		11	0%	0%
	12	0%	0%		12	0%	0%

If a Market Disruption Event occurs on a CIM Determination Date in respect of any Lead Future for an Index Commodity used in the calculation of the CIMs, then the Settlement Prices used to calculate the CIMs for such year will be from the first prior Business Day on which a Market Disruption Event had not occurred in any such futures. This is to insure that the proper cross relationships between prices are obtained for this calculation. Note that, unlike the Roll Period Market Disruption Event rule, in which all Index Commodities that do not experience Market Disruption Events are allowed to roll forward (while the roll for Index Commodities that experience a Market Disruption Event is postponed), the market disruption rule for CIM calculation requires that no Index Commodity experience a Market Disruption Event on the CIM Determination Date.

Appendix A Glossary of Terms

"Adjustment Factor" or *"AF"* means the factor by which the Commodity Index Multipliers are adjusted to provide continuity in WAV values from one year to the next. The Adjustment Factor is computed in accordance with Section 2.7 of the Handbook.

"Advisory Committee" means the committee appointed by the Supervisory Committee to advise the Supervisory Committee as it monitors and amends the procedures contained herein.

"Business Day" means any day on which the sum of the CIPs for those Index Commodities that are open for trading is greater than 50%. For purposes of this definition, the CIPs used during any calendar year are those calculated in June or July of the preceding year and applied on the CIM Determination Date for that year; provided, however, that on any day during such calendar year falling prior to or on the CIM Determination Date, the preceding year's CIPs will be used for purposes of determining the existence of a Business Day.

"Calculation Period" means, for each year for which the Index is calculated, the sixth month of the year preceding such year of calculation.

"*CBOT*" means the Chicago Board of Trade.

"CIM Determination Date" means the date from which the values used in calculating the Commodity Index Multipliers will be determined for each year that the Index is calculated. This will be the fourth Business Day of that year, or as otherwise determined in accordance with Section 3.3 of the Handbook.

"COMEX" means the Commodities Exchange division of the New York Mercantile Exchange®.

"Commodities" means the 23 commodities listed in Section 2.2 of the Handbook as eligible for inclusion in the Index.

"Commodity Group" means the group of Commodities to which each Commodity is assigned for the purpose of applying the diversification rules discussed in the Handbook. Section 2.2 of the Handbook lists the Commodity Groups and their corresponding Commodities.

"Commodity Index Multiplier" or "*CIM"* is a factor that is computed annually on the CIM Determination Date for each Index Commodity for purposes of implementing the annual re-weighting of the Index. It is calculated in accordance with Section 2.7 of the Handbook.

"Commodity Index Percentage" or *"CIP"* is derived by summing (i) 2/3 of the Commodity Liquidity Percentage for each Index Commodity and (ii) 1/3 of the Commodity Production Percentage for that Index Commodity, to determine the percentage weighting of each Index Commodity. The Commodity Index Percentages are adjusted in accordance with Section 2.6 of the Handbook.

"Commodity Liquidity Percentage" or "*CLP"* is the liquidity weighting assigned to each Index Commodity that is combined with the production weighting, or Commodity Production Percentage, assigned to each Index Commodity to derive the Commodity Index Percentage for that Index Commodity. The Commodity Liquidity Percentages are calculated in accordance with Section 2.3 of the Handbook.

"Commodity Production Percentage" or "*CPP"* is the production weighting assigned to each Index Commodity that is combined with the liquidity weighting, or the Commodity Liquidation Weighing, assigned to each Index Commodity to derive the Commodity Index Percentage for that Index Commodity. The Commodity Production Percentages are calculated in accordance with Section 2.4 of the Handbook.

"Commodity Production Weight" or "*CPW"* as set forth in Section 2.4, is the production data, adjusted to the same unit terms as the Designated Contract for that Commodity. This number is then divided by 1,000,000.

"Commodity Sector" refers to a Primary Commodity along with its Derivative Commodities. Commodity Sectors are described in Section 2.2 of the Handbook.

"Commodity Sector Allocation Percentage" or "*CSAP"* means, for each Index Commodity in a given Commodity Sector, (i) the Commodity Liquidity Percentage for that Index Commodity divided by (ii) the sum of the Commodity Liquidity Percentages for all Index Commodities in that Commodity Sector. The Commodity Sector Allocation Percentage is calculated as described in Section 2.5 of the Handbook.

"DJ-UBS CI" means the Dow Jones -UBS Commodity Index[SM].

"DJ-UBS CI Total Return Index" or *"Dow Jones-UBS Commodity Index Total Return"* or "*DJ-UBS CITR"* means the Index calculated on a total return basis as described in Section 3.2 of the Handbook.

"DJ-UBS Commodity Index Euro" or *"Dow Jones-UBS Commodity Index Euro"* or *"DJ-UBS EU"* means a Euro-denominated version of the DJ-UBS CI calculated as described in Appendix I of the Handbook.

"DJ-UBS Commodity Index Euro Total Return" or *"Dow Jones-UBS Commodity Index Euro Total Return"* or *"DJ-UBS EUTR"* means a Euro-denominated version of the DJ-UBS CITR calculated as described in Appendix I of the Handbook.

"DJ-UBS Commodity Index Pound Sterling" or *"Dow Jones-UBS Commodity Index Pound Sterling"* or *"DJ-UBS BP"* means a pound sterling-denominated version of the DJ-UBS CI calculated as described in Appendix I of the Handbook.

"DJ-UBS Commodity Index Pound Sterling Total Return" or *"Dow Jones-UBS Commodity Index Pound Sterling Total Return"* or *"DJ-UBS BPTR"* means a pound sterling-denominated version of the DJ-UBS CITR calculated as described in Appendix I of the Handbook.

"DJ-UBS Commodity Spot Index" or *"Dow Jones-UBS Commodity Spot Index"* or *"DJ-UBS SP"* means a spot price version of the Index calculated as described in Appendix E of the Handbook.

"DJ-UBS Commodity Index Swiss Franc" or *"Dow Jones-UBS Commodity Index Swiss Franc"* or *"DJ-UBS CHF"* means a Swiss Franc-denominated version of the DJ-UBS CI calculated as described in Appendix I of the Handbook.

"DJ-UBS Commodity Index Swiss Franc Total Return" or *"Dow Jones-UBS Commodity Index Swiss Franc Total Return"* or *"DJ-UBS CHFTR"* means a Swiss Franc-denominated version of the DJ-UBS CITR calculated as described in Appendix I of the Handbook.

"DJ-UBS Commodity Index Yen" or *"Dow Jones -UBS Commodity Index Yen"* or *"DJ-UBS JY"* means a Yen-denominated version of the DJ-UBS CI calculated as described in Appendix I of the Handbook.

"DJ-UBS Commodity Index Yen Total Return" or *"Dow Jones-UBS Commodity Index Yen Total Return"* or *"DJ-UBS JYTR"* means a Yen-denominated version of the DJ-UBS CITR calculated as described in Appendix I of the Handbook.

"DJ-UBS Commodity Index 1 Month Forward" or *"Dow Jones-UBS Commodity Index 1 Month Forward"* or *"DJ-UBS CI-F1"* means a one month forward version of the DJ-UBS CI calculated as described in Appendix J of the Handbook.

"DJ-UBS Commodity Index 2 Month Forward" or *"Dow Jones-UBS Commodity Index 2 Month Forward"* or *"DJ-UBS CI-F2"* means a two month forward version of the DJ-UBS CI calculated as described in Appendix J of the Handbook.

"DJ-UBS Commodity Index 3 Month Forward" or *"Dow Jones-UBS Commodity Index 3 Month Forward"* or *"DJ-UBS CI-F3"* means three month forward versions of the DJ-UBS CI and Sub-Indexes calculated as described in Appendix J of the Handbook.

"DJ-UBS Commodity Index Total Return 1 Month Forward" or *"Dow Jones-UBS Commodity Index Total Return 1 Month Forward"* or *"DJ-UBS CITR-F1"* means a one month forward version of the DJ-UBS CITR calculated as described in Appendix J of the Handbook.

"DJ-UBS Commodity Index Total Return 2 Month Forward" or *"Dow Jones-UBS Commodity Index Total Return 2 Month Forward"* or *"DJ-UBS CITR-F2*" means a two month forward version of the DJ-UBS CITR calculated as described in Appendix J of the Handbook.

"DJ-UBS Commodity Index Total Return 3 Month Forward" or *"Dow Jones-UBS Commodity Index Total Return 3 Month Forward"* or *"DJ-UBS CITR-F3"* means a three month forward version of the DJ-UBS CITR calculated as described in Appendix J of the Handbook.

"Derivative Commodity" means an Index Commodity that is principally produced or derived from another Index Commodity.

"Designated Contract" means, with respect to a Commodity, the futures contract selected as the reference contract from which price and trading volume data for the Commodity will be obtained to calculate the Index. The 23 Designated Contracts, and the futures exchanges on which they trade, are identified in Table L in Appendix F to the Handbook.

"Dow Jones" means Dow Jones & Company, Inc.

"FIA" means the Futures Industry Association.

"Hedge Roll Period" means the period of five Business Days, beginning with the fifth Business Day through and including the ninth Business Day of each month, subject to adjustment as described in Section 3.3.

"Index" means the Dow Jones - UBS Commodity Index[SM].

"Index Commodity" means a Commodity included in the Index. The 19 Commodities currently included in the Index are listed in Section 2.2 of the Handbook.

