

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Summary

Commodity	Current Index Weight	Roll Yield Analysis		Post-Roll Contract	
		Roll Contract	30-Day Roll Yield	30-Day Average Trading Volume	Open Interest
Crude Oil	13.87%	YES	0.06%	73,169	124,310
Unleaded Gas	3.91%	YES	-0.30%	22,180	26,388
Heating Oil	4.26%	YES	-0.03%	19,755	39,223
Natural Gas	10.05%	YES	1.15%	36,607	183,327
Energy Subtotal	32.10%				
Corn	7.49%		N/A	101,821	603,879
Soybeans	7.32%	YES	0.09%	76,405	107,078
Wheat	3.94%		N/A	29,016	216,712
Coffee	2.46%		N/A	4,990	67,239
Cotton	1.53%		N/A	9,233	86,791
Sugar	2.98%		N/A	42,820	243,642
Soybean Oil	2.79%	YES	0.05%	31,406	36,483
Agriculture Subtotal	28.53%				
Aluminum	4.93%	YES	0.11%	24,285	65,660
Copper	5.98%		N/A	7,538	79,376
Nickel	1.90%	YES	0.02%	1,871	5,222
Zinc	2.38%	YES	0.08%	5,784	13,649
Industrial Metals Subtotal	15.19%				
Gold	13.77%		N/A	184,360	283,120
Silver	3.79%		N/A	21,399	62,861
Precious Metals Subtotal	17.57%				
Lean Hogs	2.37%		N/A	3,533	102,878
Live Cattle	4.23%		N/A	4,610	153,410
Livestock Subtotal	6.61%				
Total	100.00%				

Commodity	Current Index Weight	Roll Yield Analysis		Post-Roll Contract	
		Roll Contract	30-Day Roll Yield	30-Day Average Trading Volume	Open Interest
Brent Crude*	N/A		N/A	84,828	63,877
Cocoa*	N/A		N/A	4,851	72,931
Feeder Cattle*	N/A		N/A	419	8,236
Gas Oil*	N/A	YES	-0.16%	31,374	61,114
Lead*	N/A	YES	0.03%	2,402	2,771
Orange Juice*	N/A	YES	-0.12%	633	5,806
Platinum*	N/A		N/A	2,998	34,171
Soybean Meal*	N/A	YES	0.06%	25,783	20,045
Tin*	N/A	YES	0.00%	255	272

*Maintained as a single subindex (e.g., not a direct subset of the Dow Jones-UBS Commodity Index)

Data as of October 3, 2011.

Sources: Dow Jones Indexes; Bloomberg.

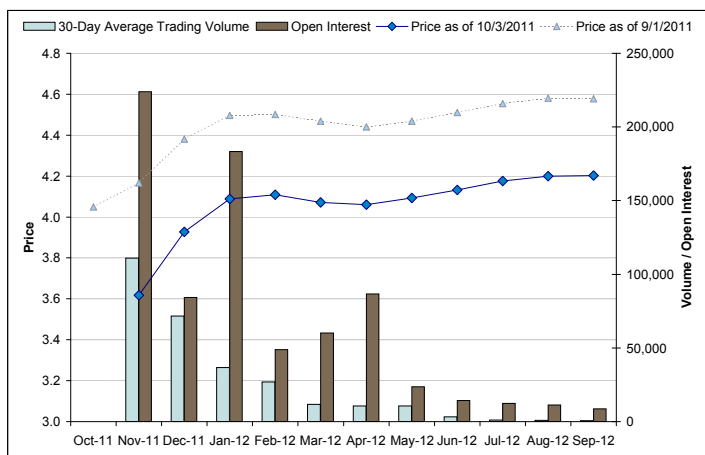
Highlights for the Dow Jones-UBS Commodity Index as of October 3, 2011

- This month's roll period will take place from Friday, October 7 to Thursday, October 13. The next monthly roll period will take place from Monday, November 7 to Friday, November 11.
- This month, all Energy and Industrial Metals (except Copper) futures are rolling within the Dow Jones-UBS Commodity Index. Soybeans and Soybean Oil are the only Agriculture futures rolling this month as all other commodities are currently positioned in Dec-2011 futures contracts or later.
- The largest price increases in component futures contracts over the last 30 days come from Feeder Cattle (+8.0%), Lean Hogs (+5.9%), and Live Cattle (+5.8%).
- The largest price decreases in component futures contracts over the last 30 days come from Silver (-25.9%), Copper (-24.3%), Lead (-23.2%), Coffee (-22.9%), Nickel (-20.8%), Soybean Meal (-19.9%), Corn (-19.8%), Zinc (-19.1%), Wheat (-18.6%), Platinum (-18.3%), Soybeans (-17.9%), Tin (-16.6%), Cocoa (-16.3%), Soybean Oil (-14.1%), Sugar (-13.5%), Natural Gas (-13.2%), Aluminum (-13.1%), Crude Oil (-13.0%), Brent Crude (-12.4%), Unleaded Gas (-11.5%), and Heating Oil (-10.1%).

