

Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Summary

Commodity	Current Index Weight	Roll Yield Analysis		Post-Roll Contract		Curve Shape
		Roll Contract	30-Day Roll Yield	30-Day Average Trading Volume	Open Interest	
WTI Crude Oil	9.16%	YES	-0.41%	40,462	103,321	Contango
Brent Crude Oil	5.15%			49,796	93,774	Backwardation
Unleaded Gasoline	3.51%	YES	-1.76%	19,941	43,046	Backwardation
Heating Oil	3.39%	YES	0.62%	18,361	32,326	Backwardation
Natural Gas	8.16%	YES	-4.85%	50,903	128,124	Contango
Energy Subtotal	29.38%					
Corn	6.56%	YES	-0.48%	42,012	266,788	Backwardation
Soybeans	7.09%	YES	-0.37%	63,227	117,948	Contango
Wheat	5.28%	YES	-0.96%	14,480	107,369	Contango
Coffee	2.45%	YES	-0.69%	3,455	36,009	Contango
Cotton	1.92%	YES	-0.74%	3,874	45,461	Contango
Sugar	3.75%	YES	1.13%	17,476	141,075	Backwardation
Soybean Oil	3.33%	YES	-0.42%	37,234	80,187	Contango
Agriculture Subtotal	30.39%					
Aluminum	6.31%	YES	-0.46%	23,244	57,036	Contango
Copper	7.79%	YES	-0.14%	10,376	32,874	Contango
Nickel	2.84%	YES	-0.13%	1,541	7,237	Contango
Zinc	3.53%	YES	-0.28%	6,463	25,058	Contango
Industrial Metals Subtotal	20.47%					
Gold	10.45%			57,032	237,961	Contango
Silver	3.22%	YES	-0.09%	25,303	14,931	Contango
Precious Metals Subtotal	13.67%					
Lean Hogs	2.24%			2,476	92,277	Backwardation
Live Cattle	3.85%			3,798	137,177	Contango
Livestock Subtotal	6.09%					
Total	100.00%					

Commodity	Current Index Weight	Roll Yield Analysis		Post-Roll Contract		Curve Shape
		Roll Contract	30-Day Roll Yield	30-Day Average Trading Volume	Open Interest	
Cocoa*	N/A	YES	-0.75%	3,101	40,212	Contango
Feeder Cattle*	N/A	YES	-1.00%	118	6,949	Contango
Gas Oil*	N/A	YES	0.34%	21,557	51,865	Backwardation
Lead*	N/A	YES	-0.41%	2,026	4,494	Contango
Orange Juice*	N/A	YES	1.75%	1,199	5,797	Backwardation
Platinum*	N/A			3,716	42,642	Contango
Soybean Meal*	N/A	YES	-0.31%	24,741	34,982	Backwardation
Tin*	N/A	YES	-0.04%	219	631	Contango

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

Data as of February 1, 2012.

Sources: Dow Jones Indexes; Bloomberg.

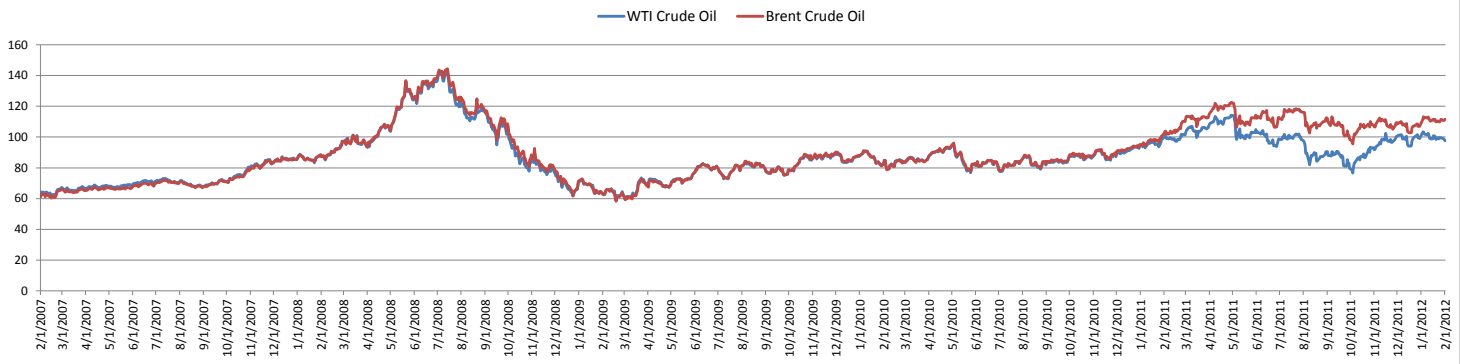
Highlights for the Dow Jones-UBS Commodity Index as of February 1, 2012

- This month's roll period will take place from Tuesday, February 7 to Tuesday, February 14. The next monthly roll period will take place from Wednesday, March 7 to Wednesday, March 14.
- This month, all Energy (except for Brent Crude Oil), Agriculture and Industrial Metals are rolling contracts from Mar-2012 to May-2012 within the Dow Jones-UBS Commodity Index.
- The largest price increases in component futures contracts over the last 30 days come from Silver (+14.3%), Zinc (+13.2%), Nickel (+10.8%), Gold (+9.1%), Copper (+8.9%), Aluminum (+8.5%) and Unleaded Gasoline (+5.0%).
- The largest price decreases in component futures contracts over the last 30 days come from Natural Gas (-21.2%), Coffee (-5.8%) and WTI Crude Oil (-5.4%).

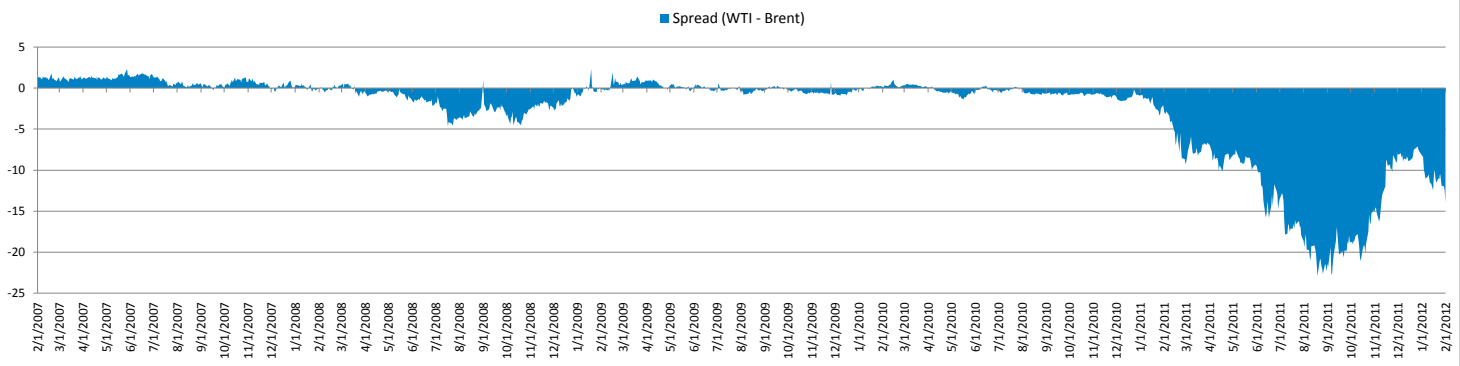
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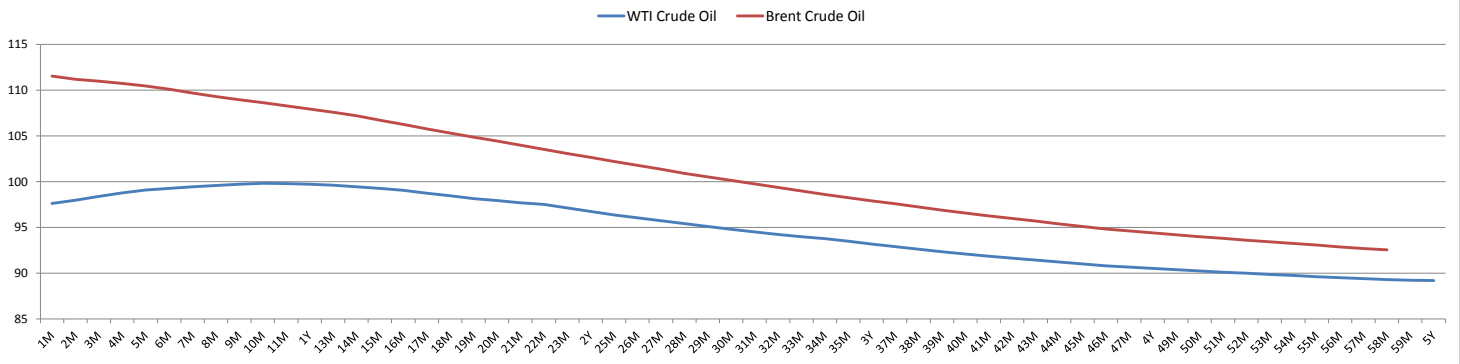
WTI Crude Oil vs. Brent Crude Oil: 5-Year Pricing History



