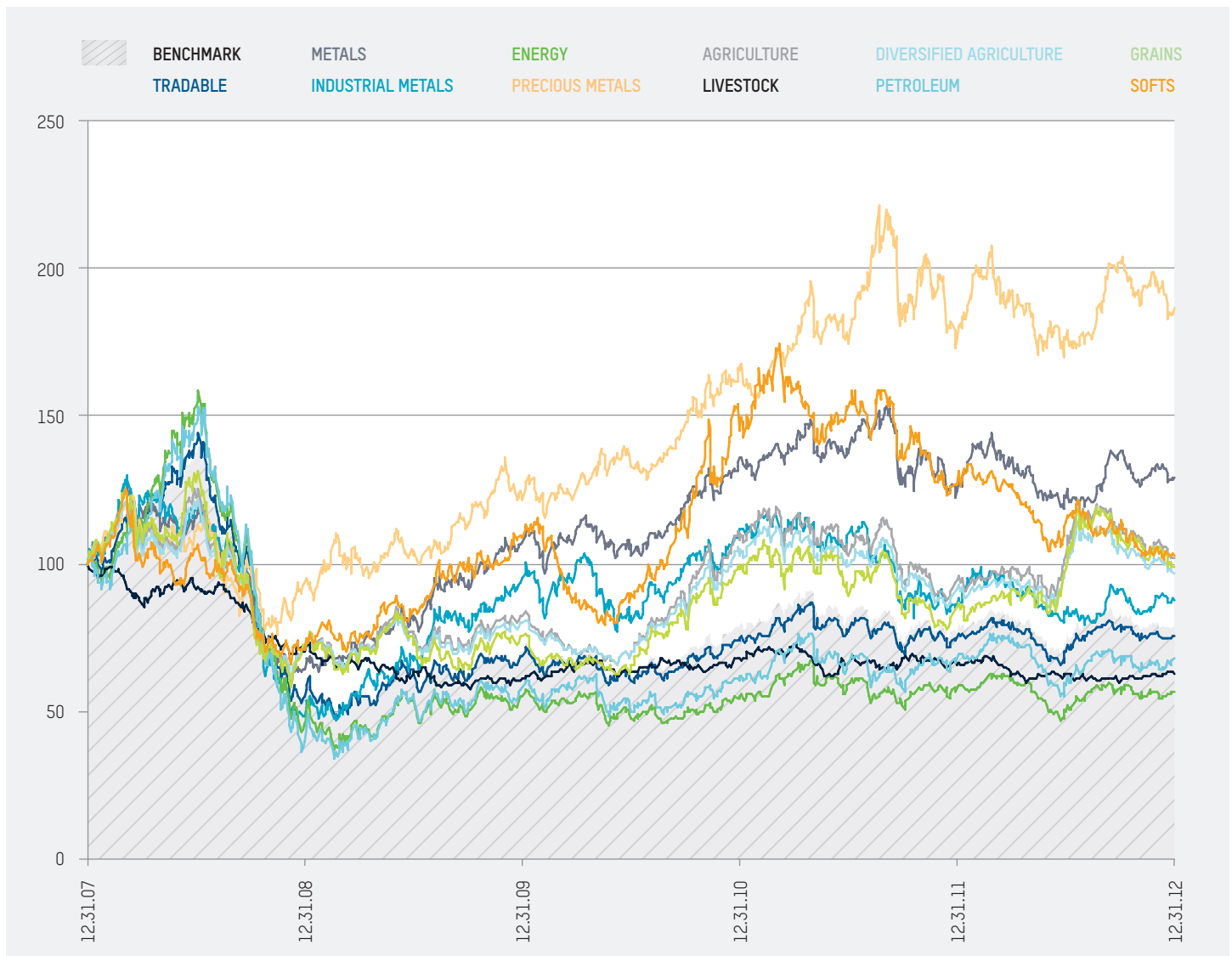


COMMODITY FAMILY

The NASDAQ Commodity Index Family provides a broad way to track U.S. dollar denominated commodities traded on U.S. and U.K. exchanges. NASDAQ's transparent and rules-based selection criteria result in a diverse index family with significant exposure across major commodity sectors. The family consists of individual and sector indexes based on 32 different futures-based commodities with the primary benchmark being the NASDAQ Commodity Benchmark Index (NQCI). The family is available in five different roll schedules to offer the choice of different exposure and strategies along the commodity futures curve. The indexes are calculated in Excess Return and Total Return, and facilitate a superior tracking, trading and investing opportunity.

