

Macquarie Single Commodity Generic Indices

**Index Manual
July 2019**

NOTICES AND DISCLAIMERS

BASIS OF PROVISION

This Index Manual sets out the rules for the Macquarie Single Commodity Generic Indices (each, an *Index*) and reflects the methodology for determining the composition and calculation of each Index (the *Methodology*). The Methodology and each Index derived from this Methodology are the exclusive property of Macquarie Bank Limited (the *Index Sponsor*). They have been provided to you solely for your internal use and you may not, without the prior written consent of the Index Sponsor, distribute, reproduce, in whole or in part, summarize, quote from or otherwise publicly refer to the contents of the Methodology or use it as the basis of any financial instrument.

DATE OF INDEX MANUAL AND CHANGES TO THE INDICES

The Index Manual contains information as of the date appearing on its cover, and such information may change from time to time. No assurance can be given that the Methodology reflects information subsequent to this date. The Index Sponsor may, however, supplement, amend or withdraw the Methodology at any time if it determines that an Index is no longer calculable under the existing Methodology. The Index Sponsor may also determine that a change to the Methodology is required or desirable to address an error, ambiguity or omission. Such changes may include changes to eligibility requirements or construction as well as changes to the daily Index calculations. If a supplement or amendment is required and such supplement or amendment materially affects the Index Levels of an existing Index, the Index Sponsor will publish such changes to the Methodology, together with the rationale for such changes, 30 days prior to implementation. However if prior publication of the changes is not practicable, the changes and rationale will be published as soon as is reasonably practicable.

The Index Sponsor may withdraw an Index, at any time and without notice, if no financial instruments (in respect of which it has given consent to refer to the Index) are outstanding. The Index Sponsor may, in any case, withdraw an Index, without reason, provided it publishes its intention to do so at least six months prior to cessation of calculation and publication of the relevant Index levels.

If you have been granted written consent by the Index Sponsor to reference an Index in any contract or financial instrument, you should include in such contract or financial instruments robust fall-back provisions to deal with cessation or material modification of the Index.

ADDITIONAL INDICES

The Index Sponsor may, at any time, commence calculation and publication of new Indices pursuant to the Methodology. In such circumstances the Index Sponsor will publish a revised version of the Methodology, revised only to augment Appendix A with the new Index Specifications relating to the new Indices.

NOT RESEARCH OR AN OFFER

This document is not a personal recommendation as defined by the Financial Conduct Authority and you should consider whether you can rely upon any opinion or statement contained in this document without seeking further advice tailored for your own circumstances. It is also not investment research, and has not been prepared in accordance with legal requirements designed to promote the independence of such. Any opinions expressed herein may differ from the opinions expressed in other departments including the research department. Nor have the contents of this document been reviewed by any regulatory authority, and the distribution of this document and availability of related financial instruments in certain jurisdictions may be restricted by law.

This document does not constitute a prospectus, offer, invitation or solicitation to buy or sell financial instruments and is not intended to provide the sole basis for any evaluation of the securities or any other financial instruments which may be discussed within, referred to or based upon an Index. Any offering or potential transaction that may be related to an Index will be made separately and subject to distinct documentation and in such case the information contained herein may be superseded in its entirety by such documentation in final form.

Each Index and any financial instruments based on an Index may not be suitable for all investors and any investor must make an independent assessment of the appropriateness of any transaction in light of their own objectives and circumstances including the potential risks and benefits of entering into such a transaction. If you are in any doubt about any of the contents of this document, you should obtain independent professional advice.

HISTORICAL VALUES OF THE INDICES

Hypothetical back-tested historical values of an Index are not indicative of future performance. The Index Sponsor makes no representation as to the accuracy or appropriateness of, and shall have no liability to you or any other entity for any loss or damage, direct or indirect, arising from the use of the historical values.

DISCLAIMER OF LIABILITY

The Methodology is published for information purposes only and does not create any legally binding obligation on the part of the Index Sponsor, Index Calculation Agent and/or their affiliates. This document is intended to provide a summary of the indices it purports to describe. The Index Sponsor expressly disclaims (to the fullest extent permitted by applicable law) all warranties (express, statutory or implied) regarding this document and the Methodology or the Indices, including but not limited to, all warranties of merchantability, fitness for a particular purpose (including investment by regulated funds) and all warranties arising from course of performance, course of dealing or usage of trade and their equivalents under applicable laws of any jurisdiction. In particular, the Index Sponsor and Index Calculation Agent do not warrant or guarantee the accuracy or timeliness of calculations of any Index value and do not warrant or guarantee the availability of any Index value on any particular date or at any particular time. The Index Sponsor and Index Calculation Agent shall have no liability to any person for delays, omissions or interruptions in the delivery of any Index, including as a result of the failure of prices to be published in respect of an underlying Contract or as a result of a Contract failing to trade for any reason. Although the

Index Calculation Agent will obtain information concerning Contracts from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made by the Index Sponsor or Index Calculation Agent as to the accuracy and completeness of information concerning any Index.

