Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Summary

		Roll Yield Analysis		Post-Roll Contract		
Commodity	Current Index Weight	Roll Contract	30-Day Roll Yield	30-Day Average Trading Volume	Open Interest	Curve Shape
WTI Crude Oil	9.82%			123,153	159,338	Backwardation
Brent Crude Oil	5.56%	YES	0.66%	50,613	60,071	Backwardation
Unleaded Gasoline	3.89%			45,672	60,357	Backwardation
Heating Oil	3.49%			49,383	43,332	Contango
Natural Gas	8.47%			107,562	249,907	Contango
Energy Subtotal	**31.23%**					
Corn	6.40%			91,885	496,497	Backwardation
Soybeans	7.40%			53,384	248,037	Backwardation
Wheat	4.98%			35,894	193,354	Contango
Coffee	2.24%			10,002	75,390	Contango
Cotton	1.77%			9,759	90,956	Contango
Sugar	3.79%			41,070	252,349	Backwardation
Soybean Oil	3.38%			30,293	150,532	Contango
Agriculture Subtotal	**29.95%**					
Aluminum	6.31%			28,698	73,617	Contango
Copper	7.64%			17,123	87,596	Contango
Nickel	2.53%			3,530	11,884	Contango
Zinc	3.35%			13,161	31,745	Contango
Industrial Metals Subtotal	**19.83%**					
Gold	9.85%	YES	-0.08%	116,637	70,356	Contango
Silver	3.25%			26,305	62,968	Contango
Precious Metals Subtotal	**13.11%**					
Lean Hogs	2.15%	YES	-4.58%	530	63,519	Backwardation
Live Cattle	3.74%	YES	1.10%	3,613	109,171	Contango
Livestock Subtotal	**5.88%**					
Total	**100.00%**					

		Roll Yield Analysis		Post-Roll Contract		
Commodity	Current Index Weight	Roll Contract	30-Day Roll Yield	30-Day Average Trading Volume	Open Interest	Curve Shape
Cocoa*	N/A			10,410	70,908	Contango
Feeder Cattle*	N/A			215	12,837	Contango
Gas Oil*	N/A			43,910	64,930	Backwardation
Lead*	N/A			6,919	5,077	Contango
Orange Juice*	N/A			1,103	18,620	Backwardation
Platinum*	N/A	YES	-0.09%	1,853	5,879	Contango
Soybean Meal*	N/A			20,675	101,609	Backwardation
Tin*	N/A			493	2,024	Contango

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

Data as of March 1, 2012.

Sources: Dow Jones Indexes; Bloomberg.

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

- This month's roll period will take place from Wednesday, March 7 to Wednesday, March 14. The next monthly roll period will take place from Friday, April 6 to Friday, April 13.
- This month, only Brent Crude Oil, Gold, Lean Hogs and Live Cattle are rolling contracts to Jun-2012 and beyond within the Dow Jones-UBS Commodity Index. All other contracts had rolled last month to May-2012 futures.
- The largest price increases in component futures contracts over the last 30 days come from Brent Crude Oil (+12.6%), Unleaded Gasoline (+11.5%), WTI Crude Oil (+11.0%), Heating Oil (+8.8%), Soybeans (+8.0%), Silver (+5.3%), and Soybean Oil (+5.2%).
- The largest price decreases in component futures contracts over the last 30 days come from Nickel (-7.2%), Coffee (-6.0%), and Cotton (-5.4%).

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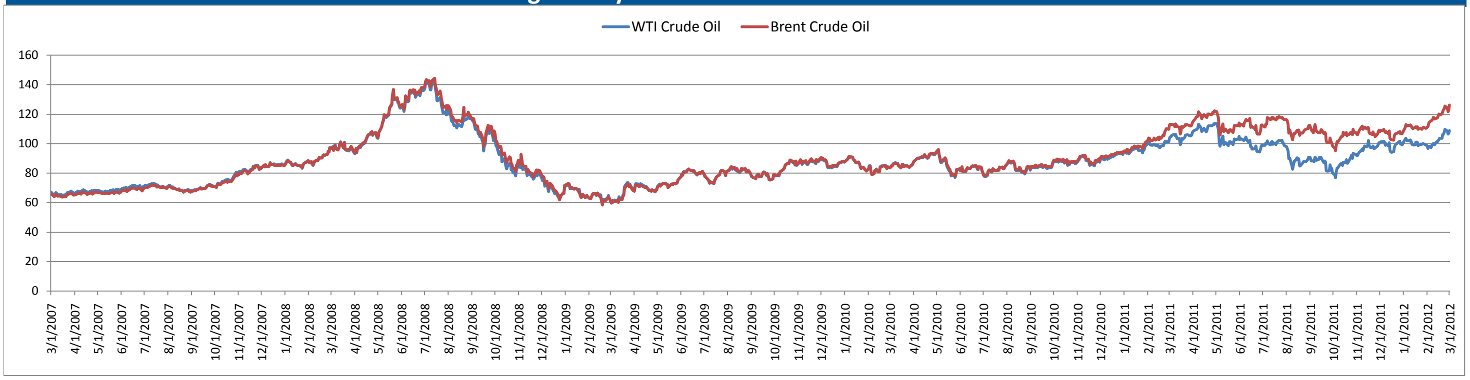
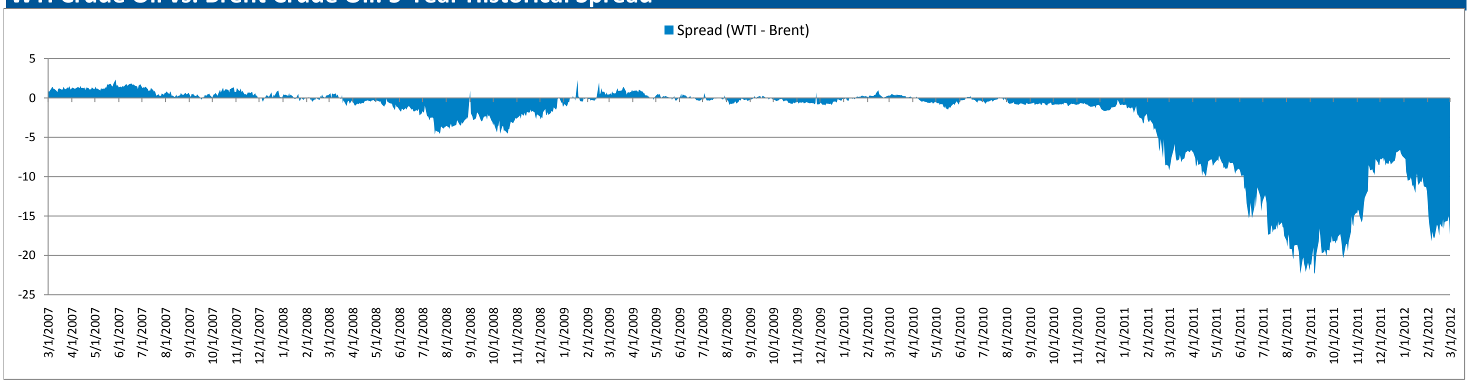
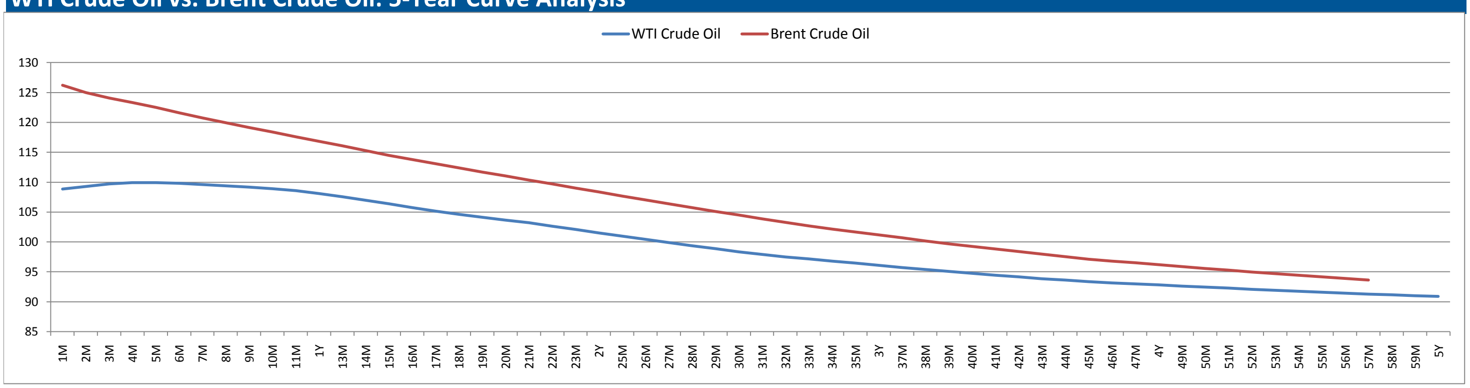
WTI Crude Oil vs. Brent Crude Oil: 5-Year Pricing History