"Initial Commodity Index Multiplier" or *"ICIM"* means for each Index Commodity, the initial Commodity Index Multiplier, which is then adjusted by the Adjustment Factor to determine the Commodity Index Multiplier. The Initial Commodity Index Multipliers are calculated in accordance with Section 2.7 of the Handbook.

"Interim Commodity Index Percentage" or *"ICIP"* means the initial percentage weighting assigned to each Commodity, which, when adjusted to reduce, increase, or eliminate a percentage weighting that would otherwise have either a disproportionate or negligible

impact on the Index, constitutes the Commodity Index Percentage assigned to each Index Commodity. The Interim Commodity Index Percentages are calculated in accordance with Section 2.6 of the Handbook.

"Lead Future" means, for each Index Commodity, the futures contract month designated in Table G of the Handbook under the current month for each Designated Contract.

"Liquidity Averaging Period" means the five years up to and including the year prior to the applicable Calculation Period. For example, the Calculation Period for the determination of the CIPs in respect of the calculation of the Index for 2009 (*i.e.*, June 2008), the applicable Liquidity Averaging Period is the years 2003 to 2007, inclusive.

"LME" means the London Metals Exchange.

"Next Future" means, for each Commodity, the futures contract month designated in Table G of the Handbook, set forth in the column next to the current month. In December, the first column, January, designates the column for the Next Future.

"NYBOT" means the New York Board of Trade.

"NYMEX" means the New York Mercantile Exchange.

"Primary Commodity" means an Index Commodity from which another Index Commodity is principally produced or derived.

"Production Averaging Period" means the most recent five year period for which world production data for all Index Commodities are available as of the applicable Calculation Period. For example, the Calculation Period for the determination of the CIPs for the calculation of the Index for 2009 (*i.e.*, June 2008), the Production Averaging Period comprises the years 2001 to 2005, inclusive.

"Roll Period" means the period of five Business Days, beginning with and including the sixth Business Day through and including the tenth Business Day of each month.

"Settlement Price" means, for each Designated Contract and a given day, the official settlement price for the relevant contract month as published by the futures exchange on which the Index Commodity trades for such day.

"Supervisory Committee" means the committee appointed by UBS and Dow Jones to monitor and amend the procedures contained herein.

"UBS" means UBS Securities LLC.

"WAV" means the weighted average values used in calculation of the Index, which can be in the form of "WAV1" or "WAV2".

"WAV1" means the weighted average value that is calculated by summing the product for each Index Commodity of (i) the price for the applicable Lead Future in U.S. dollars and (ii) the applicable Commodity Index Multiplier. WAV1 is calculated in accordance with Section 2.8 of the Handbook; additional calculations are described in Appendix E to the Handbook.

"WAV2" means the weighted average value calculated by summing the product for each Index Commodity of (i) the price for the applicable Next Future in U.S. dollars and (ii) the applicable Commodity Index Multiplier. WAV2 is calculated in accordance with Section 2.8 of the Handbook; additional calculations are described in Appendix E to the Handbook.

Appendix B Additional Notes on Index Construction

Historical Data

All data used in the calculation of the CLPs, CPWs, CPPs and in any historical returns of the DJ-UBS CI (including all related indexes and Sub-Indexes) prior to the launch of the DJ-UBS CI on July 14, 1998, which are set forth herein or in any other materials produced by UBS, Dow Jones or any of their respective affiliates, are historical estimations using available data. While such data is believed to be accurate, none of UBS, Dow Jones or any of their respective affiliates makes any representation as to its accuracy or completeness.

In general, where settlement prices for certain trading days were unavailable, interpolation was employed.

LME Third Wednesday settlement data from January 1991 through October 1993 was not available. As a result, prices for Aluminum, Zinc, Nickel, Lead and Tin over this time period were estimated using interpolation from available LME settlement price data. For the period covering January 1991 through December 1992, cash and 3 month settlement data was used. For the period January 1993 through October 1993, Cash, 1 month, 2 month, 3 month and 6 month data were used.

All historical index calculations prior to original Index launch on July 14, 1998 apply annually the Commodity Index Percentages that were in effect upon launch of the Index. The 1998 Commodity Index Multipliers were applied in 1998 and 1999, and the first actual reweighting of the Index took effect in January 2000.

Conversion Factors

Table I illustrates the source of the data used to derive the Conversion Factors.

Table I [28]

Commodity	Source	Table	Location
Crude Oil	Basic Petroleum Data Book, Volume XXII, Number 1, February 2006	Gallon, Barrel, Pound and Ton Equivalents for Converting Measures of Crude Petroleum and Refined Petroleum Products	Section XVI Table 3
Wheat, Corn and Soybeans	Agricultural Statistics 2006 United States Department of Agriculture, 2006 (ASUS)	Weights and Measures	Page vii, viii
Cattle	ASUS	Table 7-10 Cattle and calves: Production, disposition, cash receipts and gross income, United States, 1995-2004 and 7-65 Red Meat: Production, by class of slaughter, United States 1996-2005	VII-8 VII-41
Gold	Statistical Yearbook 49th Issue, United Nations 2005 (SYUN)	Annex II A. Equivalents of Metric, British Imperial, and United States Units of Measure	Page 847
Silver	SYUN	Annex II A. Equivalents of Metric, British Imperial, and United States Units of Measure	Page 847
Platinum	SYUN	Annex II A. Equivalents of Metric, British Imperial, and United States Units of Measure	Page 847
Sugar	ASUS	Weights and Measures	Page vii
Cotton	ASUS	Weights and Measures	Page vii
Coffee	ASUS	Weights and Measures	Page vii
Natural Gas	American Society for Testing and Materials R	Standard Metric Practice Guide -- (A Guide to the Use of SI -- the International System of Units, 1974)	Page 21

28 Note Regarding Live Cattle Conversion: The currently included Designated Contract traded on the Chicago Mercantile Exchange® specifies delivery of 40,000 lbs. of Live Cattle. In contrast, production and industrial production data are in Metric Tons of Carcass Weight. In order to convert from Carcass Weight to Live Weight, the appropriate ratio was obtained from the two tables listed in Table I. Based on available data through 2004 a four year average of this ratio, rounded to 8 decimal places, is used. For the 2009 calculation this ratio was 1.6057855600.

Appendix C Example of Roll Period Calculations

Table J

Unit Date	Business Day	WAV1	Roll Weight1	WAV2	Roll Weight2	DJ-AIGCI
02-Jan-97	1	1196.764	1	1195.469	0	122.574
03-Jan-97	2	1196.121	1	1195.107	0	122.509
06-Jan-97	3	1214.668	1	1213.927	0	124.408
07-Jan-97	4	1214.314	1	1214.285	0	124.372
08-Jan-97	5	1220.453	1	1220.608	0	125.001
09-Jan-97	6	1218.382	0.8	1219.878	0.2	124.816
10-Jan-97	7	1216.373	0.6	1220.351	0.4	124.712
13-Jan-97	8	1207.510	0.4	1214.110	0.6	123.966
14-Jan-97	9	1209.179	0.2	1214.664	0.8	124.046
15-Jan-97	10	1226.924	0	1230.740	1	125.687
16-Jan-97	11	1212.804	0	1218.939	1	124.482
17-Jan-97	12	1206.098	0	1213.536	1	123.930
21-Jan-97	13	1194.815	0	1203.879	1	122.944
22-Jan-97	14	1197.584	0	1206.081	1	123.169
23-Jan-97	15	1197.393	0	1206.424	1	123.204

Appendix D Calculating the Commodity Index Percentages

Step 1. Allocate Commodity Production Percentages for Derivative Commodities by utilizing the Commodity Liquidity Percentages as an allocation weighting. Multiply the Commodity Production Percentage for the Primary Commodity by the percentage that its Commodity Liquidity Percentage comprises of the total Commodity Liquidity Percentages for the Commodity Sector.

Crude Oil Sector				
Commodity	Commodity Liquidity %	Allocation	World Prod.	Reallocate = CPP
Crude Oil	31.8352%	69.0026%	53.0221%	36.5867%
Unleaded Gasoline	7.2120%	15.6321%		8.2885%
Heating Oil	7.0890%	15.3653%		8.1470%
Total	46.1362%			53.0221%

Soybean Sector				
Commodity	Commodity Liquidity %	Allocation	World Prod.	Reallocate = CPP
Soybeans	6.0575%	83.7483%	2.5371%	2.1247%
Soybean Oil	1.1755%	16.2517%		0.4123%
Total	7.2329%			2.5371%

Step 2. Combine the CLPs and CPPs using 2/3 and 1/3 weighting. These weights are rounded to 66.66% and 33.34%. The combined weighting is called the Interim Commodity Index Percentage (ICIP).

	66.660%	33.340%	
Commodity	Commodity Liquidity % CLP	Commodity Production % CPP	Combined:
Nat Gas	12.1054%	9.7480%	11.3194%
Crude	31.8352%	36.5867%	33.4193%
Unleaded	7.2120%	8.2885%	7.5709%
Heating Oil	7.0890%	8.1470%	7.4417%
Live Cattle	1.7141%	7.4764%	3.6353%
Lean Hogs	0.9596%	5.3266%	2.4155%
Wheat	2.1157%	4.2714%	2.8344%
Corn	3.8384%	3.6020%	3.7596%
Soybeans	6.0575%	2.1247%	4.7463%
BeanOil	1.1755%	0.4123%	0.9210%
Aluminum	4.5052%	3.4279%	4.1460%
Copper	5.5903%	2.1803%	4.4534%
Zinc	1.4702%	0.6015%	1.1806%
Nickel	1.1531%	0.7671%	1.0244%
Lead	0.3523%	0.2799%	0.3282%
Tin	0.1368%	0.1078%	0.1272%
Gold	6.9714%	2.2139%	5.3853%
Silver	1.9358%	0.2104%	1.3606%

Commodity	66.660% Commodity Liquidity % CLP	33.340% Commodity Production % CPP	Combined:
Platinum	0.1437%	0.2629%	0.1835%
Sugar	1.1973%	1.4620%	1.2855%
Cotton	0.9061%	1.4733%	1.0952%
Coffee	1.1891%	0.7045%	1.0275%
Cocoa	0.3465%	0.3248%	0.3392%

Step 3. Eliminate any Commodities that have a combined ICIP of under 0.5%. The remaining Commodities are the Index Commodities.