In particular, the Index Sponsor and Index Calculation Agent are under no obligation to monitor whether or not a Market Disruption Event has occurred and shall not be liable for any losses resulting from (i) any determination that a Market Disruption Event has occurred or has not occurred in relation to a Contract, (ii) the timing relating to the determination that a Market Disruption Event has occurred in relation to a Contract, or (iii) any actions taken or not taken by the Index Calculation Agent as a result of such determination that an Market Disruption Event has occurred.

NOTICES

The Indices are based on Contracts, as described in the Methodology. The Index Sponsor and/or its affiliates actively trade Contracts and options on Contracts. The Index Sponsor and/or its affiliates also actively enter into or trade and market securities, swaps, options, derivatives, and related instruments which are linked to the performance of these Contracts or are linked to the performance of an Index. The Index Sponsor and/or its affiliates may underwrite or issue other securities or financial instruments indexed to an Index, and the Index Sponsor or its affiliates may license an Index for publication or for use by unaffiliated third parties. These activities could present conflicts of interest and could affect the value of an Index. The Index Sponsor trades or may trade as principal in instruments (or related derivatives) linked to an index described in this document, and may have proprietary positions in the instruments (or related derivatives). The Index Sponsor may make a market in such instruments (or related derivatives), which may in extreme circumstances affect the levels of the Index described.

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MACQUARIE SINGLE COMMODITY GENERIC INDICES

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INTRODUCTION

Physical commodities are not easily investable on a direct and replicable basis. Futures contracts on commodities, however, represent a widely utilized synthetic proxy for direct investment in commodities. For this reason, each Index is constituted by, and reflects the price performance of, an exchange traded futures contract relating to a physical commodity. In order to ensure the continuity of each Index, when the futures contract that underlies an Index approaches expiration, it will be replaced by an identical contract with a later expiration (the Index will 'roll' from one contract into the next). Each Single Commodity Index thus tracks a sequence of futures contracts relating to a single commodity (the universe of tradable calendar futures contracts on a commodity, known as the 'futures curve'). Accordingly, the Macquarie Single Commodity Generic Indices, together, represent systematic and replicable benchmarks for investment in individual commodities.

INDIVIDUAL INDICES:

Each Index is differentiated by the Index Specifications corresponding to that Index. The Index Specifications set out (i) certain parameters specific to an Index (such as the Index Name and Index Start Date), (ii) the calendar contracts that underlie the Index, and (iii) the parameters that determine the timing of rolling from one contract to the next (i.e. the point on the futures curve targeted by the Index). Accordingly, the Index Specification determines exposure to a particular part of the futures curve of a commodity and the Index will reflect the performance of such point on the curve.

GENERAL NOTES ON THE INDICES AND THE METHODOLOGY

The Indices are designed to be replicable and readily accessible to market participants and are calculated daily in an Excess Return format. To facilitate an understanding of the calculations, the Methodology contains various worked examples which demonstrate the types of calculations needed to calculate the level of an Index on a particular date.

The Indices are calculated and maintained by the Index Calculation Agent and supervised by the Index Sponsor and Oversight Committee, as described below. Once an Index has been created, the Contract that underlies it and the Static Contract Roll Schedule, which determines when the Index rolls from one Contract expiration into another, will be fixed and will not be amended going forward. All determinations with regard to the Indices are made following the rules set out in this document, without discretion by the Index Sponsor or Index Calculation Agent.

The Indices are not based upon submissions provided by third parties (or an affiliate of the Index Sponsor or Index Calculation Agent) or expert judgment. The Indices are based upon actual transaction data sourced from regulated markets and exchanges.

DOCUMENT STRUCTURE

This document contains all the information necessary to calculate the Macquarie Single Commodity Generic Indices. The Index Specifications serve as inputs to the index calculation section of the document, which describes the process of calculating each excess return index in respect of each Index Business Day.

Thus, the index calculation section should be read in conjunction with the appropriate Index Specification for the purposes of replicating a particular Index.