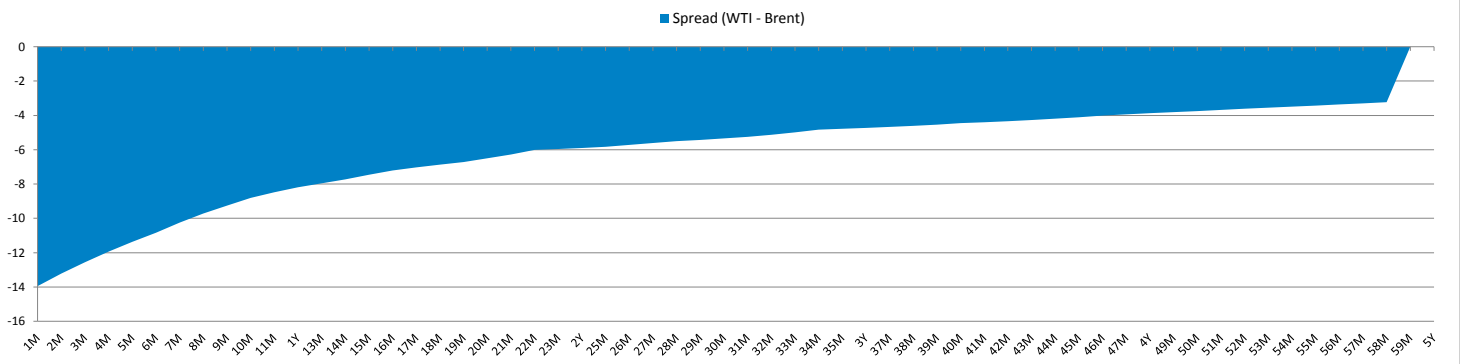
WTI Crude Oil vs. Brent Crude Oil: 5-Year Historical Spread



WTI Crude Oil vs. Brent Crude Oil: 5-Year Curve Analysis



WTI Crude Oil vs. Brent Crude Oil: 5-Year Curve Spread

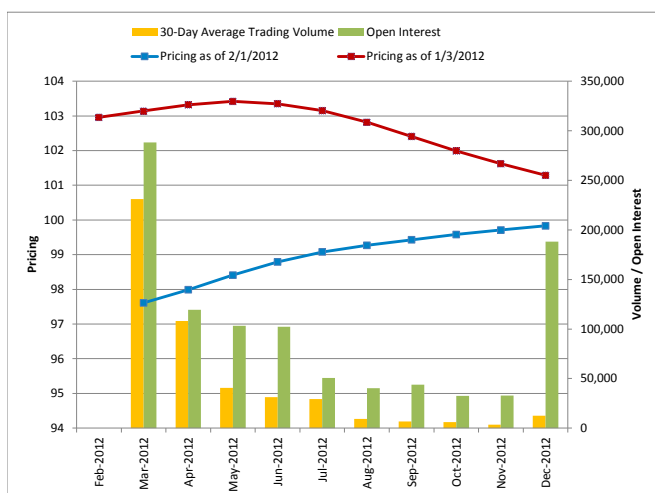


Sources: Dow Jones Indexes; Bloomberg.

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WTI Crude Oil



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	97.61	231,194.77	288,087.00						
Apr-2012	97.99	108,186.77	119,439.00						
May-2012	98.41	40,461.53	103,321.00	✓	✓				
Jun-2012	98.79	31,374.80	102,216.00						
Jul-2012	99.08	29,320.20	50,731.00			✓	✓		
Aug-2012	99.27	9,407.47	40,207.00						
Sep-2012	99.43	6,745.23	43,881.00					✓	✓
Oct-2012	99.58	6,006.83	32,530.00						
Nov-2012	99.71	3,547.00	32,970.00						
Dec-2012	99.83	12,648.57	188,242.00						
Jan-2013	99.81	22,364.53	30,971.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

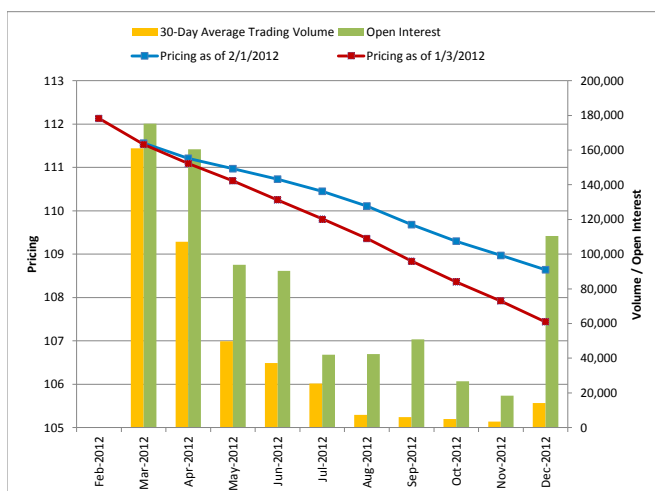
Post-Roll Future: May-2012 30-Day Roll Yield: -0.41%

Current Weight: 9.16% Curve Shape: Contango

Contract Size: 1,000 barrels Price Quote: USD/barrel

Contract Value: \$98,410

Brent Crude Oil



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	111.56	161,061.30	175,258.00						
Apr-2012	111.21	107,115.77	160,394.00						
May-2012	110.97	49,796.30	93,774.00	✓					
Jun-2012	110.73	37,314.53	90,408.00						
Jul-2012	110.45	25,349.60	42,070.00		✓	✓			
Aug-2012	110.11	7,370.40	42,442.00						
Sep-2012	109.68	6,097.10	50,827.00				✓	✓	
Oct-2012	109.30	4,930.80	26,777.00						
Nov-2012	108.97	3,517.77	18,391.00						✓
Dec-2012	108.64	14,231.23	110,409.00						
Jan-2013	108.29	13,666.53	13,155.00						

Pre-Roll Future: May-2012 Roll Contract: NO

Post-Roll Future: May-2012 30-Day Roll Yield: N/A

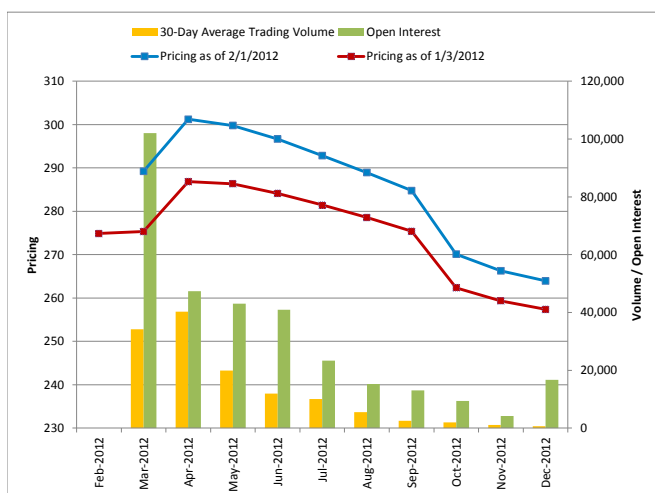
Current Weight: 5.15% Curve Shape: Backwardation

Contract Size: 1,000 barrels Price Quote: USD/barrel

Contract Value: \$110,970

Next Future: Jul-2012 Next Roll Date: Apr-2012

Unleaded Gasoline



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	289.22	34,190.60	102,067.00						
Apr-2012	301.21	40,263.27	47,366.00						
May-2012	299.79	19,941.20	43,046.00	✓	✓				
Jun-2012	296.67	11,952.70	40,942.00						
Jul-2012	292.84	10,058.73	23,341.00			✓	✓		
Aug-2012	288.94	5,495.10	15,222.00						
Sep-2012	284.76	2,522.13	13,048.00					✓	✓
Oct-2012	270.12	2,010.37	9,394.00						
Nov-2012	266.27	1,086.47	4,207.00						
Dec-2012	263.93	653.83	16,744.00						
Jan-2013	262.90	1,044.53	3,270.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

Post-Roll Future: May-2012 30-Day Roll Yield: -1.76%

Current Weight: 3.51% Curve Shape: Backwardation

Contract Size: 42,000 gal Price Quote: U.S. cents/gallon

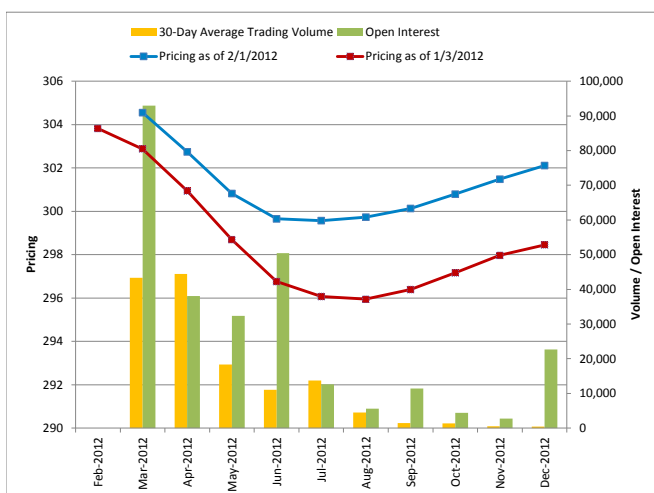
Contract Value: \$125,912

Sources: Dow Jones Indexes; Bloomberg.