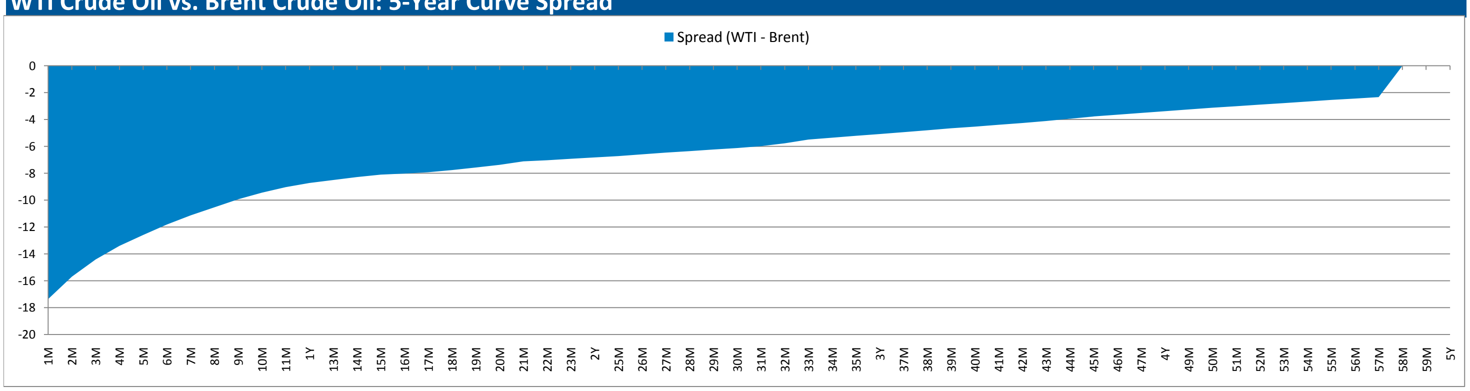
WTI Crude Oil vs. Brent Crude Oil: 5-Year Historical Spread



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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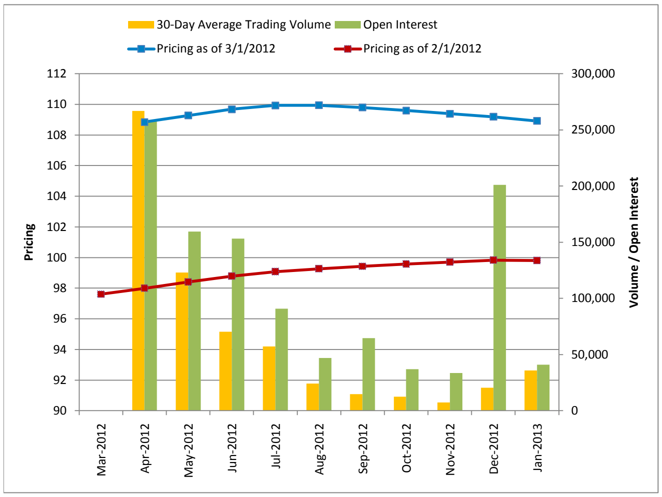
Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

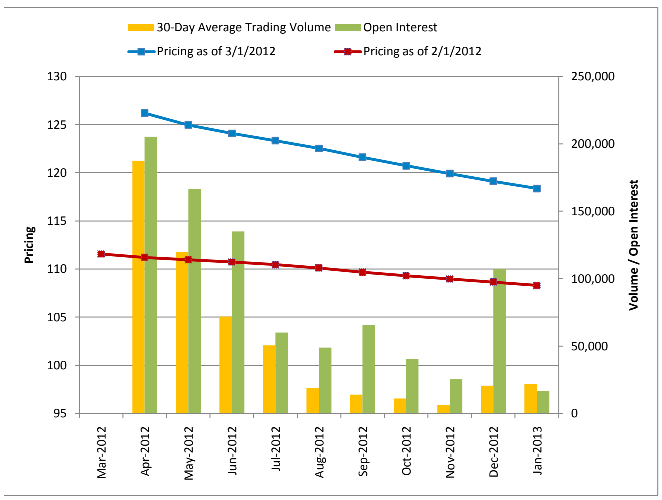
WTI Crude Oil



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months: F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	108.84	266,907.27	258,582.00						
May-2012	109.27	123,153.07	159,338.00	✓					
Jun-2012	109.68	70,215.50	153,270.00						
Jul-2012	109.93	57,277.17	90,810.00		✓	✓			
Aug-2012	109.94	24,197.63	46,942.00						
Sep-2012	109.80	14,852.70	64,581.00				✓	✓	
Oct-2012	109.60	12,601.13	36,981.00						
Nov-2012	109.39	7,493.93	33,484.00						✓
Dec-2012	109.19	20,474.53	201,199.00						
Jan-2013	108.92	35,766.10	40,865.00						
Feb-2013	108.57	6,041.27	19,664.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	9.82%	Curve Shape:	Backwardation
Contract Size:	1,000 barrels	Price Quote:	USD/barrel
Contract Value:	$109,270		
Next Future:	Jul-2012	Next Roll Date:	May-2012

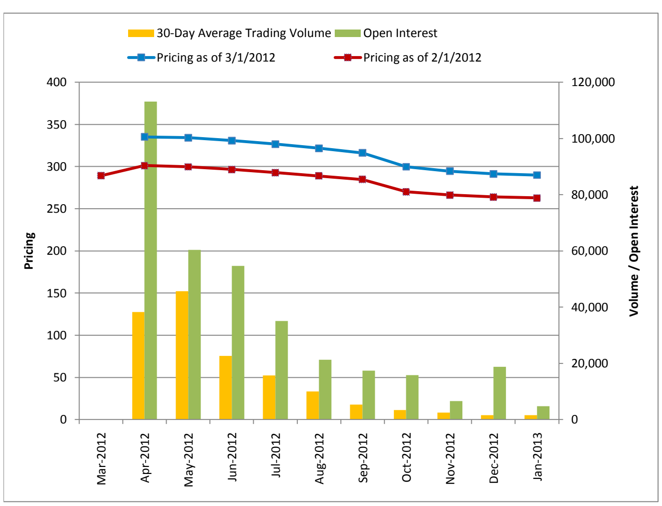
Brent Crude Oil



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months: F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	126.20	187,590.43	205,330.00						
May-2012	124.96	119,509.60	166,360.00						
Jun-2012	124.09	71,804.27	134,928.00						
Jul-2012	123.33	50,612.50	60,071.00	✓	✓				
Aug-2012	122.53	18,638.30	48,787.00						
Sep-2012	121.61	13,986.23	65,429.00			✓	✓		
Oct-2012	120.73	11,024.70	40,354.00						
Nov-2012	119.92	6,312.07	25,294.00					✓	✓
Dec-2012	119.12	20,639.90	107,311.00						
Jan-2013	118.36	21,964.87	16,836.00						
Feb-2013	117.60	1,764.30	9,242.00						

Pre-Roll Future:	May-2012	Roll Contract:	YES
Post-Roll Future:	Jul-2012	30-Day Roll Yield:	0.66%
Current Weight:	5.56%	Curve Shape:	Backwardation
Contract Size:	1,000 barrels	Price Quote:	USD/barrel
Contract Value:	$123,330		

Unleaded Gasoline



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months: F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	335.17	38,281.37	113,141.00						
May-2012	334.25	45,671.50	60,357.00	✓					
Jun-2012	330.90	22,692.17	54,726.00						
Jul-2012	326.65	15,754.77	35,067.00		✓	✓			
Aug-2012	321.71	10,053.50	21,288.00						
Sep-2012	316.17	5,332.50	17,457.00				✓	✓	
Oct-2012	299.82	3,400.33	15,866.00						
Nov-2012	294.66	2,454.97	6,575.00						✓
Dec-2012	291.40	1,602.37	18,813.00						
Jan-2013	289.90	1,526.23	4,803.00						
Feb-2013	290.27	806.37	1,839.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	3.89%	Curve Shape:	Backwardation
Contract Size:	42,000 gal	Price Quote:	U.S. cents/gallon
Contract Value:	$140,385		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Sources: Dow Jones Indexes; Bloomberg.

