

# 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	15.49%		N/A	151,178	195,100
Unleaded Gas	3.82%		N/A	45,874	41,958
Heating Oil	4.42%		N/A	49,028	53,302
Natural Gas	10.25%		N/A	81,380	243,576
<b>Energy Subtotal</b>	<b>33.98%</b>				
Corn	7.78%	YES	0.18%	46,154	315,391
Soybeans	7.04%		N/A	61,604	243,105
Wheat	3.77%	YES	0.60%	12,096	111,540
Coffee	2.32%	YES	0.18%	4,430	36,503
Cotton	1.45%	YES	-0.11%	6,923	57,262
Sugar	2.86%		N/A	32,746	235,601
Soybean Oil	2.68%		N/A	48,654	75,013
<b>Agriculture Subtotal</b>	<b>27.91%</b>				
Aluminum	4.47%		N/A	39,128	68,567
Copper	6.26%	YES	0.06%	693	36,262
Nickel	1.75%		N/A	4,200	10,130
Zinc	2.28%		N/A	17,454	31,418
<b>Industrial Metals Subtotal</b>	<b>14.75%</b>				
Gold	13.38%	YES	0.01%	154,860	63,425
Silver	3.79%	YES	0.02%	2,633	17,729
<b>Precious Metals Subtotal</b>	<b>17.18%</b>				
Lean Hogs	2.25%	YES	0.32%	2,564	68,995
Live Cattle	3.93%	YES	0.23%	4,395	85,190
<b>Livestock Subtotal</b>	<b>6.18%</b>				
<b>Total</b>	<b>100.00%</b>				

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	YES	0.72%	35,219	83,561
Cocoa*	N/A	YES	0.14%	4,273	69,522
Feeder Cattle*	N/A		N/A	432	15,393
Gas Oil*	N/A		N/A	60,815	67,988
Lead*	N/A		N/A	8,386	6,429
Orange Juice*	N/A		N/A	1,030	20,095
Platinum*	N/A		N/A	4,435	34,860
Soybean Meal*	N/A		N/A	36,756	24,357
Tin*	N/A		N/A	501	989

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

Data as of November 1, 2011.

Sources: Dow Jones Indexes; Bloomberg.

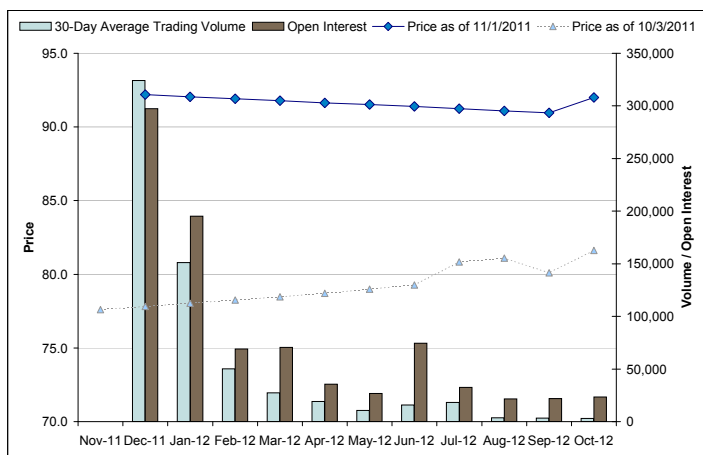
### Highlights for the Dow Jones-UBS Commodity Index as of November 1, 2011

- This month's roll period will take place from Monday, November 7 to Friday, November 11. The next monthly roll period will take place from Wednesday, December 7 to Tuesday, December 13.
- This month, Precious Metals, Livestock and select Agriculture futures are rolling within the Dow Jones-UBS Commodity Index. (All Energy futures are currently positioned in Jan-2012 futures contracts.)
- The largest price increases in component futures contracts over the last 30 days come from Crude Oil (+18.0%), Orange Juice (+14.9%), Copper (+11.2%), Nickel (+11.2%), Heating Oil (+10.5%), Corn (+10.4%), Brent Crude (+10.0%), Tin (+8.1%), Gas Oil (+7.5%), Zinc (+7.2%), Unleaded Gas (+6.8%), and Sugar (+6.3%).
- The largest price decreases in component futures contracts over the last 30 days come from Natural Gas (-4.1%) and Live Cattle (-3.3%).

