

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	16.93%	YES	-0.12%	49,212	109,674
Unleaded Gas	3.77%	YES	-0.64%	17,445	30,415
Heating Oil	4.35%	YES	-0.20%	19,231	31,882
Natural Gas	9.58%	YES	-0.43%	29,692	128,997
Energy Subtotal	34.63%				
Corn	7.19%		N/A	104,814	569,688
Soybeans	6.63%	YES	-0.46%	62,084	106,973
Wheat	3.70%		N/A	33,096	184,260
Coffee	2.46%		N/A	8,728	58,996
Cotton	1.33%		N/A	9,789	90,887
Sugar	2.68%		N/A	34,237	214,146
Soybean Oil	2.62%	YES	-0.41%	13,410	89,928
Agriculture Subtotal	26.60%				
Aluminum	4.58%	YES	-0.09%	14,666	83,065
Copper	6.34%		N/A	4,857	70,478
Nickel	1.58%	YES	-0.05%	1,545	6,243
Zinc	2.44%	YES	-0.29%	3,276	16,375
Industrial Metals Subtotal	14.94%				
Gold	13.66%		N/A	65,361	262,255
Silver	3.81%		N/A	13,174	56,136
Precious Metals Subtotal	17.48%				
Lean Hogs	2.33%		N/A	2,903	100,880
Live Cattle	4.01%		N/A	4,291	135,290
Livestock Subtotal	6.35%				
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	60,562	91,020
Cocoa*	N/A		N/A	10,789	81,990
Feeder Cattle*	N/A	YES	-0.76%	232	7,137
Gas Oil*	N/A	YES	0.42%	20,434	47,594
Lead*	N/A	YES	-0.30%	1,154	5,320
Orange Juice*	N/A	YES	1.32%	710	7,021
Platinum*	N/A	YES	-0.14%	1,741	6,146
Soybean Meal*	N/A	YES	-0.53%	7,627	46,633
Tin*	N/A	YES	-0.06%	258	1,183

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

Data as of December 1, 2011.

Sources: Dow Jones Indexes; Bloomberg.

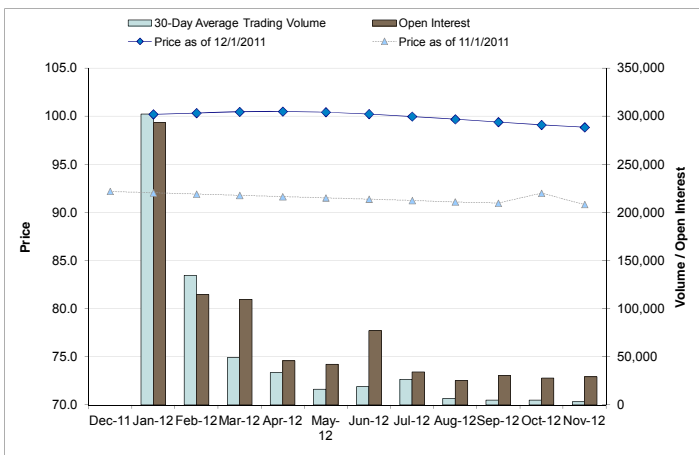
Highlights for the Dow Jones-UBS Commodity Index as of December 1, 2011

- This month's roll period will take place from Wednesday, December 7 to Tuesday, December 13. The next monthly roll period will take place from Friday, January 6 to Thursday, January 12.
- 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 March 2011 futures contracts.
- The largest price increases in component futures contracts over the last 30 days come from Crude Oil (+8.9%), Coffee (+3.7%), and Zinc (+2.0%).
- The largest price decreases in component futures contracts over the last 30 days come from Nickel (-14.5%), Corn (-9.6%), Wheat (-7.7%), Cotton (-7.4%), Natural Gas (-6.9%), Sugar (-6.9%), and Soybeans (-6.2%).

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Crude Oil

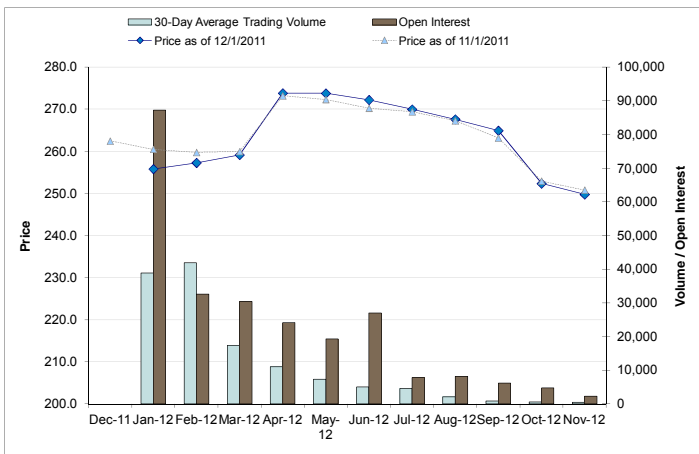


Crude Oil

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	100.20	302,164	293,358					
Feb-2012	100.33	134,701	114,630					
Mar-2012	100.45	49,212	109,674	✓	✓			
Apr-2012	100.49	33,657	45,815					
May-2012	100.42	16,427	42,166			✓	✓	
Jun-2012	100.23	19,122	77,288					
Jul-2012	99.97	26,791	34,420					✓
Aug-2012	99.68	6,750	25,437					
Sep-2012	99.39	5,129	30,661					
Oct-2012	99.10	5,180	27,962					
Nov-2012	98.85	3,399	29,443					

Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.12%
 Current Weight: 16.93%
 Contract Size: 1,000 barrels Price Quote: USD/barrel
 Contract Value: \$100,450

Unleaded Gas

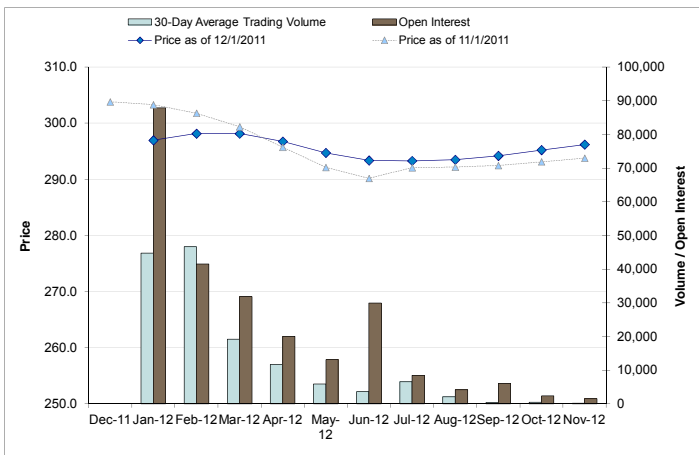


Unleaded Gas

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	255.79	38,880	87,249					
Feb-2012	257.25	41,948	32,587					
Mar-2012	259.12	17,445	30,415	✓	✓			
Apr-2012	273.79	11,072	24,184					
May-2012	273.76	7,357	19,321			✓	✓	
Jun-2012	272.18	5,023	27,037					
Jul-2012	269.96	4,620	7,816					✓
Aug-2012	267.60	2,099	8,210					
Sep-2012	264.90	899	6,204					
Oct-2012	252.34	586	4,733					
Nov-2012	249.76	507	2,315					

Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.64%
 Current Weight: 3.77%
 Contract Size: 42,000 gal Price Quote: U.S. cents/gallon
 Contract Value: \$108,830

Heating Oil



Heating Oil

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	296.95	44,722	87,874					
Feb-2012	298.14	46,640	41,529					
Mar-2012	298.14	19,231	31,882	✓	✓			
Apr-2012	296.75	11,679	20,073					
May-2012	294.71	5,938	13,091			✓	✓	
Jun-2012	293.36	3,644	29,952					
Jul-2012	293.29	6,561	8,522					✓
Aug-2012	293.49	2,138	4,235					
Sep-2012	294.19	451	6,094					
Oct-2012	295.22	483	2,379					
Nov-2012	296.20	238	1,594					

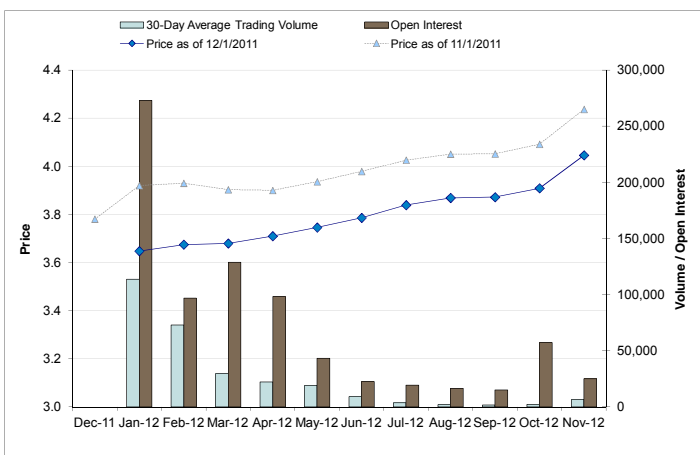
Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.20%
 Current Weight: 4.35%
 Contract Size: 42,000 gallons Price Quote: U.S. cents/gallon
 Contract Value: \$125,219

Sources: Dow Jones Indexes; Bloomberg.

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Natural Gas

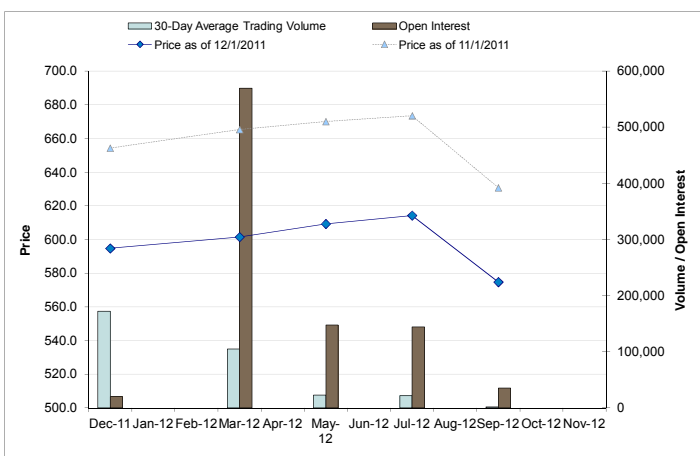


Natural Gas

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	3.65	113,771	272,946					
Feb-2012	3.68	73,043	97,058					
Mar-2012	3.68	29,692	128,997	✓	✓			
Apr-2012	3.71	22,383	98,368					
May-2012	3.75	19,072	43,463			✓	✓	
Jun-2012	3.79	9,103	22,586					
Jul-2012	3.84	3,716	19,426					✓
Aug-2012	3.87	2,232	16,570					
Sep-2012	3.87	1,809	15,099					
Oct-2012	3.91	2,490	57,256					
Nov-2012	4.05	6,626	25,113					

Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.43%
 Current Weight: 9.58%
 Contract Size: 10,000 mmbtu Price Quote: USD/mmbtu
 Contract Value: \$36,800

Corn

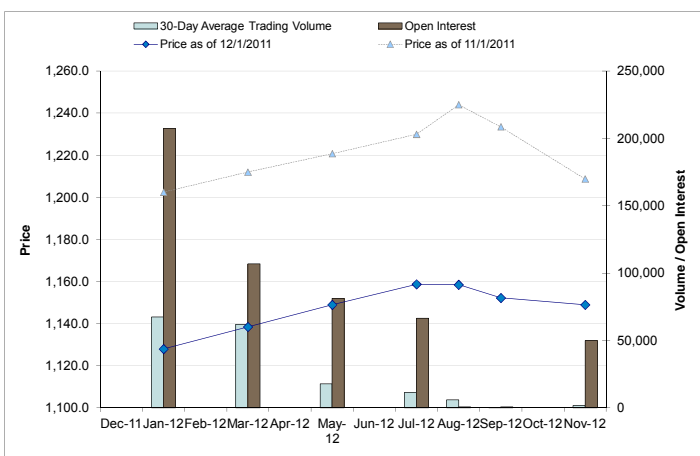


Corn

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	594.75	172,236	20,247					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	601.50	104,814	569,688	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	609.25	22,783	147,921			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	614.25	21,666	144,290					✓
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	574.75	1,950	35,710					
Oct-2012	#N/A	#N/A	#N/A					
Nov-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: 7.19%
 Contract Size: 5,000 bushels Price Quote: U.S. cents/bushel
 Contract Value: \$30,075
 Next Future: May-2012 Next Roll Date: Mar-2012

Soybeans



Soybeans

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	1,128.00	67,428	207,448					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	1,138.50	62,084	106,973	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	1,149.00	17,872	81,236			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	1,158.75	11,484	66,459					✓
Aug-2012	1,158.50	5,921	801					
Sep-2012	1,152.25	94	678					
Oct-2012	#N/A	#N/A	#N/A					
Nov-2012	1,149.00	1,664	49,905					

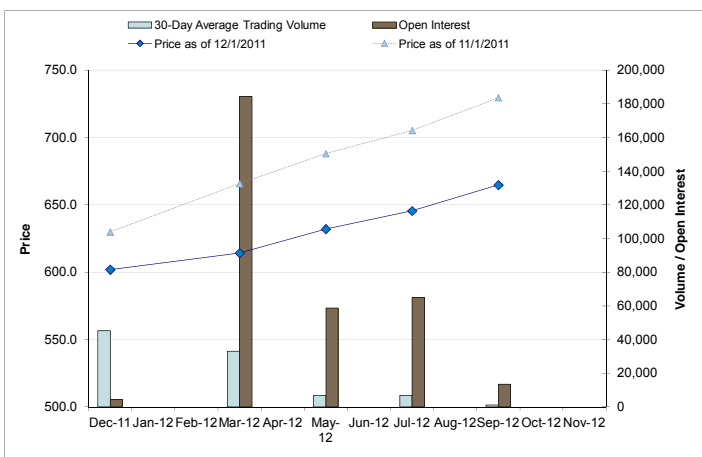
Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.46%
 Current Weight: 6.63%
 Contract Size: 5000 bu Price Quote: U.S. cents/bushel
 Contract Value: \$56,925

Sources: Dow Jones Indexes; Bloomberg.

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Wheat

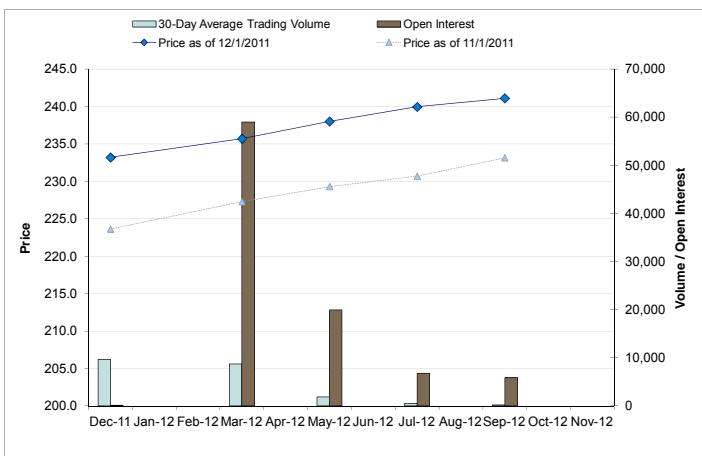


Wheat

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	602.00	45,193	4,477					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	614.25	33,096	184,260	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	632.00	6,965	58,718			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	645.50	6,816	65,064					✓
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	664.75	1,179	13,619					
Oct-2012	#N/A	#N/A	#N/A					
Nov-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: 3.70%
 Contract Size: 5,000 bushel Price Quote: U.S. cents/bushel
 Contract Value: \$30,713
 Next Future: May-2012 Next Roll Date: Mar-2012