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Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

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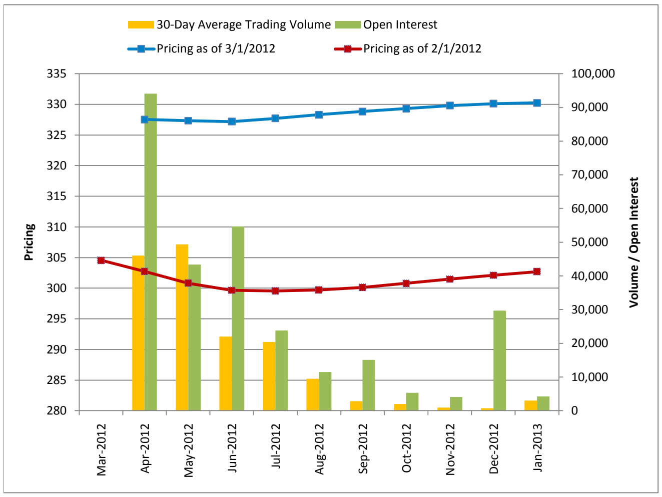
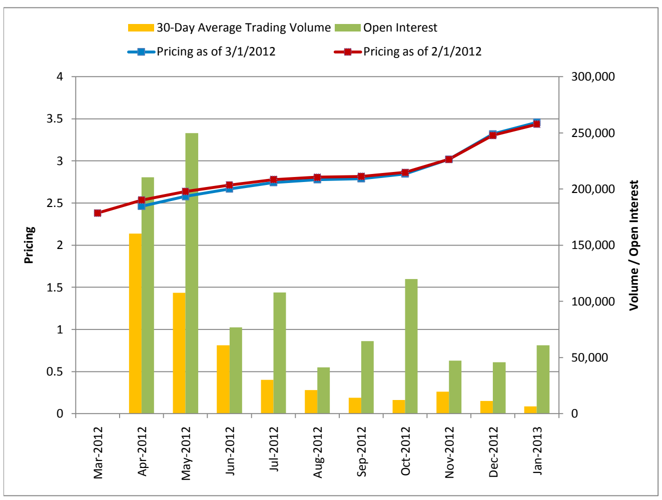
Heating Oil



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	327.53	46,012.40	94,085.00						
May-2012	327.33	49,382.83	43,332.00	✓					
Jun-2012	327.19	22,007.30	54,651.00						
Jul-2012	327.72	20,395.10	23,826.00		✓	✓			
Aug-2012	328.31	9,503.97	11,457.00						
Sep-2012	328.84	2,873.43	15,069.00				✓	✓	
Oct-2012	329.30	2,024.50	5,320.00						
Nov-2012	329.80	950.73	4,045.00						✓
Dec-2012	330.11	721.83	29,746.00						
Jan-2013	330.24	2,988.30	4,278.00						
Feb-2013	329.64	990.37	744.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	3.49%	Curve Shape:	Contango
Contract Size:	42,000 gallons	Price Quote:	U.S. cents/gallon
Contract Value:	$137,479		
Next Future:	Jul-2012	Next Roll Date:	May-2012

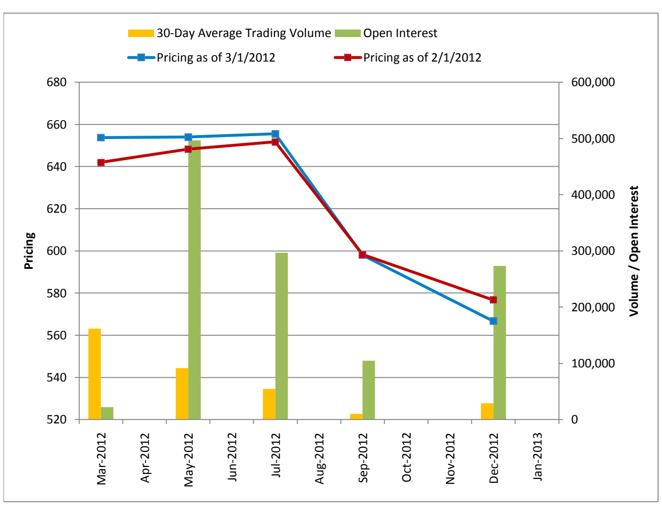
Natural Gas



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	2.46	160,241.07	210,423.00						
May-2012	2.58	107,561.63	249,907.00	✓					
Jun-2012	2.67	60,830.37	76,737.00						
Jul-2012	2.74	30,069.77	107,838.00		✓	✓			
Aug-2012	2.78	20,994.33	41,315.00						
Sep-2012	2.79	14,191.33	64,534.00				✓	✓	
Oct-2012	2.85	12,167.97	119,749.00						
Nov-2012	3.02	19,729.10	47,370.00						✓
Dec-2012	3.32	11,249.77	45,867.00						
Jan-2013	3.46	6,474.80	61,006.00						
Feb-2013	3.47	8,867.67	17,440.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	8.47%	Curve Shape:	Contango
Contract Size:	10,000 mmbtu	Price Quote:	USD/mmbtu
Contract Value:	$25,790		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Corn



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	653.75	161,563.17	22,396.00						
Apr-2012									
May-2012	654.00	91,885.27	496,497.00	✓					
Jun-2012									
Jul-2012	655.50	54,812.67	296,799.00		✓	✓			
Aug-2012									
Sep-2012	598.00	10,050.13	104,835.00				✓	✓	
Oct-2012									
Nov-2012									
Dec-2012	566.75	29,141.00	273,233.00						✓
Jan-2013									
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	6.40%	Curve Shape:	Backwardation
Contract Size:	5,000 bushels	Price Quote:	U.S. cents/bushel
Contract Value:	$32,700		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Sources: Dow Jones Indexes; Bloomberg.

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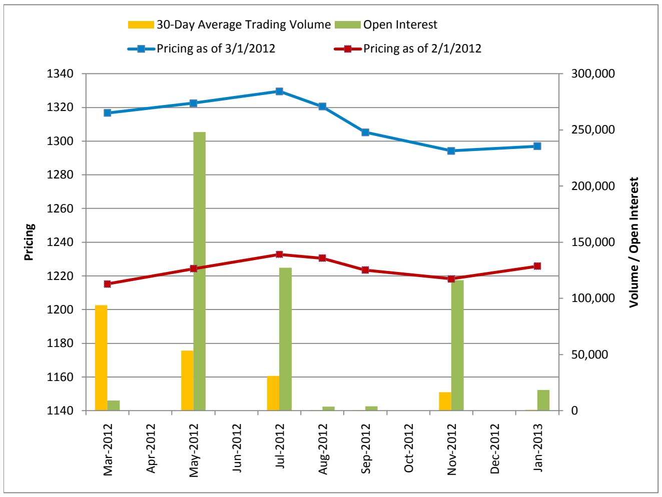
Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