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Heating Oil



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	304.55	43,362.10	92,982.00						
Apr-2012	302.74	44,465.50	38,115.00						
May-2012	300.82	18,360.97	32,326.00	✓	✓				
Jun-2012	299.65	11,027.03	50,400.00						
Jul-2012	299.57	13,723.10	12,644.00			✓	✓		
Aug-2012	299.73	4,490.93	5,632.00						
Sep-2012	300.13	1,439.40	11,373.00					✓	✓
Oct-2012	300.79	1,348.83	4,366.00						
Nov-2012	301.48	523.97	2,723.00						
Dec-2012	302.11	411.00	22,657.00						
Jan-2013	302.69	2,043.37	3,172.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

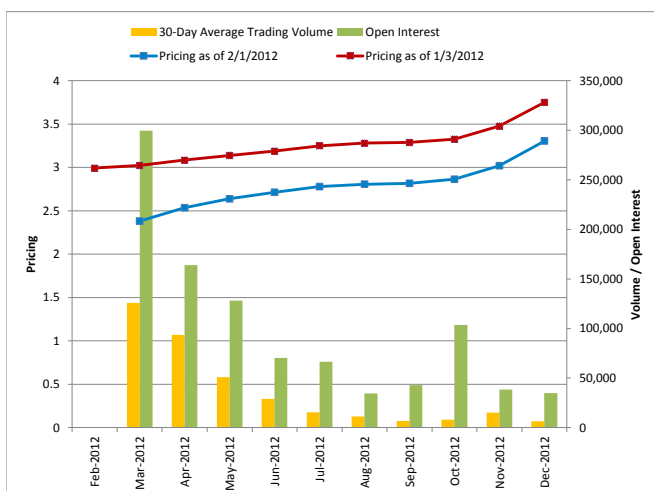
Post-Roll Future: May-2012 30-Day Roll Yield: 0.62%

Current Weight: 3.39% Curve Shape: Backwardation

Contract Size: 42,000 gallons Price Quote: U.S. cents/gallon

Contract Value: \$126,344

Natural Gas



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	2.38	125,921.17	299,595.00						
Apr-2012	2.54	93,706.53	163,827.00						
May-2012	2.64	50,902.87	128,124.00	✓	✓				
Jun-2012	2.71	28,943.43	70,392.00						
Jul-2012	2.78	15,381.57	66,308.00			✓	✓		
Aug-2012	2.81	11,355.03	34,611.00						
Sep-2012	2.82	6,595.47	42,957.00					✓	✓
Oct-2012	2.86	7,998.17	103,657.00						
Nov-2012	3.02	15,127.50	38,356.00						
Dec-2012	3.31	6,515.03	34,857.00						
Jan-2013	3.44	5,420.37	53,914.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

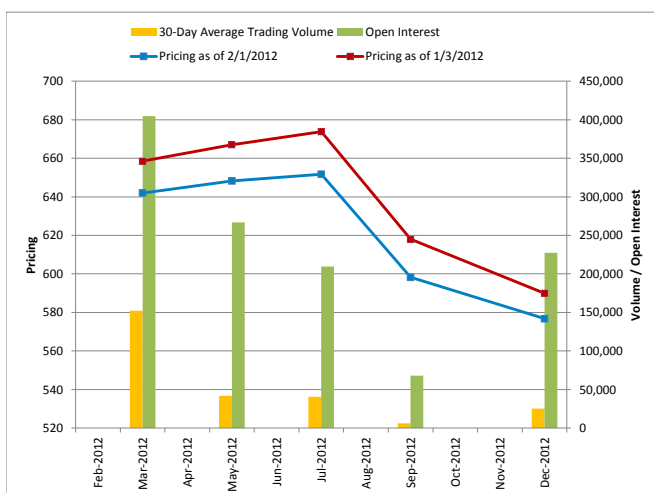
Post-Roll Future: May-2012 30-Day Roll Yield: -4.85%

Current Weight: 8.16% Curve Shape: Contango

Contract Size: 10,000 mmbtu Price Quote: USD/mmbtu

Contract Value: \$26,380

Corn



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	642.00	152,394.03	404,642.00						
Apr-2012									
May-2012	648.25	42,011.63	266,788.00	✓	✓				
Jun-2012									
Jul-2012	651.75	40,790.50	209,520.00			✓	✓		
Aug-2012									
Sep-2012	598.25	6,038.33	67,925.00					✓	✓
Oct-2012									
Nov-2012									
Dec-2012	576.75	25,096.80	227,447.00						
Jan-2013									

Pre-Roll Future: Mar-2012 Roll Contract: YES

Post-Roll Future: May-2012 30-Day Roll Yield: -0.48%

Current Weight: 6.56% Curve Shape: Backwardation

Contract Size: 5,000 bushels Price Quote: U.S. cents/bushel

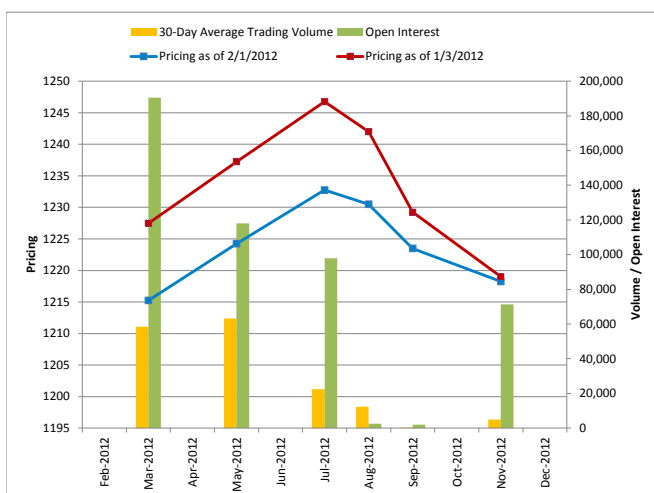
Contract Value: \$32,413

Sources: Dow Jones Indexes; Bloomberg.

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Soybeans



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	1215.25	58,351.27	190,463.00						
Apr-2012									
May-2012	1224.25	63,227.20	117,948.00	✓	✓				
Jun-2012									
Jul-2012	1232.75	22,452.60	97,973.00			✓	✓		
Aug-2012	1230.50	12,234.10	2,609.00						
Sep-2012	1223.50	347.97	1,904.00						
Oct-2012									
Nov-2012	1218.25	4,935.27	71,401.00					✓	✓
Dec-2012									
Jan-2013	1225.75	5,666.73	14,244.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

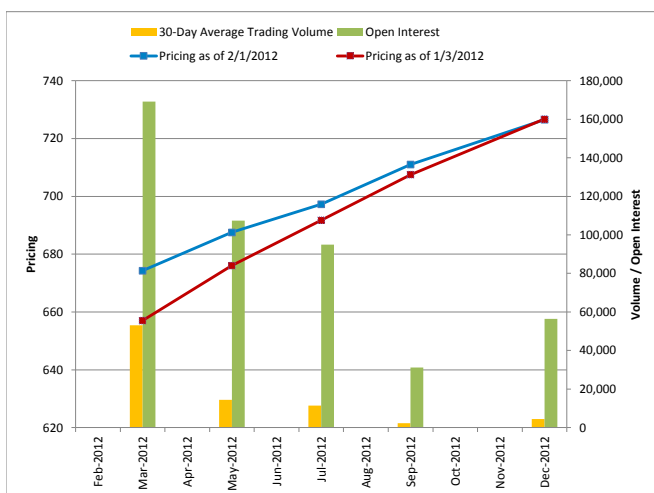
Post-Roll Future: May-2012 30-Day Roll Yield: -0.37%

Current Weight: 7.09% Curve Shape: Contango

Contract Size: 5000 bu Price Quote: U.S. cents/bushel

Contract Value: \$61,213

Wheat



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	674.25	53,058.63	169,168.00						
Apr-2012									
May-2012	687.50	14,479.97	107,369.00	✓	✓				
Jun-2012									
Jul-2012	697.25	11,414.37	95,009.00			✓	✓		
Aug-2012									
Sep-2012	711.00	2,299.10	31,097.00					✓	✓
Oct-2012									
Nov-2012									
Dec-2012	726.50	4,369.73	56,399.00						
Jan-2013									

