

JPMCCI: Removal of Heating Oil during May Roll

- **Heating Oil will be removed** during the May'12 Roll from the JPMCCI Aggregate Index Series, JPMCCI Energy Light Index Series, JPMCCI ex-Front Month Index Series and the JPMCCI Sector Indices in accordance with the Index Rules (Section B.2).
- For each affected index, the Accumulated Commodity Units (**ACU**) for **Heating Oil will be set to zero** at the beginning of the roll period and a new Portfolio Continuity Factor will be calculated & published.
- The weight of Heating Oil within the affected indices will decline to zero at the end of the roll period.
- Any reports provided by J.P. Morgan Index Research will continue to feature Heating Oil during the roll showing the declining weight. Heating Oil will be removed from any reports following the roll.

If there are any questions regarding this notice please contact index Research (index.research@jpmorgan.com).