Coffee

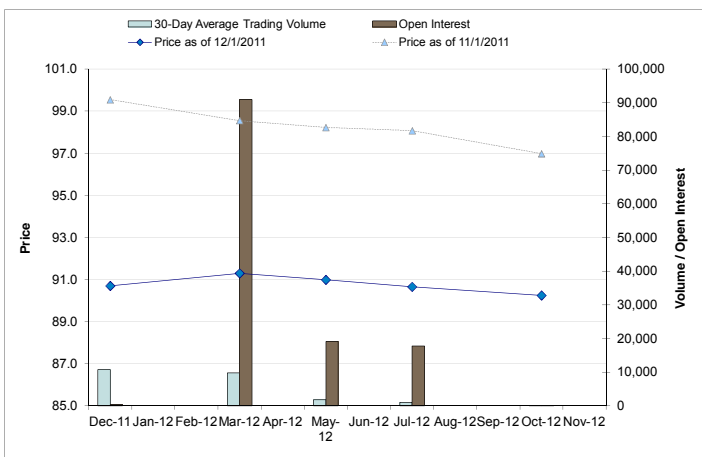


Coffee

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	233.20	9,671	146					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	235.70	8,728	58,996	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	238.00	1,879	19,946			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	239.95	551	6,795					✓
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	241.10	244	5,855					
Oct-2012	#N/A	#N/A	#N/A					
Nov-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: 2.46%
 Contract Size: 37,500 lbs Price Quote: U.S. cents/pound
 Contract Value: \$88,388
 Next Future: May-2012 Next Roll Date: Mar-2012

Cotton



Cotton

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	90.70	10,724	388					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	91.30	9,789	90,887	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	90.99	1,812	19,155			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	90.66	1,044	17,754					✓
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	90.25	158	84					
Nov-2012	#N/A	#N/A	#N/A					

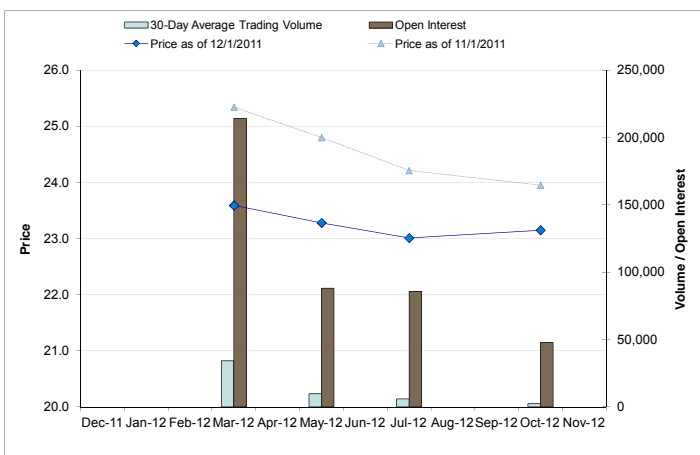
Pre-Roll Future: Mar-2012 Roll Contract: NO
 Post-Roll Future: Mar-2012 30-Day Roll Yield: N/A
 Current Weight: 1.33%
 Contract Size: 50,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$45,650
 Next Future: May-2012 Next Roll Date: Mar-2012

Sources: Dow Jones Indexes; Bloomberg.

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Sugar

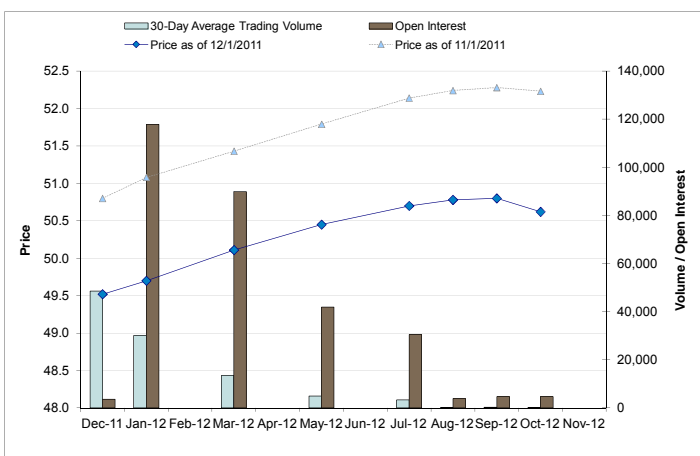


Sugar

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
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	23.59	34,237	214,146	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	23.28	9,877	88,057			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	23.01	6,127	85,809					✓
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	23.15	2,393	47,685					
Nov-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: 2.68%
 Contract Size: 112,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$26,421
 Next Future: May-2012 Next Roll Date: Mar-2012