PERFORMANCE



CHARACTERISTICS

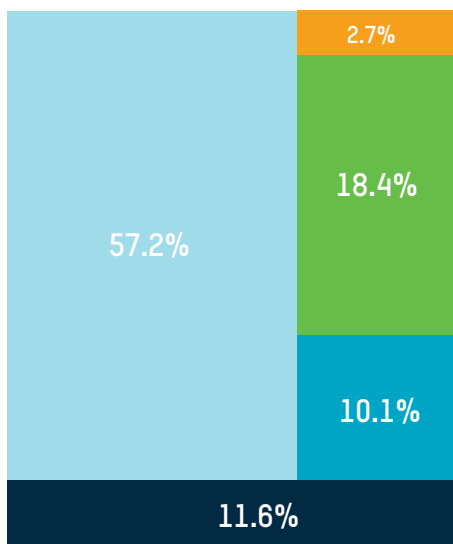
ENERGY	AVG VOLUME	ADDTV (M)	AVG MARKET VALUE (M)
BRENT CRUDE	544,539	59,807	122,249
NATURAL GAS	372,733	11,130	37,108
HEATING OIL	143,321	28,478	61,951
CRUDE OIL	561,084	53,683	141,079
GASOLINE	144,162	17,384	36,160
GAS OIL	242,607	23,019	52,426
INDUSTRIAL METALS			
HG COPPER	62,987	5,664	12,637
ALUMINUM	145,460	7,466	29,445
COPPER	53,191	10,553	27,212
LEAD	24,005	1,237	2,736
NICKEL	18,871	1,993	6,328
ZINC	56,554	2,763	7,354
PRECIOUS METALS			
PLATINUM	10,005	776	3,849
PALLADIUM	4,401	283	1,351
SILVER	52,211	8,167	18,605
GOLD	171,761	28,641	70,072

AGRICULTURE			
CORN	292,037	9,699	40,439
SOYBEAN	205,966	14,615	47,903
SOYBEAN MEAL	69,493	2,837	8,787
SOYBEAN OIL	104,724	3,306	10,257
WHEAT	96,834	3,658	17,702
KANSAS WHEAT	20,735	807	5,837
ROBUSTA COFFEE	11,854	240	1,734
WHITE SUGAR	7,062	207	1,878
SPRING WHEAT	4,049	174	1,685
COCOA	22,645	526	4,260
COFFEE	23,003	1,560	9,445
COTTON	22,372	905	7,205
SUGAR	100,736	2,469	16,837
LIVESTOCK			
FEEDER CATTLE	7,066	533	2,881
LEAN HOGS	44,971	1,544	8,403
LIVE CATTLE	54,932	2,738	16,162

RETURNS

		2008	2009	2010	2011	2012	3-YEAR	5-YEAR	ANNUALIZED		CORRELATION TO NQUSA
									3-YEAR	5-YEAR	5-YEAR
BENCHMARK ER	2nd Front	-39.6%	22.5%	13.8%	-2.2%	2.2%	13.8%	-15.8%	4.4%	-3.4%	43.9%
	2nd Hold	-41.2%	22.9%	12.8%	-2.2%	2.4%	13.0%	-18.4%	4.1%	-4.0%	43.8%
ENERGY ER	2nd Front	-49.2%	86.5%	17.2%	-22.7%	1.6%	-8.0%	-12.8%	-2.7%	-2.7%	38.7%
	2nd Hold	-49.1%	86.4%	17.2%	-22.8%	1.8%	-7.9%	-12.6%	-2.7%	-2.7%	38.6%
PRECIOUS METALS ER	2nd Front	-48.5%	15.0%	1.0%	3.1%	-1.1%	2.9%	-39.0%	1.0%	-9.4%	43.4%
	2nd Hold	-50.5%	15.7%	-0.7%	4.4%	-0.8%	2.8%	-41.2%	0.9%	-10.1%	43.2%
INDUSTRIAL METALS ER	2nd Front	-5.2%	28.5%	37.1%	5.2%	6.1%	53.0%	86.4%	15.2%	13.3%	8.0%
	2nd Hold	-5.0%	28.4%	37.0%	5.2%	6.0%	52.7%	86.2%	15.2%	13.2%	7.9%
AGRICULTURE ER	2nd Front	-22.5%	10.5%	34.7%	-8.7%	9.9%	35.2%	15.8%	10.6%	3.0%	29.7%
	2nd Hold	-24.9%	11.2%	34.5%	-12.2%	9.6%	29.3%	8.0%	9.0%	1.5%	29.6%
LIVESTOCK ER	2nd Front	-24.1%	-13.4%	17.3%	-1.8%	-7.8%	6.2%	-30.2%	2.0%	-6.9%	24.7%
	2nd Hold	-26.3%	-13.4%	14.5%	-1.9%	-6.7%	4.8%	-33.0%	1.6%	-7.7%	22.7%

SECTOR WEIGHTS



ENERGY
PRECIOUS METALS
INDUSTRIAL METALS

AGRICULTURE
LIVESTOCK

ENERGY	57.2%
CRUDE OIL	17.1%
BRENT CRUDE	16.3%
HEATING OIL	8.1%
GAS OIL	6.7%
GASOLINE	4.8%
NATURAL GAS	4.2%
PRECIOUS METALS	11.6%
GOLD	8.7%
SILVER	2.4%
PLATINUM	0.4%
PALLADIUM	0.1%