INDEX GOVERNANCE

The Index Sponsor has established an independent oversight committee (the *Oversight Committee*) to review and oversee management of the Index and resolve any issues that arise. The Oversight Committee is comprised of the following designees, each an employee of Macquarie Bank Limited:

- A Managing Director in the Commodity and Global Markets division;
- A Director from the Legal and Governance Group;
- A representative from the Index Calculation Agent;
- A representative from the Business Operational Risk Management department of the Central division of the Commodities and Global Markets division;
- A representative from the Risk division of the Risk Management Group; and
- A representative from the Compliance division of the Risk Management Group.

Each member of the Oversight Committee is sufficiently knowledgeable about commodity futures contracts and the commodities markets in general, and is required to act in good faith and in a commercially reasonable manner.

The Index Sponsor will make available upon request the names of the individuals forming the Oversight Committee.

The Oversight Committee has considered the features of the Index, the intended, expected or known usage of the Index and the materiality of existing or potential conflicts of interest and, taking these into account, has approved the Methodology and this Index Manual. The Oversight Committee is also charged with overseeing the daily management and operations of the Index. It will be available on an ad hoc basis for the approval of any changes to the Methodology, any contemplated cancellation of the Index and the resolution of any issues which arise in relation to the Index.

INDEX SPONSOR AND INDEX CALCULATION AGENT

THE INDEX SPONSOR

Macquarie Bank Limited is the Index Sponsor. Notwithstanding anything to the contrary, the Index Sponsor will maintain all ownership rights, expressed or otherwise, with respect to the Index, including the ability to license, sell or transfer any or all of its ownership rights with respect to the Index, including but not limited to terminating and appointing any successor Index Calculation Agent. The Index Calculation Agent is appointed by the Index Sponsor to calculate and maintain each Index from and until such time that the Index Sponsor terminates its relationship with the current Index Calculation Agent and appoints a successor index calculation agent. Any such termination or appointment of a successor will be subject to the approval of the Oversight Committee.

The Index Sponsor may, from time to time, revise, amend and/or supplement this Manual. If such revisions or supplement materially affect the calculation of the Index, the Index Sponsor shall publish a new Manual no later than 30 days prior to implementation of the revised or supplemented rules. If it is not reasonably practicable to publish revised Manual 30 days prior to such changes, the revised Manual will be published as soon as reasonably practicable.

THE INDEX CALCULATION AGENT

The Technology division of the Corporate Operations Group (*COG*) of Macquarie Bank Limited acts as “Index Calculation Agent” in respect of the Index as of the date of this Manual. The methodology employed by the Index Calculation Agent in determining the composition and calculation of the Index is set out in the calculations and procedures described in this document.

RELATIONSHIP OF THE INDEX SPONSOR AND THE INDEX CALCULATION AGENT

The Index Calculation Agent is appointed by the Index Sponsor, subject to the approval of the Index Oversight Committee. While, as of the date of publication of these rules, both the Index Sponsor and the Index Calculation Agent form part of Macquarie Bank Limited, they are independent divisions within the bank and employees discharging the obligations of the Index Calculation Agent have separate lines of reporting and accountability from the employees performing the functions of the Index Sponsor.

DEFINITIONS

Bloomberg Ticker, in respect of an Index, is the ticker under which the relevant Index Level will be published, as specified in the relevant Index Specification.

Commodity, in respect of an Index, is the physical commodity that underlies the futures contracts referenced by the Index, as specified in the relevant Index Specification.

Contract is a futures contract traded on a Trading Facility and having a Commodity as underlying.

The **Contract Rolling In** of a Commodity on an Index Business Day is the Contract specified in the Static Contract Schedule Table of the Index Specification for the calendar month immediately following — with January following December — the calendar month with which the upcoming Roll Period (relative to that particular Index Business Day) is associated. The Contract Rolling In represents the Contract to which the Index is exposed during and subsequent to the Roll Period in which the Index rolls its exposure from the Contract Rolling Out to the Contract Rolling In.

The **Contract Rolling Out** of a Commodity on an Index Business Day is the Contract specified in the Static Contract Schedule Table of the Index Specification for the calendar month with which the upcoming Roll Period (relative to that particular Index Business Day) is associated. The Contract Rolling Out represents the Contract to which the Index is exposed prior to and during the Roll Period in which the Index rolls its exposure from the Contract Rolling Out to the Contract Rolling In.

Holding Rolling In, in respect of an Index, is a multiplier used in calculating the Index Level and is defined to be equal to 1. The Holding Rolling In represents the exposure of the Index to the Contract Rolling In.

