

## ETFS Forward Energy DJ-UBSCI-F3<sup>SM</sup>

### Investment Objective

ETFS Forward Energy DJ-UBSCI-F3<sup>SM</sup> (ENEF) is designed to enable investors to gain an exposure to a total return investment in a basket of commodity futures by tracking the Dow Jones-UBS Energy Subindex 3 Month Forward plus a collateral return.

ENEF is an Exchange Traded Commodity ("ETC") that can be created and redeemed on demand (by Authorised Participants). It trades on exchanges just like an equity and its pricing and tracking operates similarly to an Exchange Traded Fund.

The ETC is backed by contracts (fully funded swaps) with counterparties whose payment obligations are backed by collateral which is marked to market daily. The collateral is held in pledge accounts at The Bank of New York Mellon. Details of the collateral held are available at: [www.etfsecurities.com/en/securities/etfs\\_collateral.asp](http://www.etfsecurities.com/en/securities/etfs_collateral.asp).

### Index Description

Dow Jones-UBS Energy Subindex 3 Month Forward consists of the five energy commodities comprised within the Dow Jones-UBS Commodity Index<sup>SM</sup>.

The index reflects the movement of the underlying designated commodity futures contracts of the following commodities: Crude Oil, Natural Gas, Brent Crude, RBOB and Heating Oil.

The Dow Jones-UBS Energy Subindex 3 Month Forward uses a similar methodology to the Dow Jones-UBS Energy Subindex<sup>SM</sup>, but its exposure on the underlying futures contracts is further out on the forward curve. This positioning may serve to mitigate the impact of the roll return relative to the Dow Jones-UBS Energy Subindex<sup>SM</sup>.

Information about the rolling of the futures contracts is set out in the prospectus and in the index methodology available at [www.djindexes.com/commodity](http://www.djindexes.com/commodity).

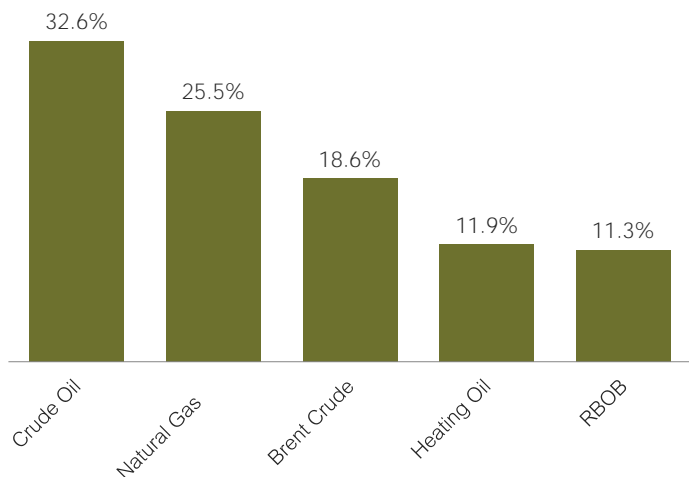
Product Information	
Product Name	ETFS Forward Energy DJ-UBSCI-F3 <sup>SM</sup>
Issuer	ETFS Commodity Securities Limited
Legal Form	Debt security
UCITS Eligible	Yes
Domicile	Jersey
Listing Date	10 October 2007
Base Currency	USD
Currency Hedged	No
MER	0.49% p.a.
Replication	Swap backed
Collateralised	Yes
Counterparties	UBS AG and Merrill Lynch Commodities Inc.
Product Manager	ETFS Management Company (Jersey) Limited
Trustee	The Law Debenture Trust Corporation p.l.c.
Collateral Manager	The Bank of New York Mellon
SIPP Eligible (UK)	Yes
ISA Eligible (UK)	Yes
UK Reporting Fund Status	Yes
EU Passport	Austria, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal, Spain, Sweden, United Kingdom

Index Information	
Index Name	Dow Jones-UBS Energy Subindex 3 Month Forward
Index Provider	Dow Jones Indexes
Base Currency	USD
Constituents	5
Bloomberg Code	DJUBSEN3
Reuters Code	.DJUBSEN3

### Trading Information

Exchange	ISIN	Exchange Code	Currency (Trading)	Bloomberg Code	Reuters Code
London Stock Exchange	JE00B24DMD55	ENEF	USD	ENEF LN	ENEF.L
Deutsche Börse (Xetra)	DE000A0SVX42	9GAG	EUR	9GAG GY	OD76.DE
NYSE Euronext	JE00B24DMD55	ENEFP	EUR	ENEFP FP	ENEFP.PA
Borsa Italiana	JE00B24DMD55	ENEF	EUR	ENEF IM	ENEF.MI

## Country Allocation of the Index



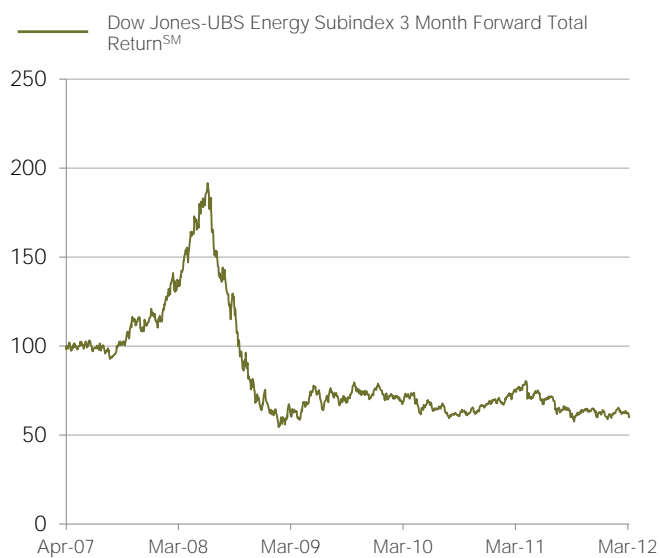
Source : Dow Jones Indexes  
Weights as at 30 March 2012. The sum may not equal 100% because of rounding.

## Top Holdings

1	Crude Oil	32.6%
2	Natural Gas	25.5%
3	Brent Crude	18.6%
4	Heating Oil	11.9%
5	RBOB	11.3%

## Index Performance

Historical index performance based on investment from 2 April 2007 to 30 March 2012



Index	YTD	3 Years	5 Years
Dow Jones-UBS Energy Subindex 3 Month Forward Total Return <sup>SM</sup>	-5.0%	-2.3%	-39.9%

Note: The index performance shown here is a Total Return Index. The product is priced by reference to the Excess Return Index plus a collateral return. The performance of the Total Return Index is used for comparison purposes only. Period Considered: 2 April 2007 to 30 March 2012. Source: Dow Jones Indexes. Backtested historical performance exists back to January 1991 however the Subindex shown was first published by Dow Jones-UBS in April 2006. Please refer to the Historical Performance Disclaimer on the following page.

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