

## MacroShares Oil Ends Trading with more than \$1.5B in Assets

### Significant Investor Demand and Oil Price Volatility Paves Way for Introduction of New Oil Fund Scheduled to Launch in July

Madison, NJ, June 26, 2008 – MacroMarkets LLC, the pioneer of the next generation of Exchange-Traded Products, announced that yesterday (June 25, 2008) was the final day of trading for MacroShares Oil Up (AMEX ticker: UCR) and MacroShares Oil Down (AMEX ticker: DCR). The last day of trading marks the culmination of the MacroShares Oil lifecycle; UCR and DCR were launched on November 30, 2006 and concluded in a predetermined termination trigger, which was hit as oil approached record highs.

MacroShares Oil is designed to transfer assets between the Up and Down trusts as their NYMEX light sweet crude oil benchmark price moves. When launched, this benchmark oil price was \$60. Since the securities transfer assets on a dollar-for-dollar basis, the Up Trust cannot deliver performance of the benchmark oil price beyond \$120 (Up Trust's underlying value hits a ceiling once the Down Trust's underlying value is \$0.00). With this in mind, MacroShares Oil originally built an early termination event into the security structure once oil prices approached \$120. The early termination event occurred on April 16, 2008, when the benchmark oil price closed at or above \$111 for the third consecutive business day.

Sam Masucci, President and CEO of MacroMarkets commented, "In 18 months, our first MacroShares product went through a complete lifecycle. During that short period of time, the oil market experienced tremendous price appreciation and volatility. UCR and DCR provided a way for investors to take a position in the upward or downward price movement in oil. Over the period MacroShares Oil accumulated more than \$1.5 Billion in assets and averaged close to 1 million shares traded per day, indicating significant investor demand and liquidity. We look forward to continuing to fill this type of investor demand for our patented MacroShares products with future offerings."

On July 3rd, a final distribution payment will be made to the UCR and DCR shareholders of record as of June 30th based on the underlying value of the Up and Down MacroShares Trusts. The underlying value of the trusts will be determined based on the June 25<sup>th</sup> closing price of the NYMEX light sweet crude oil futures contract for August, plus or minus any interest and expenses accrued in the trust for the period. The final distribution amounts will be announced on June 30, 2008.

The next MacroShares Oil products, MacroShares \$100 Oil Up and Down (AMEX Ticker: UOY, AMEX ticker: DOY) are scheduled to begin trading on the American Stock Exchange in July. The structure will be similar to that of the first MacroShares Oil (UCR and DCR) and will allow investors to benefit from either the upward or downward price movement of its benchmark NYMEX light sweet crude oil futures contract. MacroShares \$100 Oil will be based on a reference price of \$100 for the benchmarked NYMEX light sweet crude oil futures contract, and will cover a range of prices between \$0 and \$200, with a termination trigger occurring when the benchmarked NYMEX light sweet crude oil price closes at or above \$185 for three consecutive business days.

For additional information, please call MacroMarkets at 1-888-Macros1 (extension 200) or 973-889-1973 (extension 200).

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Macro Securities Depositor, LLC is a Delaware limited liability company and is acting as the depositor for the MacroShares Oil Up and Down trusts. A registration statement (including prospectus) has been filed with the Securities and Exchange Commission (SEC) for the offering to which this communication relates. Before you invest, you should read the prospectus in the registration statement and other documents the issuer has filed with the SEC for more complete information about the issuer and this offering. You may get these documents for free by visiting EDGAR on the SEC website at [www.sec.gov](http://www.sec.gov). Alternatively, Macro Securities Depositor, LLC, any underwriter or dealer participating in the offering will arrange to send you the prospectus if you request by calling toll-free (888) Macros1 extension 200 or 973-889-1973. You may also request a copy of the prospectus by accessing the MacroShares website at [www.MacroShares.com](http://www.MacroShares.com).

MacroMarkets LLC is the Administrative Agent and its subsidiary, Macro Financial, LLC, is the marketing agent for the MacroShares Holding and Tradeable Trusts. Macro Financial is registered with the SEC as a broker-dealer and is a member of the Financial Industry Regulatory Authority.

## **Important Risks**

This Information does not represent an offer to sell securities of the MacroShares Holding and Tradeable Trusts and it is not soliciting an offer to buy securities of these Trusts. There can be no assurance that the Trusts will achieve their investment objectives. An investment in a MacroShare Holding or Tradeable Trust involves significant risks, including the risk of loss of substantially all of your investment. There is no guarantee as to the amount of any quarterly distribution or the amount of the final distribution to shareholders. You should review the risk factors in the prospectus prior to investing in a Holding or Tradeable Trust.

The Holding Trusts continuously offer shares through Authorized Participants. MacroShares Holding Shares may be converted to MacroShares Tradeable Shares, which can be bought and sold on the American Stock Exchange. There is no guarantee that a market for any MacroShares Holding or Tradeable Shares will continue.

Fluctuations in the underlying value of a Tradeable Trust or its related Holding Trusts and other factors may affect the market price of your MacroShares investment. An investment in a Tradeable Trust or its related Holding Trust will not resemble a direct investment in the asset being tracked. The price of the asset being tracked by a Tradeable Trust or its related Holding Trust may be volatile. It may be difficult to predict whether in the long-term the price of the asset being tracked will reflect a generally upward or downward trend. There are risks associated with investing in a product linked to a benchmark. A substitute price may be used as the reference price of the benchmark asset.

MacroMarkets LLC and their respective affiliates do not provide tax advice. Investors are urged to consult their tax advisor to fully understand the tax implications associated with an investment in any Tradeable Trust (or its related Holding Trust). Investors are hereby notified that: (A) any discussion of federal tax issues in this press release is not intended or written to be relied upon, and cannot be relied upon by investors for the purpose of avoiding penalties that may be imposed on investors under the Internal Revenue Code; (B) such discussion is being used in connection with the promotion or marketing by Macro Securities Depositor, LLC and the Holding and Tradeable Trusts of the transactions or matters addressed herein; and (C) investors should seek advice based on their particular circumstances from an independent tax advisor.

Additional Information about MacroShares Oil can be found at [www.MacroShares.com](http://www.MacroShares.com)

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