Take the sum of the total of all ICIPs that fall under the 0.5% threshold. Allocate this sum to all Index Commodities that are at or above this 0.5% threshold. Set the ICIP of the Commodities that fall under 0.5% to zero. The sum of all the ICIPs should be 100%. The following table illustrates this step:

Commodity	ICIP	0.5% Cuttoff	Reallocated ICIP
Nat Gas	11.3194%	0.0000%	11.3709%
Crude	33.4193%	0.0000%	33.4708%
Unleaded	7.5709%	0.0000%	7.6224%
Heating Oil	7.4417%	0.0000%	7.4932%
Live Cattle	3.6353%	0.0000%	3.6867%
Lean Hogs	2.4155%	0.0000%	2.4670%
Wheat	2.8344%	0.0000%	2.8859%
Corn	3.7596%	0.0000%	3.8111%
Soybeans	4.7463%	0.0000%	4.7978%
BeanOil	0.9210%	0.0000%	0.9725%
Aluminum	4.1460%	0.0000%	4.1975%
Copper	4.4534%	0.0000%	4.5049%
Zinc	1.1806%	0.0000%	1.2321%
Nickel	1.0244%	0.0000%	1.0759%
Lead	0.3282%	0.3282%	0.0000%
Tin	0.1272%	0.1272%	0.0000%
Gold	5.3853%	0.0000%	5.4368%
Silver	1.3606%	0.0000%	1.4121%
Platinum	0.1835%	0.1835%	0.0000%
Sugar	1.2855%	0.0000%	1.3370%
Cotton	1.0952%	0.0000%	1.1467%
Coffee	1.0275%	0.0000%	1.0790%
Cocoa	0.3392%	0.3392%	0.0000%
Total		0.9780%	100.000%

Step 4. Reduce any Commodity Sector that has a total ICIP greater than 25% down to 25%. Take the difference between the Commodity Sector total and 25%, and equally allocate this difference among the remaining ICIPs, but not to the ICIPs reduced to zero in the preceding step.

Once this reallocation is done, allocate 25% back to this Commodity Sector, in proportion to the original distribution of ICIPs within this Commodity Sector. This proportion weighting is calculated by summing the original ICIPs within this Commodity Sector, then dividing each ICIP within this Commodity Sector by that sum. Multiply 25% by this quotient, which then equals the ICIP for each Index Commodity in the Commodity Sector. The following table illustrates this step:

Commodity	ICIP	Sector Totals	Difference with 5%	Allocation	ICIP
Nat Gas	11.3709%	12.8450%			
Crude	33.4708%	48.5864%	23.5864%	68.889%	17.2223%
Unleaded	7.6224%			15.688%	3.9221%
Heating Oil	7.4932%			15.422%	3.8556%
Live Cattle	3.6867%				5.1609%
Lean Hogs	2.4670%				3.9412%
Wheat	2.8859%				4.3600%
Corn	3.8111%				5.2852%
Soybeans	4.7978%			5.7703%	6.2719%
BeanOil	0.9725%				2.4467%
Aluminum	4.1975%				5.6717%
Copper	4.5049%				5.9790%
Zinc	1.2321%				2.7062%
Nickel	1.0759%				2.5500%
Lead	0.0000%				0.0000%
Tin	0.0000%				0.0000%
Gold	5.4368%				6.9109%
Silver	1.4121%				2.8862%
Platinum	0.0000%				0.0000%
Sugar	1.3370%				2.8111%
Cotton	1.1467%				2.6208%
Coffee	1.0790%				2.5531%
Cocoa	0.0000%				0.0000%
Total					100.0000%

Step 5. The next step is to reduce any ICIP over 15% down to 15%, and allocate the difference equally to the other commodities, except for those eliminated under the 0.5% threshold rule.

Commodity	ICIP	> 15%?	New ICIP
Nat Gas	12.8450%		12.9685%
Crude	17.2223%	2.2223%	15.0000%
Unleaded	3.9221%		4.0455%
Heating Oil	3.8556%		3.9791%
Live Cattle	5.1609%		5.2844%
Lean Hogs	3.9412%		4.0646%
Wheat	4.3600%		4.4835%
Corn	5.2852%		5.4087%
Soybeans	6.2719%		6.3954%
BeanOil	2.4467%		2.5701%

Commodity	ICIP	> 15%?	New ICIP
Aluminum	5.6717%		5.7951%
Copper	5.9790%		6.1025%
Zinc	2.7062%		2.8297%
Nickel	2.5500%		2.6735%
Lead	0.0000%		0.0000%
Tin	0.0000%		0.0000%
Gold	6.9109%		7.0344%
Silver	2.8862%		3.0097%
Platinum	0.0000%		0.0000%
Sugar	2.8111%		2.9346%
Cotton	2.6208%		2.7443%
Coffee	2.5531%		2.6766%
Cocoa	0.0000%		0.0000%
Total		2.2223%	100.0000%

Step 6. The next step is to reduce any Commodity Group ICIP sum over 33% down to 33%. Once this reallocation is done, allocate 33% back to this Commodity Group, in proportion to the previous distribution of ICIPs within this Commodity Group. Then reallocate the difference of this group above 33% to the other commodities, except for those which were eliminated by the 0.5% threshold rule.

Commodity	ICIP	> 33%?	Allocation	New ICIP
Nat Gas	12.9685%	35.9931%	36.030%	11.8901%
Crude	15.0000%		41.675%	13.7526%
Unleaded	4.0455%		11.240%	3.7091%
Heating Oil	3.9791%		11.055%	3.6482%
Live Cattle	5.2844%			5.4839%
Lean Hogs	4.0646%			4.2642%
Wheat	4.4835%			4.6830%
Corn	5.4087%			5.6082%
Soybeans	6.3954%			6.5949%
BeanOil	2.5701%			2.7697%
Aluminum	5.7951%			5.9947%
Copper	6.1025%			6.3020%
Zinc	2.8297%			3.0292%
Nickel	2.6735%			2.8730%
Lead	0.0000%			0.0000%
Tin	0.0000%			0.0000%
Gold	7.0344%			7.2339%
Silver	3.0097%			3.2092%
Platinum	0.0000%			0.0000%
Sugar	2.9346%			3.1341%
Cotton	2.7443%			2.9438%
Coffee	2.6766%			2.8761%
Cocoa	0.0000%			0.0000%
Total				100.0000%

Step 7. Set the ICIPs for gold and silver to equal their Commodity Liquidity Percentages. Take the difference of the ICIP and the CLP for gold and silver, and take the sum of these differences. Equally allocate this difference by adjusting all the other ICIPs except for those affected by the 0.5% cutoff, the 25% sector, the 15% commodity, or 33% group maximums.

Commodity	ICIP	Precious CLP	Difference	New ICIP
Nat Gas	11.8901%			11.8901%
Crude	13.7526%			13.7526%
Unleaded	3.7091%			3.7091%
Heating Oil	3.6482%			3.6482%
Live Cattle	5.4839%			5.6020%
Lean Hogs	4.2642%			4.3823%
Wheat	4.6830%			4.8011%
Corn	5.6082%			5.7263%
Soybeans	6.5949%			6.7131%
BeanOil	2.7697%			2.8878%
Aluminum	5.9947%			6.1128%
Copper	6.3020%			6.4202%
Zinc	3.0292%			3.1474%
Nickel	2.8730%			2.9912%
Lead	0.0000%			0.0000%
Tin	0.0000%			0.0000%
Gold	7.2339%	6.9714%	-0.2625%	6.9714%
Silver	3.2092%	1.9358%	-1.2734%	1.9358%
Platinum	0.0000%			0.0000%
Sugar	3.1341%			3.2523%
Cotton	2.9438%			3.0619%
Coffee	2.8761%			2.9943%
Cocoa	0.0000%			0.0000%
Total			-1.5359%	100.0000%

Step 8. The next step is to increase any ICIP that falls below the 2% minimum up to 2%. Calculate the difference between each of these Commodities' ICIPs and 2%. Decrease the ICIPs of the remaining Index Commodities by allocating the sum of all these differences so that each such Index Commodity receives an equal allocation. Do not reduce those ICIPs affected by the 25%, 33%, 15%, 0.5%, gold and silver, or 2% rules. Repeat this step if necessary so that no ICIP falls below 2%. The following tables illustrate this step.

