

BLOOMBERG ROLL SELECT COMMODITY INDEX

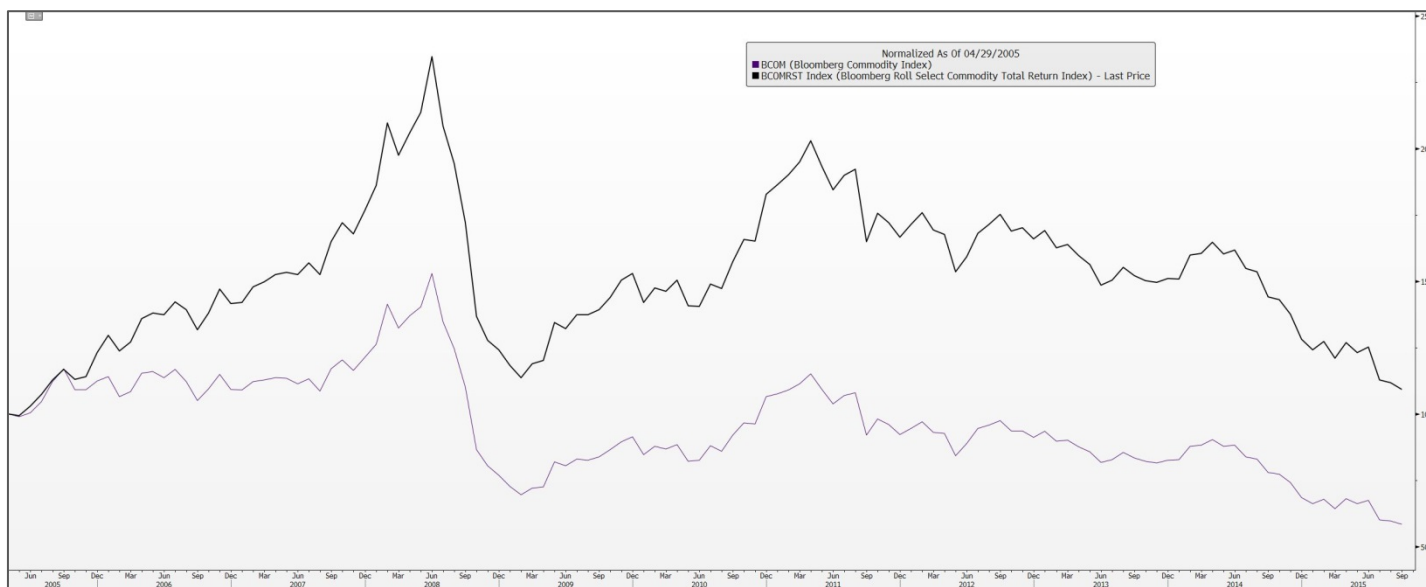
The Bloomberg Roll Select Commodity Index is a version of the Bloomberg Commodity Index that aims to mitigate the effects of contango on index performance. For each commodity, the index rolls into the futures contract showing the most backwardation or least contango, selecting from those contracts with nine months or fewer until expiration.

Except for the determination of the Roll Contracts, the Bloomberg Commodity Roll Select Index is calculated according to the Bloomberg Commodity Index Family Methodology.

KEY FACTS

- » The index is made up of 22 exchange-traded futures on physical commodities, representing 20 commodities which are weighted to account for economic significance and market liquidity. Weighting restrictions on individual commodities and commodity groups promote diversification.
- » Contract selection process is performed on the fourth business day of each month (each a “contract selection date”).

PERFORMANCE



INDEX NAME	INDEX TICKER	TOTAL RETURN				ANNUALIZED TOTAL RETURN				
		1M	3M	YTD	2016	1Y	3Y	5Y	10Y	Since 9/30/90
Bloomberg Commodity Index Roll Select	BCOMRS	-0.29%	2.46%	-1.37%	14.18%	1.39%	-8.54%	-8.86%	-4.22%	2.92%
Bloomberg Commodity Index Roll Select Total Return	BCOMRST	-0.20%	2.73%	-0.73%	14.56%	2.15%	-8.22%	-8.66%	-3.84%	5.69%