Holding Rolling Out, in respect of an Index, is a multiplier used in calculating the Index Level and is defined to be equal to 1. The Holding Rolling Out represents the exposure of the Index to the Contract Rolling Out.

Index Business Days, in respect of an Index, are the days in the Index Calendar.

Index Calendar, in respect of an Index, is the calendar of days in respect of which an Index Level will be published, as specified in the relevant Index Specification.

Index Level, in respect of an Index Business Day and an Index, is the level of that Index as calculated and published by the Index Calculation Agent.

Index Name is the name that identifies each index, as specified in the relevant Index Specification. The name will usually contain the name of the underlying commodity of the index (e.g. “corn”), as well as an internal designation which indicates the type of Static Contract Roll Schedule that is used in the construction of the Index (e.g. “type A”).

An **Index Specification** is a set of variables peculiar to a particular Index, as set out in an Index Specification Table for that Index in Appendix A hereto.

Index Sponsor is Macquarie Bank Limited (Macquarie), the entity that publishes or announces (directly or through an agent) the Index Level of each Index.

Index Start Date, in respect of an Index, is the first Index Business Day in respect of which an Index Level is calculated by the Index Calculation Agent, as specified as such in the Index Specification.

Initial Index Level, in respect of an Index, is the Level of the Index on the Index Start Date, as specified in the relevant Index Specification.

Roll Start Date, in respect of an Index, is the Index Business Day on which the index exposure periodically starts to move from the Contract Rolling Out into the Contract Rolling In for each Commodity. The Roll Start Date is specified in the Index Specification and is represented by a number denoting the Index Business Day that is the Roll Start Date in respect of each month. If the Roll Start Date is a negative number, the Roll Start Date is the Index Business Day that falls the specified number of Index Business Days prior to the first Index Business Day of the month with which that Roll Period is associated. Therefore, if the Roll Start Date specified in respect of an Index is 5, the Roll Start Date for that Index will be the 5th Index Business Day of each month; if Roll Start Date is -1, the Roll Start Date for that Index will be the last Index Business Day of the preceding month, etc.

Roll Length, in respect of an Index, is the number of the Index Business Days required to periodically move the exposure from the Contract Rolling Out into the Contract Rolling In for each Commodity. The Roll Length value is specified in the Index Specification.

Roll Period, in respect of an Index, is the set of Index Business Days consisting of the period starting from, and including, the Roll Start Date and lasting for the number of Index Business Days established by the Roll Length.

Roll Fraction, in respect of an Index, means the fraction of exposure rolled out of the Contract Rolling Out and into the Contract Rolling In on each Index Business Day of the Roll Period. The Roll Fraction is equal to the inverse of Roll Length.

The **Roll Weights** allocate exposure between the Contract Rolling Out and the Contract Rolling In through a calendar month for each of the Commodities.

Settlement Prices, in respect of an Index Business Day, are the prices of the Contract Rolling In and the Contract Rolling Out, published by the relevant Trading Facility and referred by them as the settlement price for that particular Contract. If the Index Business Day is not a trading day of the relevant Trading Facility, then the Settlement Price of that particular Contract will be the most recent available price on the most recent trading day of the relevant Trading Facility.

Start Level, in respect of an Index, is the Index Level of an Index on the Start Date, as specified in the relevant Index Specification.

Start Date, in respect of an Index, is the first Index Business Day on which the Index Calculation Agent will calculate and publish a Level for that Index. The Index Calculation Agent may calculate, but not publish, the Index level in respect of Index Business Days preceding the Start Date if that is required for calculating the Index Level of the Index on the Start Date or on following days.

Static Contract Roll Schedule, in respect of an Index, denotes the expiring futures contracts that will be removed from the Index over the Roll Period of each month, starting with January and ending with December. The futures contract that is removed each month will be replaced with the futures contract

that is scheduled to be removed the following month. If a “+” sign is included next to a letter, the futures contract indicated is the one associated with the corresponding month of the year following the month in respect of which this futures contract is selected. The letters translate to months according to the following table:

Month	Letter
January	F
February	G
March	H
April	J
May	K
June	M
July	N
August	Q
September	U
October	V
November	X
December	Z

NB: On certain occasions the expiry of a contract may fall outside the month with which it is associated. In all situations the schedule will denote the month with which a futures contract is associated in its corresponding Trading Facility.

Trading Facility means each regulated futures exchange, facility or platform on or through which the Contracts underlying an Index are traded.

