

## CCI-TR ROLLS

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This table of 'rolls' describes the rolling process of the Continuous Commodity Index-Total Return (CCI-TR). The rolls occur on the second Friday each January, February, April, June, August, and November. The Index is notionally composed of commodity 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, contracts nearing a delivery date must be sold and contracts that have not yet reached delivery must be purchased. This process is known as "rolling" a futures position. An index, such as the CCI-TR, is commonly known as a "rolling index" because it replaces futures contracts as they approach maturity by notionally selling and purchasing offsetting contracts to avoid delivery and maintain exposure in liquid contracts.

*Data current as of 6/30/2011.*

Positions		January Post roll	Positions	Changes on Roll Date
Crude Oil	Feb, Mar, Apr, May, June	January Roll	Crude Oil	Mar, Apr, May, June, July <b>Feb to July</b>
Heating Oil	Feb, Mar, Apr, May, June		Heating Oil	Mar, Apr, May, June, July <b>Feb to July</b>
Natural Gas	Feb, Mar, Apr, May, June		Natural Gas	Mar, Apr, May, June, July <b>Feb to July</b>
Corn	Mar, May, Jul		Corn	Mar, May, Jul
Wheat	Mar, May, Jul		Wheat	Mar, May, Jul
Soybeans	Mar, May, Jul		Soybeans	Mar, May, July, August <b>Add August -</b>
Live Cattle	Feb, Apr, Jun,		Live Cattle	Apr, Jun, Aug <b>Feb to Aug</b>
Lean Hogs	Feb, Apr, Jun, Jul		Lean Hogs	Apr, Jun, Jul, Aug <b>Feb to Aug</b>
Sugar #11	Mar, May, Jul		Sugar #11	Mar, May, Jul
Cotton	Mar, May, Jul		Cotton	Mar, May, Jul
Coffee	Mar, May, Jul		Coffee	Mar, May, Jul
Cocoa	Mar, May, Jul		Cocoa	Mar, May, Jul
Orange Juice	Mar, May, Jul		Orange Juice	Mar, May, Jul
Gold	Feb, Apr, Jun		Gold	Apr, Jun, Aug <b>Feb to Aug</b>
Silver	Mar, May, Jul		Silver	Mar, May, Jul
Platinum	April, Jul		Platinum	April, Jul
Copper	Mar, May, Jul		Copper	Mar, May, Jul

Positions			February Post roll	Positions	Changes on Roll Date
Crude Oil	Mar, Apr, May, June, July	February Roll	Crude Oil	May, June, July, August, Sept	<b>Mar-Apr to Aug-Sept</b>
Heating Oil	Mar, Apr, May, June, July		Heating Oil	May, June, July, August, Sept	<b>Mar-Apr to Aug-Sept</b>
Natural Gas	Mar, Apr, May, June, July		Natural Gas	May, June, July, August, Sept	<b>Mar-Apr to Aug-Sept</b>
Corn	Mar, May, Jul		Corn	May, July, Sept	<b>Mar to Sept</b>
Wheat	Mar, May, Jul		Wheat	May, July, Sept	<b>Mar to Sept</b>
Soybeans	Mar, May, July, August		Soybeans	May, July, Aug	<b>Mar-to May July, Aug-</b>
Live Cattle	Apr, Jun, Aug		Live Cattle	June, August, Oct	<b>Apr to Oct</b>
Lean Hogs	Feb, Apr, Jun, Jul, Aug		Lean Hogs	Apr, June, July, Aug, Oct	<b>Feb to Oct-</b>
Sugar #11	Mar, May, Jul		Sugar #11	May, July, October	<b>Mar to Oct</b>
Cotton	Mar, May, Jul		Cotton	May, July	<b>Mar to May, July -</b>
Coffee	Mar, May, Jul		Coffee	May, July, Sept	<b>Mar to Sept</b>
Cocoa	Mar, May, Jul		Cocoa	May, July, Sept	<b>Mar to Sept</b>
Orange Juice	Mar, May, Jul		Orange Juice	May, July, Sept	<b>Mar to Sept</b>
Gold	Apr, Jun, Aug		Gold	June, August	<b>Apr to June, Aug</b>
Silver	Mar, May, Jul		Silver	May, July, Sept	<b>Mar to Sept</b>
Platinum	April, Jul		Platinum	July, October	<b>April to Oct</b>
Copper	Mar, May, Jul		Copper	May, July, Sept	<b>Mar to Sept</b>