Pre-Roll Future: Mar-2012 Roll Contract: YES

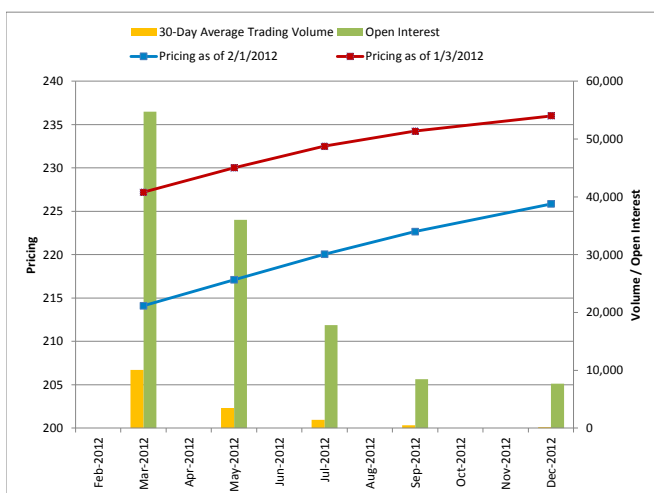
Post-Roll Future: May-2012 30-Day Roll Yield: -0.96%

Current Weight: 5.28% Curve Shape: Contango

Contract Size: 5,000 bushel Price Quote: U.S. cents/bushel

Contract Value: \$34,375

Coffee



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	214.10	10,053.27	54,738.00						
Apr-2012									
May-2012	217.10	3,454.60	36,009.00	✓	✓				
Jun-2012									
Jul-2012	220.05	1,411.87	17,794.00			✓	✓		
Aug-2012									
Sep-2012	222.65	511.00	8,481.00					✓	✓
Oct-2012									
Nov-2012									
Dec-2012	225.85	160.57	7,690.00						
Jan-2013									

Pre-Roll Future: Mar-2012 Roll Contract: YES

Post-Roll Future: May-2012 30-Day Roll Yield: -0.69%

Current Weight: 2.45% Curve Shape: Contango

Contract Size: 37,500 lbs Price Quote: U.S. cents/pound

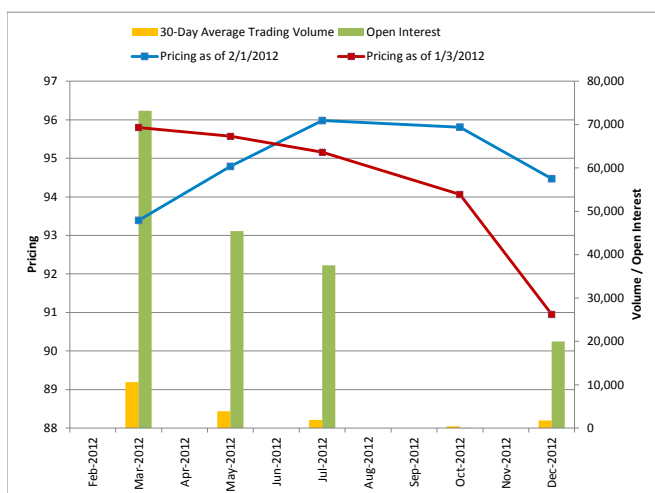
Contract Value: \$81,413

Sources: Dow Jones Indexes; Bloomberg.

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Cotton



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	93.39	10,642.23	73,195.00						
Apr-2012									
May-2012	94.79	3,874.43	45,461.00	✓	✓				
Jun-2012									
Jul-2012	95.98	1,894.57	37,570.00			✓	✓		
Aug-2012									
Sep-2012									
Oct-2012	95.81	429.10	89.00						
Nov-2012									
Dec-2012	94.47	1,769.67	19,976.00					✓	✓
Jan-2013									

Pre-Roll Future: Mar-2012 Roll Contract: YES

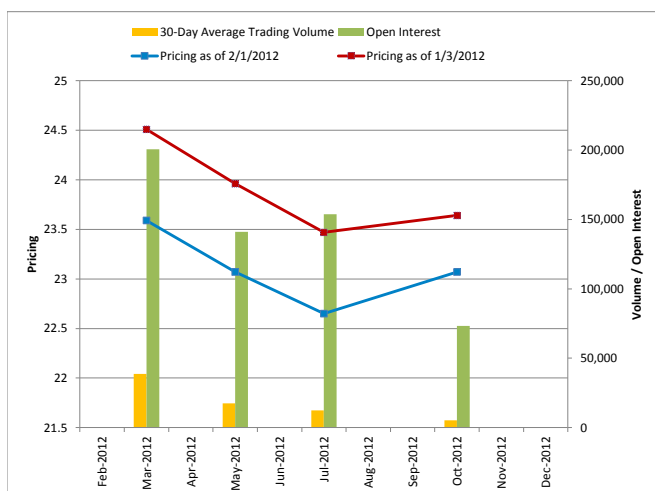
Post-Roll Future: May-2012 30-Day Roll Yield: -0.74%

Current Weight: 1.92% Curve Shape: Contango

Contract Size: 50,000 lbs Price Quote: U.S. cents/pound

Contract Value: \$47,395

Sugar



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	23.59	38,587.27	200,668.00						
Apr-2012									
May-2012	23.07	17,475.80	141,075.00	✓	✓				
Jun-2012									
Jul-2012	22.65	12,390.37	153,882.00			✓	✓		
Aug-2012									
Sep-2012									
Oct-2012	23.07	5,356.00	73,233.00					✓	✓
Nov-2012									
Dec-2012									
Jan-2013									

Pre-Roll Future: Mar-2012 Roll Contract: YES

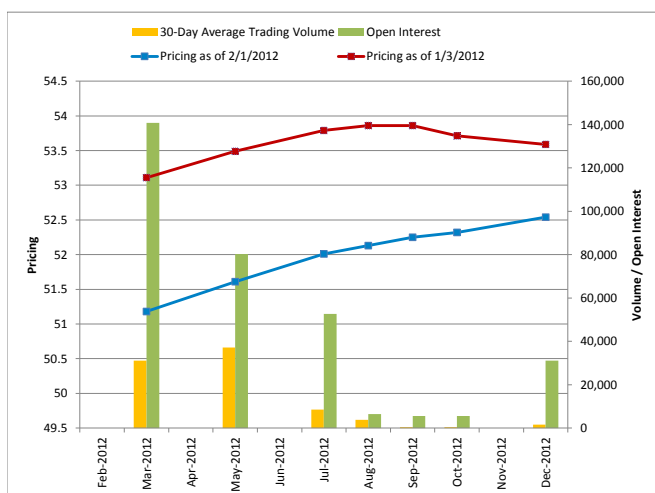
Post-Roll Future: May-2012 30-Day Roll Yield: 1.13%

Current Weight: 3.75% Curve Shape: Backwardation

Contract Size: 112,000 lbs Price Quote: U.S. cents/pound

Contract Value: \$25,838

Soybean Oil



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	51.18	31,046.47	140,775.00						
Apr-2012									
May-2012	51.61	37,233.80	80,187.00	✓	✓				
Jun-2012									
Jul-2012	52.01	8,480.33	52,643.00			✓	✓		
Aug-2012	52.13	3,818.00	6,496.00						
Sep-2012	52.25	476.33	5,507.00						
Oct-2012	52.32	441.57	5,535.00						
Nov-2012									
Dec-2012	52.54	1,518.33	31,102.00					✓	✓
Jan-2013	52.71	1,569.90	1,019.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

Post-Roll Future: May-2012 30-Day Roll Yield: -0.42%

Current Weight: 3.33% Curve Shape: Contango

Contract Size: 60,000 lbs Price Quote: U.S. cents/pound

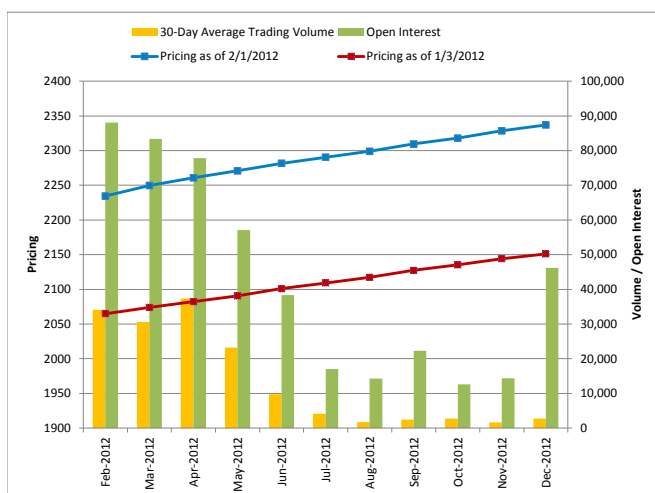
Contract Value: \$30,966

Sources: Dow Jones Indexes; Bloomberg.