Soybean Oil

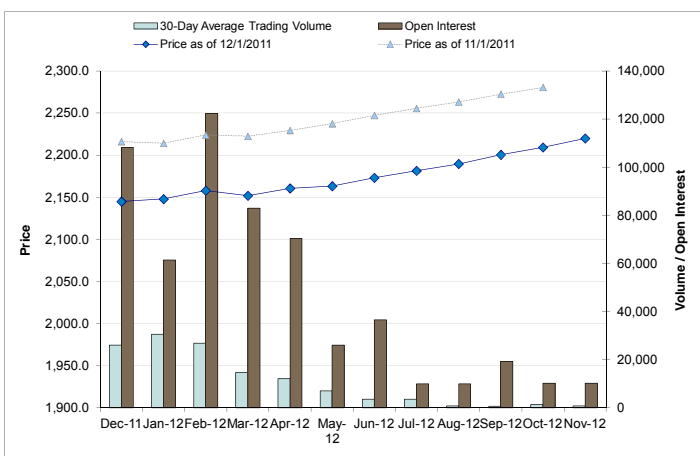


Soybean Oil

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	49.52	48,634	3,696					
Jan-2012	49.70	30,058	117,796					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	50.11	13,410	89,928	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	50.45	4,965	41,951			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	50.70	3,432	30,542					✓
Aug-2012	50.78	212	3,933					
Sep-2012	50.80	283	4,687					
Oct-2012	50.62	191	4,683					
Nov-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.41%
 Current Weight: 2.62%
 Contract Size: 60,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$30,066

Aluminum



Aluminum

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	2,145.00	26,061	108,269					
Jan-2012	2,148.00	30,619	61,486					
Feb-2012	2,158.00	26,851	122,308					
Mar-2012	2,152.00	14,666	83,065	✓	✓			
Apr-2012	2,160.75	12,137	70,426					
May-2012	2,163.25	7,064	26,080			✓	✓	
Jun-2012	2,173.25	3,631	36,625					
Jul-2012	2,181.50	3,607	9,998					✓
Aug-2012	2,189.75	799	10,013					
Sep-2012	2,200.50	646	19,331					
Oct-2012	2,209.25	1,318	10,325					
Nov-2012	2,220.00	871	10,221					

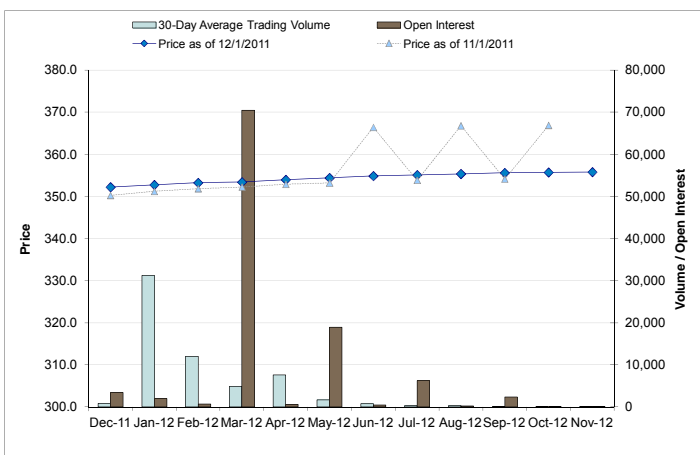
Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.09%
 Current Weight: 4.58%
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$53,800

Sources: Dow Jones Indexes; Bloomberg.

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Copper

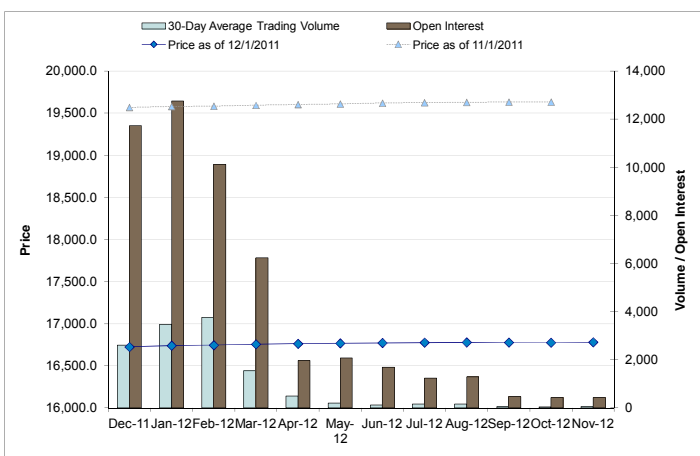


Copper

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	352.20	897	3,440					
Jan-2012	352.75	31,259	1,980					
Feb-2012	353.25	12,027	742					
Mar-2012	353.40	4,857	70,478	✓	✓			
Apr-2012	353.95	7,629	668					
May-2012	354.40	1,682	18,938			✓	✓	
Jun-2012	354.85	780	457					
Jul-2012	355.10	347	6,239					✓
Aug-2012	355.35	340	220					
Sep-2012	355.60	119	2,393					
Oct-2012	355.70	101	130					
Nov-2012	355.80	61	72					