Commodity	ICIP	Below 2%	New ICIP	Below 2%	New ICIP
Nat Gas	11.8901%		11.8901%		11.8901%
Crude	13.7526%		13.7526%		13.7526%
Unleaded	3.7091%		3.7091%		3.7091%
Heating Oil	3.6482%		3.6482%		3.6482%
Live Cattle	5.6020%		5.5971%		5.5971%
Lean Hogs	4.3823%		4.3774%		4.3774%
Wheat	4.8011%		4.7962%		4.7962%
Corn	5.7263%		5.7214%		5.7214%
Soybeans	6.7131%		6.7081%		6.7081%
BeanOil	2.8878%		2.8829%		2.8829%
Aluminum	6.1128%		6.1079%		6.1079%
Copper	6.4202%		6.4152%		6.4152%
Zinc	3.1474%		3.1424%		3.1424%
Nickel	2.9912%		2.9862%		2.9862%
Lead	0.0000%		0.0000%		0.0000%
Tin	0.0000%		0.0000%		0.0000%
Gold	6.9714%		6.9714%		6.9714%
Silver	1.9358%	0.0642%	2.0000%		2.0000%
Platinum	0.0000%		0.0000%		0.0000%
Sugar	3.2523%		3.2474%		3.2474%
Cotton	3.0619%		3.0570%		3.0570%
Coffee	2.9943%		2.9893%		2.9893%
Cocoa	0.0000%		0.0000%		0.0000%
Total		**0.0642%**	**100.0000%**	**0.0000%**	**100.0000%**

Step 9. The next step is to adjust the weight of any Index Commodity if the ratio of the ICIP compared to its liquidity percentage is greater than 2.5. The weight that is taken from any such Index Commodity is allocated to those five Index Commodities that have the lowest such ratio (excluding any Index Commodity that, were the ICIP so increased, would cause any of the maximum weight rules in Steps C, D or E of Section 2.6 to be exceeded) by adding 20% of such aggregate amount to the relevant ICIPs.

Commodity	Ratio	> 2.5?	Ranked By Ratio	ICIP	Difference	Final CIP
Nat Gas	0.982					11.890064%
Crude	0.432					13.752633%
Unleaded	0.514					3.709128%
Heating Oil	0.515					3.648174%
Live Cattle	3.265	>2.5		4.2853%	1.3118%	4.285345%
Lean Hogs	4.562	>2.5		2.3989%	1.9785%	2.398878%
Wheat	2.267					4.796212%
Corn	1.491					5.721409%
Soybeans	1.107		3	7.599433%		
BeanOil	2.453					2.882869%
Aluminum	1.356		5	6.999166%		
Copper	1.148		4	7.306541%		
Zinc	2.137					3.142431%
Nickel	2.590		>2.5	2.8827%	0.1035%	2.882723%
Lead	–					0.000000%
Tin	–					0.000000%
Gold	1.000		1			7.862747%
Silver	1.033		2			2.891302%
Platinum	–					0.000000%
Sugar	2.712	>2.5		2.9932%	0.2542%	2.993155%
Cotton	3.374	>2.5		2.2652%	0.7919%	2.265150%
Coffee	2.514	>2.5		2.9726%	0.0167%	2.972640%
Cocoa	–					0.000000%
Total					4.4565%	100.0000000%

Appendix E Summary of Calculations

Definitions:

Lead Futures	Futures contracts included in the WAV1 calculation, as shown in Table G.
Next Futures	Futures contracts that are included in the WAV2 calculation, as shown in Table G.
Array	Indexed list of values. Variables defined in **Bold** type are Arrays. When the Array variable is followed by a subscript i, this indicates the i^{th} value of that array.

Other non-array variables may be followed by the subscript t, or t - 1. This denotes the Business Day of the month, with t - 1 denoting the prior Business Day's values. When t is the first Business Day of the month, t - 1 is the last Business Day of the prior month.

Af^{yr}	Adjustment Factor used to normalize the CIMs for that year. This is calculated on the fourth Business Day of the year.
CIP^{yr}	The CIPs to be implemented for the new year.
CIM1	Commodity Index Multiplier Array applied to the Lead Futures.
CIM2	Commodity Index Multiplier Array applied to the Next Futures.
ICIM	Interim Commodity Index Multiplier Array used in calculating the final CIM.
FPD1	Lead Futures contract price Array in U.S. dollars.
FPD2	Next Futures contract price Array in U.S. dollars.
WAV1	Weighted Average Value of FPD1 x CIM1.
TWAV	Value of WAV1 as of the CIM Determination Date.
WAV2	Weighted Average Value of FPD2 x CIM2.
N	Total number of Index Commodities.
DJ-UBS CI	Dow Jones - UBS Commodity Index.
DJ-UBS CITR	DJ-UBS CI Total Return Index.
_S	Denotes Settlement Price.
DER	Daily Excess Return.
TBD	Treasury Bill Daily Return.
RW	Roll Weights Array, {1, 1, 1, 1, 1, .80, .60, .40, .20, 0, 0, 0,....0}. This designates the percentage weightings applied to the WAV1 and WAV2 during the Roll. For WAV2, $(1 - RW_t)$ is used as described below.
DJ-UBS SP	A "spot price" version of the DJ-UBS CI, based on the futures contract prices used to calculate the DJ-UBS CI. This index is not "investable", but provides a general estimate of the trend in commodity prices without the positive or negative return effects which may be caused by the rolling process, or the costs involved in actually holding physical commodities.

Note on Array Size:
The **CIM1, CIM2, ICIM, FPD1 and FPD2** array sizes are the number of Index Commodities. For the 2008 DJ-UBS CI, this number is 19. The **RW**, Roll Weights Array size is 31, which is the maximum possible Business Days per month.

Note on Rounding:
The CIM1, CIM2, WAV1, WAV2, DJ-UBS CI, DJ-UBS CITR and DJ-UBS SP values are rounded to 8 decimal places following calculation.

Formulas:

$ICIM_i = CIP^{yr}_i \times 1000 / FPD1\_S_i$, $i = 1$ to N.

This calculation is done on the fourth Business Day of the year, using prices from the CIM Determination Date, once all Designated Contracts have published Settlement Prices for that day.

$$WAV1 = \sum_{i=1}^{N} CIM1_i \times FPD1_i$$

$$WAV2 = \sum_{i=1}^{N} CIM2_i \times FPD2_i$$

$AF^{yr} = TWAV / 1000$
$CIM2_i = ICIM_i \times AF^{yr}$, $i = 1$ to N

CIM1 = **CIM2** on day after last day of Roll Period in January

$DJ\text{-}UBS\ CI_t = DJ\text{-}UBS\ CI\_S_{t-1} \times (WAV1_t / WAV2\_S_{t-1})$ on Business Day 1 of the month

$$DJ\text{-}UBS\ CI_t = DJ\text{-}UBS\ CI\_S_{t-1} \times \frac{[WAV1_t \times RW_t + WAV2_t \times (1-RW_t)]}{[WAV1\_S_{t-1} \times RW_t + WAV2\_S_{t-1} \times (1-RW_t)]}$$

{where $t = 2^{nd}$ Business Day to the last Business Day of month}
$DJ\text{-}UBS\ CITR_t = DJ\text{-}UBS\ CITR\_S_{t-1} \times (1 + DER_t + TBD_t)$ {Complete calculations in Section 3.2}
DJ-UBS CI = 100 on January 2, 1991
DJ-UBS CITR = 100 on January 2, 1991

Calculation of Spot Price Version of DJ-UBS CI

$$\text{DJ-UBS } SP_t = [WAV1_t \times RW_t + WAV2_t \times (1\text{-}RW_t)]/10$$

Calculation of Spot Price Versions of the DJ-UBS CI Sub-Indexes

For each year "t", on the CIM Determination Date, the fourth business day of the year, calculate a Subindex Adjustment Factor "SAF" as follows:

$$SAF_t = (SAF_{t-1} \times \sum (FPD\_S_{i\,t} \times CIM\_Old_i)) / (\sum FPD\_S_{i\,t} \times CIM\_New_i)$$

SAF_t is then rounded to 8 decimal places.

FPD_S is the front month futures price in U.S. dollars.

To calculate the Spot Sub-Indexes:

On January 2, 1991 the value equals 100.000

On each Business Day "v"

$$SpotSub_v = SpotSub_{v-1} \times \frac{[SubWAV1_v \times (RW_v) + SubWAV2_v \times (1 - RW_v)]}{[SubWAV1_{v-1} \times (RW_{v-1}) + SubWAV2_{v-1} \times (1 - RW_{v-1})]}$$

$SpotSub_v$ is then rounded to 8 decimal places

Additional note regarding SubWAV1 and SubWAV2:

SubWav1 and SubWav2 are calculated using the CIM for each Index Commodity multiplied by the SAF_t for that year:

$$SubWAV_j = \sum_{i=1}^{N} CIM_{j,i} \times FPD_{j,i} \times SAF_t$$

where j = 1 and 2
where i corresponds to the specific commodity in the Sub-Index, and t corresponds to the same year as that in which the CIM was calculated.