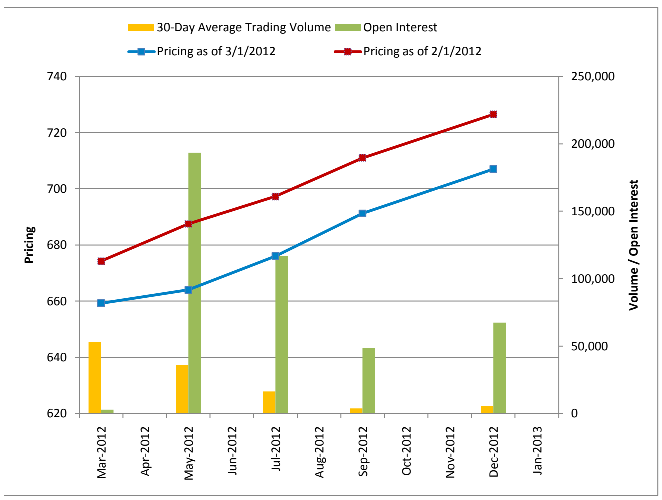
Soybeans



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	1316.75	94,024.03	9,082.00						
Apr-2012									
May-2012	1322.50	53,383.57	248,037.00	✓					
Jun-2012									
Jul-2012	1329.50	30,980.30	127,165.00		✓	✓			
Aug-2012	1320.50	579.97	3,719.00						
Sep-2012	1305.25	494.70	3,855.00						
Oct-2012									
Nov-2012	1294.25	16,338.23	116,289.00				✓	✓	✓
Dec-2012									
Jan-2013	1297.00	768.70	18,452.00						
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	7.40%	Curve Shape:	Backwardation
Contract Size:	5000 bu	Price Quote:	U.S. cents/bushel
Contract Value:	$66,125		
Next Future:	Jul-2012	Next Roll Date:	May-2012

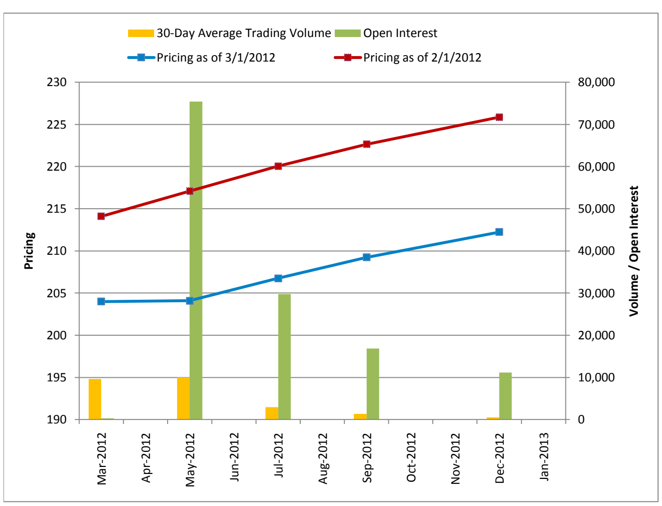
Wheat



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	659.25	53,003.27	2,884.00						
Apr-2012									
May-2012	664.00	35,894.47	193,354.00	✓					
Jun-2012									
Jul-2012	676.00	16,427.57	116,916.00		✓	✓			
Aug-2012									
Sep-2012	691.25	3,823.97	48,525.00				✓	✓	
Oct-2012									
Nov-2012									
Dec-2012	707.00	5,742.43	67,387.00						✓
Jan-2013									
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	4.98%	Curve Shape:	Contango
Contract Size:	5,000 bushel	Price Quote:	U.S. cents/bushel
Contract Value:	$33,200		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Coffee



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	204.00	9,615.20	328.00						
Apr-2012									
May-2012	204.10	10,002.23	75,390.00	✓					
Jun-2012									
Jul-2012	206.75	2,973.10	29,781.00		✓	✓			
Aug-2012									
Sep-2012	209.25	1,354.57	16,878.00				✓	✓	
Oct-2012									
Nov-2012									
Dec-2012	212.25	495.80	11,153.00						✓
Jan-2013									
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	2.24%	Curve Shape:	Contango
Contract Size:	37,500 lbs	Price Quote:	U.S. cents/pound
Contract Value:	$76,538		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Sources: Dow Jones Indexes; Bloomberg.

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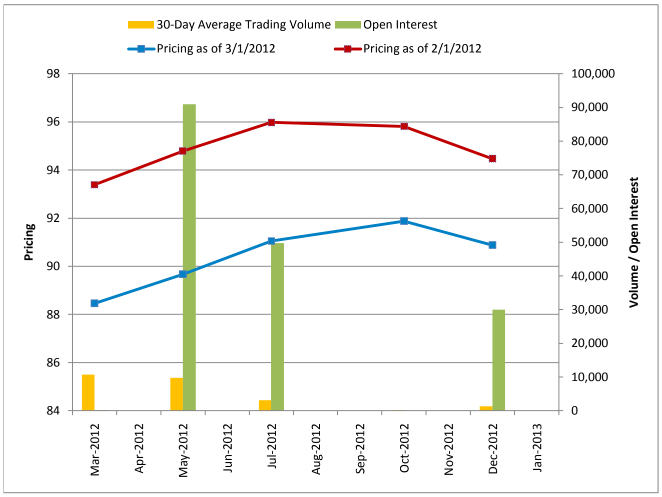
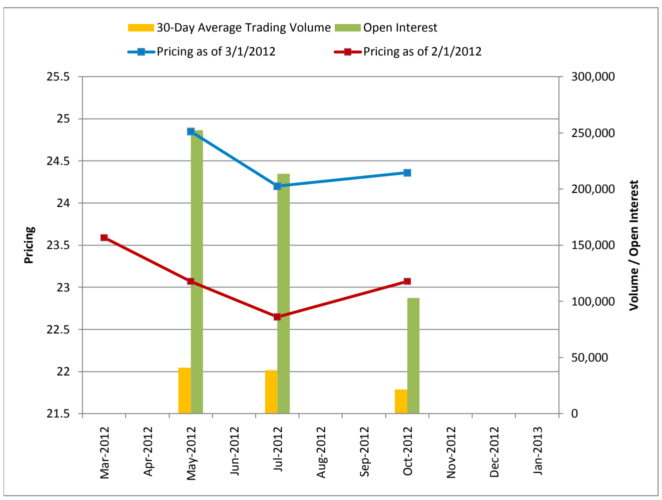
Cotton



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months: F1	F2	F3	F4	F5	F6
Mar-2012	88.46	10,685.00	155.00						
Apr-2012									
May-2012	89.67	9,759.33	90,956.00	✓					
Jun-2012									
Jul-2012	91.05	3,152.00	49,699.00		✓	✓			
Aug-2012									
Sep-2012									
Oct-2012	91.88	185.77	87.00						
Nov-2012									
Dec-2012	90.88	1,272.80	29,985.00				✓	✓	✓
Jan-2013									
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	1.77%	Curve Shape:	Contango
Contract Size:	50,000 lbs	Price Quote:	U.S. cents/pound
Contract Value:	$44,835		
Next Future:	Jul-2012	Next Roll Date:	May-2012

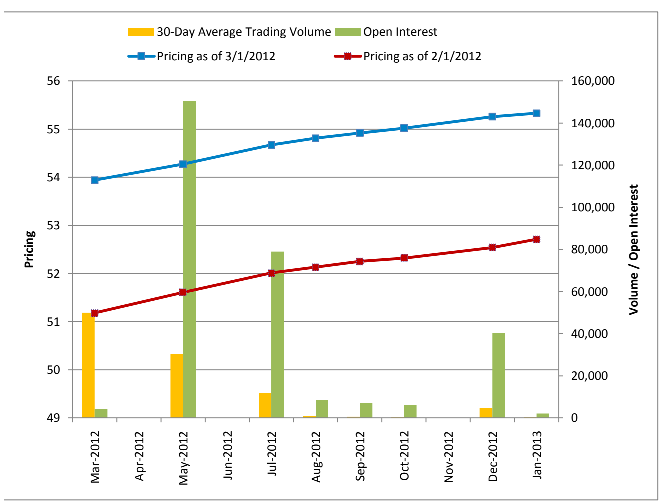
Sugar



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months: F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012									
May-2012	24.85	41,069.90	252,349.00	✓					
Jun-2012									
Jul-2012	24.20	38,801.20	213,595.00		✓	✓			
Aug-2012									
Sep-2012									
Oct-2012	24.36	21,602.33	103,084.00				✓	✓	✓
Nov-2012									
Dec-2012									
Jan-2013									
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	3.79%	Curve Shape:	Backwardation
Contract Size:	112,000 lbs	Price Quote:	U.S. cents/pound
Contract Value:	$27,832		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Soybean Oil



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months: F1	F2	F3	F4	F5	F6
Mar-2012	53.94	50,020.17	4,212.00						
Apr-2012									
May-2012	54.27	30,293.40	150,532.00	✓					
Jun-2012									
Jul-2012	54.67	11,753.30	78,961.00		✓	✓			
Aug-2012	54.81	907.50	8,622.00						
Sep-2012	54.92	588.43	7,118.00						
Oct-2012	55.02	332.20	6,111.00						
Nov-2012									
Dec-2012	55.26	4,688.57	40,316.00				✓	✓	✓
Jan-2013	55.33	260.67	2,129.00						
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	3.38%	Curve Shape:	Contango
Contract Size:	60,000 lbs	Price Quote:	U.S. cents/pound
Contract Value:	$32,562		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Sources: Dow Jones Indexes; Bloomberg.

