

CRB-EQ

THOMSON REUTERS | JEFFERIES

INDUSTRIAL METALS

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Licensed ETF

Jefferies | TR/J CRB Global Industrial Metals Equity Index Fund

Ticker: CRBI

This is not an offer to purchase or sell shares of the above listed funds. All purchases or sales of shares must be pursuant to a current prospectus for the relevant fund or funds.

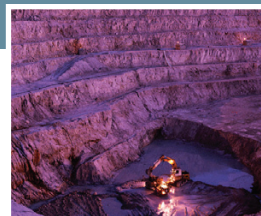
Information about the index, including rule book, company descriptions and historic data, can be found at: www.crbequityindexes.com

TICKER:
Thomson Reuters/Jefferies
CRB In-The-Ground
Global Industrial Metals
Equity Index (USD):
CRBIX

June 2010

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Thomson Reuters/Jefferies CRB In-The-Ground Global Industrial Metals Equity Index

Index Performance. The equity based Thomson Reuters/Jefferies CRB In-The-Ground Global Industrial Metals Equity Index (TICKER: CRBIX) declined -25.00% from 2841.70 to 2131.25 in the second quarter of 2010. This compares to a decline in the MSCI World Index (TICKER: MXWO) of -13.26% and a decline in the DJ-UBS Industrial Total Return Index (TICKER:DJUBINTR) of -19.06%.

The best performing stocks were China Steel Corp (TICKER: 2002 TT), which declined -10.34%; Grupo Mexico S.A. de C.V. (TICKER: GMEXICOB MM), which declined -11.71%; and Nippon Steel Corp (TICKER: 5401 JP), which declined -14.92%. The worst performing stocks were Evraz Group SA (TICKER: EVR LI), which declined -40.52%; United States Steel Corp (TICKER: X US), which declined -39.31%; and ArcelorMittal (TICKER: MT NA), which declined -37.68%.

The Thomson Reuters/Jefferies CRB In-The-Ground Global Industrial Metals Equity Index is down -21.43% year-to-date and up +15.15% over the past 12 months.

Index Description. Thomson Reuters/Jefferies CRB In-The-Ground Global Industrial Metals Equity Index (TICKER: CRBIX) is an equity index designed to serve as a benchmark for globally traded industrial metals stocks. The CRBIX employs a modified capitalization weighting methodology designed to assure accurate investment exposure across the various business segments that together comprise the global industrial metals industry. CRBIX contains the following sectors: a) Aluminum, b) Diversified Metals and Mining and c) Steel and d) Uranium.

Inclusion Criteria. All constituents in the CRBIX are "principally" engaged in the global industrial metals industry. For the purposes of the CRBIX, a principally engaged company must derive 50% or more of its annual revenues from its participation in the industrial metals industry. Stocks eligible for inclusion in the CRBIX must trade on an approved stock exchange, either as an ordinary, ADR or GDR, and have no material restrictions on foreign investment. Stocks must have a minimum market capitalization of USD 750 million and have average daily turnover in excess of USD 1 million per day.

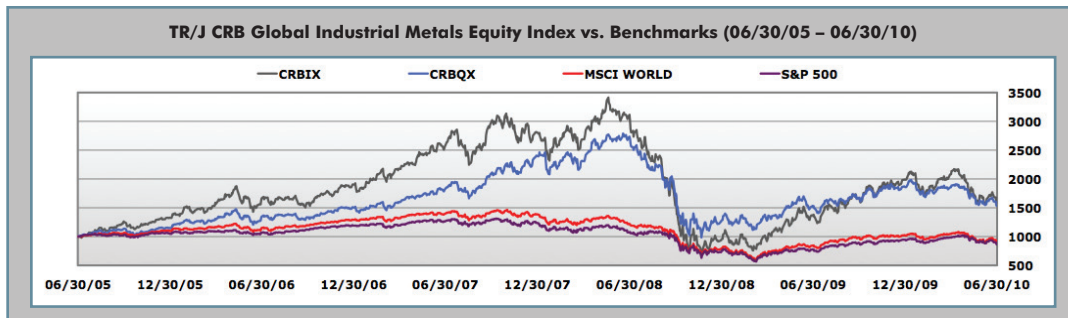
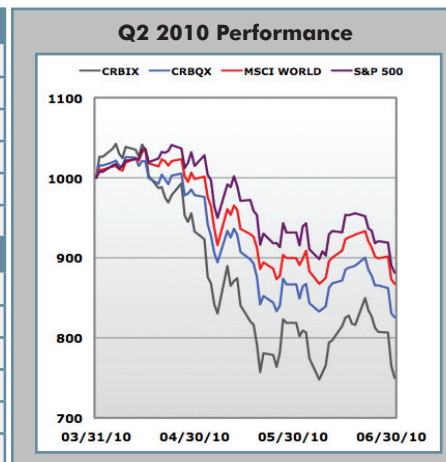
Weighting Methodology. The CRBIX is capitalization weighted and float adjusted. Weights are modified to assure compliance with sub-chapter M of the internal revenue service code and other relevant US and international regulations.