Positions			April Post roll	Positions	Changes on Roll Date
Crude Oil	May, June, July, August, Sept	April Roll	Crude Oil	July, Aug, Sept, Oct, Nov	May, June to Oct, Nov
Heating Oil	May, June, July, August, Sept		Heating Oil	July, Aug, Sept, Oct, Nov	May, June to Oct, Nov
Natural Gas	May, June, July, August, Sept		Natural Gas	July, Aug, Sept, Oct, Nov	May, June to Oct, Nov
Corn	May, July, Sept		Corn	July, Sept, Dec	May to Dec
Wheat	May, July, Sept		Wheat	July, Sept, Dec	May to Dec
Soybeans	May, July, Aug		Soybeans	July, Aug, Nov	May to Nov
Live Cattle	June, August, Oct		Live Cattle	August, Oct, Dec	June to Dec
Lean Hogs	Apr, June, July, Aug, Oct		Lean Hogs	June, July, August, Oct, Dec	Apr to Dec
Sugar #11	May, July, October		Sugar #11	July, Oct	May to July, Oct -
Cotton	May, July		Cotton	July, Dec	May to Dec
Coffee	May, July, Sept		Coffee	July, Sept, Dec	May to Dec
Cocoa	May, July, Sept		Cocoa	July, Sept, Dec	May to Dec
Orange Juice	May, July, Sept		Orange Juice	July, Sept, Nov	May to Nov
Gold	June, August		Gold	August, Dec	June to Dec
Silver	May, July, Sept		Silver	July, Sept, Dec	May to Dec
Platinum	July, October		Platinum	July, October	
Copper	May, July, Sept		Copper	July, Sept, Dec	May to Dec

Positions			June Post roll	Positions	Changes on Roll Date
Crude Oil	July, Aug, Sept, Oct, Nov	June Roll	Crude Oil	Sept, Oct, Nov, Dec, Jan	<b>Jul, Aug to Dec, Jan</b>
Heating Oil	July, Aug, Sept, Oct, Nov		Heating Oil	Sept, Oct, Nov, Dec, Jan	<b>Jul, Aug to Dec, Jan</b>
Natural Gas	July, Aug, Sept, Oct, Nov		Natural Gas	Sept, Oct, Nov, Dec, Jan	<b>Jul, Aug to Dec, Jan</b>
Corn	July, Sept, Dec		Corn	Sept, Dec	<b>Jul to Sept, Dec -</b>
Wheat	July, Sept, Dec		Wheat	Sept, Dec	<b>Jul to Sept, Dec -</b>
Soybeans	July, Aug, Nov		Soybeans	Nov, Jan	<b>Jul, Aug to Nov, Jan -</b>
Live Cattle	August, Oct, Dec		Live Cattle	Oct, Dec, Feb	<b>Aug to Feb</b>
Lean Hogs	June, July, August, Oct, Dec		Lean Hogs	August, Oct, Dec, Feb	<b>June, July to Feb -</b>
Sugar #11	July, Oct		Sugar #11	Oct, March	<b>July to March</b>
Cotton	July, Dec		Cotton	Dec, March	<b>July to March</b>
Coffee	July, Sept, Dec		Coffee	Sept, Dec	<b>July to Sept, Dec -</b>
Cocoa	July, Sept, Dec		Cocoa	Sept, Dec	<b>July to Sept, Dec -</b>
Orange Juice	July, Sept, Nov		Orange Juice	Sept, Nov, Jan	<b>July to Jan</b>
Gold	August, Dec		Gold	Dec, Feb	<b>Aug to Feb</b>
Silver	July, Sept, Dec		Silver	Sept, Dec	<b>July to Sept, Dec -</b>
Platinum	July, October		Platinum	Oct, Jan	<b>July to Jan</b>
Copper	July, Sept, Dec		Copper	Sept, Dec	<b>July to Sept, Dec -</b>