Pre-Roll Future: Mar-2012 Roll Contract: NO
 Post-Roll Future: Mar-2012 30-Day Roll Yield: N/A
 Current Weight: 6.34%
 Contract Size: 25,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$88,350
 Next Future: May-2012 Next Roll Date: Mar-2012

Nickel

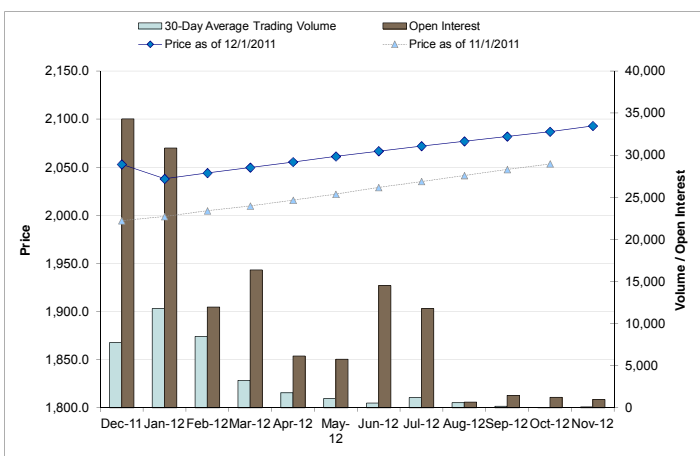


Nickel

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	16,725.00	2,604	11,726					
Jan-2012	16,741.00	3,477	12,760					
Feb-2012	16,746.00	3,762	10,125					
Mar-2012	16,757.00	1,545	6,243	✓	✓			
Apr-2012	16,763.00	490	1,974					
May-2012	16,768.00	204	2,076			✓	✓	
Jun-2012	16,773.00	125	1,695					
Jul-2012	16,777.00	161	1,239					✓
Aug-2012	16,779.00	170	1,293					
Sep-2012	16,778.00	58	472					
Oct-2012	16,776.00	48	435					
Nov-2012	16,781.00	52	431					

Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.05%
 Current Weight: 1.58%
 Contract Size: 6 metric tons Price Quote: USD/metric ton
 Contract Value: \$100,542

Zinc



Zinc

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	2,053.00	7,774	34,297					
Jan-2012	2,038.00	11,783	30,850					
Feb-2012	2,044.00	8,473	11,985					
Mar-2012	2,049.75	3,276	16,378	✓	✓			
Apr-2012	2,055.50	1,806	6,167					
May-2012	2,061.25	1,108	5,804			✓	✓	
Jun-2012	2,066.75	576	14,524					
Jul-2012	2,072.00	1,228	11,795					✓
Aug-2012	2,077.00	607	711					
Sep-2012	2,082.00	221	1,495					
Oct-2012	2,087.00	60	1,270					
Nov-2012	2,093.00	131	983					

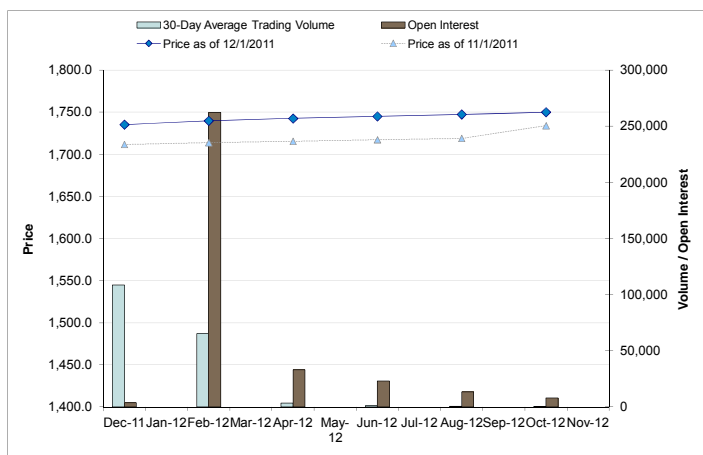
Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.29%
 Current Weight: 2.44%
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$51,244

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Gold

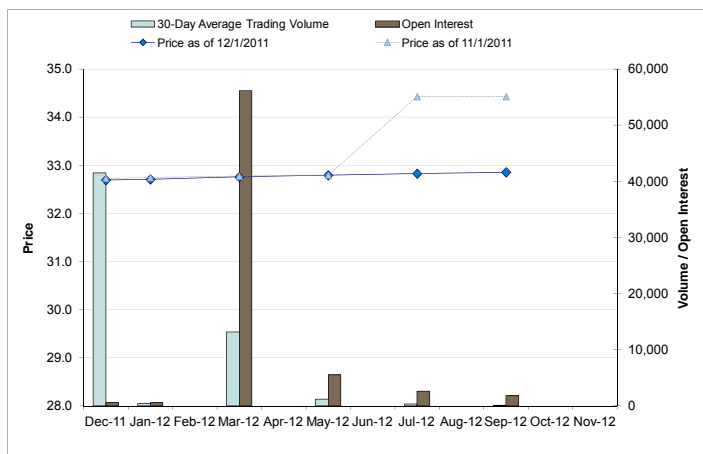


Gold

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	1,735.30	108,743	3,834					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	1,739.80	65,361	262,255	✓				
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	1,742.60	3,504	33,197		✓	✓		
May-2012	#N/A	#N/A	#N/A					
Jun-2012	1,745.10	1,348	23,076				✓	✓
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	1,747.40	567	13,488					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	1,750.10	252	7,938					
Nov-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Feb-2012 Roll Contract: NO
 Post-Roll Future: Feb-2012 30-Day Roll Yield: N/A
 Current Weight: 13.66%
 Contract Size: 100 troy oz. Price Quote: USD/troy oz.
 Contract Value: \$173,980
 Next Future: Apr-2012 Next Roll Date: Feb-2012