Treasury Bill Rate is the 91-day discount rate for U.S. Treasury Bills, as reported by the U.S. Department of the Treasury’s Treasury Direct service (<http://www.treasurydirect.gov/RI/OFBills>).

INDEX CALCULATION

On a daily basis each Index replicates the returns obtained by holding a specified Contract (or more than one Contract during a Roll Period) from one trading day to the next. The futures contract(s) associated with each Index will change through time, with futures contracts being added and removed according to a calendar month contract schedule that is part of the set of parameters specified in its Index Specification, as described in more detail in Section 1 below.

The following sections detail how the Index Calculation Agent will calculate the daily Index Levels of each Index based on the inputs set out in the relevant Index Specification.

SECTION 1: ROLL WEIGHTS CALCULATION

Futures contracts have fixed expiry dates, after which trading comes to an end. In order to accurately reflect a financial investment in a physical commodity, futures contracts are removed from the basket which is tracked by the Index prior to their expiry in a process called “rolling” the futures contracts.

Contracts are rolled on the close of each business day and over a series of business days. Rolling entails adjusting the Contracts the Index references to reduce exposure to the Contract which is scheduled to expire and increase exposure to a further dated Contract. Thus, during the roll period the Index will reference more than one Contract, with the proportion of exposure to each Contract changing on the close of each business day. This is achieved by applying a “roll weight” to each Contract which, over the duration of the roll period, will change to reflect the changing composition of Contract associated with each Index. These weights are then used to calculate the Index on the following business day.

The Roll Weights allocate exposure between the Contract Rolling Out and the Contract Rolling In throughout a calendar month. They are calculated daily for each Commodity t according to the following rule:

- (i) The Roll Weight on Index Business Day t , RW_t , is equal to one (1) if the Index Business Day, t , is outside a Roll Period.
- (ii) The Roll Weight on Index Business Day t , RW_t , will decrease by the amount defined by the Roll Fraction on each day of the Roll Period. That is, $RW_t = RW_{t-1} - \text{Roll Fraction}$ for each Index Business Day t belonging to the Roll Period until RW_t is equal to zero at the end of the Roll Period.
- (iii) If a Market Disruption Event occurs, then each Contract will have its roll postponed as described in Section 4.

For example, the Macquarie Lean Hogs 1st Generic Rolling Futures Index has a Roll Period that starts on the fifth (5th) Index Business Day of each month and has a Roll Length of five (5) Index Business Days.

The Roll Weights calculations for January 2014 are then calculated as follows:

- In respect of January 2 to January 7 (inclusive), i.e. from the first (1st) to the fourth (4th) Index Business Day in January, the Roll Weight is equal to 1.
- In respect of January 8, which is the first (1st) Index Business Day in the January Roll Period, the Roll Weight is equal to 0.8

- In respect of January 9, which is the second (2nd) Index Business Day in the January Roll Period, the roll weight is equal to 0.6
- In respect of January 10, which is the third (3rd) Index Business Day in the January Roll Period, the Roll Weight is equal to 0.4
- In respect of January 13, which is the fourth (4th) Index Business Day in the January Roll Period, the Roll Weight is equal to 0.2
- In respect of January 14, which is the fifth (5th) Index Business Day in the Roll Period, the Roll Weight is equal to 0
- In respect of all other Index Business Days previous to the start of the Roll Period for February, the roll weight is equal to 1

Established market practice is that indices based on futures contracts are rolled over multiple days, generally starting on the fifth (5th) Index Business Day of each month and continuing over five (5) days. This convention may be changed in order to obtain exposure to specific market mechanics, for example rolling over more than five days in order to further lessen the exposure of the roll to market movements in any one particular day.

SECTION 2: DAILY INDEX CALCULATIONS

The Index is available in an Excess Return format. The calculation of the Index Level differs depending on which of these two performance benchmarks the Index tracks.

The Excess Return Index represents the performance of a synthetic, unfunded exposure to the Contracts in an Index, that is, the Index tracks what an investor would receive if it purchased or sold the futures contracts underlying the Index without taking into consideration the cost of investment capital. On an Index Business Day, t , the Excess Return Index level, I_t , is calculated (rounded to the eight decimal points) based on the value of the Excess Return Index in the preceding Index Business Day, I_{t-1} , and the **Index Daily Return**, IDR_t , according to the formula:

$$I_t = I_{t-1} \times (1 + IDR_t).$$

The Index Daily Return, IDR_t , is determined according to the formula below:

$$IDR_t = \frac{\sum_{i=1}^n RW_{i,t-1} \times HRO_{i,t-1} \times CRO_{i,t} + (1 - RW_{i,t-1}) \times HRI_{i,t-1} \times CRI_{i,t}}{\sum_{i=1}^n RW_{i,t-1} \times HRO_{i,t-1} \times CRO_{i,t-1} + (1 - RW_{i,t-1}) \times HRI_{i,t-1} \times CRI_{i,t-1}} - 1$$

where:

$RW_{i,t-1}$ is the Roll Weight of Commodity i on the Index Business Day $t-1$ immediately preceding the Index Business Day t ;

$HRO_{i,t-1}$ is the Holding Rolling Out of Commodity i on the Index Business Day $t-1$ immediately preceding the Index Business Day t ;

$HRI_{i,t-1}$ is the Holding Rolling In of Commodity i on the Index Business Day $t-1$ immediately preceding the Index Business Day t ;

$CRO_{i,t}$ and $CRI_{i,t}$ are the Settlement Prices of the the Contract Rolling Out and the Contract Rolling In of Commodity i on the Index Business Day t , respectively; and

$CRO_{i,t-1}$ and $CRI_{i,t-1}$ are the Settlement Prices of the the Contract Rolling Out and the Contract Rolling In of Commodity i on the Index Business Day $t-1$ immediately preceding the Index Business Day t , respectively.

The Index Start Date for an Index as well as the Excess Return Index Level, which is the value of the Index Start Date, are specified in the relevant Index Specification.

For example, for the Macquarie Lean Hogs 1st Generic Rolling Futures Index, the Daily Index Calculation in respect of March 12 2014 is as follows:

- The immediately preceding Index Business Day is March 11
- The Contract Rolling out is the April 2014 Lean Hogs contract
- The Contract Rolling in is the June 2014 Lean Hogs contract
- The Roll Weight in respect of March 11 (the immediately preceding Index Business Day) is 0.4
- The Holding Rolling Out and Holding Rolling In are equal to 1
- The Index Level in respect of March 11 is 26.34044953
- The prices for the Contract Rolling Out and the contract Rolling In are as follows:

	Contract Rolling Out	Contract Rolling In
11 th March 2014	117.1	124.95
12 th March 2014	115.925	125.325

- The calculation of the Index Daily Return is therefore:

$$\frac{115.925 \times 1 \times 0.4 + 125.325 \times 1 \times 0.6}{117.1 \times 1 \times 0.4 + 124.95 \times 1 \times 0.6} = 0.9979886709$$

The Excess Return Index Level in respect of March 12 is therefore, 26.28747022.

SECTION 3: MARKET DISRUPTION EVENTS AND MATERIAL CHANGES TO THE FUTURES UNDERLYING AN INDEX

Each Macquarie Single Commodity Index is comprised of one or more futures contracts on a particular physical commodity. On any given Index Business Day, disruptions can occur that prevent these Contracts from being traded. When this happens, it is necessary for the calculations of the affected Index to be adjusted so that it remains replicable by market participants i.e. adjustments must be made to the Index calculations to ensure that the Index Levels reflect Contract prices that were attainable in the market at the times they would need to be traded in order to replicate the performance of the Index.

During a Roll Period, this is generally achieved by delaying any changes to the composition of each affected Index. On any other Index Business Day, given replication of an Index does not require trading of Contracts on such days, in the event that a price is not available for a Contract, a price will be appropriately substituted in order for the calculations in respect of a particular Index Business Day to take place.

With respect to the daily calculation of an Index, a “Market Disruption Event” means the occurrence of one or more of the following events, as determined by the Index Calculation Agent:

- (i) a material limitation, suspension, or disruption of trading in one (or more) of the Contracts underlying the Index which results in a failure by the relevant Trading Facility to report or announce a settlement price for such Contract on the day on which such event occurs or any succeeding day on which it continues to occur;
- (ii) the settlement price published by the relevant Trading Facility for one (or more) Contract underlying the Index is a “limit price”, which typically means that the Trading Facility published settlement price for such Contract for a trading day has increased or decreased from the previous trading day’s settlement price by the maximum amount permitted under applicable rules of the Trading Facility;
- (iii) any other event, if the Index Calculation Agent reasonably determines that the event materially interferes with the ability of market participants to hedge the Index.

ROLL WEIGHT CALCULATION UNDER MARKET DISRUPTION EVENTS

When a Market Disruption Event occurs during a Roll Period, the approach taken by the Index Calculation Agent is to delay changes to the Index composition until the Market Disruption Event affecting the Index has concluded, provided that in the event that a Market Disruption Event continues for multiple days, the Index Calculation Agent will make a good faith determination in respect of the market price to be attributed to the affected Contracts.