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Natural Gas

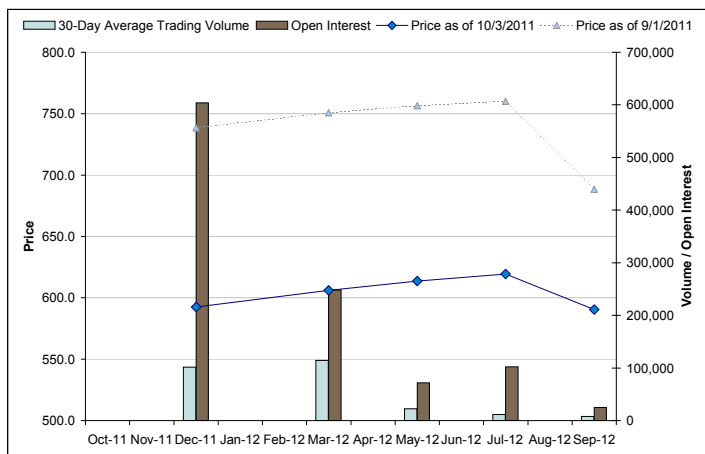


Natural Gas

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	3.62	110,980	223,892					
Dec-2011	3.93	71,740	84,358					
Jan-2012	4.09	36,607	183,327	✓	✓			
Feb-2012	4.11	26,860	48,844					
Mar-2012	4.07	11,748	60,131			✓	✓	
Apr-2012	4.06	10,591	86,705					
May-2012	4.09	10,569	23,723					✓
Jun-2012	4.13	3,309	14,361					
Jul-2012	4.18	1,072	12,320					
Aug-2012	4.20	868	11,392					
Sep-2012	4.20	739	8,702					

Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 1.15%
 Current Weight: 10.05%
 Contract Size: 10,000 mmbtu Price Quote: USD/mmbtu
 Contract Value: \$40,890

Corn

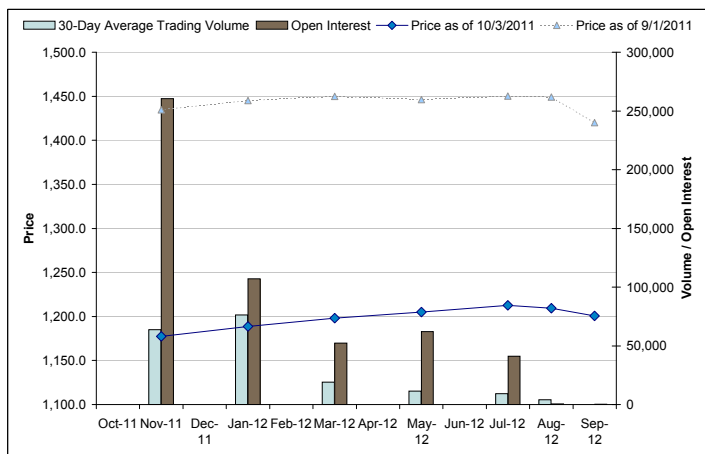


Corn

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	592.50	101,821	603,879	✓				
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	606.00	114,511	248,321		✓	✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	613.75	22,365	72,036					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	619.25	11,362	102,011					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	590.50	7,809	25,168					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 7.49%
 Contract Size: 5,000 bushels Price Quote: U.S. cents/bushel
 Contract Value: \$29,625
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Soybeans



Soybeans

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	1,177.50	63,813	260,469					
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	1,188.75	76,405	107,078	✓	✓			
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	1,198.00	19,014	52,207			✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	1,205.00	11,332	62,245					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	1,212.75	9,376	41,237					
Aug-2012	1,209.50	4,136	465					
Sep-2012	1,200.50	97	320					

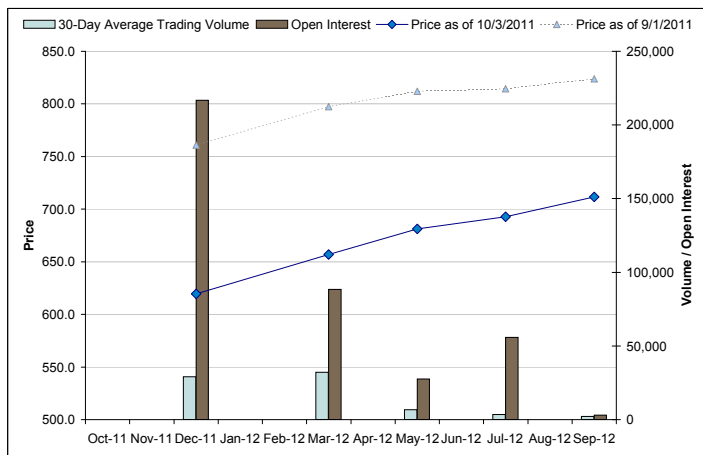
Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.09%
 Current Weight: 7.32%
 Contract Size: 5000 bu Price Quote: U.S. cents/bushel
 Contract Value: \$59,438

Sources: Dow Jones Indexes; Bloomberg.

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Wheat

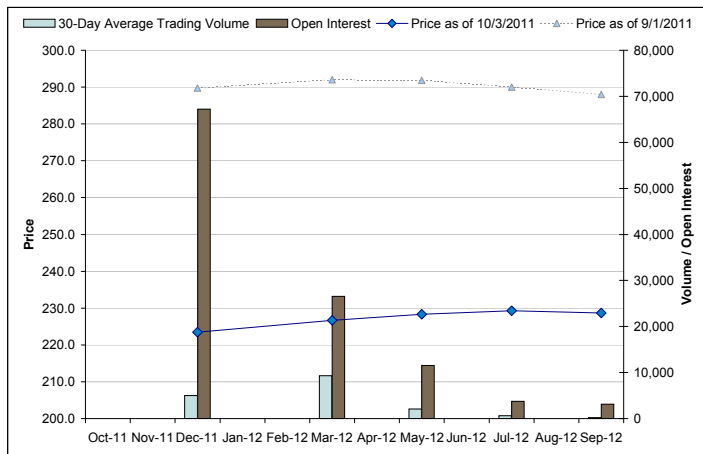


Wheat

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	619.50	29,016	216,712	✓				
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	657.00	32,146	88,357		✓	✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	681.25	6,726	27,628					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	692.75	3,401	55,843					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	711.50	2,190	2,947					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 3.94%
 Contract Size: 5,000 bushel Price Quote: U.S. cents/bushel
 Contract Value: \$30,975
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Coffee