Silver



Silver

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	32.70	41,476	619					
Jan-2012	32.71	421	607					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	32.76	13,174	56,136	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	32.80	1,236	5,519			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	32.83	357	2,663					✓
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	32.86	138	1,842					
Oct-2012	#N/A	#N/A	#N/A					
Nov-2012	#N/A	#N/A	#N/A					

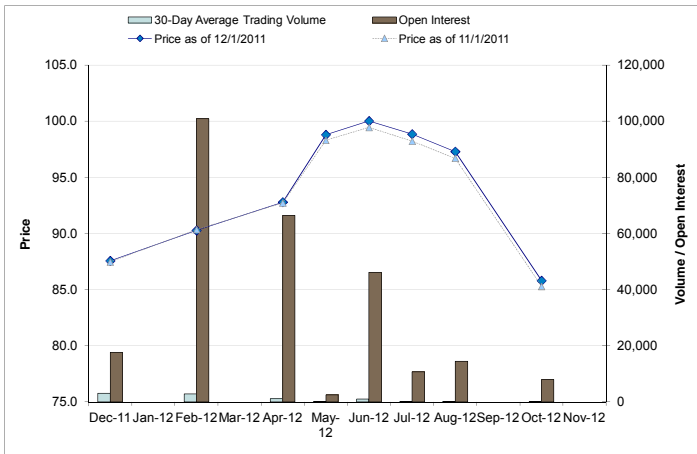
Pre-Roll Future: Mar-2012 Roll Contract: NO
 Post-Roll Future: Mar-2012 30-Day Roll Yield: N/A
 Current Weight: 3.81%
 Contract Size: 5000 troy oz. Price Quote: USD/troy oz.
 Contract Value: \$163,795
 Next Future: May-2012 Next Roll Date: Mar-2012

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Lean Hogs

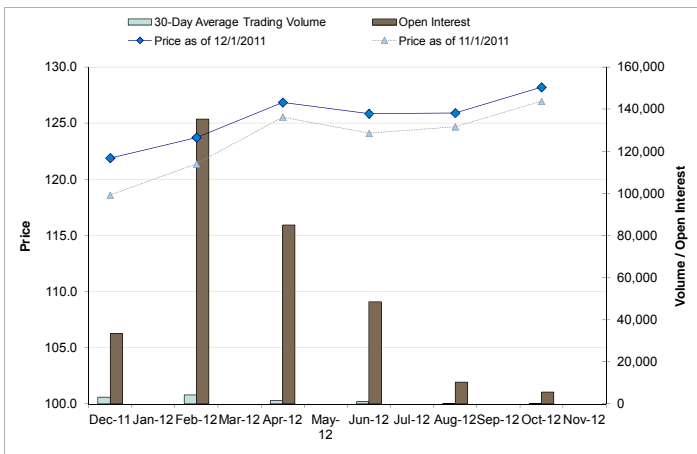


Lean Hogs

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	87.58	3,119	17,741					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	90.28	2,903	100,880	✓				
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	92.80	1,154	66,425		✓	✓		
May-2012	98.80	21	2,525					
Jun-2012	100.03	1,027	46,231				✓	✓
Jul-2012	98.85	88	10,728					
Aug-2012	97.30	165	14,567					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	85.80	77	8,071					
Nov-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Feb-2012 Roll Contract: NO
 Post-Roll Future: Feb-2012 30-Day Roll Yield: N/A
 Current Weight: 2.33%
 Contract Size: 40,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$36,110
 Next Future: Apr-2012 Next Roll Date: Feb-2012

Live Cattle



Live Cattle

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	121.90	3,282	33,473					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	123.73	4,291	135,290	✓				
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	126.85	1,625	85,024		✓	✓		
May-2012	#N/A	#N/A	#N/A					
Jun-2012	125.85	1,103	48,581				✓	✓
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	125.90	276	10,374					
Sep-2012	#N/A	#N/A	#N/A					
Oct-2012	128.20	101	5,746					
Nov-2012	#N/A	#N/A	#N/A					