# Dow Jones Indexes Commodity Index Pre-Roll Analysis

## Dow Jones Indexes Analytics & Research

### Crude Oil

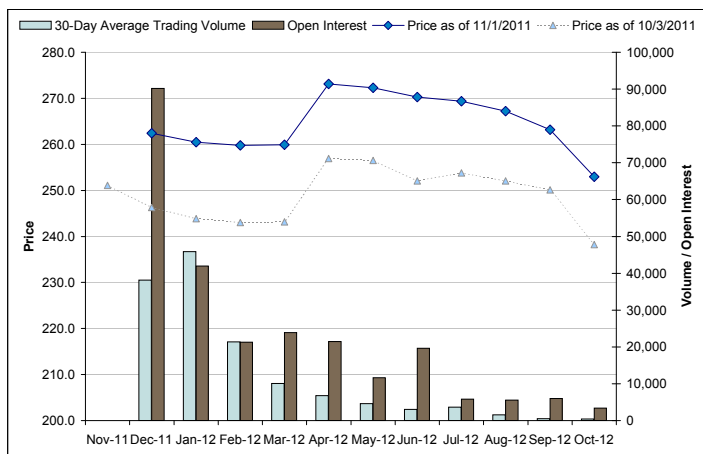


### Crude Oil

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	92.19	324,090	297,487					
Jan-2012	92.05	151,178	195,100	✓				
Feb-2012	91.91	50,079	69,063					
Mar-2012	91.78	27,392	70,524		✓	✓		
Apr-2012	91.64	19,284	35,446					
May-2012	91.52	10,777	26,722				✓	✓
Jun-2012	91.39	15,755	74,350					
Jul-2012	91.25	18,264	32,385					
Aug-2012	91.10	3,699	21,497					
Sep-2012	90.97	3,420	21,795					
Oct-2012	92.00	3,015	23,481					

Pre-Roll Future: Jan-2012      Roll Contract: NO  
 Post-Roll Future: Jan-2012      30-Day Roll Yield: N/A  
 Current Weight: 15.49%  
 Contract Size: 1,000 barrels      Price Quote: USD/barrel  
 Contract Value: \$92,050  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

### Unleaded Gas

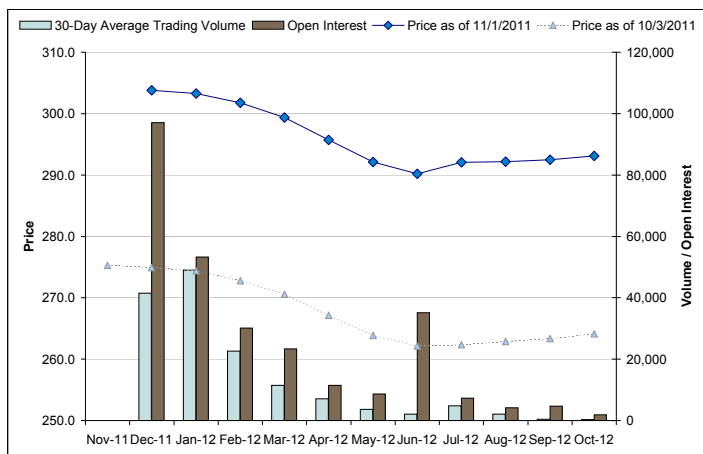


### Unleaded Gas

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	262.44	38,146	90,219					
Jan-2012	260.46	45,874	41,958	✓				
Feb-2012	259.74	21,411	21,301					
Mar-2012	259.93	10,041	23,915		✓	✓		
Apr-2012	273.15	6,776	21,458					
May-2012	272.29	4,578	11,637				✓	✓
Jun-2012	270.24	3,063	19,612					
Jul-2012	269.37	3,644	5,840					
Aug-2012	267.23	1,578	5,562					
Sep-2012	263.15	527	6,029					
Oct-2012	252.94	391	3,406					

Pre-Roll Future: Jan-2012      Roll Contract: NO  
 Post-Roll Future: Jan-2012      30-Day Roll Yield: N/A  
 Current Weight: 3.82%  
 Contract Size: 42,000 gal      Price Quote: U.S. cents/gallon  
 Contract Value: \$109,393  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

### Heating Oil



### Heating Oil

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	303.79	41,504	97,048					
Jan-2012	303.29	49,028	53,302	✓				
Feb-2012	301.78	22,592	30,091					
Mar-2012	299.36	11,520	23,365		✓	✓		
Apr-2012	295.70	7,056	11,420					
May-2012	292.12	3,603	8,667				✓	✓
Jun-2012	290.17	2,105	35,170					
Jul-2012	292.07	4,827	7,263					
Aug-2012	292.17	2,090	4,152					
Sep-2012	292.47	453	4,677					
Oct-2012	293.12	314	1,924					

Pre-Roll Future: Jan-2012      Roll Contract: NO  
 Post-Roll Future: Jan-2012      30-Day Roll Yield: N/A  
 Current Weight: 4.42%  
 Contract Size: 42,000 gallons      Price Quote: U.S. cents/gallon  
 Contract Value: \$127,382  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

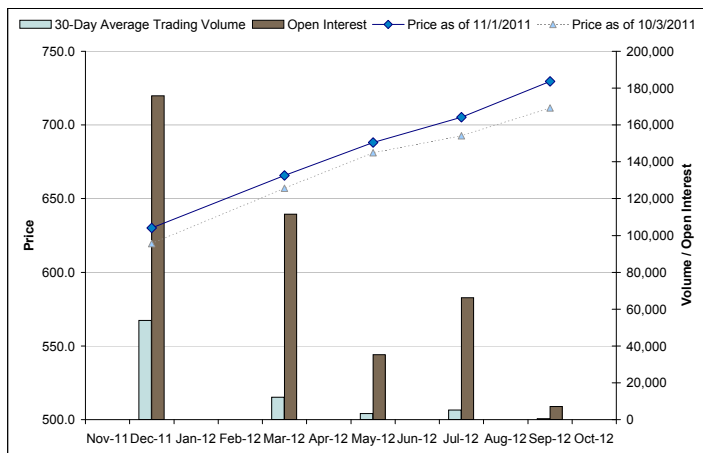
Sources: Dow Jones Indexes; Bloomberg.