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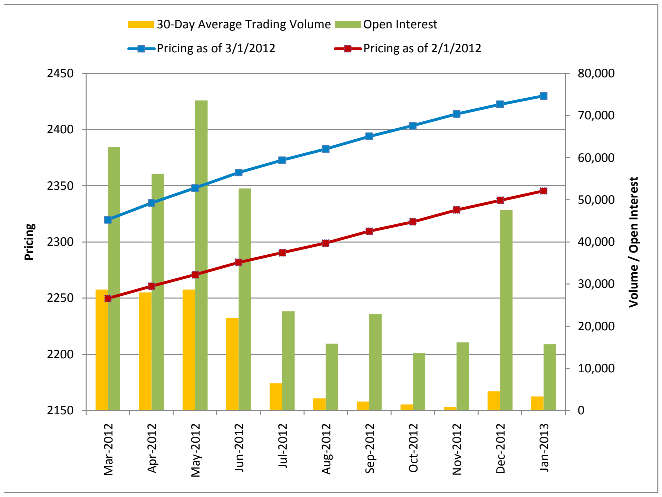
Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

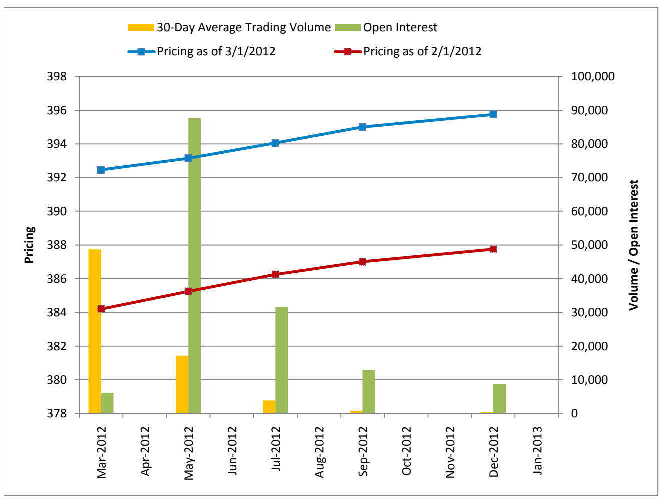
Aluminum



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	F1	F2	F3	F4	F5	F6
				Pre-Roll Contract for Forward Months					
Mar-2012	2319.75	28,733.27	62,521.00						
Apr-2012	2334.75	28,013.73	56,169.00						
May-2012	2348.00	28,697.87	73,617.00	✓					
Jun-2012	2361.75	21,995.60	52,674.00						
Jul-2012	2372.75	6,450.67	23,557.00		✓	✓			
Aug-2012	2382.75	2,849.13	15,829.00						
Sep-2012	2394.00	2,105.63	22,892.00				✓	✓	
Oct-2012	2403.50	1,417.03	13,617.00						
Nov-2012	2414.00	792.67	16,192.00						✓
Dec-2012	2422.50	4,507.03	47,640.00						
Jan-2013	2430.00	3,343.87	15,741.00						
Feb-2013	2440.50	988.20	7,567.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	6.31%	Curve Shape:	Contango
Contract Size:	25 metric tons	Price Quote:	USD/metric ton
Contract Value:	$58,700		
Next Future:	Jul-2012	Next Roll Date:	May-2012

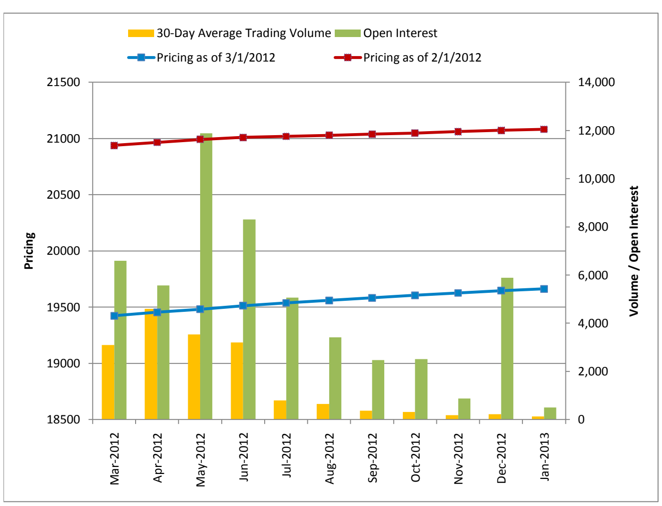
Copper



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	F1	F2	F3	F4	F5	F6
				Pre-Roll Contract for Forward Months					
Mar-2012	392.45	48,684.63	6,169.00						
Apr-2012									
May-2012	393.15	17,123.33	87,596.00	✓					
Jun-2012									
Jul-2012	394.05	3,918.77	31,477.00		✓	✓			
Aug-2012									
Sep-2012	395.00	877.87	12,909.00				✓	✓	
Oct-2012									
Nov-2012									
Dec-2012	395.75	490.67	8,830.00						✓
Jan-2013									
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	7.64%	Curve Shape:	Contango
Contract Size:	25,000 lbs	Price Quote:	U.S. cents/pound
Contract Value:	$98,288		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Nickel



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	F1	F2	F3	F4	F5	F6
				Pre-Roll Contract for Forward Months					
Mar-2012	19423.00	3,092.73	6,590.00						
Apr-2012	19454.00	4,600.20	5,566.00						
May-2012	19482.00	3,529.90	11,884.00	✓					
Jun-2012	19513.00	3,206.80	8,306.00						
Jul-2012	19538.00	791.20	5,060.00		✓	✓			
Aug-2012	19560.00	651.37	3,420.00						
Sep-2012	19583.00	369.33	2,468.00				✓	✓	
Oct-2012	19605.00	313.47	2,511.00						
Nov-2012	19626.00	185.37	878.00						✓
Dec-2012	19647.00	219.70	5,893.00						
Jan-2013	19662.00	130.50	508.00						
Feb-2013	19677.00	176.37	150.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	2.53%	Curve Shape:	Contango
Contract Size:	6 metric tons	Price Quote:	USD/metric ton
Contract Value:	$116,892		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Sources: Dow Jones Indexes; Bloomberg.

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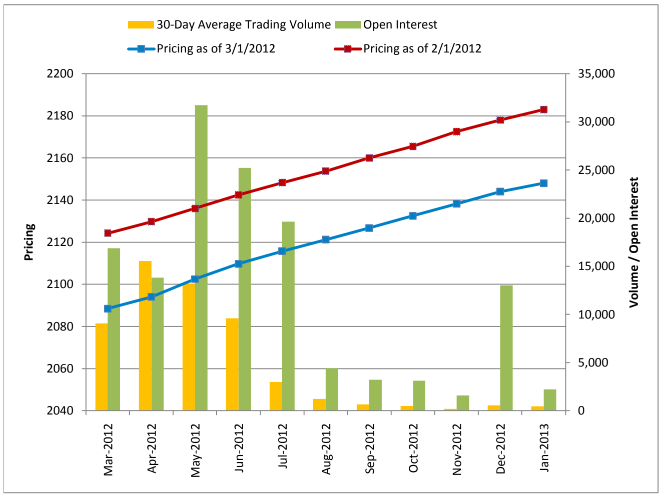
Zinc



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Mar-2012	2088.50	9,072.50	16,876.00						
Apr-2012	2094.00	15,533.27	13,835.00						
May-2012	2102.50	13,161.30	31,745.00	✓					
Jun-2012	2109.75	9,588.30	25,227.00						
Jul-2012	2115.75	2,983.77	19,620.00		✓	✓			
Aug-2012	2121.25	1,230.80	4,419.00						
Sep-2012	2126.75	642.70	3,231.00				✓	✓	
Oct-2012	2132.50	488.80	3,105.00						
Nov-2012	2138.25	186.13	1,596.00						✓
Dec-2012	2144.00	543.57	13,016.00						
Jan-2013	2148.00	472.63	2,221.00						
Feb-2013	2152.00	367.87	1,183.00						

