

# UBS Bloomberg Constant Maturity Commodity Index (CMCI) Family

## Fact Sheet

### General Information

Index Sponsors	UBS AG, Bloomberg L.P.
Index Family Portrait	<ul style="list-style-type: none"> <li>The UBS Bloomberg CMCI family is designed to be an international benchmark for modern commodity investment.</li> <li>The CMCI family includes 28 commodity futures with a series of up to 7 different investment maturities for each individual commodity using the calculation methodology of constant maturity forwards.</li> <li>The CMCI is weighted to reflect the relative importance of each individual commodity in the index to the world economy – with weights based on a blend of economic indicators (GDP, PPI and CPI) as well as liquidity and open interest of the underlying futures contracts.</li> </ul>

### Composition of CMCI Composite

(as of 1 July 2007)

		Ex-change	Target Weight %	Available Constant Maturities						
				3 months	6 months	1 year	2 years	3 years	4 years	5 years
1/	WTI Crude Oil	NYMEX	8.2017%	✓	✓	✓	✓	✓	✓	✓
2/	WTI Crude Oil	ICE	3.4784%	✓	✓	✓	✓	✓	✓	✓
3/	Brent Crude Oil	ICE	5.3169%	✓	✓	✓	✓	✓	✓	✓
4/	Heating Oil	NYMEX	2.7850%	✓	✓	✓	-	-	-	-
5/	Gasoil	ICE	3.0262%	✓	✓	✓	-	-	-	-
6/	Gasoline	NYMEX	2.5258%	✓	✓	-	-	-	-	-
7/	Natural Gas	NYMEX	7.9331%	✓	✓	✓	✓	✓	-	-
8/	Copper	LME	12.1182%	✓	✓	✓	✓	✓	✓	-
9/	Zinc	LME	3.0407%	✓	✓	✓	-	-	-	-
10/	Aluminium	LME	10.1663%	✓	✓	✓	✓	✓	✓	-
11/	Nickel	LME	2.5822%	✓	✓	✓	-	-	-	-
12/	Lead	LME	0.8393%	✓	✓	✓	-	-	-	-
13/	Gold	COMEX	3.6754%	✓	✓	✓	✓	✓	-	-
14/	Silver	COMEX	0.8388%	✓	✓	✓	✓	✓	-	-
15/	SRW Wheat	CBOT	2.9067%	✓	✓	✓	-	-	-	-
16/	HRW Wheat	KCBOT	1.6070%	✓	✓	✓	-	-	-	-
17/	Corn	CBOT	5.1832%	✓	✓	✓	-	-	-	-
18/	Soybeans	CBOT	4.5987%	✓	✓	✓	-	-	-	-
19/	Soybean Meal	CBOT	1.5000%	✓	✓	-	-	-	-	-
20/	Soybean Oil	CBOT	1.2460%	✓	✓	-	-	-	-	-
21/	Sugar #11	NYBOT	4.0715%	✓	✓	✓	-	-	-	-
22/	Sugar #5	EN	3.0650%	✓	✓	-	-	-	-	-
23/	Cocoa	EN	0.8189%	✓	✓	✓	-	-	-	-
24/	Coffee Arabica	NYBOT	1.5377%	✓	✓	✓	-	-	-	-
25/	Cotton	NYBOT	1.9006%	✓	✓	✓	-	-	-	-
26/	Orange Juice	NYBOT	0.6747%	✓	-	-	-	-	-	-
27/	Live Cattle	CME	2.4953%	✓	✓	-	-	-	-	-
28/	Lean Hogs	CME	1.8667%	✓	✓	-	-	-	-	-

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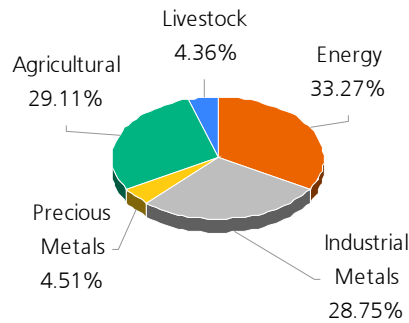
**Contact:** UBS AG, P.O. Box, 8098 Zurich

Institutional Investors: Zurich: +41-44-239 68 00\*  
Geneva: +41-22-389 50 05\*  
Private Investors: 0848-911-011\*  
E-Mail: derivatives@ubs.com  
Internet: www.ubs.com/keyinvest

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## Sector Allocation

CMCI Composite



## Index Features

Launch Date	29 January 2007
Currencies	Calculation in USD and EUR
Initial Index Level	1'000.00 (as of 29 January 2007)
Re-weighting	Weightings are revisited twice a year in May and November.
Re-balancing	The index re-balances monthly according to last defined weightings.
Constant Maturity Boundaries	When, for a specific component, the standard constant maturity extends to an illiquid region of the forward curve, it is replaced by a constant maturity boundary. E.g. for the 2 year composite index, the 2 year heating oil constant maturity is replaced by its constant maturity boundary, the 1 year heating oil constant maturity.

## Bloomberg Ticker Scheme

Overview Page	<b>CMCN &lt;GO&gt;</b>			
Monitor Page	<b>CMCX &lt;GO&gt;</b>			
Sector Indices - USD	<b>Sector</b>	<b>+</b>	<b>Index Type</b>	<b>+ Tenor</b>
	Composite = CMCI		Excess = ER	#M for months (3;6)
	Energy = CMEN		Total = TR	#Y for years (1;2;3)
	Industrial Metals = CMIM		Price = PI	
	Precious Metals = CMPM			
	Agriculture = CMAR			
	Livestock = CMLV			
	Example: CMCIER3M = 3 Month CMCI Composite Excess Return USD			
Sector Indices – non-USD	<b>Sector</b>	<b>+</b>	<b>Currency</b>	<b>+ Index Type + Tenor</b>
	Composite = CMC		EUR = E	Excess = ER #M for months (3;6)
	Energy = CME			Total = TR #Y for years (1;2;3)
	Industrial Metals = CMI			Price = PI
	Precious Metals = CMP			
	Agriculture = CMA			
	Livestock = CML			
	Example: CMCEER3M = 3 Month CMCI Composite Excess Return EUR			

For more information on the CMCI family please visit [www.ubs.com/cmci](http://www.ubs.com/cmci)

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**Contact:** UBS AG, P.O. Box, 8098 Zurich  
 Institutional Investors: Zurich: +41-44-239 68 00\*  
 Geneva: +41-22-389 50 05\*  
 Private Investors: 0848-911-011\*  
 E-Mail: [derivatives@ubs.com](mailto:derivatives@ubs.com)  
 Internet: [www.ubs.com/keyinvest](http://www.ubs.com/keyinvest)

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