# Dow Jones Indexes Commodity Index Pre-Roll Analysis

## Dow Jones Indexes Analytics & Research

### Wheat

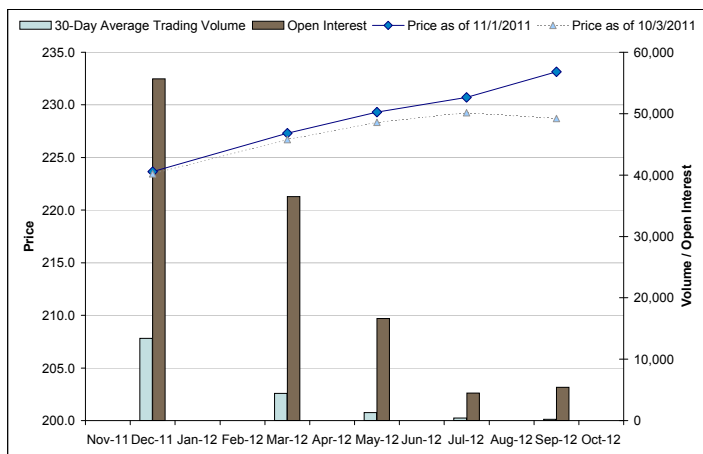


### Wheat

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	630.00	53,950	175,892					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	665.75	12,096	111,540	✓	✓	✓		
Apr-2012	#N/A	#N/A	#N/A					
May-2012	688.00	3,277	35,275				✓	✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	705.25	5,176	66,148					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	729.50	588	7,139					
Oct-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Dec-2011      Roll Contract: YES  
 Post-Roll Future: Mar-2012      30-Day Roll Yield: 0.60%  
 Current Weight: 3.77%  
 Contract Size: 5,000 bushel      Price Quote: U.S. cents/bushel  
 Contract Value: \$33,288

### Coffee

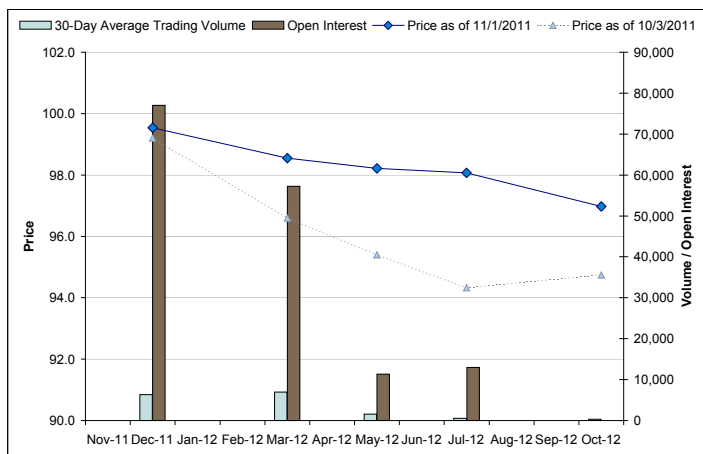


### Coffee

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	223.65	13,416	55,687					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	227.30	4,430	36,503	✓	✓	✓		
Apr-2012	#N/A	#N/A	#N/A					
May-2012	229.30	1,321	16,613				✓	✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	230.70	406	4,501					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	233.15	221	5,401					
Oct-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Dec-2011      Roll Contract: YES  
 Post-Roll Future: Mar-2012      30-Day Roll Yield: 0.18%  
 Current Weight: 2.32%  
 Contract Size: 37,500 lbs      Price Quote: U.S. cents/pound  
 Contract Value: \$85,238

### Cotton



### Cotton

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	99.54	6,310	77,029					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	98.55	6,923	57,262	✓	✓	✓		
Apr-2012	#N/A	#N/A	#N/A					
May-2012	98.22	1,540	11,343				✓	✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	98.07	514	13,010					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	96.98	344	3					

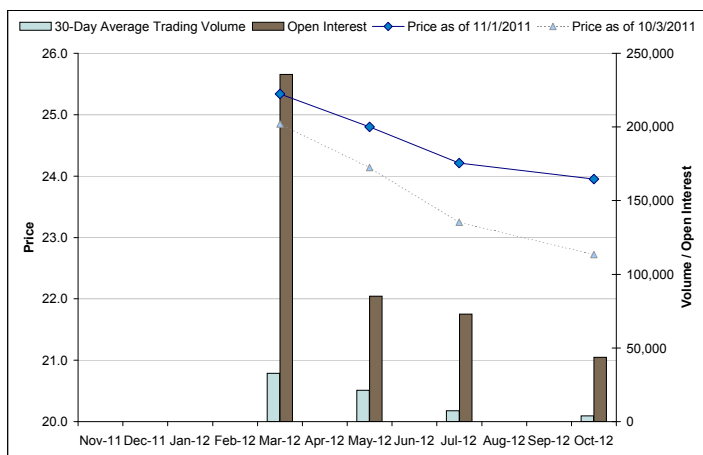
Pre-Roll Future: Dec-2011      Roll Contract: YES  
 Post-Roll Future: Mar-2012      30-Day Roll Yield: -0.11%  
 Current Weight: 1.45%  
 Contract Size: 50,000 lbs      Price Quote: U.S. cents/pound  
 Contract Value: \$49,275

Sources: Dow Jones Indexes; Bloomberg.