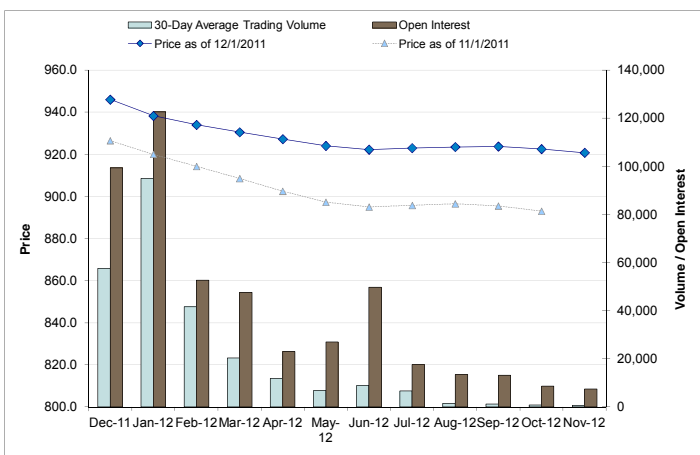
Pre-Roll Future: Feb-2012 Roll Contract: NO
 Post-Roll Future: Feb-2012 30-Day Roll Yield: N/A
 Current Weight: 4.01%
 Contract Size: 40,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$49,490
 Next Future: Apr-2012 Next Roll Date: Feb-2012

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Gas Oil*

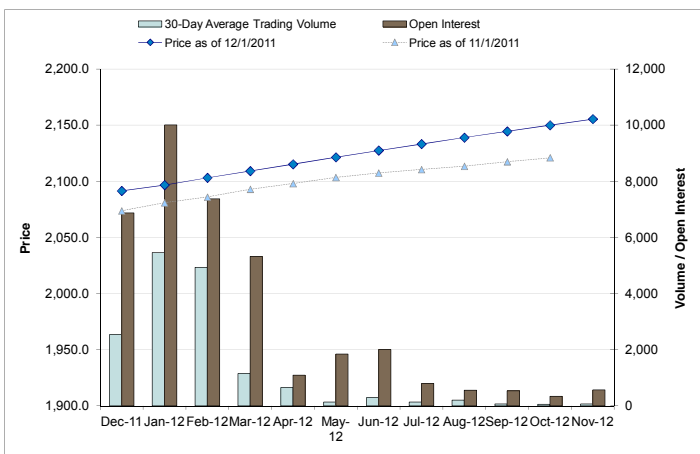


Gas Oil

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	946.00	57,565	99,418					
Jan-2012	938.25	94,978	122,571					
Feb-2012	934.00	41,694	52,658					
Mar-2012	930.50	20,434	47,594	✓	✓			
Apr-2012	927.25	11,883	23,077					
May-2012	924.00	6,890	27,046			✓	✓	
Jun-2012	922.25	8,938	49,800					
Jul-2012	923.00	6,728	17,645					✓
Aug-2012	923.50	1,477	13,407					
Sep-2012	923.75	1,260	13,141					
Oct-2012	922.50	894	8,694					
Nov-2012	920.75	645	7,539					

Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: 0.42%
 Current Weight: N/A
 Contract Size: 100 metric tons Price Quote: USD/metric ton
 Contract Value: \$93,050

Lead*

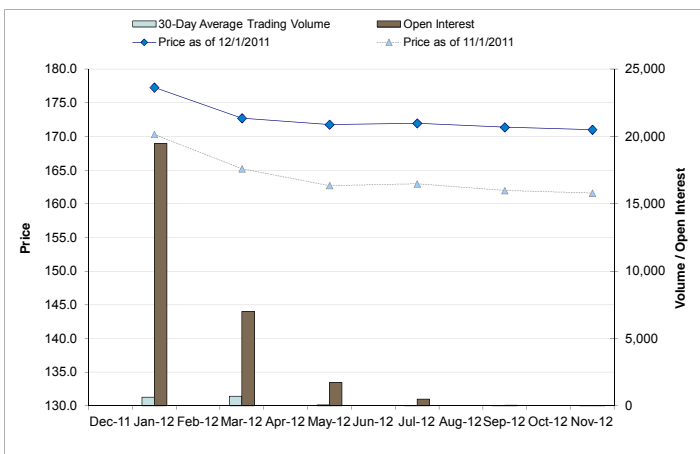


Lead

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	2,091.50	2,540	6,873					
Jan-2012	2,096.75	5,466	10,014					
Feb-2012	2,103.25	4,935	7,378					
Mar-2012	2,109.25	1,154	5,320	✓	✓			
Apr-2012	2,115.25	651	1,098					
May-2012	2,121.50	143	1,849			✓	✓	
Jun-2012	2,127.50	296	2,004					
Jul-2012	2,133.25	136	800					✓
Aug-2012	2,139.00	211	563					
Sep-2012	2,144.50	74	538					
Oct-2012	2,150.00	59	345					
Nov-2012	2,155.50	71	568					

Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.30%
 Current Weight: N/A
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$52,731

Orange Juice*



Orange Juice

Contract Month	Price as of 12/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	177.25	649	19,477					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	172.70	710	7,021	✓	✓			
Apr-2012	#N/A	#N/A	#N/A					
May-2012	171.75	70	1,736			✓	✓	
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	171.95	23	510					✓
Aug-2012	#N/A	#N/A	#N/A					
Sep-2012	171.35	21	53					
Oct-2012	#N/A	#N/A	#N/A					
Nov-2012	171.00	10	8					

Pre-Roll Future: Jan-2012 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: 1.32%
 Current Weight: N/A
 Contract Size: 15,000 lbs. Price Quote: USD/lb.
 Contract Value: \$2,590,500

*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

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

30-Day Roll Yield = Implied Roll Yield / Number of months between *Pre-Roll Future* and *Post-Roll Future*

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

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