Positions			August Post roll	Positions	Changes on Roll Date
Crude Oil	Sept, Oct, Nov, Dec, Jan	August Roll	Crude Oil	Dec, Jan, Feb, March, Apr	<b>Sept, Oct, Nov to Feb, Mar, Apr</b>
Heating Oil	Sept, Oct, Nov, Dec, Jan		Heating Oil	Dec, Jan, Feb, March, Apr	<b>Sept, Oct, Nov to Feb, Mar, Apr</b>
Natural Gas	Sept, Oct, Nov, Dec, Jan		Natural Gas	Dec, Jan, Feb, March, Apr	<b>Sept, Oct, Nov to Feb, Mar, Apr</b>
Corn	Sept, Dec		Corn	Dec, March, May	<b>Sept to March, May -</b>
Wheat	Sept, Dec		Wheat	Dec, March, May	<b>Sept to March, May -</b>
Soybeans	Nov, Jan		Soybeans	Jan, March, May	<b>Nov to March, May</b>
Live Cattle	Oct, Dec, Feb		Live Cattle	Dec, Feb, April	<b>Oct to April</b>
Lean Hogs	August, Oct, Dec, Feb		Lean Hogs	Dec, Feb, April	<b>Aug, Oct to April -</b>
Sugar #11	Oct, March		Sugar #11	March, May	<b>Oct to May</b>
Cotton	Dec, March		Cotton	Dec, March, May	<b>Add May -</b>
Coffee	Sept, Dec		Coffee	Dec, March, May	<b>Sept to March, May -</b>
Cocoa	Sept, Dec		Cocoa	Dec, March, May	<b>Sept to March, May -</b>
Orange Juice	Sept, Nov, Jan		Orange Juice	Jan, March, May	<b>Sept, Nov, to March, May</b>
Gold	Dec, Feb		Gold	Dec, Feb, April	<b>add April -</b>
Silver	Sept, Dec		Silver	Dec, March, May	<b>Sept to March, May -</b>
Platinum	Oct, Jan		Platinum	Jan, April	<b>Oct to April</b>
Copper	Sept, Dec		Copper	Dec, March, May	<b>Sept to March, May -</b>

Positions			November Post roll	Positions	Changes on Roll Date
Crude Oil	Dec, Jan, Feb, March, Apr	November Roll	Crude Oil	Feb, Mar, Apr, May, June	<b>Dec, Jan to May, June</b>
Heating Oil	Dec, Jan, Feb, March, Apr		Heating Oil	Feb, Mar, Apr, May, June	<b>Dec, Jan to May, June</b>
Natural Gas	Dec, Jan, Feb, March, Apr		Natural Gas	Feb, Mar, Apr, May, June	<b>Dec, Jan to May, June</b>
Corn	Dec, March, May		Corn	Mar, May, Jul	<b>Dec to July</b>
Wheat	Dec, March, May		Wheat	Mar, May, Jul	<b>Dec to July</b>
Soybeans	Jan, March, May		Soybeans	Mar, May, Jul	<b>Jan to July</b>
Live Cattle	Dec, Feb, April		Live Cattle	Feb, Apr, Jun,	<b>Dec to Jun</b>
Lean Hogs	Dec, Feb, April		Lean Hogs	Feb, Apr, Jun, Jul	<b>Dec to Jun , Jul-</b>
Sugar #11	March, May		Sugar #11	Mar, May, Jul	<b>add July -</b>
Cotton	Dec, March, May		Cotton	Mar, May, Jul	<b>Dec to July</b>
Coffee	Dec, March, May		Coffee	Mar, May, Jul	<b>Dec to July</b>
Cocoa	Dec, March, May		Cocoa	Mar, May, Jul	<b>Dec to July</b>
Orange Juice	Jan, March, May		Orange Juice	Mar, May, Jul	<b>Jan to July</b>
Gold	Dec, Feb, April		Gold	Feb, Apr, Jun	<b>Dec to Jun</b>
Silver	Dec, March, May		Silver	Mar, May, Jul	<b>Dec to July</b>
Platinum	Jan, April		Platinum	April, Jul	<b>Jan to July</b>
Copper	Dec, March, May	Copper	Mar, May, Jul	<b>Dec to July</b>	

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The Fund and the Master Fund are subject to fees and expenses and will be successful only if significant losses are avoided.

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The trading of the Master Fund takes place in very volatile markets.

The Fund is speculative and involves a high degree of risk. An investor may lose all or substantially all of an investment in the Fund.

Please see the prospectus for a full description of how the Fund invests and the master-feeder structure of the Fund.

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