# Dow Jones Indexes Commodity Index Pre-Roll Analysis

## Dow Jones Indexes Analytics & Research

### Sugar

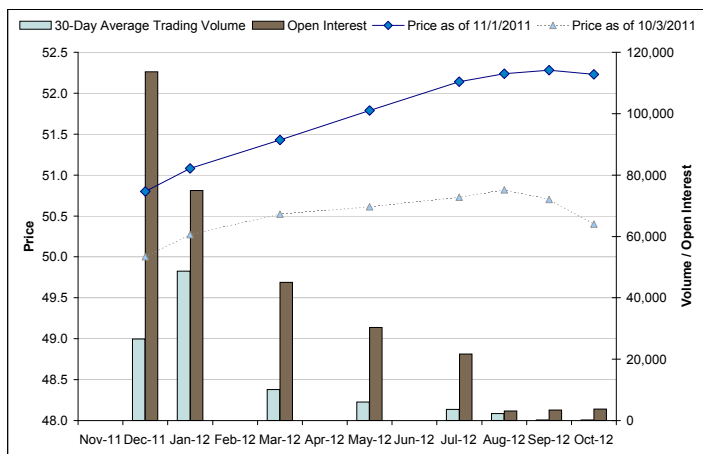


### Sugar

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
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	25.34	32,746	235,601	✓	✓	✓		
Apr-2012	#N/A	#N/A	#N/A					
May-2012	24.80	21,310	85,242				✓	✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	24.21	7,453	72,927					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	23.95	3,815	43,762					

Pre-Roll Future: Mar-2012      Roll Contract: NO  
 Post-Roll Future: Mar-2012      30-Day Roll Yield: N/A  
 Current Weight: 2.86%  
 Contract Size: 112,000 lbs      Price Quote: U.S. cents/pound  
 Contract Value: \$28,381  
 Next Future: May-2012      Next Roll Date: Mar-2012

### Soybean Oil

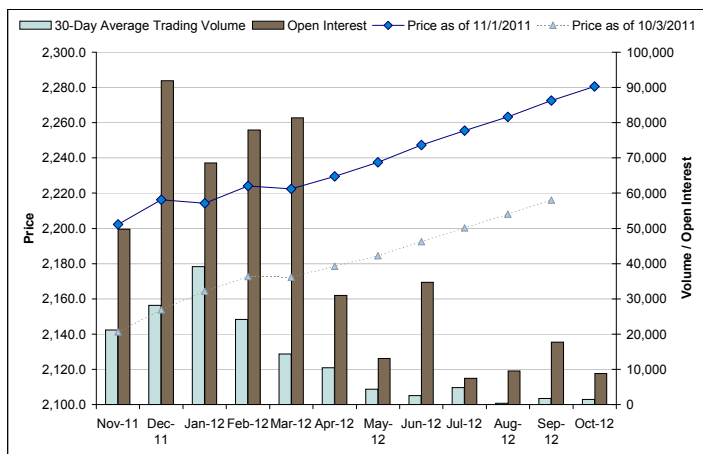


### Soybean Oil

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	50.80	26,546	113,666					
Jan-2012	51.08	48,654	75,013	✓				
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	51.43	10,129	45,038		✓	✓		
Apr-2012	#N/A	#N/A	#N/A					
May-2012	51.79	6,008	30,313				✓	✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	52.14	3,602	21,703					
Aug-2012	52.24	2,323	3,082					
Sep-2012	52.28	259	3,437					
Oct-2012	52.23	253	3,717					

Pre-Roll Future: Jan-2012      Roll Contract: NO  
 Post-Roll Future: Jan-2012      30-Day Roll Yield: N/A  
 Current Weight: 2.68%  
 Contract Size: 60,000 lbs      Price Quote: U.S. cents/pound  
 Contract Value: \$30,648  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

### Aluminum



### Aluminum

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	2,202.25	21,123	49,770					
Dec-2011	2,216.25	28,191	91,888					
Jan-2012	2,214.25	39,128	68,567	✓				
Feb-2012	2,224.00	24,146	77,959					
Mar-2012	2,222.50	14,365	81,383		✓	✓		
Apr-2012	2,229.50	10,427	30,950					
May-2012	2,237.50	4,365	13,118				✓	✓
Jun-2012	2,247.25	2,574	34,701					
Jul-2012	2,255.50	4,848	7,464					
Aug-2012	2,263.25	326	9,530					
Sep-2012	2,272.50	1,719	17,751					
Oct-2012	2,280.50	1,409	8,790					

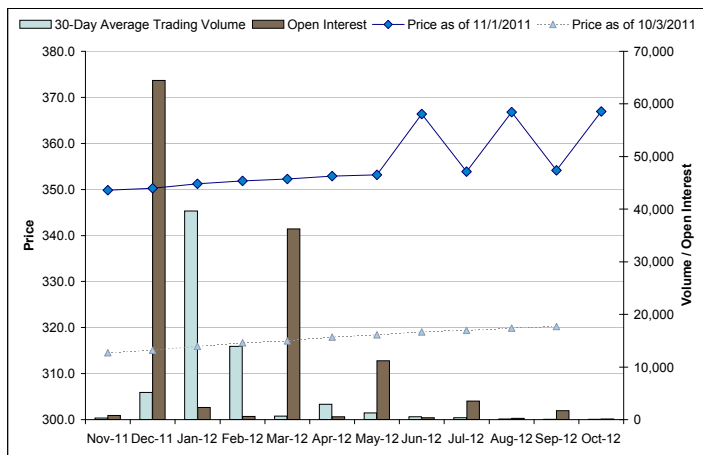
Pre-Roll Future: Jan-2012      Roll Contract: NO  
 Post-Roll Future: Jan-2012      30-Day Roll Yield: N/A  
 Current Weight: 4.47%  
 Contract Size: 25 metric tons      Price Quote: USD/metric ton  
 Contract Value: \$55,356  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

Sources: Dow Jones Indexes; Bloomberg.