$SubWAV_j$ is rounded to 8 decimal places

Appendix F CPWs and Lead Futures Prices for 2009 DJ-UBS CI

Table L CPWs for 2009 DJ-UBS CI

Commodity	2001	2002	2003	2004	2005
Natural Gas	29,172.152	28,618.106	29,087.861	28,660.725	28,369.023
Crude Petroleum	23,510.467	23,258.301	24,229.336	25,022.182	25,368.828
Beef and Fresh Veal	137,648.119	142,611.410	160,301.540	189,585.662	159,027.086
Pork	127,003.864	130,321.820	148,897.965	152,661.255	156,924.994
Wheat	21,667.539	21,116.016	20,586.981	23,269.895	23,100.691
Corn	24,242.496	23,773.817	25,222.332	28,637.056	28,064.759
Soybeans	6,537.733	6,680.740	6,890.142	7,580.005	7,896.662
Aluminum	31.063	33.364	35.793	38.222	40.778
Copper	34,392.103	34,392.103	33,730.717	35,273.952	36,596.725
Zinc	9.270	9.840	9.980	10.500	10.400
Nickel	1.170	1.210	1.230	1.280	1.300
Lead	6.570	6.800	6.980	7.070	7.700
Tin	0.288	0.280	0.282	0.308	0.344
Gold	104.647	103.421	104.647	99.742	100.968
Silver	607.649	604.434	604.434	639.800	662.305
Platinum	5.755	5.723	6.269	6.430	6.880
Sugar	288,033.864	313,250.331	326,568.452	324,665.863	311,654.184
Cotton	46,416.112	41,429.257	42,833.601	53,973.556	54,694.467
Coffee	16,038.625	17,323.920	15,822.572	16,964.566	16,095.945
Cocoa	3.169	3.286	3.582	3.974	4.013

Table M Average 1st Business Day of Month prices for 2009 DJ-UBS CI

Commodity	2001	2002	2003	2004	2005	2006	2007
Natural Gas	4.19583	3.30300	5.31858	6.48275	8.91942	7.61267	7.31142
Crude Oil	25.87417	25.70167	30.35167	40.95750	56.84333	67.63083	71.78083
Unleaded Gas	0.77561	0.74240	0.87487	1.19370	1.62584	1.91087	2.02390
Heating Oil	0.70868	0.67977	0.81174	1.10684	1.66103	1.89782	2.01706
Live Cattle	0.73642	0.69498	0.79292	0.82500	0.86533	0.86663	0.94856
Lean Hogs	0.61665	0.49604	0.56910	0.69246	0.69752	0.64883	0.67006
Wheat	2.75063	3.26750	3.36042	3.54813	3.23771	4.02208	6.24813
Corn	2.13167	2.28833	2.33521	2.61167	2.12750	2.61521	3.72375
Soybeans	4.63000	5.03417	6.19979	7.43354	6.07500	6.01042	8.54083
Soybean Oil	0.16103	0.18501	0.22328	0.26794	0.22687	0.25356	0.36108
Aluminum	1462.83333	1361.35417	1426.39583	1724.31250	1892.75000	2568.00000	2673.70833
Copper (LME)	1626.18430	1598.44281	1772.42423	2842.86007	3516.00465	6636.55523	7110.45711
Zinc	908.52083	793.41667	830.93750	1069.16667	1371.66667	3182.10417	3343.00000
Nickel	5931.66667	6684.16667	9324.91667	14240.00000	14655.58333	22807.00000	36833.33333
Lead	482.27083	464.74583	507.45833	853.75000	956.95833	1267.33333	2550.12500
Tin	4568.70833	4074.62500	4819.91667	8421.95833	7423.58333	8628.91667	14226.66667
Gold	271.85000	308.41667	362.65000	411.86667	442.68333	611.74167	696.05833
Silver	4.39950	4.59342	4.85367	6.76833	7.22183	11.70125	13.41983
Platinum	524.19167	526.82500	674.69167	846.71667	894.51667	1148.31667	1299.33333
Sugar	0.08385	0.06288	0.07070	0.07384	0.09832	0.14871	0.09976
Cotton	0.44397	0.42294	0.60161	0.56811	0.51071	0.53249	0.57972
Coffee	0.56279	0.53963	0.62596	0.76213	1.07892	1.09008	1.18354
Cocoa	1011.16667	1659.33333	1773.66667	1505.66667	1497.58333	1509.66667	1873.08333

Appendix G Market Disruption Index Calculations

If there is a Market Disruption Event during the Hedge Roll Period, a change is made to the calculation of the DJ-UBS CI to reflect the fact that the "roll" of certain Designated Contracts may need to be postponed.

For a Market Disruption Event occurring in the Hedge Roll Period falling in the months February through December, inclusive, this special calculation is applied on the Business Day following such Market Disruption Event.

For a Market Disruption Event occurring in the Hedge Roll Period falling in the month of January, this special calculation is applied on every remaining Business Day during such Hedge Roll Period, starting on the Business Day following such Market Disruption Event, and ending on the last day of the extended Hedge Roll Period.

For purposes of the calculations in this Appendix G, the clause “an Index Commodity is involved in a Market Disruption Event” means that there was a Market Disruption Event affecting that Index Commodity on the previous Business Day.

(This same procedure is used to calculate any affected Sub-Index, by applying the following formulas only to those commodities included in such Sub-Index, and substituting the appropriate Sub-Index designation for the DJ-UBS CI.)

Definitions:

AC	Adjusted Change, which is the factor that will be applied to the prior DJ-UBS CI value to calculate the current DJ-UBS CI value.
Subscript i	i designates the Index Commodity.
Subscript t	t designates the Business Day of the month.
N	Total number of Index Commodities.
RW	Roll Weights, defined as{1, 1, 1, 1, 1, .80, .60, .40, .20, 0,0, 0,....0} This array is indexed by the Business Day of the month t.
$FPD1\_S_{i,t}$	Lead Futures Settlement Price in U.S. dollars for Index Commodity i, on day t.
$FPD2\_S_{i,t}$	Next Futures Settlement Price in U.S. dollars for Index Commodity i, on day t.
$ARP_{i,t}$	Actual Roll Percentage for Index Commodity i on day t.

$CIM1_i$ Commodity Index Multipliers used to calculate WAV1.

$CIM2_i$ Commodity Index Multipliers used to calculate WAV2.

Suffix _S Denotes Settlement Price.

1] Determine the Actual Roll Percentage applied to each Index Commodity. For any Index Commodity not involved in a Market Disruption Event, this ARP is equal to the RW_t. For any Index Commodity that is involved in a Market Disruption Event, the ARP is equal to the prior Business Day's ARP.

For all Index Commodities 1 through N:

$ARP_{i,t} = RW_t$ if NOT involved in a Market Disruption Event, otherwise

$ARP_{i,t} = ARP_{i,t-1}$ if involved in a Market Disruption Event

During the month of January the following special rule is applied for all Index Commodities 1 through N:

For Business Days 1 through 5, $ARP_{i,t}$ equals 1 for all Index Commodities. For Business Days 6 through the end of the Hedge Roll Period, the following rule will apply:

$ARP_{i,t}$ = The maximum of 0 (Zero) or ($ARP_{i,t-1}$ - 20%), if NOT involved in a Market Disruption Event, otherwise

$ARP_{i,t} = ARP_{i,t-1}$ if involved in a Market Disruption Event

2] Calculate the Adjusted Change ("AC") as follows. For each Lead Future in the DJ-UBS CI, calculate the Settlement Price in U.S. dollars for day t, multiplied by the Actual Roll Percentage for this Index Commodity, multiplied by the CIM1 for that commodity.

For each Next Future in the DJ-UBS CI, calculate the Settlement Price in U.S. dollars for day t, multiplied by the (1-Actual Roll Percentage for this commodity), multiplied by the CIM2 for that commodity.

Sum these products for all Index Commodities. This sum is the numerator.

The denominator is calculated in the same fashion, substituting the prior day's Settlement Prices for all Index Commodities. (Continue to use the current day's ARPs and (1-ARP)s.)

The formula is expressed as follows:

$$AC = \frac{\sum_{i=1}^{N} \{FPD1\_S_{i,t} \times CIM1_i \times ARP_{i,t} + FPD2\_S_{i,t} \times CIM2_i \times (1 - ARP_{i,t})\}}{\sum_{i=1}^{N} \{FPD1\_S_{i,t-1} \times CIM1_i \times ARP_{i,t} + FPD2\_S_{i,t-1} \times CIM2_i \times (1 - ARP_{i,t})\}}$$

3] Calculate the Settlement Price for the DJ-UBS CI_t :
DJ-UBS CI_S_t = AC x DJ-UBS CI_S_{t-1}
The DJ-UBS CI_S_t value is rounded to 8 decimal places.

Appendix H Individual Sub-Index Calculations

Dow Jones in conjunction with UBS will calculate the following Sub-Indexes of the Dow Jones - UBS Commodity Index:

Commodity Sub-Index	Index Commodities Included in Sub-Index
Energy	Natural Gas Crude Oil Unleaded Gasoline Heating Oil
Petroleum *	Crude Oil Unleaded Gasoline Heating Oil
Livestock	Live Cattle Lean Hogs
Grains **	Wheat Corn Soybeans
Industrial Metals	Aluminum Copper Zinc Nickel
Precious Metals	Gold Silver
Softs	Sugar Cotton Coffee

* Petroleum is a sub-group of the Energy Commodity Group.
** Soybean Oil is not included as it may reduce the correlation of this sector to world grain markets.

ExEnergy	Live Cattle
	Lean Hogs
	Wheat
	Corn
	Soybeans
	Aluminum
	Copper
	Zinc
	Nickel
	Gold
	Silver
	Sugar
	Cotton
	Coffee
	Soybean Oil
Agriculture	Wheat
	Corn
	Soybeans
	Sugar
	Cotton
	Coffee
	Soybean Oil

In addition, Dow Jones, in conjunction with UBS, calculates a Sub-Index in respect of every individual Index Commodity. The individual commodity Sub-Indexes utilizes the CIM that applies to that commodity. In addition, although cocoa was deleted from the composite index as of the January 2005 reweighting period, an individual Sub-Index is calculated for cocoa, as well as for Platinum, Lead and Tin, in order to facilitate historical and future data analysis. Individual Sub-Indexes will continue, subject to the discretion of the Supervisory Committee, to be calculated for each of the Index Commodities comprising the 2009 DJ-UBS CI even if in the future a commodity is deleted from the Index.