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Aluminum



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest
Feb-2012	2234.50	34,089.13	88,069.00
Mar-2012	2249.75	30,644.90	83,394.00
Apr-2012	2260.75	37,357.13	77,796.00
May-2012	2270.75	23,244.23	57,036.00
Jun-2012	2281.75	9,786.50	38,330.00
Jul-2012	2290.50	4,127.63	17,071.00
Aug-2012	2299.00	1,728.43	14,281.00
Sep-2012	2309.50	2,511.33	22,334.00
Oct-2012	2318.00	2,744.50	12,646.00
Nov-2012	2328.50	1,646.73	14,330.00
Dec-2012	2337.00	2,707.87	46,169.00
Jan-2013	2345.50	3,638.30	10,941.00

Pre-Roll Contract for Forward Months					
F1	F2	F3	F4	F5	F6

Pre-Roll Future: Mar-2012 Roll Contract: YES

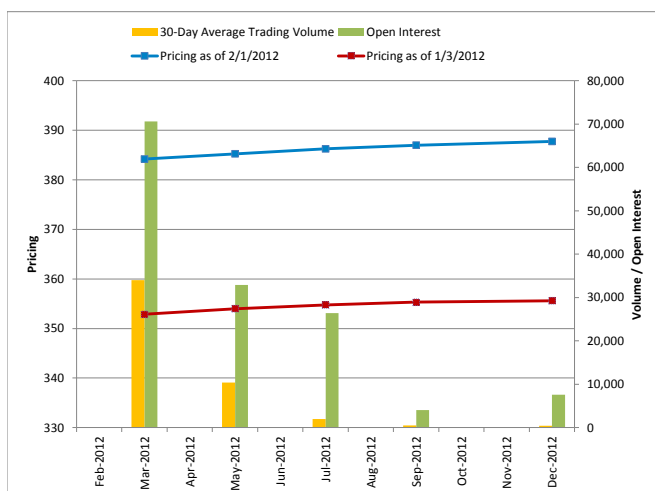
Post-Roll Future: May-2012 30-Day Roll Yield: -0.46%

Current Weight: 6.31% Curve Shape: Contango

Contract Size: 25 metric tons Price Quote: USD/metric ton

Contract Value: \$56,769

Copper



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest
Feb-2012	384.20	34,005.43	70,593.00
Mar-2012	385.25	10,375.60	32,874.00
Apr-2012	386.25	1,978.03	26,422.00
May-2012	387.00	509.87	4,022.00
Jun-2012	387.75	421.30	7,556.00
Jul-2012			
Aug-2012			
Sep-2012			
Oct-2012			
Nov-2012			
Dec-2012			
Jan-2013			

Pre-Roll Contract for Forward Months					
F1	F2	F3	F4	F5	F6

Pre-Roll Future: Mar-2012 Roll Contract: YES

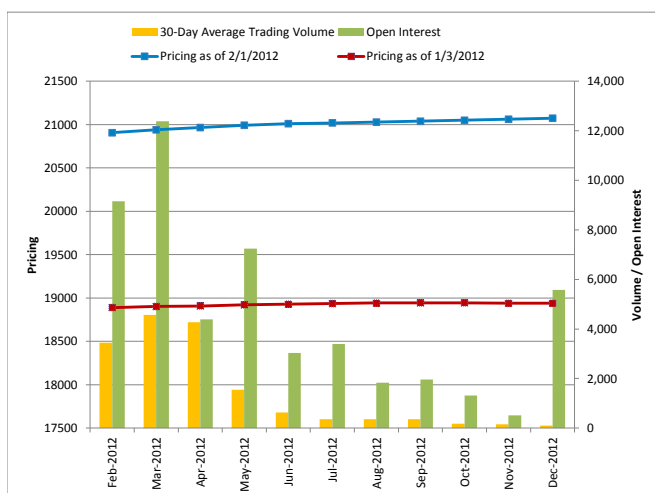
Post-Roll Future: May-2012 30-Day Roll Yield: -0.14%

Current Weight: 7.79% Curve Shape: Contango

Contract Size: 25,000 lbs Price Quote: U.S. cents/pound

Contract Value: \$96,313

Nickel



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest
Feb-2012	20905.00	3,448.93	9,150.00
Mar-2012	20939.00	4,564.03	12,376.00
Apr-2012	20965.00	4,267.87	4,390.00
May-2012	20992.00	1,541.17	7,237.00
Jun-2012	21010.00	626.07	3,038.00
Jul-2012	21019.00	364.93	3,388.00
Aug-2012	21028.00	353.67	1,830.00
Sep-2012	21038.00	362.17	1,956.00
Oct-2012	21049.00	173.40	1,311.00
Nov-2012	21061.00	150.80	510.00
Dec-2012	21073.00	98.33	5,571.00
Jan-2013	21082.00	209.53	475.00

Pre-Roll Contract for Forward Months					
F1	F2	F3	F4	F5	F6

Pre-Roll Future: Mar-2012 Roll Contract: YES

Post-Roll Future: May-2012 30-Day Roll Yield: -0.13%

Current Weight: 2.84% Curve Shape: Contango

Contract Size: 6 metric tons Price Quote: USD/metric ton

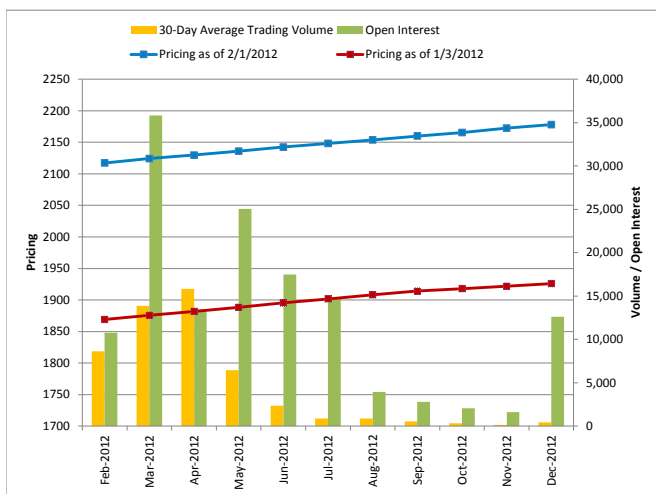
Contract Value: \$125,952

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Zinc



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012	2117.25	8,628.07	10,775.00						
Mar-2012	2124.25	13,853.33	35,824.00						
Apr-2012	2129.75	15,838.33	13,466.00						
May-2012	2136.00	6,463.07	25,058.00	✓	✓				
Jun-2012	2142.50	2,335.10	17,488.00						
Jul-2012	2148.25	867.73	14,662.00			✓	✓		
Aug-2012	2153.75	867.87	3,941.00						
Sep-2012	2160.00	532.63	2,804.00					✓	✓
Oct-2012	2165.50	312.20	2,044.00						
Nov-2012	2172.50	146.03	1,625.00						
Dec-2012	2178.00	437.20	12,601.00						
Jan-2013	2183.00	738.30	1,038.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

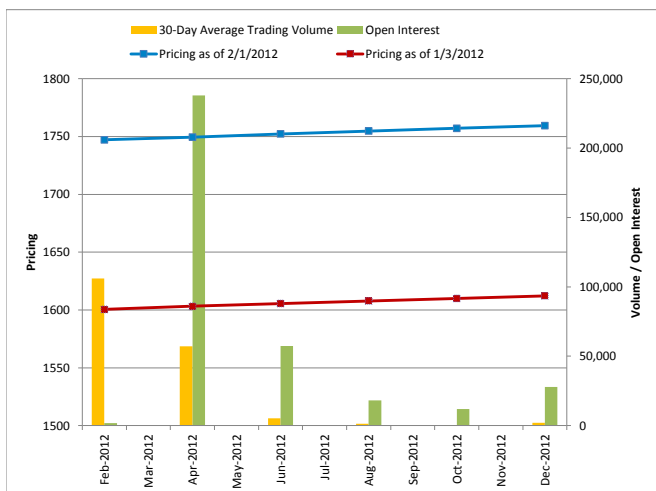
Post-Roll Future: May-2012 30-Day Roll Yield: -0.28%

Current Weight: 3.53% Curve Shape: Contango

Contract Size: 25 metric tons Price Quote: USD/metric ton

Contract Value: \$53,400

Gold



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012	1747.10	106,043.97	1,783.00						
Mar-2012									
Apr-2012	1749.50	57,032.10	237,961.00	✓					
May-2012									
Jun-2012	1752.30	5,288.73	57,357.00		✓	✓			
Jul-2012									
Aug-2012	1754.80	1,283.03	18,064.00				✓	✓	
Sep-2012									
Oct-2012	1757.10	404.83	12,012.00						
Nov-2012									
Dec-2012	1759.40	1,985.93	27,828.00						✓
Jan-2013									