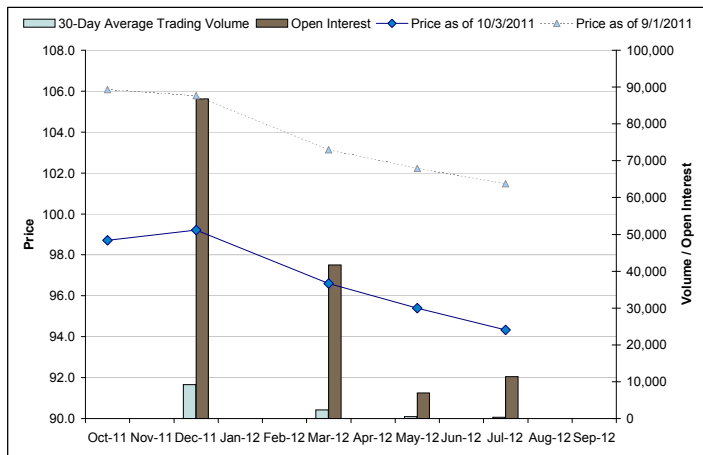


Coffee

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	223.45	4,990	67,239	✓				
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	226.70	9,326	26,561		✓	✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	228.35	2,087	11,555					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	229.25	593	3,757					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	228.70	195	3,111					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 2.46%
 Contract Size: 37,500 lbs Price Quote: U.S. cents/pound
 Contract Value: \$83,794
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Cotton



Cotton

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	98.71	36	33					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	99.21	9,233	86,791	✓				
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	96.60	2,365	41,665		✓	✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	95.40	482	6,981					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	94.33	351	11,344					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	#N/A	#N/A	#N/A					

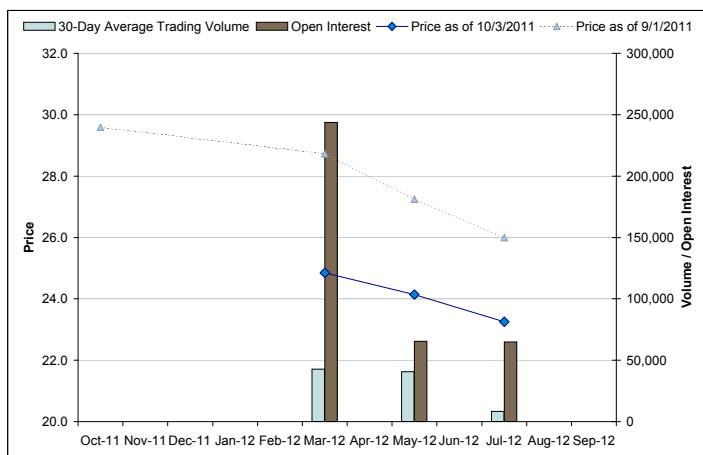
Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 1.53%
 Contract Size: 50,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$49,605
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Sources: Dow Jones Indexes; Bloomberg.

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Sugar

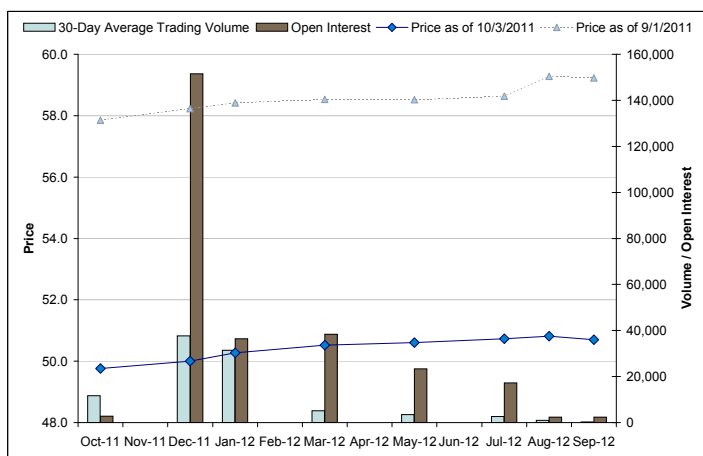


Sugar

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	24.85	42,820	243,642	✓	✓	✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	24.14	40,626	65,537					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	23.25	8,294	64,793					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Mar-2012 Roll Contract: NO
 Post-Roll Future: Mar-2012 30-Day Roll Yield: N/A
 Current Weight: 2.98%
 Contract Size: 112,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$27,832
 Next Future: May-2012 Next Roll Date: Mar-2012

