ROGERS COMMODITY INDEX TRAKRS

Objective

The objective of the Rogers Commodity Index TRAKRS is to track as closely as possible the peformance of the Rogers International Commodity Index®. Rogers Commodity Index TRAKRS provides broad-based representation of the commodity markets, reflecting the current state of international trade and commerce and to obtain the true benefit of global diversification. TRAKRS follow the consumption of 36 commodities worldwide. The value of each component in the Index is based on daily closing prices of the corresponding futures and/or forward contracts.

Summary

Exchannge: Chicago Mercantile Exchange (NYSE: CME)
Inception Date: November 2005
Liquidity: Daily

Trading hours: 8:30 - 3:00 Central
Minimum Investment: 1 Contract
Amortizing Spread: 1.95% per year

Market Commentary (February 2008)

In February, commodity prices exploded to the upside, with the Rogers Commodity Index TRAKRS contract finishing the month up 12.61%. Year-to-Date, RCI TRAKRS are now up an astounding 15.31%.
During the month, activity in the agricultural complex was nothing short of extraordinary. On the Minneapolis Grain Exchange, spring wheat prices traded at $25.00 per bushel on Feb. 25th, before settling at $18.25 per bushel to close out the month. Spring wheat prices have jumped more than 227% since last February.
Other agricultural commodity markets moved up sharply in February as well, with Chicago wheat up 15.4%, corn up 8.9%, soybeans up 19.4% and rough rice up 21.4%.
Among the key catalysts of skyrocketing grain prices is the demand for corn to produce ethanol. In 2007, 2.117 billion bushels of corn were committed to ethanol production in the U.S. according to the USDA. This year, the amount of corn earmarked for ethanol production is expected to increase to 3.2 billion bushels, and by the end of the decade nearly 4.5 billion bushels are expected to be allocated to the production of ethanol. This projects to approximately one-third of the total annual US corn crop dedicated to ethanol production which will put continued upward pressure on world food prices.

Government mandates for continually increasing amounts of grain to be moved into the production of ethanol will likely cause severe disruptions in the food chain over the coming months. Livestock producers, pinched by record high grain prices, are in the process of adjusting heard sizes lower to stem losses. Expect meat, poultry and dairy prices to experience strong upward price pressure in the 4th quarter of 2008 and early 2009. More importantly, skyrocketing prices and dwindling supplies of grain could have devastating implications for developing economies where consumers can ill afford to pay the higher cost for food and cooking oil.
This phenomenon can already be evidenced by the slashing of import duties by some countries that desperately need to attract staples like wheat, corn, rice and soybean oil. A measure of inflation by the United Nations reported that their global food inflation index rose by 40% last year!
To recap February's commodity market activity, strength in the sector was generally broad-based. In the energy complex, RBOB gasoline was up 8.8%, crude oil was up 10.9% and natural gas was up 16.0%. The metals complex, both precious and industrial, showed strength as well; aluminum was up 15.54%, high grade copper was up 17.1%, silver soared 16.87% and gold gained 5.35%.

Returns of the Rogers Commodity Index TRAKRS

	Jan	Feb	Mar	Apr	May	June	Jul	Aug	Sep	Oct	Nov	Dec	Year
2005	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-5.04%	4.25%	-1.00%
2006	7.56%	-4.70%	0.91%	5.70%	-0.22%	0.00%	0.48%	-4.35%	-6.71%	1.36%	4.97%	-4.08%	-0.18%
2007	-2.63%	3.82%	2.08%	0.00%	0.63%	2.53%	4.75%	-4.72%	11.23%	6.20%	-2.00%	4.47%	28.51%
2008	2.36%	12.61%											15.31%

Rogers Commodity Index TRAKRS were launched November 2005.

PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS.