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

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

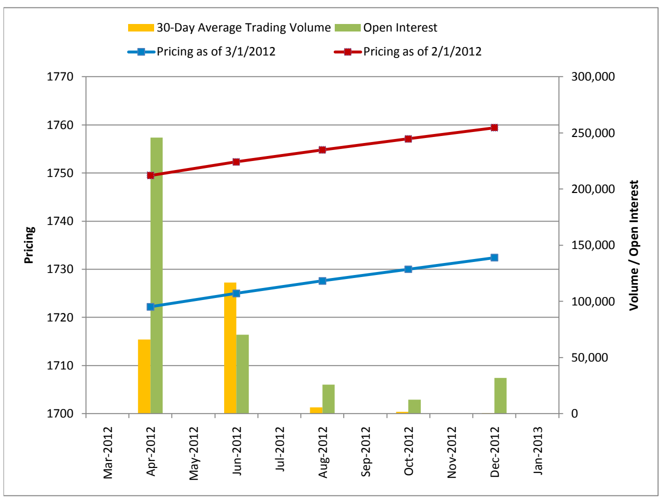
Current Weight: 3.35% — Curve Shape: Contango

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

Contract Value: $52,563

Next Future: Jul-2012 — Next Roll Date: May-2012

Gold



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	1722.20	65,993.73	245,724.00						
May-2012									
Jun-2012	1725.00	116,636.77	70,356.00	✓	✓				
Jul-2012									
Aug-2012	1727.60	5,758.20	25,758.00			✓	✓		
Sep-2012									
Oct-2012	1730.00	1,789.67	12,619.00						
Nov-2012									
Dec-2012	1732.40	535.33	31,908.00					✓	✓
Jan-2013									
Feb-2013	1734.80	1,554.93	14,604.00						

Pre-Roll Future: Apr-2012 — Roll Contract: YES

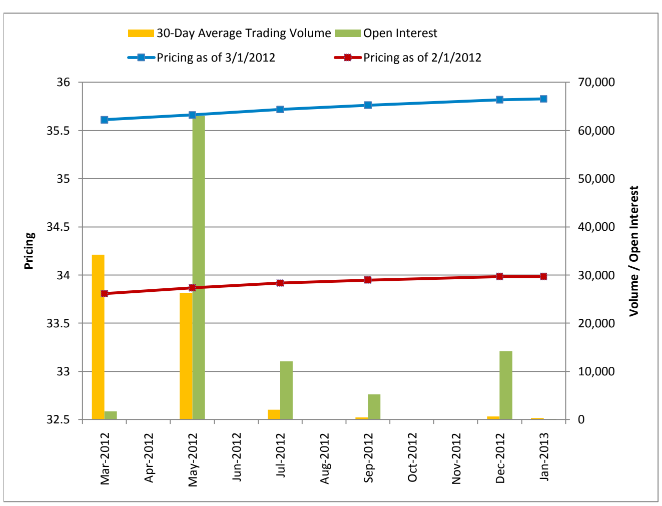
Post-Roll Future: Jun-2012 — 30-Day Roll Yield: -0.08%

Current Weight: 9.85% — Curve Shape: Contango

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

Contract Value: $172,500

Silver



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Mar-2012	35.61	34,241.37	1,723.00						
Apr-2012									
May-2012	35.66	26,304.83	62,968.00	✓					
Jun-2012									
Jul-2012	35.72	2,051.47	12,062.00		✓	✓			
Aug-2012									
Sep-2012	35.76	446.03	5,217.00				✓	✓	
Oct-2012									
Nov-2012									
Dec-2012	35.82	678.87	14,201.00						✓
Jan-2013	35.83	315.77	90.00						
Feb-2013									

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

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

Current Weight: 3.25% — Curve Shape: Contango

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

Contract Value: $178,305

Next Future: Jul-2012 — Next Roll Date: May-2012

Sources: Dow Jones Indexes; Bloomberg.

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Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

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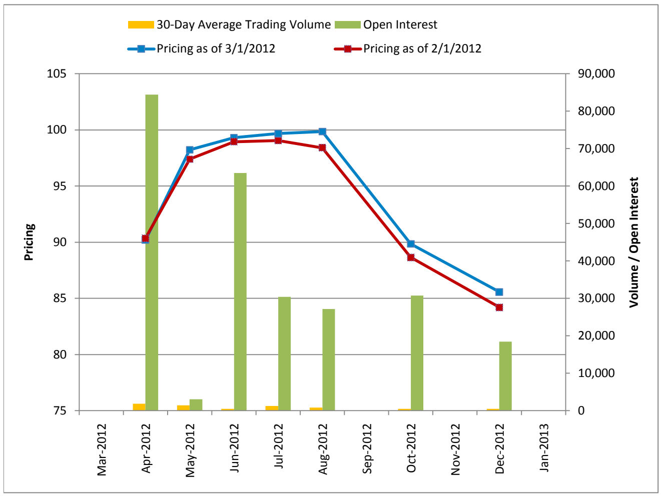
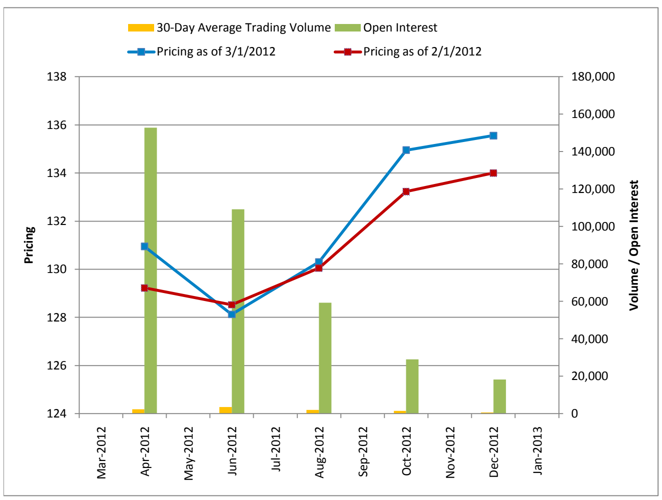
Lean Hogs



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	90.20	1,861.10	84,453.00						
May-2012	98.23	1,451.83	3,087.00						
Jun-2012	99.30	530.07	63,519.00	✓	✓				
Jul-2012	99.68	1,224.67	30,410.00			✓			
Aug-2012	99.85	827.10	27,197.00				✓		
Sep-2012									
Oct-2012	89.85	515.77	30,709.00					✓	✓
Nov-2012									
Dec-2012	85.58	535.97	18,485.00						
Jan-2013									
Feb-2013	86.00	173.00	5,747.00						

Pre-Roll Future:	Apr-2012	Roll Contract:	YES
Post-Roll Future:	Jun-2012	30-Day Roll Yield:	-4.58%
Current Weight:	2.15%	Curve Shape:	Backwardation
Contract Size:	40,000 lbs	Price Quote:	U.S. cents/pound
Contract Value:	$39,720		

Live Cattle



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	130.95	2,393.27	152,748.00						
May-2012									
Jun-2012	128.13	3,612.53	109,171.00	✓	✓				
Jul-2012									
Aug-2012	130.30	2,028.30	59,220.00			✓	✓		
Sep-2012									
Oct-2012	134.95	1,518.50	29,023.00					✓	✓
Nov-2012									
Dec-2012	135.55	569.80	18,324.00						
Jan-2013									
Feb-2013	135.80	168.30	5,043.00						

Pre-Roll Future:	Apr-2012	Roll Contract:	YES
Post-Roll Future:	Jun-2012	30-Day Roll Yield:	1.10%
Current Weight:	3.74%	Curve Shape:	Contango
Contract Size:	40,000 lbs	Price Quote:	U.S. cents/pound
Contract Value:	$51,250		

Sources: Dow Jones Indexes; Bloomberg.