INDUSTRIAL METALS	10.1%
COPPER	3.3%
ALUMINUM	3.2%
HG COPPER	1.6%
ZINC	0.9%
NICKEL	0.7%
LEAD	0.4%
LIVESTOCK	2.7%
LIVE CATTLE	1.6%
LEAN HOGS	0.8%
FEEDER CATTLE	0.3%

AGRICULTURE	18.4%
SOYBEAN	5.4%
CORN	4.3%
WHEAT	1.8%
SUGAR	1.6%
SOYBEAN OIL	1.2%
SOYBEAN MEAL	1.0%
COFFEE	0.9%
COTTON	0.7%
KANSAS WHEAT	0.6%
COCOA	0.4%
WHITE SUGAR	0.2%
ROBUSTA COFFEE	0.2%
SPRING WHEAT	0.2%

ABOUT THE INDEX FAMILY

▶ BASE VALUE

1,000 as of close of business on 1/3/2012

▶ HISTORY

Most indexes have history back to January 1999. Some commodities do not have sufficient data all the way back to this date and therefore have a shorter history.

▶ REVIEW

The Indexes are reviewed annually based on market data as of the last trading day in November. Any changes to index composition are made effective at the review date, which is effective from the start of the second trading day in January for each market, coinciding with the January roll period.

▶ ELIGIBILITY

1. Only futures contracts of physically settled commodities are considered for inclusion, and may not be on a financial commodity (e.g., equity);
2. Must be traded on a regulated US or UK exchange;
3. Must be USD-denominated;
4. The commodity future must have a total minimum notional market value of \$1 billion; and
5. The commodity future must have a minimum notional 12-month average daily dollar trading volume of \$100 million.

▶ HOLDINGS

The NASDAQ Commodity Benchmark Index (NQCI) includes 32 commodities and provides a broad and representative exposure to the commodity market.

▶ INDEX CURRENCY

USD

▶ WEIGHTING

The target weights are based on the combination of 2/3 of the market value weight and 1/3 of the average daily dollar trading volume weight, as expressed in the methodology document.

▶ ROLL

The NASDAQ Commodity Index Family rolls over a five-day period from the first trading day through fifth trading day of each month. NQCI has five roll schedules and indexes are based off of each (front, second front, third front, second front hold to expiration, third front hold to expiration).

▶ CONTRACT CALENDAR

A full contract calendar for each roll schedule is available.

▶ INDEX TYPES

Each index in the NQCI Family will be calculated in Excess and Total Return variants. The Excess Return Indexes are calculated excluding returns from cash holdings. The Total Return Indexes are calculated including returns from cash holdings (using three month US T- bill returns).

NOTES

1. Statistics in the "Performance" section have data from 12.31.2007 – 12.31.2012.
2. Statistics in the "Characteristics" section have data for the year ending November 30, 2012. All three statistics are daily averages of all contracts analyzed based on the methodology document's inclusion criteria.

DEFINITIONS

- ▶ **Average (Avg) Volume:** The average volume of a commodity future is calculated as the daily average of outstanding contracts traded as of the close of the last trading day in November, which is the cut-off date, and beginning one year prior.
 - ▶ **Average (Avg) Market Value:** The average market value for each commodity is calculated as the average of the sum product of the daily open interest of each contract, the contract's corresponding daily price and the associated conversion factors on each trading day of the 12-month period ending as of the close of the last trading day in November (the cut-off date).
 - ▶ **Average Daily Dollar Trading Volume (ADDTV):** The average daily dollar trading volume for each commodity is calculated as the average of the sum product of the daily number of traded contracts, the contract's corresponding price and the associated conversion factors on each trading day of the 12-month period ending as of the close of the last trading day in November (the cut-off date).
3. Statistics in the "Returns" section have data from 12.31.2007 – 12.31.2012.

DISCLAIMER

NASDAQ OMX may, from time to time, exercise reasonable discretion as it deems appropriate in order to ensure Index integrity including but not limited to adjusting the weights of the sectors, the calculation formula to create sector weights, and quantitative inclusion criteria. NASDAQ OMX may also, due to special circumstances, if deemed essential, apply discretionary adjustments to ensure and maintain the high quality of the index construction and calculation. NASDAQ OMX does not guarantee the accuracy or completeness of any index or of the data used to calculate the index or determine the index components, or the uninterrupted or un-delayed calculation or dissemination of any index. NASDAQ does not guarantee that any index accurately reflects past, present or future market performance.

CME, LME, MGE, NYSE Euronext Liffe, ICE Futures, and KCBOT (collectively the "Exchanges") provide data on commodity futures which, in part, are used to compile and calculate the NQCI. However, the Exchanges provide such data on an "AS IS" basis, without any representations or warranties on their part. The Exchanges have no involvement with and accept no responsibility for the Indexes or any part of the Indexes, their suitability as an investment, or their future performance.

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