Soybean Oil

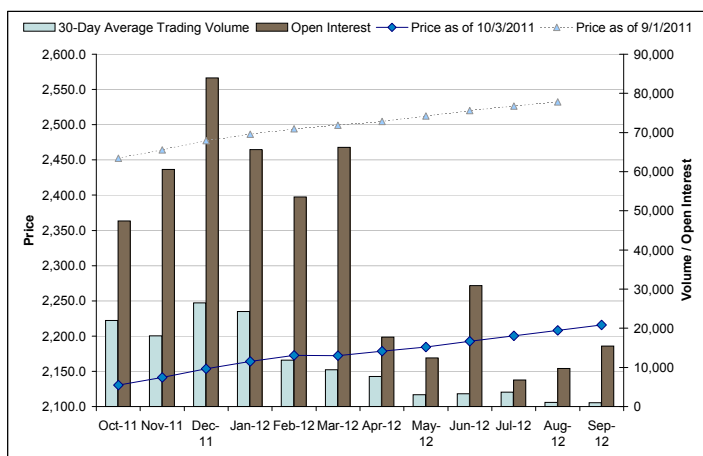


Soybean Oil

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	49.76	11,725	2,749					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	50.00	37,697	151,461					
Jan-2012	50.27	31,406	36,483	✓	✓			
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	50.52	5,188	38,426			✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	50.61	3,452	23,322					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	50.73	2,665	17,254					
Aug-2012	50.82	921	2,379					
Sep-2012	50.70	209	2,406					

Pre-Roll Future: Dec-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.05%
 Current Weight: 2.79%
 Contract Size: 60,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$30,162

Aluminum



Aluminum

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	2,130.25	22,008	47,440					
Nov-2011	2,141.25	18,104	60,554					
Dec-2011	2,153.75	26,455	83,916					
Jan-2012	2,164.25	24,285	65,660	✓	✓			
Feb-2012	2,172.75	11,840	53,569					
Mar-2012	2,172.25	9,360	66,189			✓	✓	
Apr-2012	2,178.50	7,653	17,771					
May-2012	2,184.50	3,011	12,436					✓
Jun-2012	2,192.50	3,280	30,902					
Jul-2012	2,200.25	3,704	6,797					
Aug-2012	2,208.00	1,078	9,708					
Sep-2012	2,216.00	980	15,439					

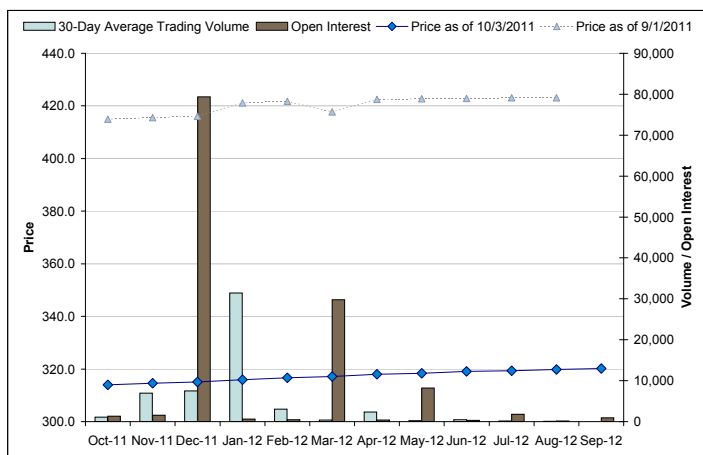
Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.11%
 Current Weight: 4.93%
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$54,106

Sources: Dow Jones Indexes; Bloomberg.

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Copper

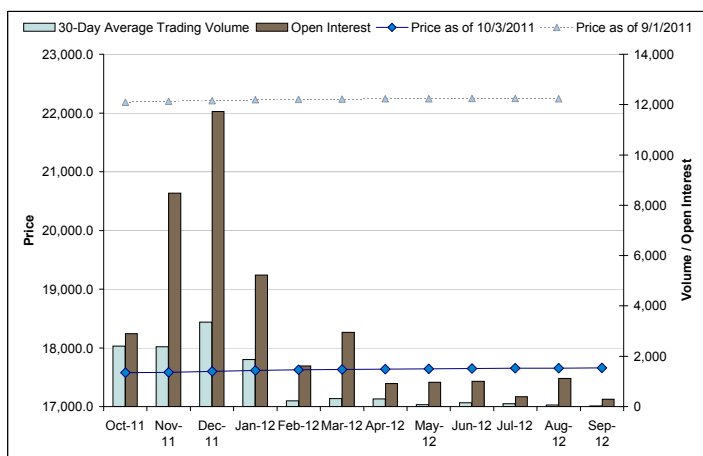


Copper

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	314.00	1,113	1,350					
Nov-2011	314.55	6,960	1,530					
Dec-2011	315.05	7,538	79,376	✓				
Jan-2012	315.90	31,423	609					
Feb-2012	316.70	3,080	446					
Mar-2012	317.10	409	29,782		✓	✓	✓	
Apr-2012	317.95	2,310	362					
May-2012	318.40	257	8,224					✓
Jun-2012	319.05	451	278					
Jul-2012	319.40	174	1,789					
Aug-2012	319.85	81	120					
Sep-2012	320.25	30	953					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 5.98%
 Contract Size: 25,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$78,763
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Nickel