Calculation Method:
The calculation of the Sub-Indexes will follow the same rules, including rounding conventions, as the calculation of the DJ-UBS CI, with the following difference:

A Sub-WAV1 and Sub-WAV2 for each Sub-Index is calculated on a daily basis using the Lead Future and Next Future for each Index Commodity included in that Sub-Index. These Sub-WAVs are the sum of the product of the prices of the Index Commodities included in that Sub-Index and their respective CIMs, as determined for the DJ-UBS CI on

the CIM Determination Date.*** In the event that a CIM is zero for an Index Commodity, the individual Sub-Index calculated in respect of that particular commodity will continue to use the most recent non-zero CIM for all future calculations.

The Sub-WAVs, and Sub-Index names are designated as follows:

Sub-Index	Sub-WAVs	Excess Return	Total Return
Energy	EnWAV1, EnWAV2	DJ-UBS CIEN^{SM}	DJ-UBS CITREN^{SM}
Petroleum	PeWAV1, PeWAV2	DJ-UBS CIPE^{SM}	DJ-UBS CITRPE^{SM}
Livestock	LiWAV1, LiWAV2	DJ-UBS CILI^{SM}	DJ-UBS CITRLI^{SM}
Grains	GrWAV1, GrWAV2	DJ-UBS CIGR^{SM}	DJ-UBS CITRGR^{SM}
Industrial Metals	InWAV1, InWAV2	DJ-UBS CIIN^{SM}	DJ-UBS CITRIN^{SM}
Precious Metals	PrWAV1, PrWAV2	DJ-UBS CIPR^{SM}	DJ-UBS CITRPR^{SM}
Softs	SoWAV1 , SoWAV2	DJ-UBS CISO^{SM}	DJ-UBS CITRSO^{SM}
ExEnergy	ExWAV1, ExWav2	DJ-UBS CIXE^{SM}	DJ-UBS CITRXE^{SM}
Agriculture	AgWAV1, AgWav2	DJ-UBS CIAG^{SM}	DJ-UBS CITRAG^{SM}
Natural Gas	NgWAV1, NgWAV2	DJ-UBS CING^{SM}	DJ-UBS CITRNG^{SM}
Crude Oil	ClWAV1, ClWAV2	DJ-UBS CICL^{SM}	DJ-UBS CITRCL^{SM}
Unleaded Gasoline	RBWAV1, RBWAV2	DJ-UBS CIRB^{SM}	DJ-UBS CITRRB^{SM}
Heating Oil	HoWAV1, HoWAV2	DJ-UBS CIHO^{SM}	DJ-UBS CITRHO^{SM}
Live Cattle	LcWAV1, LcWAV2	DJ-UBS CILC^{SM}	DJ-UBS CITRLC^{SM}
Lean Hogs	LhWAV1, LhWAV2	DJ-UBS CILH^{SM}	DJ-UBS CITRLH^{SM}
Wheat	W_WAV1, W_WAV2	DJ-UBS CIW^{SM}	DJ-UBS CITRW^{SM}
Corn	C_WAV1, C_WAV2	DJ-UBS CIC^{SM}	DJ-UBS CITRC^{SM}
Soybeans	S_WAV1, S_WAV2	DJ-UBS CIS^{SM}	DJ-UBS CITRS^{SM}
Aluminum	AlWAV1, AlWAV2	DJ-UBS CIAL^{SM}	DJ-UBS CITRAL^{SM}
Copper	HgWAV1, HgWAV2	DJ-UBS CIHG^{SM}	DJ-UBS CITRHG^{SM}
Zinc	ZnWAV1, ZnWAV2	DJ-UBS CIZN^{SM}	DJ-UBS CITRZN^{SM}
Nickel	NiWAV1, NiWAV2	DJ-UBS CINI^{SM}	DJ-UBS CITRNI^{SM}
Gold	GcWAV1, GcWAV2	DJ-UBS CIGC^{SM}	DJ-UBS CITRGC^{SM}
Silver	SiWAV1, SiWAV2	DJ-UBS CISI^{SM}	DJ-UBS CITRSI^{SM}
Sugar	SbWAV1, SbWAV2	DJ-UBS CISB^{SM}	DJ-UBS CITRSB^{SM}
Cotton	CtWAV1, CtWAV2	DJ-UBS CICT^{SM}	DJ-UBS CITRCT^{SM}
Coffee	KcWAV1, KcWAV2	DJ-UBS CIKC^{SM}	DJ-UBS CITRKC^{SM}
Cocoa	CcWAV1, CcWAV2	DJ-UBS CICC^{SM}	DJ-UBS CITRCC^{SM}
Soybean Oil	BoWAV1, BoWAV2	DJ-UBS CIBO^{SM}	DJ-UBS CITRBO^{SM}
Lead	PbWAV1, PbWAV2	DJ-UBS CIPB^{SM}	DJ-UBS CITRPB^{SM}
Platinum	PlWAV1, PlWAV2	DJ-UBS CIPL^{SM}	DJ-UBS CITRPL^{SM}
Tin	SnWAV1, SnWAV2	DJ-UBS CISN^{SM}	DJ-UBS CITRSN^{SM}

Selected Excess Return Sub-Indexes will be published along with the DJ-UBS CI on Reuters page UBSCI1. The Excess Return Sub-Indexes are also published by other major market data vendors.

The following are the full names for each Sub-Index ("Dow Jones" may be substituted for "DJ", except in the acronyms for the spot Sub-Indexes):

*** There will be no modifications or additional normalizations to the CIMs for use in the Sub-Indexes.

Sub-Index Excess Return	Sub-Index Total Return
DJ-UBS Energy Sub-Index^{SM}	DJ-UBS Energy Total Return Sub-Index^{SM}
DJ-UBS Petroleum Sub-Index^{SM}	DJ-UBS Petroleum Total Return Sub-Index^{SM}
DJ-UBS Livestock Sub-Index^{SM}	DJ-UBS Livestock Total Return Sub-Index^{SM}
DJ-UBS Grains Sub-Index^{SM}	DJ-UBS Grains Total Return Sub-Index^{SM}
DJ-UBS Industrial Metals Sub-Index^{SM}	DJ-UBS Industrial Metals Total Return Sub-Index^{SM}
DJ-UBS Precious Metals Sub-Index^{SM}	DJ-UBS Precious Metals Total Return Sub-Index^{SM}
DJ-UBS Softs Sub-Index^{SM}	DJ-UBS Softs Total Return Sub-Index^{SM}
DJ-UBS ExEnergy Sub-Index^{SM}	DJ-UBS ExEnergy Total Return Sub-Index^{SM}
DJ-UBS Agriculture Sub-Index^{SM}	DJ-UBS Agriculture Total Return Sub-Index^{SM}
DJ-UBS Natural Gas Sub-Index^{SM}	DJ-UBS Natural Gas Total Return Sub-Index^{SM}
DJ-UBS Crude Oil Sub-Index^{SM}	DJ-UBS Crude Oil Total Return Sub-Index^{SM}
DJ-UBS Unleaded Gasoline Sub-Index^{SM}	DJ-UBS Unleaded Gasoline Total Return Sub-Index^{SM}
DJ-UBS Heating Oil Sub-Index^{SM}	DJ-UBS Heating Oil Total Return Sub-Index^{SM}
DJ-UBS Live Cattle Sub-Index^{SM}	DJ-UBS Live Cattle Total Return Sub-Index^{SM}
DJ-UBS Lean Hogs Sub-Index^{SM}	DJ-UBS Lean Hogs Total Return Sub-Index^{SM}
DJ-UBS Wheat Sub-Index^{SM}	DJ-UBS Wheat Total Return Sub-Index^{SM}
DJ-UBS Corn Sub-Index^{SM}	DJ-UBS Corn Total Return Sub-Index^{SM}
DJ-UBS Soybeans Sub-Index^{SM}	DJ-UBS Soybeans Total Return Sub-Index^{SM}
DJ-UBS Soybean Oil Sub-Index^{SM}	DJ-UBS Soybean Oil Total Return Sub-Index^{SM}
DJ-UBS Aluminum Sub-Index^{SM}	DJ-UBS Aluminum Total Return Sub-Index^{SM}
DJ-UBS Copper Sub-Index^{SM}	DJ-UBS Copper Total Return Sub-Index^{SM}
DJ-UBS Nickel Sub-Index^{SM}	DJ-UBS Nickel Total Return Sub-Index^{SM}
DJ-UBS Zinc Sub-Index^{SM}	DJ-UBS Zinc Total Return Sub-Index^{SM}
DJ-UBS Gold Sub-Index^{SM}	DJ-UBS Gold Total Return Sub-Index^{SM}
DJ-UBS Silver Sub-Index^{SM}	DJ-UBS Silver Total Return Sub-Index^{SM}
DJ-UBS Sugar Sub-Index^{SM}	DJ-UBS Sugar Total Return Sub-Index^{SM}
DJ-UBS Cotton Sub-Index^{SM}	DJ-UBS Cotton Total Return Sub-Index^{SM}
DJ-UBS Coffee Sub-Index^{SM}	DJ-UBS Coffee Total Return Sub-Index^{SM}
DJ-UBS Cocoa Sub-Index^{SM}	DJ-UBS Cocoa Total Return Sub-Index^{SM}
DJ-UBS Platinum Sub-Index^{SM}	DJ-UBS Platinum Total Return Sub-Index^{SM}
DJ-UBS Lead Sub-Index^{SM}	DJ-UBS Lead Total Return Sub-Index^{SM}
DJ-UBS Tin Sub-Index^{SM}	DJ-UBS Tin Total Return Sub-Index^{SM}