Rebalancing. The CRBIX is rebalanced quarterly on the third Friday of the last month of each calendar quarter.

Index Data. The CRBIX contains a fixed number of 35 constituents and is calculated by Thomson Reuters in USD and EUR. The CRBIX is calculated on both a price only and total return basis. Daily values are available from December 31, 1999.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
CHINA STEEL CORP	2002 TT	1.034	0.927	-10.34%
GRUPO MEXICO S.A. DE C.V.	GMEXICOB MM	2.685	2.371	-11.71%
NIPPON STEEL CORP	5401 JP	3.928	3.342	-14.92%
SUMITOMO METAL MINING CO LTD	5713 JP	14.887	12.644	-15.06%
NUCOR CORP	NUE US	45.380	38.280	-15.65%

Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
EVRAZ GROUP SA	EVR LI	39.73	23.630	-40.52%
UNITED STATES STEEL CORP	X US	63.520	38.550	-39.31%
ARCELORMITTAL	MT NA	43.969	27.401	-37.68%
MECHEL-SPONSORED ADR	MTL US	28.420	18.140	-36.17%
KAZAKHMYNS PLC	KAZ LN	23.197	14.873	-35.88%



*Note: This chart is a normalized historical graph
Data Source: S-Network Data as of June 30, 2010.

This chart is for illustrative purposes only. Historical information is not indicative of future results; current data may differ from data quoted. Investors cannot invest directly in index. Index returns do not reflect any management fees or brokerage expenses.

Index Statistical Profile

Capitalization Profile

Number of constituents	35
TOTAL MARKET CAPITALIZATION	925.67 Billion USD
LARGEST MARKET CAPITALIZATION	164.43 Billion USD
SMALLEST MARKET CAPITALIZATION	4.35 Billion USD
AVERAGE MARKET CAPITALIZATION	26.45 Billion USD
MEDIAN MARKET CAPITALIZATION	12.88 Billion USD

Simple Price Appreciation

	CRBIX	CRBQX	MSCI WORLD	S&P 500	DJ-UBS Ind Met TR	S&P GSCI Ind Met TR
5 Year	56.212%	53.416%	-9.357%	-13.482%	68.802%	63.965%
3 Year	-38.991%	-15.670%	-35.013%	-31.439%	-33.013%	-32.033%
1 Year	15.148%	1.491%	8.015%	12.117%	20.625%	20.374%

Compound Annual Growth Rate (CAGR)

	CRBIX	CRBQX	MSCI WORLD	S&P 500	DJ-UBS Ind Met TR	S&P GSCI Ind Met TR
5 Year	9.331%	8.937%	-1.946%	-2.855%	11.039%	10.395%
3 Year	-15.186%	-5.523%	-13.382%	-11.822%	-12.502%	-12.078%
1 Year	15.148%	1.491%	8.015%	12.117%	20.625%	20.374%

Annualized Standard Deviation (Monthly)

	CRBIX	CRBQX	MSCI WORLD	S&P 500	DJ-UBS Ind Met TR	S&P GSCI Ind Met TR
5 Year	37.039%	25.877%	18.281%	16.837%	28.485%	28.410%
3 Year	44.579%	31.121%	22.423%	20.732%	30.666%	31.076%
1 Year	32.199%	20.597%	17.455%	16.844%	27.419%	27.116%

Sharpe Ratio

	CRBIX	CRBQX	MSCI WORLD	S&P 500	DJ-UBS Ind Met TR	S&P GSCI Ind Met TR
5 Year	0.248	0.340	-0.113	-0.177	0.383	0.361
3 Year	-0.344	-0.182	-0.603	-0.576	-0.412	-0.393
1 Year	0.466	0.066	0.452	0.712	0.748	0.747

* Annualized average 3M T-Bill return of 0.129% used for Sharpe Ratio calculation

*All data as of June 30, 2010.

