

## MAY 2011 MONTHLY PRELIMINARY PERFORMANCE REPORT DOW JONES-UBS COMMODITY INDEXES

**New York (May 23, 2011)** — The Dow Jones-UBS Commodity Index was down 8.36% for the month of May. The top three performing Dow Jones-UBS Single Commodity Indexes were orange juice and wheat with month-to-date returns of 7.20% and 0.22%, respectively, while the Dow Jones-UBS Corn Sub-Index posted the narrowest performance drop of 0.33%. Silver, tin and nickel were the three laggards with down performances of 28.18%, 16.68%, and 16.63% respectively, in May.

Year to date, the Dow Jones-UBS Commodity Index is down 1.01%. The Dow Jones-UBS Corn Sub-Index posted the highest gain of 17.12% so far in 2011 while the Dow Jones-UBS Sugar Sub-Index posted the biggest drop, 25.62%.

Index Name	Index Close 12/31/2010	Index Close 4/29/2011	Index Close 5/23/2011	Month-to-Date Percent Change	Year-to-Date Percent Change
Dow Jones-UBS Commodity Index	162.393	175.421	160.756	-8.36%	-1.01%
Dow Jones-UBS Energy Sub-Index	116.836	132.237	116.090	-12.21%	-0.64%
Dow Jones-UBS Crude Oil Sub-Index	269.670	308.775	263.631	-14.62%	-2.24%
Dow Jones-UBS Natural Gas Sub-Index	3.127	3.158	2.914	-7.73%	-6.83%
Dow Jones-UBS Heating Oil Sub-Index	201.642	257.412	223.643	-13.12%	10.91%
Dow Jones-UBS Unleaded Gas Sub-Index	359.966	470.856	408.509	-13.24%	13.49%
Dow Jones-UBS Petroleum Sub-Index	274.665	327.576	281.265	-14.14%	2.40%
Dow Jones-UBS Livestock Sub-Index	37.532	37.344	34.241	-8.31%	-8.77%
Dow Jones-UBS Lean Hogs Sub-Index	10.655	10.486	9.809	-6.46%	-7.95%
Dow Jones-UBS Live Cattle Sub-Index	73.646	73.877	66.830	-9.54%	-9.25%
Dow Jones-UBS ExEnergy Sub-Index	141.955	149.680	140.331	-6.25%	-1.14%
Dow Jones-UBS Grains Sub-Index	64.662	67.130	66.709	-0.63%	3.16%
Dow Jones-UBS Corn Sub-Index	18.822	22.117	22.044	-0.33%	17.12%
Dow Jones-UBS Soybean Sub-Index	215.645	210.695	207.635	-1.45%	-3.71%
Dow Jones-UBS Wheat Sub-Index	25.098	23.390	23.441	0.22%	-6.60%
Dow Jones-UBS Industrial Metals Sub-Index	202.179	201.519	184.683	-8.35%	-8.65%
Dow Jones-UBS Aluminum Sub-Index	57.207	63.190	56.358	-10.81%	-1.48%
Dow Jones-UBS Copper Sub-Index	478.992	447.240	427.174	-4.49%	-10.82%
Dow Jones-UBS Nickel Sub-Index	277.576	301.067	250.998	-16.63%	-9.58%
Dow Jones-UBS Zinc Sub-Index	89.246	80.755	75.954	-5.95%	-14.89%
Dow Jones-UBS Precious Metals Sub-Index	229.100	276.166	246.544	-10.73%	7.61%
Dow Jones-UBS Gold Sub-Index	182.459	199.295	194.021	-2.65%	6.34%
Dow Jones-UBS Silver Sub-Index	344.536	540.387	388.108	-28.18%	12.65%
Dow Jones-UBS Softs Sub-Index	97.961	100.195	93.482	-6.70%	-4.57%
Dow Jones-UBS Coffee Sub-Index	42.483	51.938	45.477	-12.44%	7.05%
Dow Jones-UBS Cotton Sub-Index	34.667	41.368	40.286	-2.61%	16.21%
Dow Jones-UBS Sugar Sub-Index	263.588	202.813	196.067	-3.33%	-25.62%
Dow Jones-UBS Agriculture Sub-Index	90.869	93.521	91.422	-2.24%	0.61%
Dow Jones-UBS Soybean Oil Sub-Index	93.460	91.910	89.777	-2.32%	-3.94%
Dow Jones-UBS Cocoa Sub-Index	37.652	41.272	35.402	-14.22%	-5.97%
Dow Jones-UBS Lead Sub-Index	261.484	258.214	254.975	-1.25%	-2.49%

Dow Jones-UBS Platinum Sub-Index	499.175	522.488	491.791	-5.88%	-1.48%
Dow Jones-UBS Tin Sub-Index	460.367	547.647	456.304	-16.68%	-0.88%
Dow Jones-UBS Feeder Cattle Sub-Index	147.232	154.382	139.392	-9.71%	-5.33%
Dow Jones-UBS Brent Crude Sub-Index	517.741	687.945	603.832	-12.23%	16.63%
Dow Jones-UBS Gas Oil Sub-Index	285.524	380.710	330.877	-13.09%	15.88%
Dow Jones-UBS Orange Juice Sub-Index	22.074	23.540	25.235	7.20%	14.32%
Dow Jones-UBS Soybean Meal Sub-Index	475.469	451.559	445.598	-1.32%	-6.28%

The Dow Jones-UBS Commodity Index is composed of 19 futures contracts on physical commodities and was introduced in 1999. The DJ-UBSCI family of indexes includes nine sector sub-indexes, multiple forward month indexes; sub-indexes for each individual commodity in the original DJ-UBSCI as well as for brent crude, cocoa, feeder cattle, gas oil, lead, orange juice, platinum, soybean meal and tin.

Also available are Euro-, Yen-, Swiss Franc- and Pounds Sterling-denominated versions of the Dow Jones-UBS Commodity Index; Dow Jones-UBS Commodity Spot Index<sup>SM</sup>; and total return versions of each of the excess return indexes and sub-indexes.

As of March 25, 2011, an estimated \$76.9 billion tracked the DJ-UBSCI group of indexes.

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