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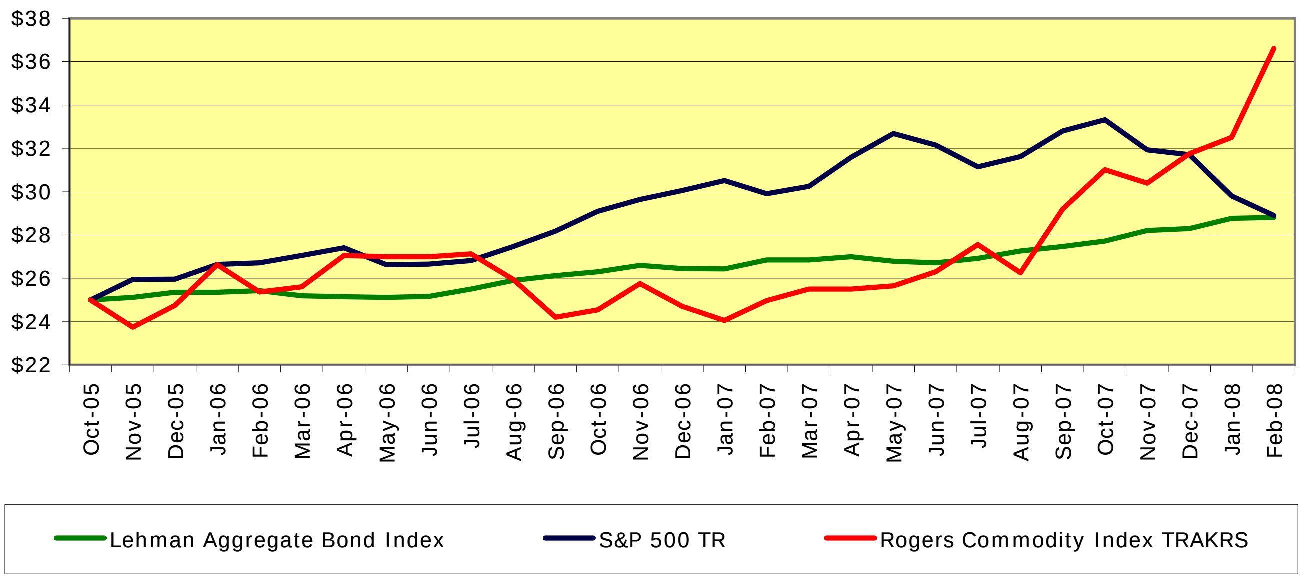
ROGERS Commodity Index TRAKRS

Statistics of Rogers Commodity Index TRAKRS (November 2005 - February 2008)

RETURN	
MTD return	12.61%
YTD return	15.31%
Last 12 months return	46.59%
Accumulated return	46.44%
Annualized return since inception	17.76%

RISK	
% up months	67.86%
Max monthly return	12.61%
Min. monthly return	-6.71%
Annuzlied standard deviation	16.77%
Largest drawdown	-11.33%
Annualzied sharpe ratio	0.77

Track Record of Commodities *



[1] **Standard Deviation**: A statistical measure of the historical volatility of a portfolio. More generally, a measure of the extent to which numbers are spread around their average.
[2] **Sharpe Ratio**: A risk-adjusted measure of return, calculated using standard deviation and excess return to determine reward per unit of risk. The higher the Sharpe Ratio, the better the risk-adjusted performance.

Risk Factors

Before you invest in Rogers Commodity Index TRAKRS, your broker must provide you with a disclosure statement that informs you of the risks inherent in trading commodity futures contracts.

The following risks should be considered:

• An investor could lose a substantial portion or all of his or her investment in Rogers Commodity Index TRAKRS. Commodity trading is speculative and the Rogers International Commodity Index, upon which the TRAKRS trading will be based, is likely to be volatile and could suffer from periods of prolonged decline in value.

• Rogers Commodity Index TRAKRS will not provide any benefit of diversification of one's overall portfolio unless it is profitable and it produces returns that are independent from stock and bond market returns

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