Spot Sub-Index Name	Spot Sub-Index Acronym
DJ-UBS Energy Spot Sub-Index^{SM}	DJ-UBS ENSP^{SM}
DJ-UBS Petroleum Spot Sub-Index^{SM}	DJ-UBS PESP^{SM}
DJ-UBS Livestock Spot Sub-Index^{SM}	DJ-UBS LISP^{SM}
DJ-UBS Grains Spot Sub-Index^{SM}	DJ-UBS GRSP^{SM}
DJ-UBS Industrial Metals Spot Sub-Index^{SM}	DJ-UBS INSP^{SM}
DJ-UBS Precious Metals Spot Sub-Index^{SM}	DJ-UBS PRSP^{SM}
DJ-UBS Softs Spot Sub-Index^{SM}	DJ-UBS SOSP^{SM}
DJ-UBS ExEnergy Spot Sub-Index^{SM}	DJ-UBS XESP^{SM}
DJ-UBS Agriculture Spot Sub-Index^{SM}	DJ-UBS AGSP^{SM}

Appendix I Calculation of Non-US Dollar Denominated DJ-UBS CI and DJ-UBS CITR

Dow Jones in conjunction with UBS calculates several non-US Dollar denominated versions of the DJ-UBS CI, and the DJ-UBS CITR. The calculation of these Indexes, will be accomplished by multiplying each of the DJ-UBS CI and DJ-UBS CITR values by the FX Reference Rate, divided by a fixed FX Starting Rate.

The FX Reference Rates are sourced from the WM Company using the daily 16:00 London fix rate.

The FX Starting Rates, $FXRR_0$, will be the FX value on January 2, 1991 as follows:

Currency	FX Starting Rate $FXRR_0$
JPY	134.30.
EUR	0.72621641
GBP	0.51440329
CHF	1.2610

The calculation of the Daily Settlement values for the non-USD indexes will be as follows:

DJ-UBS FX = the applicable currency version of the DJ-UBS CI Excess Return
DJ-UBS FXTR = the applicable currency version of the DJ-UBS CI Total Return

FXRR = The applicable FX Reference Rate, expressed as FX units per US Dollar, rounded to 8 decimal places

FX Reference Rate Fallback: In the event that the FXRR is not available from the WM Company, then Dow Jones and UBS will agree on the FXRR rate to be used for that day as of 16:00 London time, utilizing commercially reasonable methodology.

$$\text{DJ-UBS } FX_{Settlement} = \text{DJ-UBS } CI_{Settlement} \times FXRR/FXRR_0$$

$$\text{DJ-UBS } FXTR_{Settlement} = \text{DJ-UBS } CITR_{Settlement} \times FXRR/FXRR_0$$

Both the DJ-UBS $FX_{Settlement}$ and the DJ-UBS $FXTR_{Settlement}$ are rounded to 8 decimal places.

Appendix J Calculation of the Forward Month DJ-UBS CI

Dow Jones in conjunction with UBS calculates forward month versions of the DJ-UBS CI and certain Sub-Indexes.

These indexes are calculated on an excess return and total return basis. Following are the names of the forward month Indexes:

DJ-UBS Commodity Index 1 Month Forward℠ ("DJ-UBS CI-F1 ℠")
DJ-UBS Commodity Index 2 Month Forward℠ ("DJ-UBS CI-F2 ℠")
DJ-UBS Commodity Index 3 Month Forward℠ ("DJ-UBS CI-F3 ℠")

DJ-UBS Commodity Index Total Return 1 Month Forward℠ ("DJ-UBS CITR-F1 ℠")
DJ-UBS Commodity Index Total Return 2 Month Forward℠ ("DJ-UBS CITR-F2 ℠")
DJ-UBS Commodity Index Total Return 3 Month Forward℠ ("DJ-UBS CITR-F3 ℠")

These indexes follow all the rules of the DJ-UBS CI as contained in this Handbook with the following modification: the contracts defined as Lead Future and Next Future, as designated in Table G, are advanced, such that

- For DJ-UBS CI-F1, the contracts that would be the Lead Future and Next Future in the next calendar month, is instead the Lead Future and Next Future in the current calendar month.

- For DJ-UBS CI-F2, the contracts that would be the Lead Future and Next Future in two calendar months is instead the Lead Future and Next Future in the current calendar month.

- For DJ-UBS CI-F3, the contracts that would be the Lead Future and Next Future in three calendar months is instead the Lead Future and Next Future in the current calendar month.

The Commodity Index Multipliers used in the calculation of the forward month versions of the DJ-UBS CI are unchanged from that used for the calculation of the standard DJ-UBS CI.

Dow Jones in conjunction with UBS calculates sub-index versions of the DJ-UBS CI-F3. The calculation methodology for the sub-index versions of the DJ-UBS CI-F3 is the same as for the sub-index versions of the DJ-UBS CI, but references only the futures contracts relevant to the applicable Sub-Index. These Sub-Indexes are calculated on an excess return and total return basis. Following are the names and acronyms of each of the 3 Month Forward Sub-Indexes:

3 Month Forward Sub-Indexes	3 Month Forward Total Return Sub-Indexes
DJ-UBS Energy 3 Month Forward Sub-Index^{SM}	DJ-UBS Energy 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Petroleum 3 Month Forward Sub-Index^{SM}	DJ-UBS Petroleum 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Livestock 3 Month Forward Sub-Index^{SM}	DJ-UBS Livestock 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Grains 3 Month Forward Sub-Index^{SM}	DJ-UBS Grains 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Industrial Metals 3 Month Forward Sub-Index^{SM}	DJ-UBS Industrial Metals 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Precious Metals 3 Month Forward Sub-Index^{SM}	DJ-UBS Precious Metals 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Softs 3 Month Forward Sub-Index^{SM}	DJ-UBS Softs 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS ExEnergy 3 Month Forward Sub-Index^{SM}	DJ-UBS ExEnergy 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Agriculture 3 Month Forward Sub-Index^{SM}	DJ-UBS Agriculture 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Natural Gas 3 Month Forward Sub-Index^{SM}	DJ-UBS Natural Gas 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Crude Oil 3 Month Forward Sub-Index^{SM}	DJ-UBS Crude Oil 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Unleaded Gasoline 3 Month Forward Sub-Index^{SM}	DJ-UBS Unleaded Gasoline 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Heating Oil 3 Month Forward Sub-Index^{SM}	DJ-UBS Heating Oil 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Live Cattle 3 Month Forward Sub-Index^{SM}	DJ-UBS Live Cattle 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Lean Hogs 3 Month Forward Sub-Index^{SM}	DJ-UBS Lean Hogs 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Wheat 3 Month Forward Sub-Index^{SM}	DJ-UBS Wheat 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Corn 3 Month Forward Sub-Index^{SM}	DJ-UBS Corn 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Soybeans 3 Month Forward Sub-Index^{SM}	DJ-UBS Soybeans 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Soybean Oil 3 Month Forward Sub-Index^{SM}	DJ-UBS Soybean Oil 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Aluminum 3 Month Forward Sub-Index^{SM}	DJ-UBS Aluminum 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Copper 3 Month Forward Sub-Index^{SM}	DJ-UBS Copper 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Nickel 3 Month Forward Sub-Index^{SM}	DJ-UBS Nickel 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Zinc 3 Month Forward Sub-Index^{SM}	DJ-UBS Zinc 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Gold 3 Month Forward Sub-Index^{SM}	DJ-UBS Gold 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Silver 3 Month Forward Sub-Index^{SM}	DJ-UBS Silver 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Sugar 3 Month Forward Sub-Index^{SM}	DJ-UBS Sugar 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Cotton 3 Month Forward Sub-Index^{SM}	DJ-UBS Cotton 3 Month Forward Total Return Sub-Index^{SM}
DJ-UBS Coffee 3 Month Forward Sub-Index^{SM}	DJ-UBS Coffee 3 Month Forward Total Return Sub-Index^{SM}