# Dow Jones Indexes Commodity Index Pre-Roll Analysis

## Dow Jones Indexes Analytics & Research

### Copper

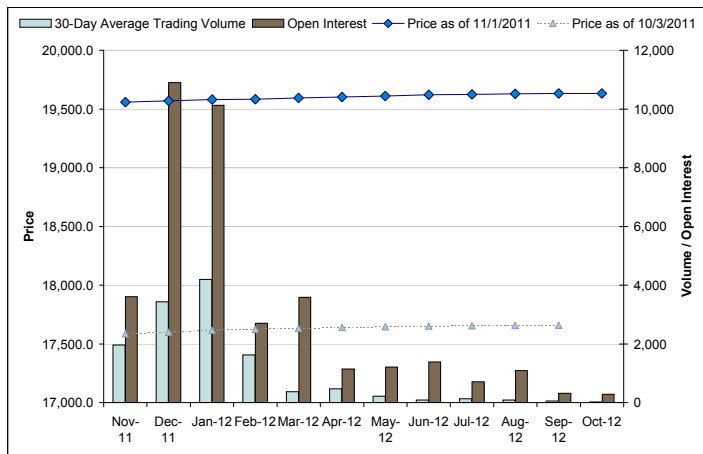


### Copper

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	349.85	293	806					
Dec-2011	350.25	5,152	64,496					
Jan-2012	351.20	39,641	2,290					
Feb-2012	351.85	13,921	602					
Mar-2012	352.25	693	36,262	✓	✓	✓		
Apr-2012	352.90	2,889	546					
May-2012	353.20	1,285	11,185					
Jun-2012	366.40	535	394				✓	✓
Jul-2012	353.85	377	3,546					
Aug-2012	366.80	123	214					
Sep-2012	354.15	91	1,684					
Oct-2012	366.90	62	132					

Pre-Roll Future: Dec-2011      Roll Contract: YES  
 Post-Roll Future: Mar-2012      30-Day Roll Yield: 0.06%  
 Current Weight: 6.26%  
 Contract Size: 25,000 lbs      Price Quote: U.S. cents/pound  
 Contract Value: \$88,063

### Nickel

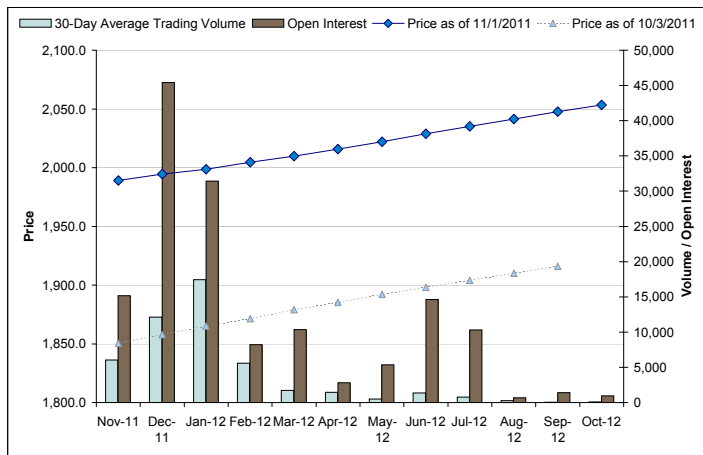


### Nickel

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	19,559.00	1,959	3,611					
Dec-2011	19,569.00	3,433	10,899					
Jan-2012	19,580.00	4,200	10,130	✓				
Feb-2012	19,583.00	1,628	2,699					
Mar-2012	19,593.00	368	3,582		✓	✓		
Apr-2012	19,603.00	471	1,141					
May-2012	19,610.00	217	1,209					
Jun-2012	19,620.00	87	1,382				✓	✓
Jul-2012	19,625.00	126	713					
Aug-2012	19,629.00	92	1,086					
Sep-2012	19,632.00	52	311					
Oct-2012	19,633.00	19	287					

Pre-Roll Future: Jan-2012      Roll Contract: NO  
 Post-Roll Future: Jan-2012      30-Day Roll Yield: N/A  
 Current Weight: 1.75%  
 Contract Size: 6 metric tons      Price Quote: USD/metric ton  
 Contract Value: \$117,480  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

### Zinc



### Zinc

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	1,989.00	6,048	15,180					
Dec-2011	1,994.50	12,126	45,434					
Jan-2012	1,998.75	17,454	31,418	✓				
Feb-2012	2,004.75	5,605	8,224					
Mar-2012	2,009.75	1,713	10,369		✓	✓		
Apr-2012	2,015.75	1,441	2,805					
May-2012	2,022.00	510	5,356					
Jun-2012	2,029.00	1,342	14,634				✓	✓
Jul-2012	2,035.25	752	10,331					
Aug-2012	2,041.50	257	697					
Sep-2012	2,047.75	49	1,428					
Oct-2012	2,053.50	95	975					