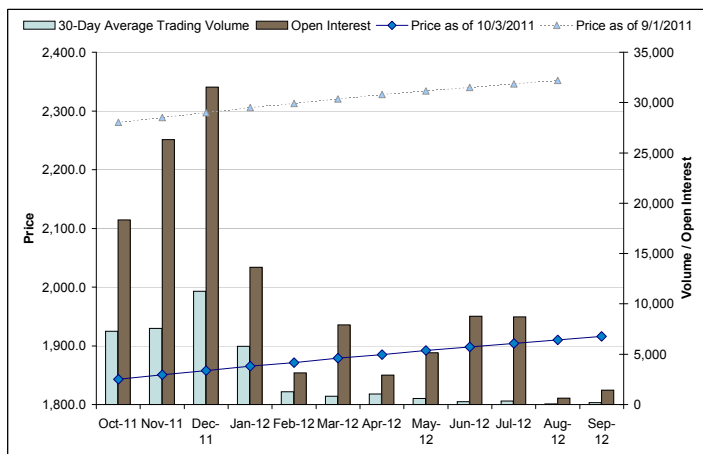


Nickel

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	17,576.00	2,405	2,901					
Nov-2011	17,585.00	2,375	8,476					
Dec-2011	17,600.00	3,361	11,723					
Jan-2012	17,615.00	1,871	5,222	✓	✓			
Feb-2012	17,624.00	235	1,615					
Mar-2012	17,633.00	312	2,951			✓	✓	
Apr-2012	17,640.00	300	912					
May-2012	17,645.00	78	967					✓
Jun-2012	17,650.00	149	999					
Jul-2012	17,653.00	120	390					
Aug-2012	17,656.00	69	1,121					
Sep-2012	17,659.00	30	289					

Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.02%
 Current Weight: 1.90%
 Contract Size: 6 metric tons Price Quote: USD/metric ton
 Contract Value: \$105,690

Zinc



Zinc

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	1,843.25	7,265	18,343					
Nov-2011	1,850.50	7,576	26,322					
Dec-2011	1,857.75	11,269	31,548					
Jan-2012	1,865.25	5,784	13,649	✓	✓			
Feb-2012	1,871.50	1,271	3,140					
Mar-2012	1,879.00	817	7,907			✓	✓	
Apr-2012	1,885.25	1,047	2,910					
May-2012	1,892.00	611	5,163					✓
Jun-2012	1,898.00	286	8,767					
Jul-2012	1,904.00	354	8,699					
Aug-2012	1,910.00	77	634					
Sep-2012	1,916.00	193	1,430					

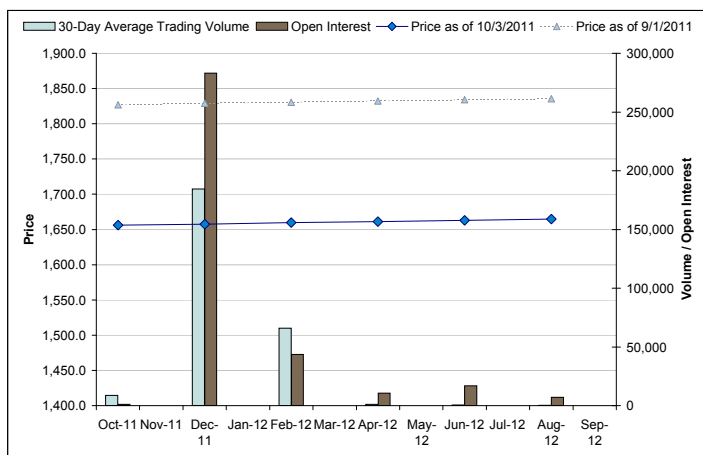
Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.08%
 Current Weight: 2.38%
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$46,631

Sources: Dow Jones Indexes; Bloomberg.

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Gold

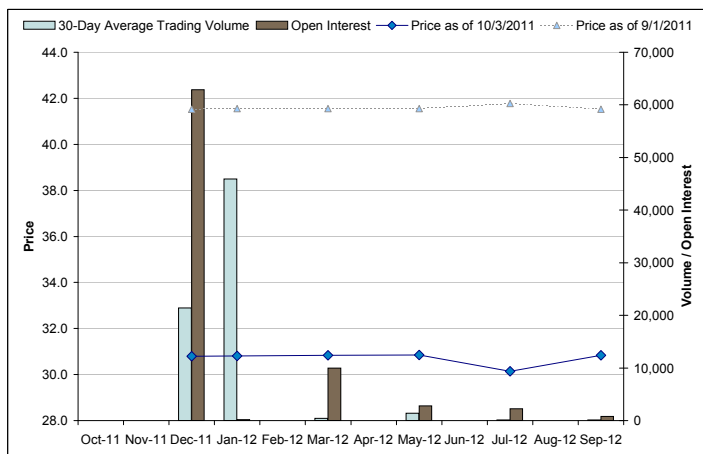


Gold

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	1,656.00	8,692	1,123					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	1,657.70	184,360	283,120	✓				
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	1,659.60	66,055	43,614		✓	✓		
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	1,661.10	1,062	10,724				✓	✓
May-2012	#N/A	#N/A	#N/A					
Jun-2012	1,662.80	429	16,768					
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	1,664.60	198	7,048					
Sep-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 13.77%
 Contract Size: 100 troy oz. Price Quote: USD/troy oz.
 Contract Value: \$165,770
 Next Future: Feb-2012 Next Roll Date: Dec-2011

Silver



Silver

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	30.80	21,399	62,861	✓				
Jan-2012	30.81	45,893	197					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	30.83	403	9,988		✓	✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	30.85	1,404	2,775					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	30.15	135	2,270					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	30.84	143	816					

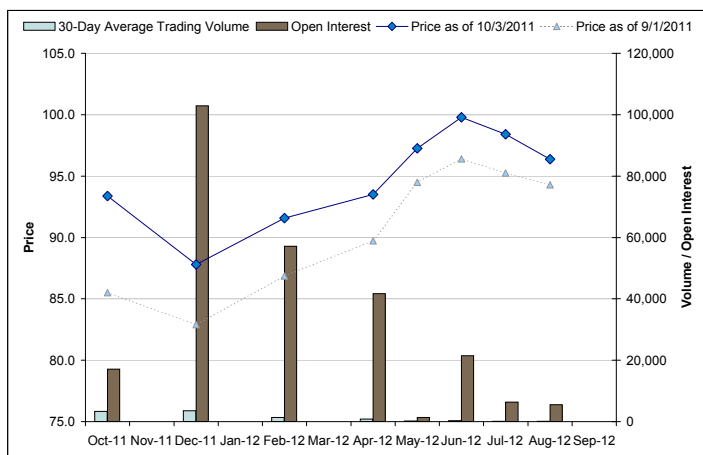
Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 3.79%
 Contract Size: 5000 troy oz. Price Quote: USD/troy oz.
 Contract Value: \$153,975
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Sources: Dow Jones Indexes; Bloomberg.