Top Ten Constituents

Company	Ticker	Country	Weight
RIO TINTO PLC	RIO LN	BRITAIN	7.51%
BHP BILLITON PLC	BLT LN	BRITAIN	6.72%
POSCO	005490 KS	SOUTH KOREA	5.15%
ANGLO AMERICAN PLC	AAL LN	BRITAIN	5.04%
MMC NORILSK NICKEL JSC-ADR	MNOD LI	RUSSIA	4.76%
VALE SA-SP ADR	VALE US	BRAZIL	4.74%
CIA SIDERURGICA NAEL-SP ADR	SID US	BRAZIL	4.70%
ARCELORMITTAL	MT NA	LUXEMBOURG	4.69%
FREEMPORT-MCMORAN COPPER	FCX US	UNITED STATES	4.69%
XSTRATA PLC	XTA LN	SWITZERLAND	4.63%

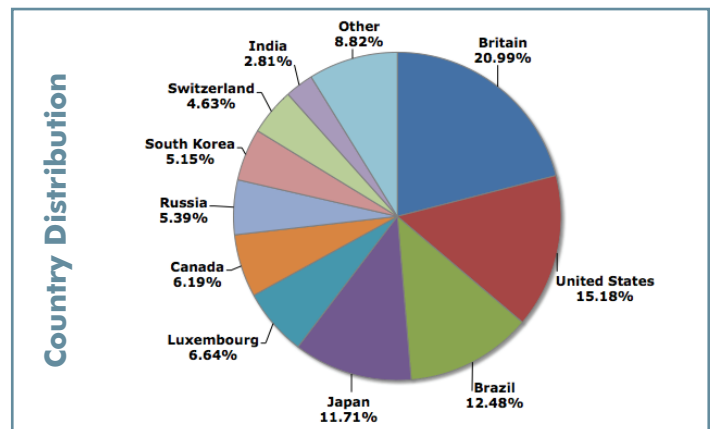
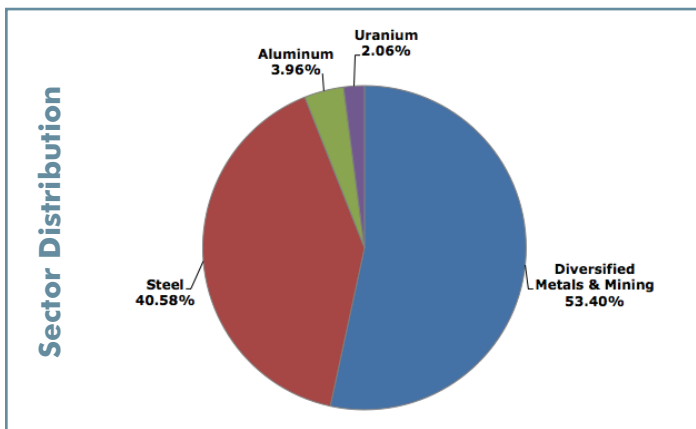
Correlation Matrix (5 Year/Daily)

	CRBIX	CRBQX	MSCI WORLD	S&P 500	DJ-UBS Ind Met TR	S&P GSCI Ind Met TR
CRBIX	1.0000					
CRBQX	0.9119	1.0000				
MSCI WORLD	0.8550	0.8797	1.0000			
S&P 500	0.6247	0.7358	0.8724	1.0000		
DJ-UBS IndMet TR	0.5746	0.5249	0.4523	0.2787	1.0000	
S&P GSCI Ind Met TR	0.5879	0.5348	0.4652	0.2874	0.9767	1.0000

BETA Matrix (5 Year/Daily)

	CRBIX	CRBQX	MSCI WORLD	S&P 500	DJ-UBS Ind Met TR	S&P GSCI Ind Met TR
CRBIX	1.0000					
CRBQX	1.2081	1.0000				
MSCI WORLD	1.6982	1.3190	1.0000			
S&P 500	1.0371	0.9221	0.7292	1.0000		
DJ-UBS IndMet TR	0.7502	0.5173	0.2973	0.2191	1.0000	
S&P GSCI Ind Met TR	0.7607	0.5223	0.3031	0.2240	0.9680	1.0000

Index Composition



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