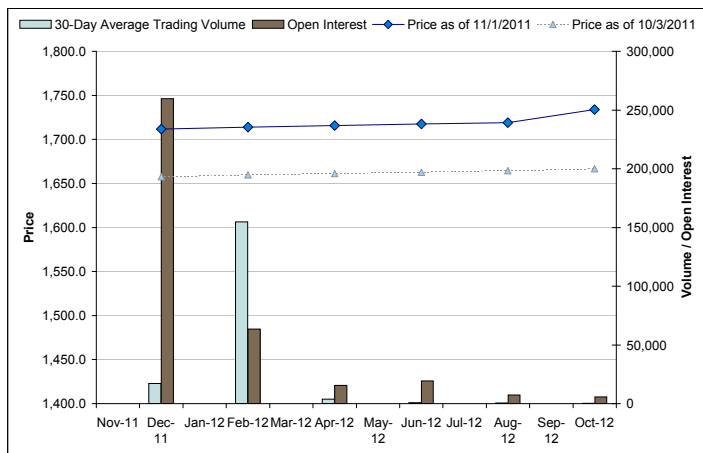
Pre-Roll Future: Jan-2012      Roll Contract: NO  
 Post-Roll Future: Jan-2012      30-Day Roll Yield: N/A  
 Current Weight: 2.28%  
 Contract Size: 25 metric tons      Price Quote: USD/metric ton  
 Contract Value: \$49,969  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

Sources: Dow Jones Indexes; Bloomberg.

# Dow Jones Indexes Commodity Index Pre-Roll Analysis

## Dow Jones Indexes Analytics & Research

### Gold

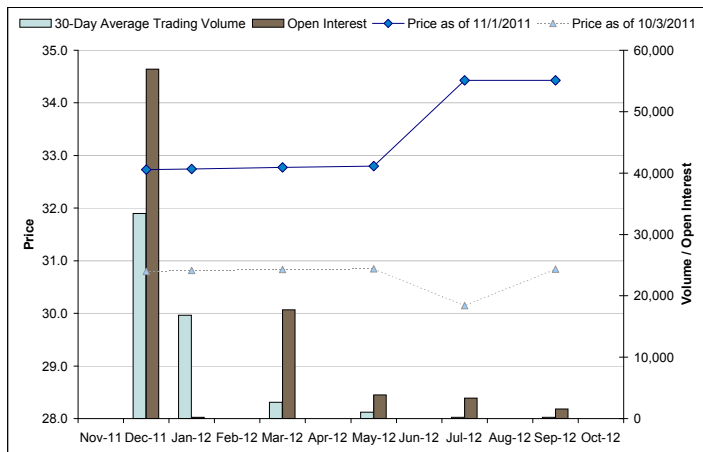


### Gold

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	1,711.80	17,281	259,650					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	1,713.90	154,860	63,425	✓	✓			
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	1,715.60	3,747	15,608			✓	✓	
May-2012	#N/A	#N/A	#N/A					
Jun-2012	1,717.40	854	19,223					✓
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	1,719.00	428	7,387					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	1,734.00	205	5,670					

Pre-Roll Future: Dec-2011      Roll Contract: YES  
 Post-Roll Future: Feb-2012      30-Day Roll Yield: 0.01%  
 Current Weight: 13.38%  
 Contract Size: 100 troy oz.      Price Quote: USD/troy oz.  
 Contract Value: \$171,390

### Silver



### Silver

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	32.73	33,418	56,941					
Jan-2012	32.75	16,858	201					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	32.78	2,633	17,729	✓	✓	✓		
Apr-2012	#N/A	#N/A	#N/A					
May-2012	32.80	1,050	3,862				✓	✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	34.43	215	3,338					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	34.43	202	1,570					
Oct-2012	#N/A	#N/A	#N/A					

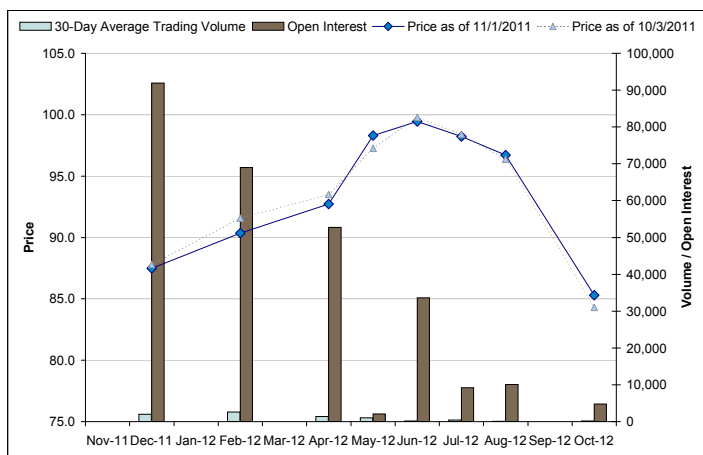
Pre-Roll Future: Dec-2011      Roll Contract: YES  
 Post-Roll Future: Mar-2012      30-Day Roll Yield: 0.02%  
 Current Weight: 3.79%  
 Contract Size: 5000 troy oz.      Price Quote: USD/troy oz.  
 Contract Value: \$163,885

Sources: Dow Jones Indexes; Bloomberg.