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Lean Hogs

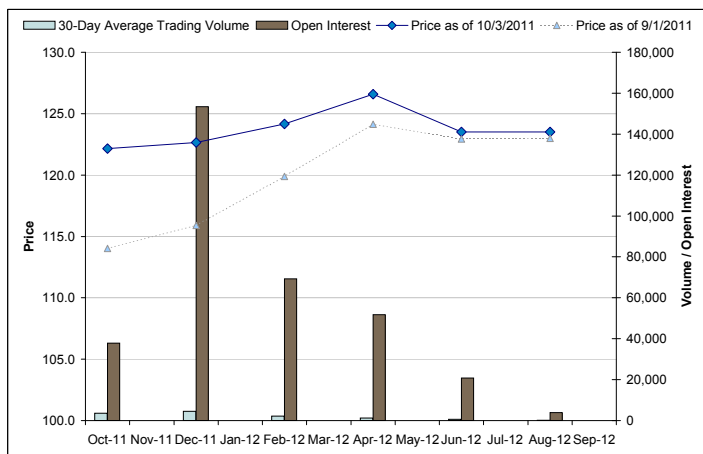


Lean Hogs

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	93.38	3,336	17,127					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	87.80	3,533	102,878	✓				
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	91.58	1,403	57,144		✓	✓		
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	93.50	829	41,745				✓	✓
May-2012	97.25	204	1,370					
Jun-2012	99.80	306	21,474					
Jul-2012	98.40	58	6,397					
Aug-2012	96.38	109	5,543					
Sep-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 2.37%
 Contract Size: 40,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$35,120
 Next Future: Feb-2012 Next Roll Date: Dec-2011

Live Cattle



Live Cattle

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	122.15	3,641	37,921					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	122.65	4,610	153,410	✓				
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	124.15	2,186	69,203		✓	✓		
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	126.58	1,293	51,707				✓	✓
May-2012	#N/A	#N/A	#N/A					
Jun-2012	123.50	575	20,734					
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	123.50	95	3,856					
Sep-2012	#N/A	#N/A	#N/A					

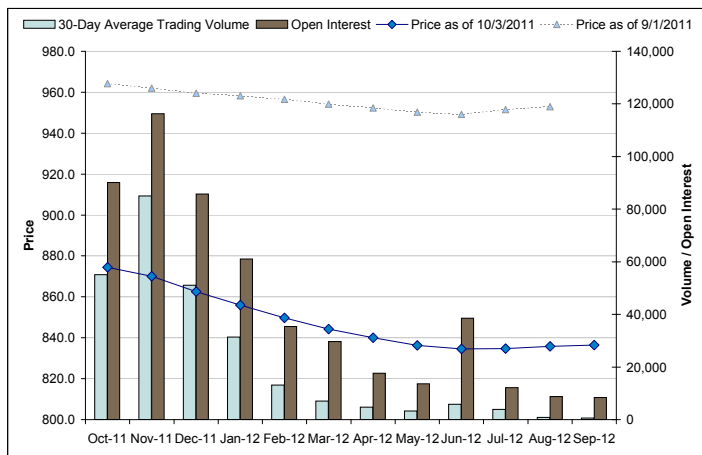
Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 4.23%
 Contract Size: 40,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$49,060
 Next Future: Feb-2012 Next Roll Date: Dec-2011

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Gas Oil*

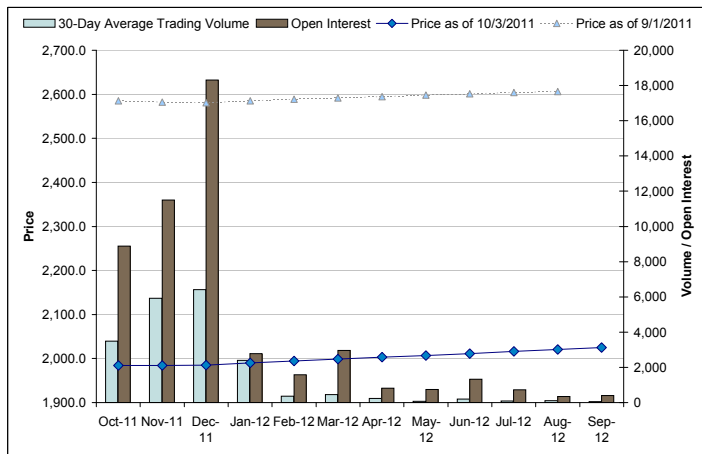


Gas Oil

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	874.50	55,069	90,133					
Nov-2011	870.00	85,079	116,235					
Dec-2011	862.50	51,117	85,720					
Jan-2012	856.00	31,374	61,114	✓	✓			
Feb-2012	849.75	13,106	35,433					
Mar-2012	844.25	7,084	29,668			✓	✓	
Apr-2012	840.00	4,755	17,673					
May-2012	836.25	3,308	13,648					✓
Jun-2012	834.50	5,883	38,612					
Jul-2012	834.75	3,897	12,171					
Aug-2012	835.75	893	8,720					
Sep-2012	836.50	610	8,365					

Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: -0.16%
 Current Weight: N/A
 Contract Size: 100 metric tons Price Quote: USD/metric ton
 Contract Value: \$85,600

Lead*

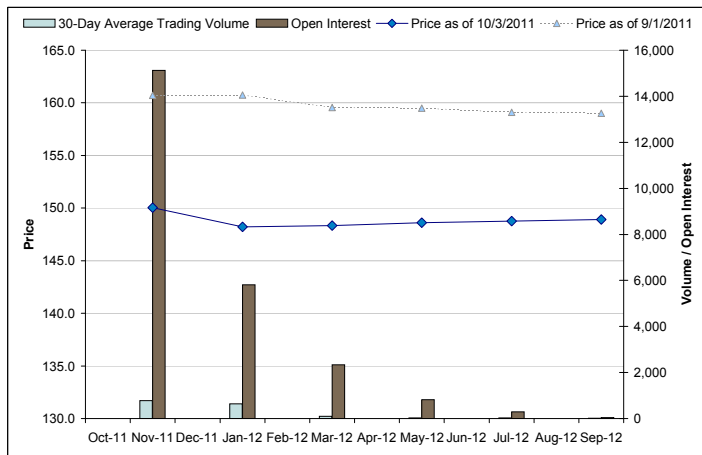


Lead

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	1,984.00	3,489	8,875					
Nov-2011	1,984.00	5,927	11,495					
Dec-2011	1,985.00	6,411	18,308					
Jan-2012	1,990.00	2,402	2,771	✓	✓			
Feb-2012	1,994.50	354	1,572					
Mar-2012	1,999.00	458	2,967			✓	✓	
Apr-2012	2,003.00	232	824					
May-2012	2,007.00	81	737					✓
Jun-2012	2,011.50	192	1,335					
Jul-2012	2,016.00	91	731					
Aug-2012	2,020.50	111	338					
Sep-2012	2,025.00	59	398					

Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.03%
 Current Weight: N/A
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$49,750

Orange Juice*



Orange Juice

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	150.05	780	15,121					
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	148.20	633	5,806	✓	✓			
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	148.35	102	2,331			✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	148.60	34	821					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	148.75	24	293					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	148.90	10	47					

Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: -0.12%
 Current Weight: N/A
 Contract Size: 15,000 lbs. Price Quote: USD/lb.
 Contract Value: \$2,223,000

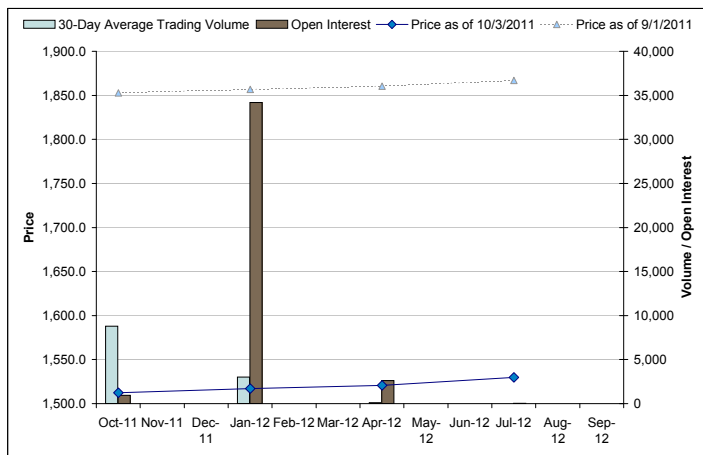
*Maintained as a single subindex (e.g., not a direct subset of the Dow Jones-UBS Commodity Index)

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Platinum*

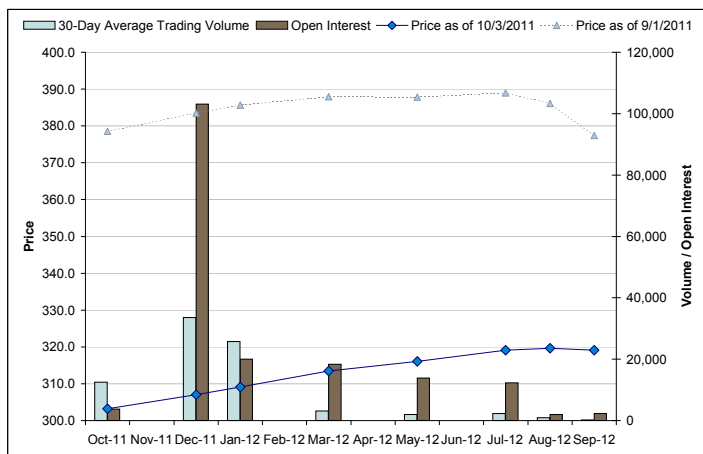


Platinum

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	1,512.30	8,806	936					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	1,517.10	2,998	34,171	✓	✓			
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	1,520.80	125	2,622			✓	✓	✓
May-2012	#N/A	#N/A	#N/A					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	1,529.70	5	35					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Jan-2012 Roll Contract: NO
 Post-Roll Future: Jan-2012 30-Day Roll Yield: N/A
 Current Weight: N/A
 Contract Size: 50 troy oz. Price Quote: USD/troy oz.
 Contract Value: \$75,855
 Next Future: Apr-2012 Next Roll Date: Jan-2012