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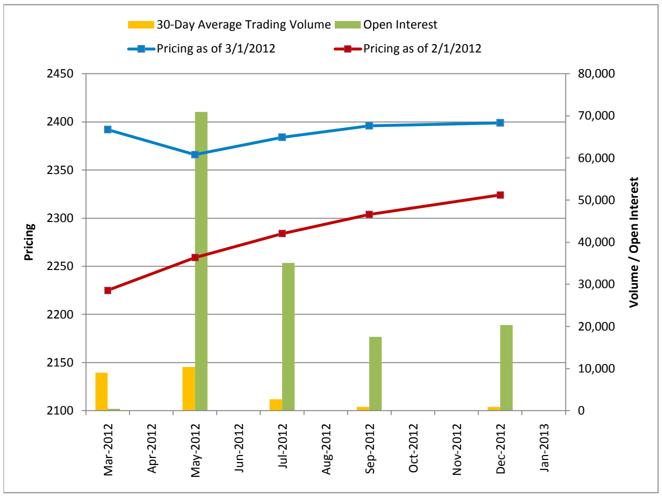
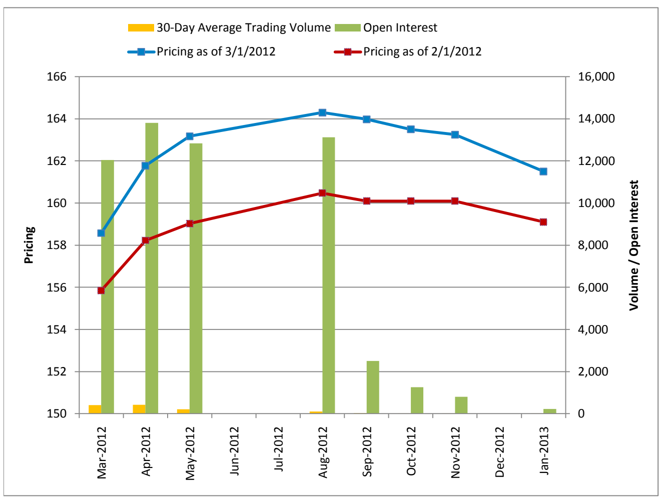
Cocoa



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	2392.00	9,034.37	423.00						
Apr-2012									
May-2012	2366.00	10,410.20	70,908.00	✓					
Jun-2012									
Jul-2012	2384.00	2,706.47	35,053.00		✓	✓			
Aug-2012									
Sep-2012	2396.00	888.60	17,560.00				✓	✓	
Oct-2012									
Nov-2012									
Dec-2012	2399.00	883.23	20,356.00						✓
Jan-2013									
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	N/A	Curve Shape:	Contango
Contract Size:	10 metric tons	Price Quote:	USD/metric ton
Contract Value:	$23,660		
Next Future:	Jul-2012	Next Roll Date:	May-2012

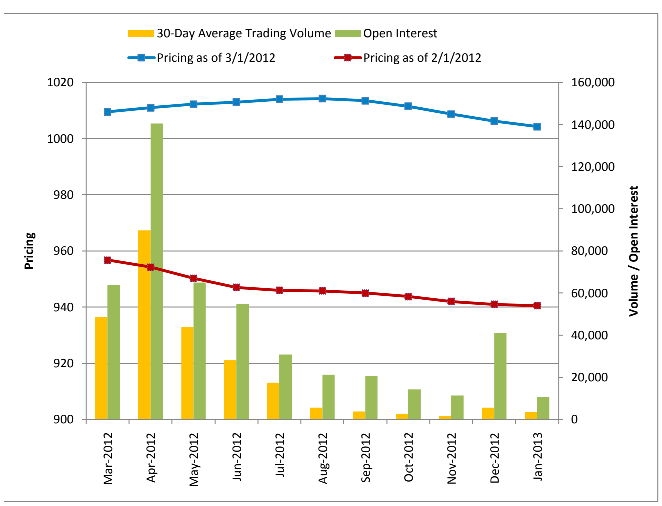
Feeder Cattle



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	158.58	412.13	12,045.00						
Apr-2012	161.78	425.33	13,804.00						
May-2012	163.18	215.27	12,837.00	✓					
Jun-2012									
Jul-2012									
Aug-2012	164.30	101.50	13,119.00		✓	✓	✓		
Sep-2012	163.98	31.20	2,502.00						
Oct-2012	163.50	4.90	1,264.00					✓	✓
Nov-2012	163.25	3.93	808.00						
Dec-2012									
Jan-2013	161.50	4.83	221.00						
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	N/A	Curve Shape:	Contango
Contract Size:	50,000 lbs.	Price Quote:	USD/lb.
Contract Value:	$8,158,750		
Next Future:	Aug-2012	Next Roll Date:	May-2012

Gas Oil



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	1009.50	48,655.83	63,998.00						
Apr-2012	1011.00	89,734.97	140,442.00						
May-2012	1012.25	43,910.27	64,930.00	✓					
Jun-2012	1013.00	28,102.60	54,781.00						
Jul-2012	1014.00	17,491.10	30,883.00		✓	✓			
Aug-2012	1014.25	5,524.83	21,254.00						
Sep-2012	1013.50	3,787.30	20,619.00				✓	✓	
Oct-2012	1011.50	2,753.70	14,302.00						
Nov-2012	1008.75	1,642.53	11,327.00						✓
Dec-2012	1006.25	5,599.07	41,219.00						
Jan-2013	1004.25	3,470.87	10,737.00						
Feb-2013	1000.50	490.30	7,029.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	N/A	Curve Shape:	Backwardation
Contract Size:	100 metric tons	Price Quote:	USD/metric ton
Contract Value:	$101,225		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Sources: Dow Jones Indexes; Bloomberg.

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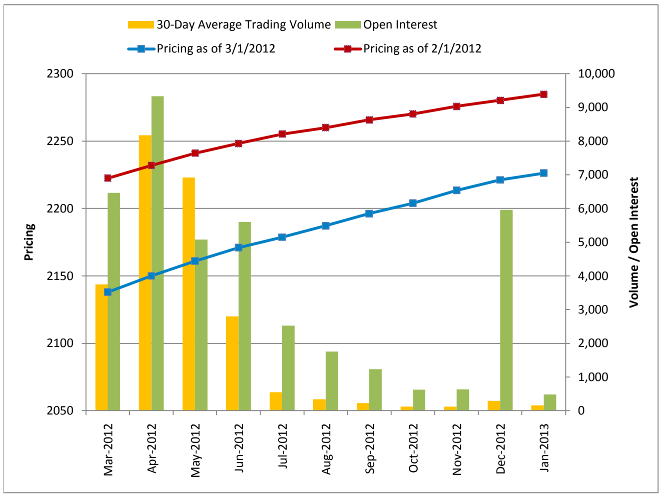
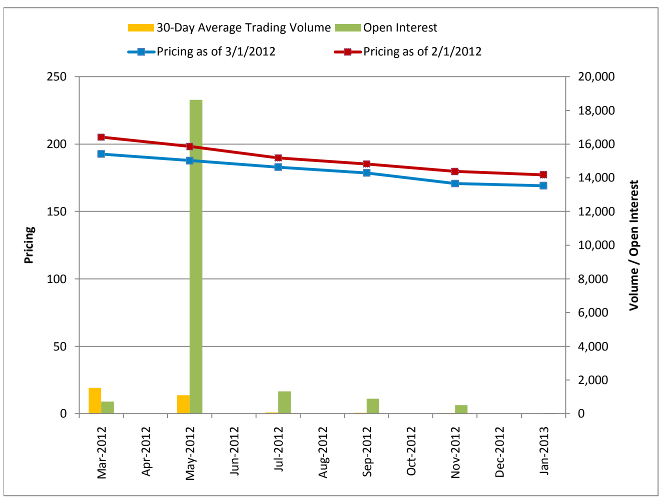
Lead



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	2138.00	3,752.13	6,463.00						
Apr-2012	2150.00	8,174.97	9,331.00						
May-2012	2161.00	6,919.40	5,077.00	✓					
Jun-2012	2171.00	2,797.77	5,601.00						
Jul-2012	2178.75	553.77	2,523.00		✓	✓			
Aug-2012	2187.25	340.53	1,756.00						
Sep-2012	2196.25	221.87	1,237.00				✓	✓	
Oct-2012	2204.00	124.90	622.00						
Nov-2012	2213.50	122.63	639.00						✓
Dec-2012	2221.25	293.07	5,963.00						
Jan-2013	2226.25	158.27	484.00						
Feb-2013	2231.25	170.03	383.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	N/A	Curve Shape:	Contango
Contract Size:	25 metric tons	Price Quote:	USD/metric ton
Contract Value:	$54,025		
Next Future:	Jul-2012	Next Roll Date:	May-2012