Pre-Roll Future: Apr-2012 Roll Contract: NO

Post-Roll Future: Apr-2012 30-Day Roll Yield: N/A

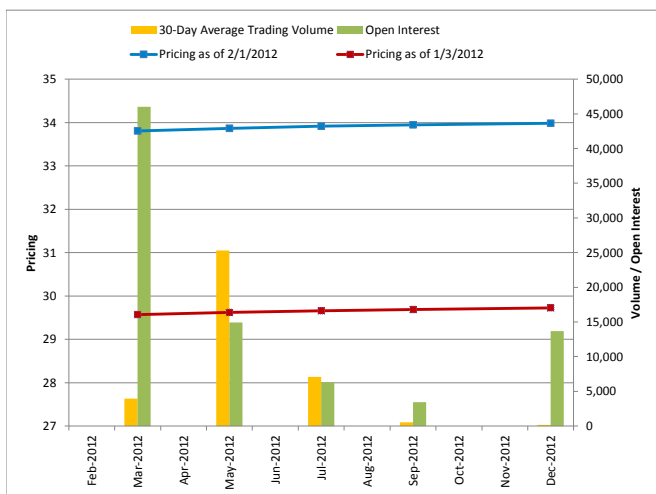
Current Weight: 10.45% Curve Shape: Contango

Contract Size: 100 troy oz. Price Quote: USD/troy oz.

Contract Value: \$174,950

Next Future: Jun-2012 Next Roll Date: Apr-2012

Silver



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	33.81	3,954.70	46,000.00						
Apr-2012									
May-2012	33.87	25,303.00	14,931.00	✓	✓				
Jun-2012									
Jul-2012	33.92	7,073.93	6,312.00			✓	✓		
Aug-2012									
Sep-2012	33.95	542.73	3,466.00					✓	✓
Oct-2012									
Nov-2012									
Dec-2012	33.99	185.83	13,693.00						
Jan-2013	33.99	354.20	10.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

Post-Roll Future: May-2012 30-Day Roll Yield: -0.09%

Current Weight: 3.22% Curve Shape: Contango

Contract Size: 5000 troy oz. Price Quote: USD/troy oz.

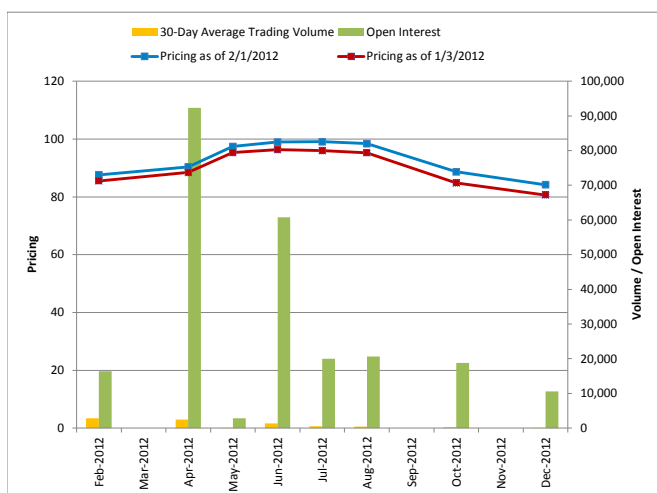
Contract Value: \$169,340

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Lean Hogs



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012	87.63	2,812.97	16,382.00						
Mar-2012									
Apr-2012	90.35	2,476.13	92,277.00	✓					
May-2012	97.40	68.43	2,829.00						
Jun-2012	98.95	1,318.80	60,768.00		✓	✓			
Jul-2012	99.05	505.43	20,036.00				✓		
Aug-2012	98.40	424.53	20,651.00					✓	
Sep-2012									
Oct-2012	88.65	211.37	18,795.00						✓
Nov-2012									
Dec-2012	84.20	118.13	10,609.00						
Jan-2013									

Pre-Roll Future: Apr-2012 Roll Contract: NO

Post-Roll Future: Apr-2012 30-Day Roll Yield: N/A

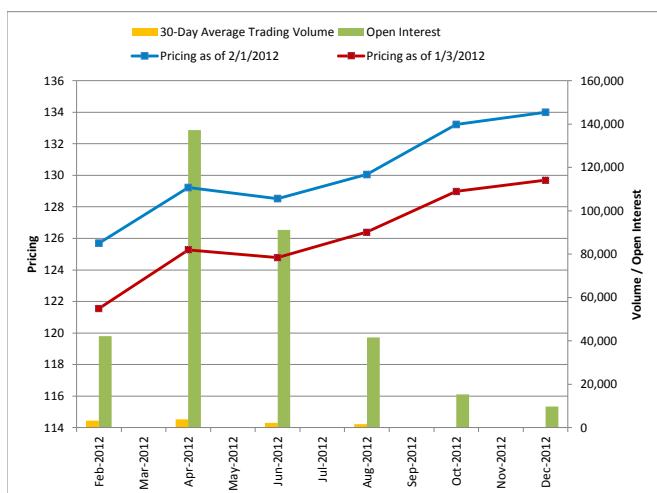
Current Weight: 2.24% Curve Shape: Backwardation

Contract Size: 40,000 lbs Price Quote: U.S. cents/pound

Contract Value: \$36,140

Next Future: Jun-2012 Next Roll Date: Apr-2012

Live Cattle



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012	125.70	3,247.10	42,198.00						
Mar-2012									
Apr-2012	129.23	3,797.80	137,177.00	✓					
May-2012									
Jun-2012	128.53	2,200.47	91,152.00		✓	✓			
Jul-2012									
Aug-2012	130.05	1,588.20	41,600.00				✓	✓	
Sep-2012									
Oct-2012	133.23	270.33	15,358.00						✓
Nov-2012									
Dec-2012	134.00	191.13	9,649.00						
Jan-2013									

Pre-Roll Future: Apr-2012 Roll Contract: NO

Post-Roll Future: Apr-2012 30-Day Roll Yield: N/A

Current Weight: 3.85% Curve Shape: Contango

Contract Size: 40,000 lbs Price Quote: U.S. cents/pound

Contract Value: \$51,690

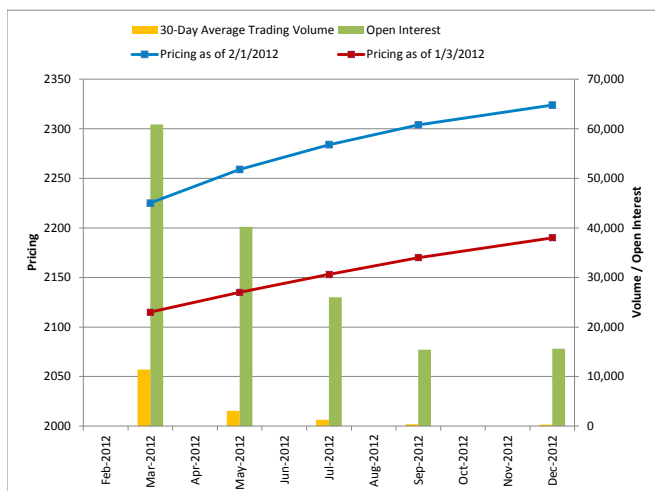
Next Future: Jun-2012 Next Roll Date: Apr-2012

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Cocoa



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	2225.00	11,439.63	60,888.00						
Apr-2012									
May-2012	2259.00	3,101.43	40,212.00	✓	✓				
Jun-2012									
Jul-2012	2284.00	1,271.30	25,996.00			✓	✓		
Aug-2012									
Sep-2012	2304.00	348.87	15,440.00					✓	✓
Oct-2012									
Nov-2012									
Dec-2012	2324.00	287.33	15,640.00						
Jan-2013									

Pre-Roll Future: Mar-2012 Roll Contract: YES

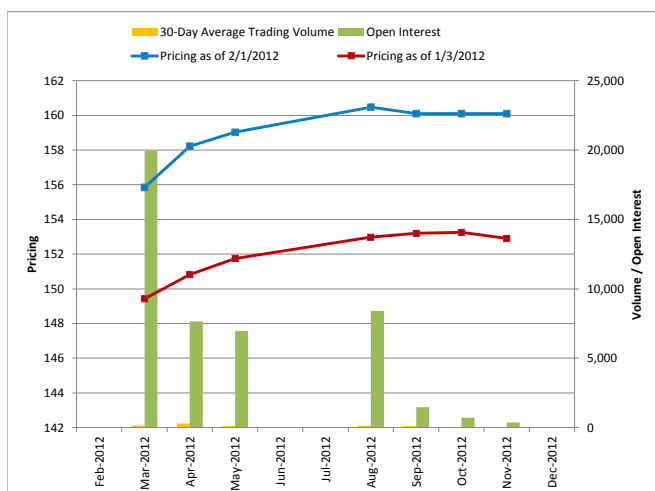
Post-Roll Future: May-2012 30-Day Roll Yield: -0.75%