# Dow Jones Indexes Commodity Index Pre-Roll Analysis

## Dow Jones Indexes Analytics & Research

### Lean Hogs

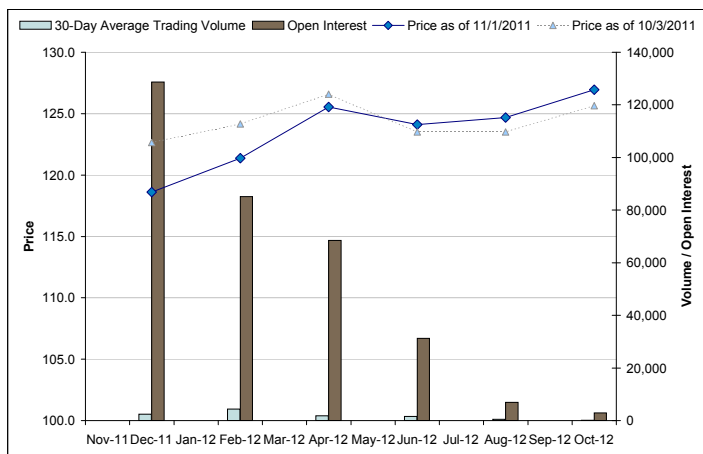


### Lean Hogs

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	87.48	1,988	91,941					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	90.35	2,564	68,995	✓	✓			
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	92.73	1,373	52,770			✓	✓	
May-2012	98.30	1,026	2,063					
Jun-2012	99.45	179	33,639					✓
Jul-2012	98.23	462	9,230					
Aug-2012	96.70	130	10,091					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	85.30	201	4,789					

Pre-Roll Future: Dec-2011      Roll Contract: YES  
 Post-Roll Future: Feb-2012      30-Day Roll Yield: 0.32%  
 Current Weight: 2.25%  
 Contract Size: 40,000 lbs      Price Quote: U.S. cents/pound  
 Contract Value: \$36,140

### Live Cattle



### Live Cattle

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	118.60	2,390	128,706					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	121.38	4,395	85,190	✓	✓			
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	125.55	1,794	68,523			✓	✓	
May-2012	#N/A	#N/A	#N/A					
Jun-2012	124.10	1,531	31,280					✓
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	124.68	520	6,969					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	126.95	100	2,968					

Pre-Roll Future: Dec-2011      Roll Contract: YES  
 Post-Roll Future: Feb-2012      30-Day Roll Yield: 0.23%  
 Current Weight: 3.93%  
 Contract Size: 40,000 lbs      Price Quote: U.S. cents/pound  
 Contract Value: \$48,550

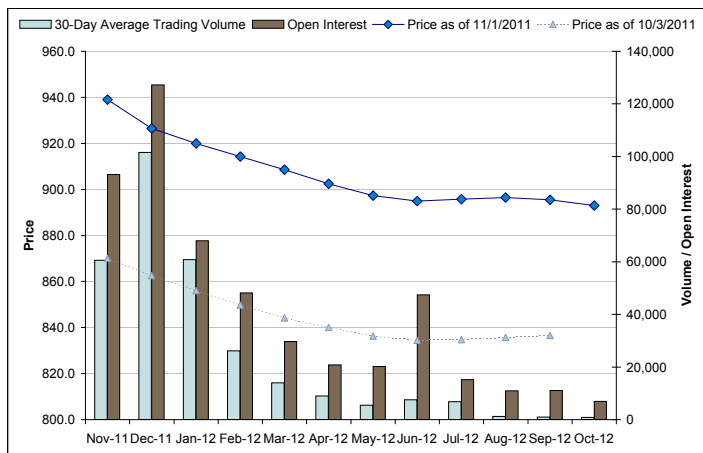
Sources: Dow Jones Indexes; Bloomberg.



# Dow Jones Indexes Commodity Index Pre-Roll Analysis

## Dow Jones Indexes Analytics & Research

### Gas Oil\*

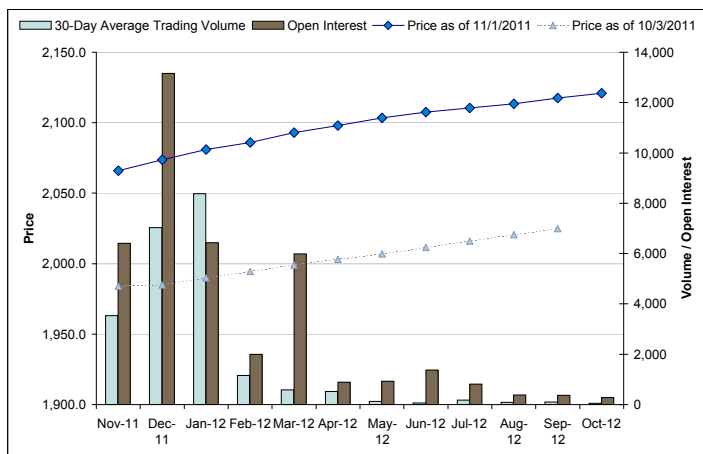


### Gas Oil

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	939.00	60,576	93,162					
Dec-2011	926.50	101,593	127,195					
Jan-2012	920.00	60,815	67,988	✓				
Feb-2012	914.25	26,181	48,150					
Mar-2012	908.50	13,946	29,641		✓	✓		
Apr-2012	902.50	9,030	20,795					
May-2012	897.25	5,443	20,180				✓	✓
Jun-2012	895.00	7,539	47,422					
Jul-2012	895.75	6,778	15,178					
Aug-2012	896.50	1,207	10,926					
Sep-2012	895.50	1,018	11,080					
Oct-2012	893.00	821	6,887					