Soybean Meal*

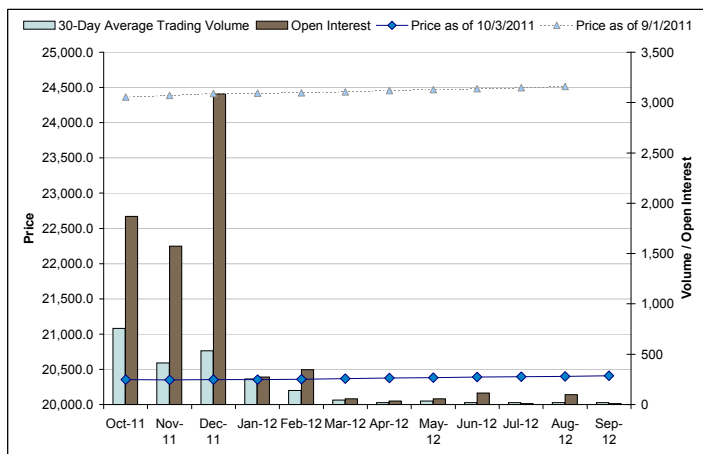


Soybean Meal

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	303.20	12,481	3,763					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	307.00	33,557	103,106					
Jan-2012	309.10	25,783	20,045	✓	✓			
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	313.50	3,151	18,377			✓	✓	
Apr-2012	#N/A	#N/A	#N/A					
May-2012	316.10	1,968	13,910					✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	319.10	2,270	12,301					
Aug-2012	319.60	962	2,032					
Sep-2012	319.10	204	2,277					

Pre-Roll Future: Dec-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.06%
 Current Weight: N/A
 Contract Size: 100 short tons Price Quote: USD/short ton
 Contract Value: \$30,910

Tin*



Tin

Contract Month	Price as of 10/3/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Oct-2011	20,353.00	755	1,868					
Nov-2011	20,350.00	412	1,573					
Dec-2011	20,355.00	533	3,086					
Jan-2012	20,355.00	255	272	✓	✓			
Feb-2012	20,361.00	138	345					
Mar-2012	20,368.00	43	58			✓	✓	
Apr-2012	20,375.00	19	35					
May-2012	20,382.00	35	56					✓
Jun-2012	20,389.00	18	113					
Jul-2012	20,395.00	20	10					
Aug-2012	20,401.00	21	97					
Sep-2012	20,408.00	20	8					

Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.00%
 Current Weight: N/A
 Contract Size: 5 metric tons Price Quote: USD/metric ton
 Contract Value: \$101,775

*Maintained as a single subindex (e.g., not a direct subset of the Dow Jones-UBS Commodity Index)

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Notes

All pricing, volume and open interest data comes from Bloomberg. All other statistics are derived by Dow Jones Indexes Analytics & Research.

The Dow Jones-UBS Commodity Index Contract Schedule is based on Table G from the Dow Jones-UBS Commodity Index Handbook. <http://www.djindexes.com/commodity/?qo=handbook>

A copy of Table G can also be found as Exhibit 1 in the Dow Jones-UBS Commodity Index Calculation Primer. http://www.djindexes.com/mdsidx/downloads/brochure_info/Dow_Jones_UBS_Commodity_Index_Calculation_Primer.pdf

COMMODITY	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
	F	G	H	J	K	M	N	Q	U	V	X	Z
Natural Gas	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Crude Oil	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Unleaded Gas	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Heating Oil	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Live Cattle	FEB	APR	APR	JUN	JUN	AUG	AUG	OCT	OCT	DEC	DEC	FEB
Lean Hogs	FEB	APR	APR	JUN	JUN	AUG	AUG	OCT	OCT	DEC	DEC	FEB
Wheat	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Corn	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Soybeans	MAR	MAR	MAY	MAY	JUL	JUL	NOV	NOV	NOV	NOV	JAN	JAN
Soybean Oil	MAR	MAR	MAY	MAY	JUL	JUL	DEC	DEC	DEC	DEC	JAN	JAN
Aluminum	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Copper	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Zinc	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Nickel	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Lead	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Tin	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Gold	FEB	APR	APR	JUN	JUN	AUG	AUG	DEC	DEC	DEC	DEC	FEB
Silver	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Platinum	APR	APR	APR	JUL	JUL	JUL	OCT	OCT	OCT	JAN	JAN	JAN
Sugar	MAR	MAR	MAY	MAY	JUL	JUL	OCT	OCT	OCT	MAR	MAR	MAR
Cotton	MAR	MAR	MAY	MAY	JUL	JUL	DEC	DEC	DEC	DEC	DEC	MAR
Coffee	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Cocoa	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Brent Oil	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN	MAR
Gas Oil	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Orange Juice	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Feeder Cattle	MAR	MAR	MAY	MAY	AUG	AUG	AUG	OCT	OCT	JAN	JAN	JAN
Soybean Meal	MAR	MAR	MAY	MAY	JUL	JUL	DEC	DEC	DEC	DEC	JAN	JAN

Formulas

$$\text{Implied Roll Yield} = \text{Price}_{\text{Post-Roll Future}} / \text{Price}_{\text{Pre-Roll Future}} - 1$$

$$\text{30-Day Roll Yield} = \text{Implied Roll Yield} / \text{Number of months between Pre-Roll Future and Post-Roll Future}$$

$$\text{Contract Value} = \text{Price}_{\text{Post-Roll Future}} \times \text{Contract Size}$$

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