Current Weight: N/A Curve Shape: Contango

Contract Size: 10 metric tons Price Quote: USD/metric ton

Contract Value: \$22,590

Feeder Cattle



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	155.85	151.10	19,955.00						
Apr-2012	158.23	298.53	7,641.00						
May-2012	159.03	117.53	6,949.00	✓	✓				
Jun-2012									
Jul-2012									
Aug-2012	160.48	125.07	8,402.00			✓	✓	✓	
Sep-2012	160.10	100.70	1,470.00						
Oct-2012	160.10	5.40	699.00						✓
Nov-2012	160.10	3.13	363.00						
Dec-2012									
Jan-2013	159.10	4.43	5.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

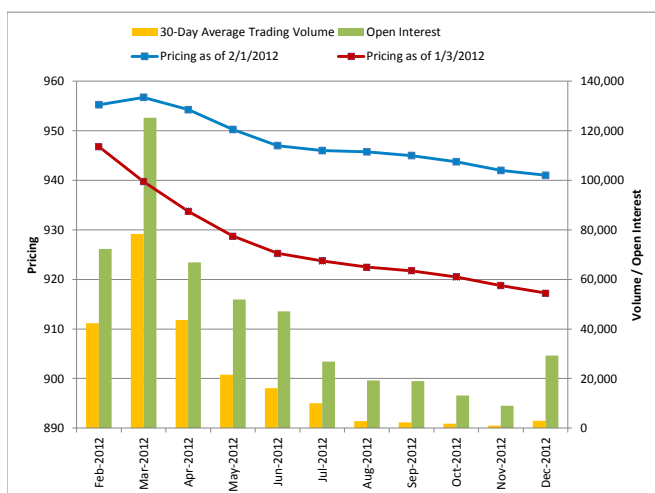
Post-Roll Future: May-2012 30-Day Roll Yield: -1.00%

Current Weight: N/A Curve Shape: Contango

Contract Size: 50,000 lbs. Price Quote: USD/lb.

Contract Value: \$7,951,250

Gas Oil



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012	955.25	42,324.17	72,290.00						
Mar-2012	956.75	78,325.00	125,178.00						
Apr-2012	954.25	43,633.90	66,824.00						
May-2012	950.25	21,556.67	51,865.00	✓	✓				
Jun-2012	947.00	16,172.33	47,103.00						
Jul-2012	946.00	10,022.40	26,884.00			✓	✓		
Aug-2012	945.75	2,868.37	19,262.00						
Sep-2012	945.00	2,337.67	19,000.00					✓	✓
Oct-2012	943.75	1,732.50	13,180.00						
Nov-2012	942.00	1,012.17	9,044.00						
Dec-2012	941.00	2,932.03	29,346.00						
Jan-2013	940.50	2,739.30	8,363.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

Post-Roll Future: May-2012 30-Day Roll Yield: 0.34%

Current Weight: N/A Curve Shape: Backwardation

Contract Size: 100 metric tons Price Quote: USD/metric ton

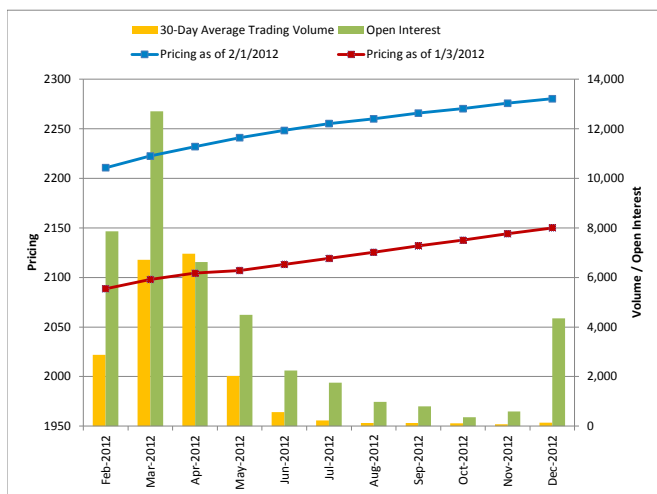
Contract Value: \$95,025

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Lead



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012	2210.75	2,878.23	7,861.00						
Mar-2012	2222.50	6,711.50	12,706.00						
Apr-2012	2232.00	6,961.50	6,625.00						
May-2012	2241.00	2,025.57	4,494.00	✓	✓				
Jun-2012	2248.25	565.93	2,247.00						
Jul-2012	2255.25	232.60	1,749.00			✓	✓		
Aug-2012	2260.00	130.97	978.00						
Sep-2012	2265.75	122.43	799.00					✓	✓
Oct-2012	2270.25	112.70	356.00						
Nov-2012	2275.75	68.40	585.00						
Dec-2012	2280.25	141.33	4,349.00						
Jan-2013	2284.75	257.60	595.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

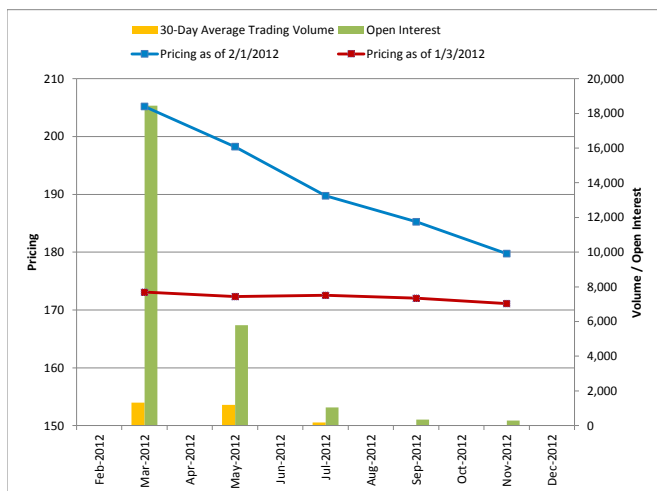
Post-Roll Future: May-2012 30-Day Roll Yield: -0.41%

Current Weight: N/A Curve Shape: Contango

Contract Size: 25 metric tons Price Quote: USD/metric ton

Contract Value: \$56,025

Orange Juice



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	205.20	1,321.87	18,449.00						
Apr-2012				✓	✓				
May-2012	198.25	1,199.07	5,797.00						
Jun-2012									
Jul-2012	189.75	184.47	1,054.00			✓	✓		
Aug-2012									
Sep-2012	185.25	33.97	350.00					✓	✓
Oct-2012									
Nov-2012	179.75	28.60	300.00						
Dec-2012									
Jan-2013	177.25	11.23	15.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

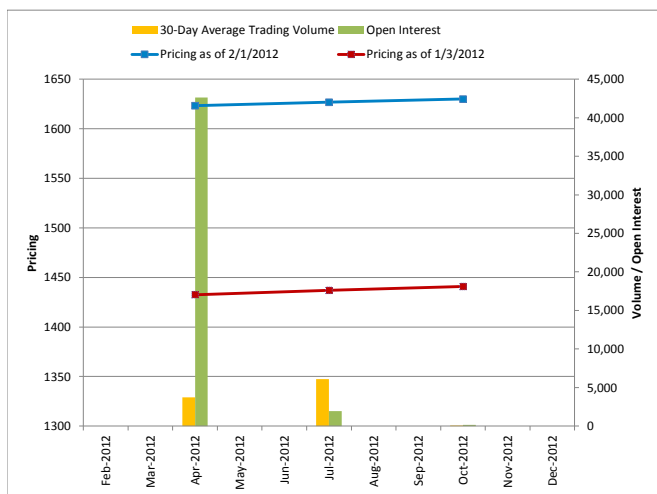
Post-Roll Future: May-2012 30-Day Roll Yield: 1.75%

Current Weight: N/A Curve Shape: Backwardation

Contract Size: 15,000 lbs. Price Quote: USD/lb.

Contract Value: \$2,973,750

Platinum



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012									
Apr-2012	1623.20	3,715.60	42,642.00	✓					
May-2012									
Jun-2012									
Jul-2012	1626.70	6,098.53	1,939.00		✓	✓	✓		
Aug-2012									
Sep-2012									
Oct-2012	1629.90	55.03	159.00					✓	✓
Nov-2012									
Dec-2012									
Jan-2013	1632.90	6.17	3.00						

Pre-Roll Future: Apr-2012 Roll Contract: NO

Post-Roll Future: Apr-2012 30-Day Roll Yield: N/A

Current Weight: N/A Curve Shape: Contango

Contract Size: 50 troy oz. Price Quote: USD/troy oz.