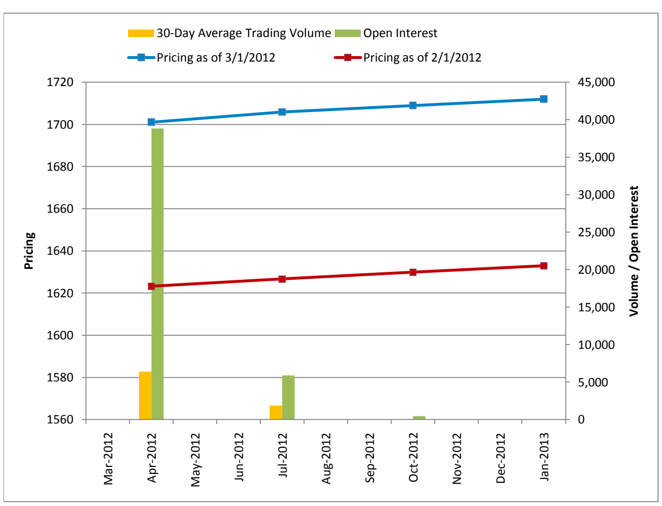
Orange Juice



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012	192.70	1,539.50	718.00						
Apr-2012									
May-2012	187.75	1,102.77	18,620.00	✓					
Jun-2012									
Jul-2012	182.95	69.97	1,329.00		✓	✓			
Aug-2012									
Sep-2012	178.65	48.23	881.00				✓	✓	
Oct-2012									
Nov-2012	170.75	33.17	503.00						✓
Dec-2012									
Jan-2013	169.15	11.33	30.00						
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	N/A	Curve Shape:	Backwardation
Contract Size:	15,000 lbs.	Price Quote:	USD/lb.
Contract Value:	$2,816,250		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Platinum



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months F1	F2	F3	F4	F5	F6
Mar-2012									
Apr-2012	1701.10	6,421.10	38,852.00						
May-2012									
Jun-2012									
Jul-2012	1705.90	1,853.43	5,879.00	✓	✓	✓			
Aug-2012									
Sep-2012									
Oct-2012	1709.00	36.13	470.00				✓	✓	✓
Nov-2012									
Dec-2012									
Jan-2013	1712.00	6.03	7.00						
Feb-2013									

Pre-Roll Future:	Apr-2012	Roll Contract:	YES
Post-Roll Future:	Jul-2012	30-Day Roll Yield:	-0.09%
Current Weight:	N/A	Curve Shape:	Contango
Contract Size:	50 troy oz.	Price Quote:	USD/troy oz.
Contract Value:	$85,295		

Sources: Dow Jones Indexes; Bloomberg.

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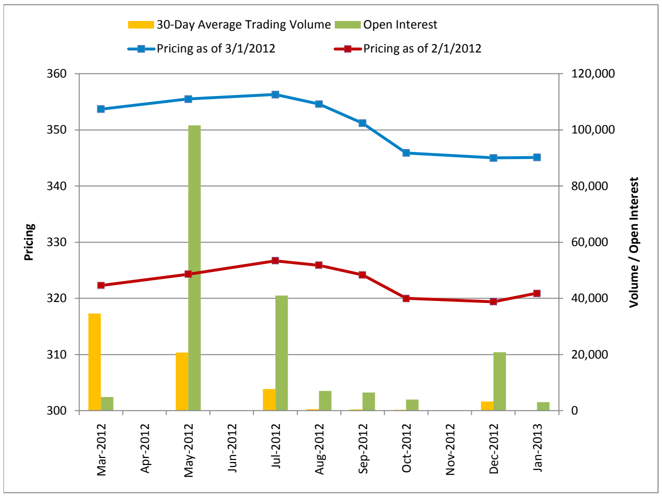
Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

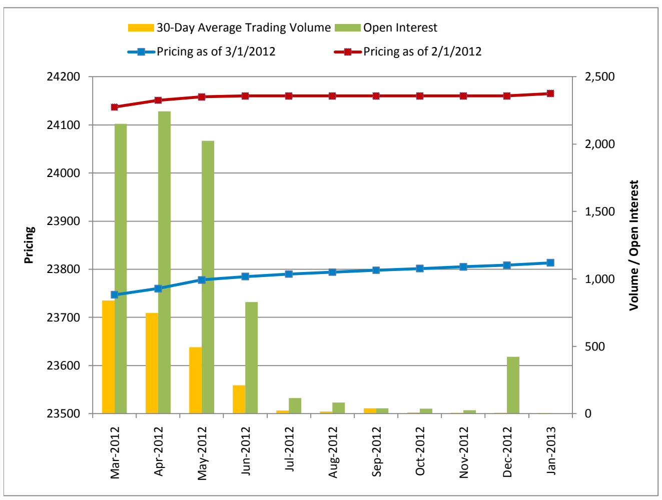
Soybean Meal



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Mar-2012	353.70	34,673.97	4,896.00						
Apr-2012									
May-2012	355.50	20,675.40	101,609.00	✓					
Jun-2012									
Jul-2012	356.30	7,755.43	40,967.00		✓	✓			
Aug-2012	354.60	604.53	7,062.00						
Sep-2012	351.20	455.97	6,456.00						
Oct-2012	345.90	273.07	3,962.00						
Nov-2012									
Dec-2012	345.00	3,337.23	20,870.00				✓	✓	✓
Jan-2013	345.10	141.77	3,049.00						
Feb-2013									

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	N/A	Curve Shape:	Backwardation
Contract Size:	100 short tons	Price Quote:	USD/short ton
Contract Value:	$35,550		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Tin



Contract Month	Pricing as of 3/1/2012	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months					
				F1	F2	F3	F4	F5	F6
Mar-2012	23747.00	839.00	2,151.00						
Apr-2012	23760.00	747.23	2,244.00						
May-2012	23778.00	492.93	2,024.00	✓					
Jun-2012	23785.00	211.30	828.00						
Jul-2012	23790.00	22.30	116.00		✓	✓			
Aug-2012	23794.00	16.10	83.00						
Sep-2012	23798.00	39.57	39.00				✓	✓	
Oct-2012	23801.50	10.23	37.00						
Nov-2012	23805.00	7.70	25.00						✓
Dec-2012	23808.50	6.33	422.00						
Jan-2013	23813.50	5.07	0.00						
Feb-2013	23818.50	21.68	1.00						

Pre-Roll Future:	May-2012	Roll Contract:	NO
Post-Roll Future:	May-2012	30-Day Roll Yield:	N/A
Current Weight:	N/A	Curve Shape:	Contango
Contract Size:	5 metric tons	Price Quote:	USD/metric ton
Contract Value:	$118,890		
Next Future:	Jul-2012	Next Roll Date:	May-2012

Sources: Dow Jones Indexes; Bloomberg.

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Dow Jones-UBS Commodity Indexes Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Pre-Roll Index Components

Dow Jones-UBS Commodity Index COMP

Commodity	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013	Mar-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	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013	Mar-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			0 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			0 1		2 3		4 5			6			
Coffee			0 1		2 3		4 5			6			
Cotton			0 1		2 3					4 5 6			
Sugar			0 1		2 3			4 5 6					
Soybean Oil			0 1		2 3					4 5 6			
Aluminum			0 1		2 3		4 5		6				
Copper			0 1		2 3		4 5			6			
Nickel			0 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					

Legend

0 = COMP
1 = F1
2 = F2
3 = F3
4 = F4
5 = F5
6 = F6

Dow Jones-UBS Commodity Index 1 Month Forward F1

Commodity	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013	Mar-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 2 Month Forward F2

Commodity	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013	Mar-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 3 Month Forward F3

Commodity	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013	Mar-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	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013	Mar-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	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013	Mar-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	Mar-2012	Apr-2012	May-2012	Jun-2012	Jul-2012	Aug-2012	Sep-2012	Oct-2012	Nov-2012	Dec-2012	Jan-2013	Feb-2013	Mar-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								✓					

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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

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
COMMODITY	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 = Price$_{Post\text{-}Roll\ Future}$ / Price$_{Pre\text{-}Roll\ Future}$ - 1

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

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

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

Sources: Dow Jones Indexes; Bloomberg.

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