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: 100 metric tons      Price Quote: USD/metric ton  
 Contract Value: \$92,000  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

### Lead\*

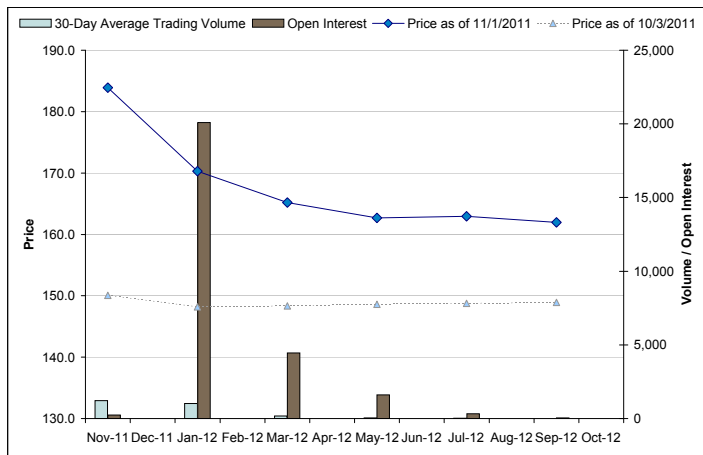


### Lead

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	2,066.00	3,531	6,409					
Dec-2011	2,073.75	7,036	13,165					
Jan-2012	2,081.00	8,386	6,429	✓				
Feb-2012	2,086.00	1,155	1,992					
Mar-2012	2,093.00	583	5,986		✓	✓		
Apr-2012	2,098.00	519	894					
May-2012	2,103.50	130	934				✓	✓
Jun-2012	2,107.50	59	1,368					
Jul-2012	2,110.50	180	816					
Aug-2012	2,113.50	86	378					
Sep-2012	2,117.50	97	368					
Oct-2012	2,121.00	51	277					

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: 25 metric tons      Price Quote: USD/metric ton  
 Contract Value: \$52,025  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

### Orange Juice\*



### Orange Juice

Contract Month	Price as of 11/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Nov-2011	183.90	1,221	240					
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	170.30	1,030	20,095	✓				
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	165.20	168	4,456		✓	✓		
Apr-2012	#N/A	#N/A	#N/A					
May-2012	162.70	40	1,610				✓	✓
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	162.95	21	332					
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	161.95	10	53					
Oct-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: 15,000 lbs.      Price Quote: USD/lb.  
 Contract Value: \$2,554,500  
 Next Future: Mar-2012      Next Roll Date: Jan-2012

\*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](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

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

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

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

© CME Group Index Services LLC 2011. All rights reserved.

"Dow Jones Indexes", the marketing name of CME Group Index Services LLC ("CME Indexes"), is a trademark of Dow Jones Trademark Holdings LLC. "Dow Jones®", "Dow Jones Indexes", "DJ", "UBS", "Dow Jones-UBS Commodity Indexes" and "DJ-UBSCI" are service marks of Dow Jones Trademark Holdings, LLC ("Dow Jones") and/or UBS AG ("UBS AG"), as the case may be, and have been licensed for use by CME Indexes. "CME" is a trademark of Chicago Mercantile Exchange Inc. The Dow Jones-UBS Commodity Indexes (including related subindexes) are jointly promoted and marketed pursuant to an agreement between CME Indexes and UBS Securities LLC ("UBS Securities").

The Dow Jones-UBS Commodity Indexes are based in whole, or in part, on the Sugar No. 11, Cotton No. 2, Coffee C, Cocoa, Brent Crude, Gasoil and FCOJ-A futures contracts owned by ICE Data, LLP and its Affiliates, and are used by CME Indexes with permission under license by ICE Data, LLP.

All information in these materials is provided "as is". CME Indexes, UBS, AG, UBS Securities and their respective affiliates do not make any representation regarding the accuracy or completeness of these materials, the content of which may change without notice, and each of CME Indexes, UBS AG, UBS Securities and their respective affiliates disclaims liability related to these materials.

All information provided by CME Indexes is impersonal and not tailored to the needs of any person, entity or group of persons. Dow Jones, its affiliates and CME Indexes do not sponsor, endorse, sell, promote or manage any investment fund or other vehicle that is offered by third parties and that seeks to provide an investment return based on the returns of any index. CME Indexes is not an investment advisor, and CME Indexes makes no representation regarding the advisability of investing in any such investment fund or other vehicle. Inclusion of a futures contract within an index is not a recommendation by Dow Jones, CME Indexes, UBS AG, UBS Securities or their respective affiliates to buy, sell, or hold such futures contract, nor is it considered to be investment advice. Exposure to an asset class is available through investable instruments based on an index. It is not possible to invest directly in an index. There is no assurance that investment products based on the index will accurately track index performance or provide positive investment returns.

Redistribution, reproduction and/or photocopying in whole or in part is prohibited without written permission.