Contract Value: \$81,160

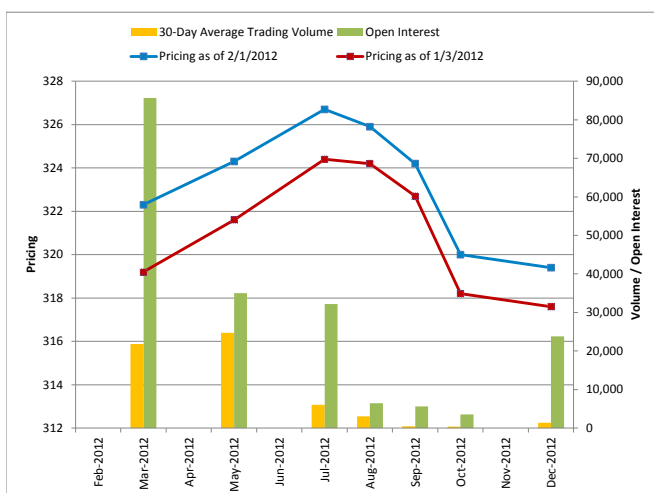
Next Future: Jul-2012 Next Roll Date: Apr-2012

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Soybean Meal



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012									
Mar-2012	322.30	21,821.83	85,690.00						
Apr-2012									
May-2012	324.30	24,741.27	34,982.00	✓	✓				
Jun-2012									
Jul-2012	326.70	6,023.33	32,186.00			✓	✓		
Aug-2012	325.90	3,094.13	6,458.00						
Sep-2012	324.20	496.03	5,662.00						
Oct-2012	320.00	355.83	3,544.00						
Nov-2012									
Dec-2012	319.40	1,378.97	23,803.00					✓	✓
Jan-2013	320.90	1,525.60	2,210.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

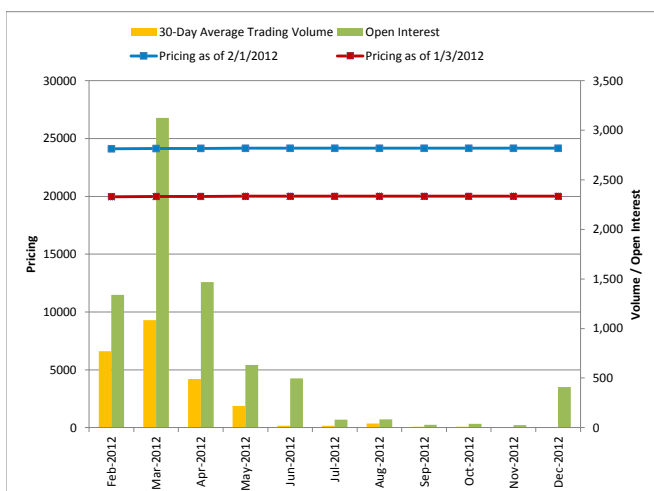
Post-Roll Future: May-2012 30-Day Roll Yield: -0.31%

Current Weight: N/A Curve Shape: Backwardation

Contract Size: 100 short tons Price Quote: USD/short ton

Contract Value: \$32,430

Tin



Contract Month	Pricing as of 2/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Feb-2012	24113.00	770.33	1,340.00						
Mar-2012	24137.00	1,083.30	3,124.00						
Apr-2012	24151.00	488.63	1,469.00						
May-2012	24158.00	219.00	631.00	✓	✓				
Jun-2012	24160.00	19.30	496.00						
Jul-2012	24160.00	19.97	81.00			✓	✓		
Aug-2012	24160.00	39.77	82.00						
Sep-2012	24160.00	10.23	29.00					✓	✓
Oct-2012	24160.00	7.67	37.00						
Nov-2012	24160.00	5.70	25.00						
Dec-2012	24160.00	6.73	409.00						
Jan-2013	24165.00	22.45	0.00						

Pre-Roll Future: Mar-2012 Roll Contract: YES

Post-Roll Future: May-2012 30-Day Roll Yield: -0.04%

Current Weight: N/A Curve Shape: Contango

Contract Size: 5 metric tons Price Quote: USD/metric ton

Contract Value: \$120,790

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Analytics & Research

Dow Jones-UBS Commodity Index

COMP

[illegible]

Dow Jones-UBS Commodity Index 1 Month Forward

F1

[illegible]

Dow Jones-UBS Commodity Index 3 Month Forward

F3

Commodity	Feb-2012	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013
WTI Crude Oil													
Brent Crude Oil													
Unleaded Gasoline													
Heating Oil													
Natural Gas													
Corn													
Soybeans													
Wheat													
Coffee													
Cotton													
Sugar													
Soybean Oil													
Aluminum													
Copper													
Nickel													
Zinc													
Gold					✓	✓							
Silver													
Lean Hogs					✓	✓							
Live Cattle					✓	✓							

Dow Jones-UBS Commodity Index 5 Month Forward

F5

Commodity	Feb-2012	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013
WTI Crude Oil								✓					
Brent Crude Oil								✓					
Unleaded Gasoline								✓					
Heating Oil								✓					
Natural Gas								✓					
Corn								✓					
Soybeans								✓		✓			
Wheat								✓					
Coffee								✓					
Cotton								✓					
Sugar									✓				
Soybean Oil											✓		
Aluminum								✓					
Copper								✓					
Nickel								✓					
Zinc								✓					
Gold							✓						
Silver								✓					
Lean Hogs								✓					
Live Cattle								✓					

Dow Jones-UBS Commodity Index & Forward Months Contract Composite

Commodity	Feb-2012	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013
WTI Crude Oil		0		1 2		3 4	5 6						
Brent Crude Oil				0 1	2 3		4 5			6			
Unleaded Gasoline		0		1 2		3 4	5 6						
Heating Oil				1 2		3 4	5 6						
Natural Gas		0		1 2		3 4	5 6						
Corn		0		1 2		3 4	5 6						
Soybeans		0		1 2		3 4				5 6			
Wheat				1 2		3 4	5 6						
Coffee		0		1 2		3 4	5 6						
Cotton				1 2		3 4					5 6		
Sugar				1 2		3 4			5 6				
Soybean Oil				1 2		3 4					5 6		
Aluminum				1 2		3 4	5 6						
Copper				1 2		3 4	5 6						
Nickel				1 2		3 4	5 6						
Zinc		0		1 2		3 4	5 6						
Gold			0 1		2 3		4 5				6		
Silver		0		1 2		3 4	5 6						
Lean Hogs			0 1		2 3	4	5		6				
Live Cattle			0 1		2 3	4 5		6					

Dow Jones-UBS Commodity Index 2 Month Forward

F2

Commodity	Feb-2012	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013
WTI Crude Oil				<									
Brent Crude Oil						<							
Unleaded Gasoline				<									
Heating Oil				<									
Natural Gas				<									
Corn				<									
Soybeans				<									
Wheat				<									
Coffee				<									
Cotton				<									
Sugar				<									
Soybean Oil				<									
Aluminum				<									
Copper				<									
Nickel				<									
Zinc				<									
Gold					<								
Silver				<									
Lean Hogs					<								
Live Cattle					<								

Dow Jones-UBS Commodity Index 4 Month Forward

F4

Commodity	Feb-2012	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013
WTI Crude Oil						↓							
Brent Crude Oil								↓					
Unleaded Gasoline						↓							
Heating Oil						↓							
Natural Gas						↓							
Corn						↓							
Soybeans						↓							
Wheat						↓							
Coffee						↓							
Cotton						↓							
Sugar						↓							
Soybean Oil						↓							
Aluminum						↓							
Copper						↓							
Nickel						↓							
Zinc						↓							
Gold							✓						
Silver						↓							
Lean Hogs								✓					
Live Cattle							✓						

Dow Jones-UBS Commodity Index 6 Month Forward

F6

Commodity	Feb-2012	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013
WTI Crude Oil								✓					
Brent Crude Oil										✓			
Unleaded Gasoline								✓					
Heating Oil								✓					
Natural Gas								✓					
Corn								✓					
Soybeans										✓			
Wheat								✓					
Coffee								✓					
Cotton											✓		
Sugar									✓				
Soybean Oil											✓		
Aluminum								✓					
Copper								✓					
Nickel								✓					
Zinc								✓					
Gold											✓		
Silver								✓					
Lean Hogs									✓				
Live Cattle									✓				

Dow Jones-UBS Commodity Indexes 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/?go=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
WTI Crude Oil	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Unleaded Gasoline	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	JUL	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 Crude 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 = $\text{Implied Roll Yield} / \text{Number of months between Pre-Roll Future and Post-Roll Future}$

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

Curve Shape is determined based on the first and last available futures in a 12-month time period. If $\text{Price}_{\text{First Available Future}} > \text{Price}_{\text{Last Available Future}}$, then Backwardation; otherwise, Contango.

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Sources: Dow Jones Indexes; Bloomberg.