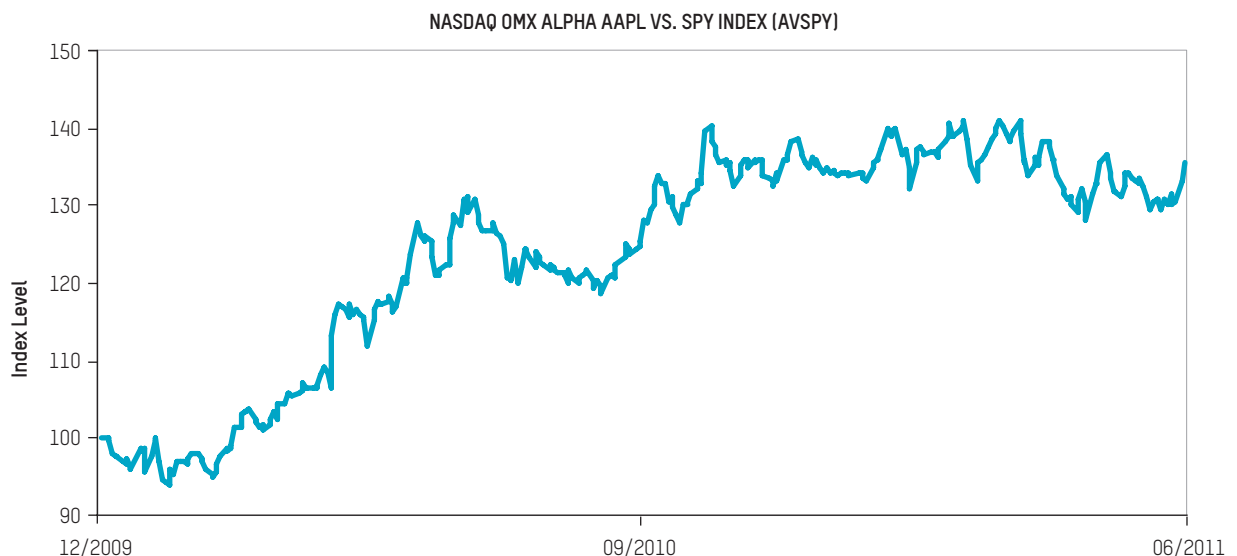


NASDAQ OMX ALPHA INDEX OPTIONS

Trade Daily Performance

NASDAQ OMX Alpha Indexes™ offer a unique way to invest in an asset, regardless of overall market swings. Each index measures the return of a single stock or Exchange-Traded Fund (the “Target Component”) relative to the return of SPY (the “Benchmark Component”). European-style, cash-settled index options are available for trading on the NASDAQ OMX PHLXSM (PHLX[®]) platform.



HOW DO THE INDEXES WORK?

Each Alpha Index is comprised of a Target Component (e.g. AAPL) and SPY. If the Target Component outperforms SPY over the next instant of time, the value of the Alpha Index increases. Likewise, if the target security underperforms SPY, the value of the index decreases.

- > The index depicts a Target Component's performance return versus SPY since January 1, 2010.
- > The AVSPY level was 131.83 on 6/10/11. This means AAPL's total return performance relative to SPY was **+31%** (131.83 – 100.00).

- > The AVSPY (and all Alpha Indexes) measures relative performance. If AAPL outperforms SPY by 1% today, and AVSPY closed at 150.00 yesterday, today's index level would be 151.50, an increase of 1.50 index points.

The NASDAQ OMX Alpha Indexes were developed by NASDAQ OMX[®] in conjunction with **Jacob S. Sagi** and **Robert E. Whaley**, Vanderbilt University. Professor Whaley is also responsible for creating the CBOE Volatility Index[®].

ISOLATE PERFORMANCE

Options on the below indexes have the same five-character symbol.

ALPHA INDEX	INDEX AND TRADING SYMBOL	OPTIONS AVAILABLE
NASDAQ OMX Alpha AMZN vs. SPY Index	AMZSY	
NASDAQ OMX Alpha T vs. SPY Index	ATTSY	
NASDAQ OMX Alpha AAPL vs. SPY Index	AVSPY	•
NASDAQ OMX Alpha CSCO vs. SPY Index	CSCSY	
NASDAQ OMX Alpha C vs. XLF Index	CVXLF	
NASDAQ OMX Alpha DIA vs. SPY Index	DIASY	
NASDAQ OMX Alpha EEM vs. SPY Index	EEMSY	
NASDAQ OMX Alpha EWJ vs. SPY Index	EWJSY	
NASDAQ OMX Alpha EWZ vs. SPY Index	EWZSY	
NASDAQ OMX Alpha F vs. SPY Index	FRDSY	
NASDAQ OMX Alpha FXI vs. SPY Index	FXISY	
NASDAQ OMX Alpha GE vs. SPY Index	GESPY	•
NASDAQ OMX Alpha GLD vs. SPY Index	GLDSY	
NASDAQ OMX Alpha GOOG vs. SPY Index	GOOSY	•
NASDAQ OMX Alpha HPQ vs. SPY Index	HPQSY	
NASDAQ OMX Alpha IBM vs. SPY Index	IBMSY	•
NASDAQ OMX Alpha INTC vs. SPY Index	INTSY	•

ALPHA INDEX	INDEX AND TRADING SYMBOL	OPTIONS AVAILABLE
NASDAQ OMX Alpha IWM vs. SPY Index	IWMSY	
NASDAQ OMX Alpha KO vs. SPY Index	KOSPY	
NASDAQ OMX Alpha MRK vs. SPY Index	MRKSY	•
NASDAQ OMX Alpha MSFT vs. SPY Index	MSFSY	
NASDAQ OMX Alpha OIL vs. SPY Index	OILSY	
NASDAQ OMX Alpha ORCL vs. SPY Index	ORCSY	
NASDAQ OMX Alpha PFE vs. SPY Index	PFESY	
NASDAQ OMX Alpha QQQ vs. SPY Index	QQQSY	
NASDAQ OMX Alpha RIMM vs. SPY Index	RIMSY	
NASDAQ OMX Alpha SLV vs. SPY Index	SLVSY	
NASDAQ OMX Alpha SPY vs. GLD Index	SPYGD	
NASDAQ OMX Alpha TGT vs. SPY Index	TGTSY	
NASDAQ OMX Alpha TLT vs. SPY Index	TLTSY	
NASDAQ OMX Alpha VZ vs. SPY Index	VZSPY	
NASDAQ OMX Alpha WMT vs. SPY Index	WMTSY	•
NASDAQ OMX Alpha XLE vs. SPY Index	XLESY	
NASDAQ OMX Alpha XLF vs. SPY Index	XLFSY	

* As of September 26, 2011

** Check www.nasdaqtrader.com/alpha for new listings.

More Information

Visit our website at www.nasdaqomxtrader.com/alpha to view the contract specifications and see recent index performance. Contact us at +1 215 496 5550 or alpha@nasdaqomx.com for additional information. To receive the index data via our Global Index Data Service (GIDS) feed, contact NASDAQ OMX Global Data Products at datasales@nasdaqomx.com or +1 301 978 5307.