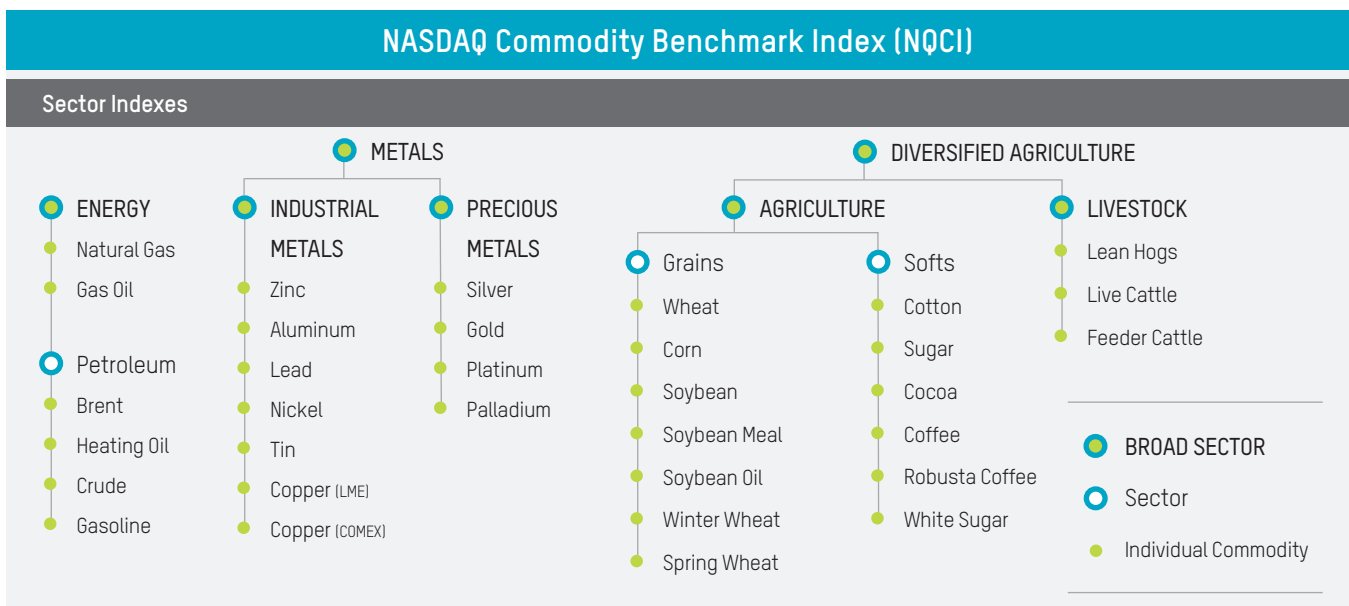


# COMMODITY FAMILY



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 33 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.

## COMMODITIES SECTOR MAP



## NQCI OFFERING

- > **The NASDAQ Commodity Benchmark Index (NQCI)** includes 33 commodities providing a broad and representative exposure to the commodity futures market.
- > **The NASDAQ Commodity Tradable Index (NQCI-T)** includes 19 commodities containing the largest and most liquid commodities derived from the benchmark index.
- > **The NASDAQ Commodity Sector Indexes** include five main sectors and five additional sub and diversified sectors. The sectors are derived from the benchmark index, including energy, industrial and precious metals, agriculture and livestock.
- > **The NASDAQ Single Commodity Indexes** include single commodity indexes for each commodity in the benchmark index.

# NQCI CHARACTERISTICS

- > **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 at [indexes.nasdaqomx.com/Commodities/rollmap.pdf](http://indexes.nasdaqomx.com/Commodities/rollmap.pdf).
- > **Returns:** 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).
- > **Index Currency:** USD
- > **Base Value:** 1000 as of close of business on 1/3/2012
- > **History:** available back to 1/4/1999

## KEY BENEFITS

- > Broadest and most accurate representation of the opportunity set in the commodities marketplace.
- > Exposure to 33 exchange-traded commodities futures contracts.
- > Weighting based on a combination of the futures notional market value (based on open interest) and notional average daily dollar traded volume (ADDTV) as a ratio of 2/3 market value and 1/3 ADDTV.
- > Comprehensive index series: Benchmark, Tradable and varied Sectors, Sub-Sectors and Single Commodity groupings.
- > Transparent and rules-based methodology.
- > Roll period established for ease of trading.
- > Excellent data quality and flexible delivery options via our Elite Index Data Partners.

## HOW TO ACCESS

Index weightings, historical data and daily values are available via our Elite Index Data Partners, our **Global Index Watch (GIW)** product and the **NASDAQ OMX Global Index Data Service (GIDS)**.

Disclaimer: Nothing contained herein should be construed as investment advice, either on behalf of a particular security or an overall investment strategy. Statements regarding the NASDAQ OMX indexes are not guarantees of future performance. Advice from a securities professional is strongly advised.

### More Information

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