3 Month Forward Sub-Index

Acronyms	Excess Return	Total Return
Energy	DJ-UBS CIEN-F3SM	DJ-UBS CITREN-F3SM
Petroleum	DJ-UBS CIPE-F3SM	DJ-UBS CITRPE-F3SM
Livestock	DJ-UBS CILI-F3SM	DJ-UBS CITRLI-F3SM
Grains	DJ-UBS CIGR-F3SM	DJ-UBS CITRGR-F3SM
Industrial Metals	DJ-UBS CIIN-F3SM	DJ-UBS CITRIN-F3SM
Precious Metals	DJ-UBS CIPR-F3SM	DJ-UBS CITRPR-F3SM
Softs	DJ-UBS CISO-F3SM	DJ-UBS CITRSO-F3SM
ExEnergy	DJ-UBS CIXE-F3SM	DJ-UBS CITRXE-F3SM
Agriculture	DJ-UBS CIAG-F3SM	DJ-UBS CITRAG-F3SM
Natural Gas	DJ-UBS CING-F3SM	DJ-UBS CITRNG-F3SM
Crude Oil	DJ-UBS CICL-F3SM	DJ-UBS CITRCL-F3SM
Unleaded Gasoline	DJ-UBS CIRB-F3SM	DJ-UBS CITRRB-F3SM
Heating Oil	DJ-UBS CIHO-F3SM	DJ-UBS CITRHO-F3SM
Live Cattle	DJ-UBS CILC-F3SM	DJ-UBS CITRLC-F3SM
Lean Hogs	DJ-UBS CILH-F3SM	DJ-UBS CITRLH-F3SM
Wheat	DJ-UBS CIW-F3SM	DJ-UBS CITRW-F3SM
Corn	DJ-UBS CIC-F3SM	DJ-UBS CITRC-F3SM
Soybeans	DJ-UBS CIS_-F3SM	DJ-UBS CITRS_-F3SM
Aluminum	DJ-UBS CIAL-F3SM	DJ-UBS CITRAL-F3SM
Copper	DJ-UBS CIHG-F3SM	DJ-UBS CITRHG-F3SM
Zinc	DJ-UBS CIZN-F3SM	DJ-UBS CITRZN-F3SM
Nickel	DJ-UBS CINI-F3SM	DJ-UBS CITRNI-F3SM
Gold	DJ-UBS CIGC-F3SM	DJ-UBS CITRGC-F3SM
Silver	DJ-UBS CISI-F3SM	DJ-UBS CITRSI-F3SM
Sugar	DJ-UBS CISB-F3SM	DJ-UBS CITRSB-F3SM
Cotton	DJ-UBS CICT-F3SM	DJ-UBS CITRCT-F3SM
Coffee	DJ-UBS CIKC-F3SM	DJ-UBS CITRKC-F3SM
Soybean Oil	DJ-UBS CIBO-F3SM	DJ-UBS CITRBO-F3SM

For example, following is the schedule for the Lead Future for Natural Gas:

	Lead Future			
Calendar Month	**DJ-AIGCI**	**DJ-AIGCI-F1**	**DJ-AIGCI-F2**	**DJ-AIGCI-F3**
Jan	Mar	Mar	May	May
Feb	Mar	May	May	Jul
Mar	May	May	Jul	Jul
Apr	May	Jul	Jul	Sep
May	Jul	Jul	Sep	Sep
Jun	Jul	Sep	Sep	Nov
Jul	Sep	Sep	Nov	Nov
Aug	Sep	Nov	Nov	Jan
Sep	Nov	Nov	Jan	Jan
Oct	Nov	Jan	Jan	Mar
Nov	Jan	Jan	Mar	Mar
Dec	Jan	Mar	Mar	May

For additional clarity, the following is Table G (Contract Months Included in WAV Calculations) modified for each forward Index:

Table G as modified for DJ-UBS CI-F1 ("Table G-F1")

	Jan	**Feb**	**Mar**	**Apr**	**May**	**Jun**	**Jul**	**Aug**	**Sep**	**Oct**	**Nov**	**Dec**
Commodity	**F**	**G**	**H**	**J**	**K**	**M**	**N**	**Q**	**U**	**V**	**X**	**Z**
Natural Gas	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Crude Oil	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Unleaded Gas	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Heating Oil	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Live Cattle	Apr	Apr	Jun	Jun	Aug	Aug	Oct	Oct	Dec	Dec	Feb	Feb
Lean Hogs	Apr	Apr	Jun	Jun	Jul	Aug	Oct	Oct	Dec	Dec	Feb	Feb
Wheat	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar
Corn	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar
Soybeans	Mar	May	May	Jul	Jul	Nov	Nov	Nov	Nov	Jan	Jan	Mar
Soybean Oil	Mar	May	May	Jul	Jul	Dec	Dec	Dec	Dec	Jan	Jan	Mar
Aluminum	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Copper	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar
Zinc	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Nickel	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Lead	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Tin	Mar	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar
Gold	Apr	Apr	Jun	Jun	Aug	Aug	Dec	Dec	Dec	Dec	Feb	Feb
Silver	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar
Platinum	Apr	Apr	Jul	Jul	Jul	Oct	Oct	Oct	Jan	Jan	Jan	Apr
Sugar	Mar	May	May	Jul	Jul	Oct	Oct	Oct	Mar	Mar	Mar	Mar
Cotton	Mar	May	May	Jul	Jul	Dec	Dec	Dec	Dec	Dec	Mar	Mar
Coffee	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Commodity	**F**	**G**	**H**	**J**	**K**	**M**	**N**	**Q**	**U**	**V**	**X**	**Z**
Cocoa	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar

Table G as modified for DJ-UBS CI-F2 ("Table G-F2")

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Commodity	**F**	**G**	**H**	**J**	**K**	**M**	**N**	**Q**	**U**	**V**	**X**	**Z**
Natural Gas	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Crude Oil	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Unleaded Gas	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Heating Oil	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Live Cattle	Apr	Jun	Jun	Aug	Aug	Oct	Oct	Dec	Dec	Feb	Feb	Apr
Lean Hogs	Apr	Jun	Jun	Jul	Aug	Oct	Oct	Dec	Dec	Feb	Feb	Apr
Wheat	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar
Corn	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar
Soybeans	May	May	Jul	Jul	Nov	Nov	Nov	Nov	Jan	Jan	Mar	Mar
Soybean Oil	May	May	Jul	Jul	Dec	Dec	Dec	Dec	Jan	Jan	Mar	Mar
Aluminum	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Copper	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar
Zinc	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Nickel	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Lead	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Tin	May	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar
Gold	Apr	Jun	Jun	Aug	Aug	Dec	Dec	Dec	Dec	Feb	Feb	Apr
Silver	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar
Platinum	Apr	Jul	Jul	Jul	Oct	Oct	Oct	Jan	Jan	Jan	Apr	Apr
Sugar	May	May	Jul	Jul	Oct	Oct	Oct	Mar	Mar	Mar	Mar	Mar
Cotton	May	May	Jul	Jul	Dec	Dec	Dec	Dec	Dec	Mar	Mar	Mar
Coffee	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar
Cocoa	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar

Table G as modified for DJ-UBS CI-F3 ("Table G-F3")

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Commodity	**F**	**G**	**H**	**J**	**K**	**M**	**N**	**Q**	**U**	**V**	**X**	**Z**
Natural Gas	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Crude Oil	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Unleaded Gas	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Heating Oil	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Live Cattle	Jun	Jun	Aug	Aug	Oct	Oct	Dec	Dec	Feb	Feb	Apr	Apr
Lean Hogs	Jun	Jun	Jul	Aug	Oct	Oct	Dec	Dec	Feb	Feb	Apr	Apr
Wheat	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar	May
Corn	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar	May
Soybeans	May	Jul	Jul	Nov	Nov	Nov	Nov	Jan	Jan	Mar	Mar	May
Soybean Oil	May	Jul	Jul	Dec	Dec	Dec	Dec	Jan	Jan	Mar	Mar	May
Aluminum	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Copper	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar	May
Zinc	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Nickel	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Lead	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Tin	May	Jul	Jul	Sep	Sep	Nov	Nov	Jan	Jan	Mar	Mar	May
Gold	Jun	Jun	Aug	Aug	Dec	Dec	Dec	Dec	Feb	Feb	Apr	Apr
Silver	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar	May
Platinum	Jul	Jul	Jul	Oct	Oct	Oct	Jan	Jan	Jan	Apr	Apr	Apr
Sugar	May	Jul	Jul	Oct	Oct	Oct	Mar	Mar	Mar	Mar	Mar	May
Cotton	May	Jul	Jul	Dec	Dec	Dec	Dec	Dec	Mar	Mar	Mar	May
Coffee	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar	May
Cocoa	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar	Mar	Mar	May

Appendix K Calculation of the Dow Jones-UBS 50:50 Agriculture and Energy Sub-Index[SM]

Dow Jones in conjunction with UBS calculates a Sub-Index of the DJ-UBS CI that consists of 50% Agricultural commodities, and 50% Energy commodities. The calculation rules are as follows:

1] Each year the Supervisory Committee will define a set of "Commodity Index Percentages" ("CIPs"), which are the standard DJ-UBS CI CIPs, and are adjusted such that the CIPS for "Energy," and for "Agriculture" each sum up to 50%. In order to calculate the adjusted CIPs, each included CIP within the Agriculture or Energy group as applicable will be divided by the sum of all the CIPs for commodities included within the group, then multiplied by 0.50, in order to pro-rate each CIP to a proportion within the subgroup based on its CIP. In addition, the adjusted CIP for Natural Gas will be divided by 2, and half of the weight that would otherwise go into Natural Gas will instead by split equally and allocated to Heating Oil and Gasoline.

2] All other rules will adhere to the rules of the standard DJ-UBS CI as defined in this Handbook, including using these "CIPs" on the "CIM Determination Date" to determine the special "Commodity Index Multipliers" to be applied for calculating this special Sub-Index. As a result, the effective weighs of this Sub-Index will vary from the target CIPs as prices move.

3] Dow Jones will publish only a daily settlement value of this custom Sub-Index.

4] The initial value of this Sub-Index was set to 100 as of January 2, 1991.

5] The following commodities comprise the Energy group: Natural Gas, Crude Oil, Unleaded Gasoline (RBOB) and Heating Oil.

6] The following commodities comprise the Agriculture group for the purposes of this Sub-Index: Wheat, Corn, Soybeans, Soybean-Oil, Cattle, Hogs, Sugar, Cotton, Coffee and Cocoa (Cocoa is included the historical index when it was in the standard DJ-UBS CI, and has zero weight after the 2005 January roll/rebalancing period)