If, on an Index Business Day during the Roll Period, t , a Market Disruption Event occurs, then the Commodity with an underlying Contract affected by the Market Disruption Event will have its roll postponed according to the following methodology:

- (i) For each Commodity i not affected by the Market Disruption Event, the Roll Weight, $RW_{i,t}$ is defined in the usual course, as in Section 2.
- (ii) For each Commodity i affected by the Market Disruption Event, the Roll Weight, $RW_{i,t}$, will be set equal its previous value, i.e., $RW_{i,t} = RW_{i,t-1}$.
- (iii) The postponed portion of the roll in (ii) above will roll on the first Index Business Day not affected by Market Disruption Events.

In the event that the Roll Period ends without the Roll Weight being fully redistributed into the Contract Rolling In, then the Roll Period is extended until there is no Market Disruption Event. If the Roll Period is extended five (5) days, then the Index Calculation Agent will determine the Settlement Price in order to

effect that portion of the roll. It is anticipated, however, that the Index Calculation Agent will only need to make such determination under extraordinary circumstances.

For example, on the March 10, 2014, the price for the Lean Hogs April 2014 contract was a limit price, triggering a disruption under clause (i) of Section 3. This disruption ceased to exist on the March 11, 2014. Therefore, the calculation of roll weights was modified as follows:

- The Roll Weight of the Macquarie Lean Hogs 1st Generic Rolling Futures Index in respect of March 10, 2014 was equal to 0.8 instead of 0.6
- Since there was no Market Disruption in respect of March 11, 2014, the Roll Weight in respect of this date was equal to 0.4
- The Roll Weights in respect of following Index Business Days were calculated according to Section 1 above

MATERIAL CHANGES TO THE FUTURES UNDERLYING AN INDEX

If, in respect of an Index:

- (i) The specifications of a Contract are altered by the relevant Trading Facility in such a way as to materially affect the ability of the Index to represent a financial investment in the underlying commodity of those futures; or
- (ii) Contracts with the appropriate underlying commodity are no longer traded in the Trading Facility corresponding to an Index,

then the Index Sponsor may, with the approval of the Oversight Committee:

- (i) Alter the specification of the index in such a way as to ensure that the Index accurately represents a financial investment in the appropriate commodity; or
- (ii) Discontinue the Index.

CONTACTS

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APPENDIX A – INDEX SPECIFICATION TABLES

Appendix A may be supplemented from time to time by the addition of new Index Specification Tables.

Bloomberg Ticker	Index Name	Commodity	Trading Facility	Static Contract Roll Schedule	Roll Start Date	Roll Length	Start Level	Start Date	Index Calendar
MQSG1CE	Macquarie Corn 1st Generic Rolling Futures Index	CBT Corn (C)	CBT	HHKKNNUZZZH+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1WE	Macquarie Wheat (Chicago) 1st Generic Rolling Futures Index	CBT Wheat (Chicago) (W)	CBT	HHKKNNUZZZH+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1KWE	Macquarie Wheat (Kansas) 1st Generic Rolling Futures Index	CBT Wheat (Kansas) (KW)	CBT	HHKKNNUZZZH+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1SE	Macquarie Soybeans 1st Generic Rolling Futures Index	CBT Soybeans (S)	CBT	HHKKNXXXXF+F+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1BOE	Macquarie Soybean Oil 1st Generic Rolling Futures Index	CBT Soybean Oil (BO)	CBT	HHKKNZZZZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1SME	Macquarie Soybean Meal 1st Generic Rolling Futures Index	CBT Soybean Meal (SM)	CBT	HHKKNZZZZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1CTE	Macquarie Cotton 1st Generic Rolling Futures Index	NYB Cotton (CT)	NYB	HHKKNZZZZZH+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1SBE	Macquarie Sugar 1st Generic Rolling Futures Index	NYB Sugar (SB)	NYB	HHKKNVVVH+H+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1CCE	Macquarie Cocoa 1st Generic Rolling Futures Index	NYB Cocoa (CC)	NYB	HHKKNNUZZZH+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1LCE	Macquarie Live Cattle 1st Generic Rolling Futures Index	CME Live Cattle (LC)	CME	GJJMMQVVZZG+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1LHE	Macquarie Lean Hogs 1st Generic Rolling Futures Index	CME Lean Hogs (LH)	CME	GJJMMNQVVZZG+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1CLE	Macquarie WTI Crude Oil 1st Generic Rolling Futures Index	NYM WTI Crude Oil (CL)	NYM	GHJKMNQVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1COE	Macquarie Brent Crude Oil 1st Generic Rolling Futures Index	ICE Brent Crude Oil (CO)	ICE	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange

MQSG1QSE	Macquarie Gas Oil 1st Generic Rolling Futures Index	ICE Gas Oil (QS)	ICE	GHJKMNQUVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1XBE	Macquarie Unleaded Gasoline 1st Generic Rolling Futures Index	NYM Unleaded Gasoline (XB)	NYM	GHJKMNQUVXZF+	5	5	100	31-Dec-07	New York Mercantile Exchange
MQSG1HOE	Macquarie Heating Oil 1st Generic Rolling Futures Index	NYM Heating Oil (HO)	NYM	GHJKMNQUVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1NGE	Macquarie Natural Gas 1st Generic Rolling Futures Index	NYM Natural Gas (NG)	NYM	GHJKMNQUVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1LAE	Macquarie Aluminium 1st Generic Rolling Futures Index	LME Aluminium (LA)	LME	GHJKMNQUVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1LPE	Macquarie Copper 1st Generic Rolling Futures Index	LME Copper (LP)	LME	GHJKMNQUVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1LLE	Macquarie Lead 1st Generic Rolling Futures Index	LME Lead (LL)	LME	GHJKMNQUVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1LXE	Macquarie Zinc 1st Generic Rolling Futures Index	LME Zinc (LX)	LME	GHJKMNQUVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1LNE	Macquarie Nickel 1st Generic Rolling Futures Index	LME Nickel (LN)	LME	GHJKMNQUVXZF+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1GCE	Macquarie Gold 1st Generic Rolling Futures Index	CMX Gold (GC)	CMX	GJJMMQZZZZG+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1SIE	Macquarie Silver 1st Generic Rolling Futures Index	CMX Silver (SI)	CMX	HHKKNNUZZZH+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG1IJE	Macquarie Euronext Rapeseed 1st Generic Rolling Futures Index	EOP Euronext Rapeseed (IJ)	EOP	GKKKQQXXXG+G+	5	5	100	30-Dec-04	New York Mercantile Exchange
MQSG1QWE	Macquarie White Sugar 1st Generic Rolling Futures Index	ICE White Sugar (QW)	ICE	HHKKQQVVZZH+	1	5	100	29-Dec-04	New York Mercantile Exchange

MQSG1CAE	Macquarie Milling Wheat 1st Generic Rolling Futures Index	EOP Milling Wheat (CA)	EOP	HHKKUUUUZZZH+	5	5	100	04-Jan-05	New York Mercantile Exchange
MQSG1PLE	Macquarie Platinum 1st Generic Rolling Futures Index	NYM Platinum (PL)	NYM	JJJNNNVVVF+F+F+	5	5	100	04-Jan-05	New York Mercantile Exchange
MQSG1QCE	Macquarie London Cocoa 1st Generic Rolling Futures Index	ICE London Cocoa (QC)	ICE	HHKKNNUUZZZH+	5	5	100	02-Jan-09	New York Mercantile Exchange
MQSG2CE	Macquarie Corn 2nd Generic Rolling Futures Index	CBT Corn (C)	CBT	KKNNUUZZH+H+H+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2WE	Macquarie Wheat (Chicago) 2nd Generic Rolling Futures Index	CBT Wheat (Chicago) (W)	CBT	KKNNUUZZH+H+H+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2KWE	Macquarie Wheat (Kansas) 2nd Generic Rolling Futures Index	CBT Wheat (Kansas) (KW)	CBT	KKNNUUZZH+H+H+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2SE	Macquarie Soybeans 2nd Generic Rolling Futures Index	CBT Soybeans (S)	CBT	KKNNXXF+F+F+F+H+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2BOE	Macquarie Soybean Oil 2nd Generic Rolling Futures Index	CBT Soybean Oil (BO)	CBT	KKNNZZF+F+F+F+F+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2SME	Macquarie Soybean Meal 2nd Generic Rolling Futures Index	CBT Soybean Meal (SM)	CBT	KKNNZZF+F+F+F+F+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2CTE	Macquarie Cotton 2nd Generic Rolling Futures Index	NYB Cotton (CT)	NYB	KKNNZZH+H+H+H+H+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2SBE	Macquarie Sugar 2nd Generic Rolling Futures Index	NYB Sugar (SB)	NYB	KKNNVVH+H+H+K+K+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2CCE	Macquarie Cocoa 2nd Generic Rolling Futures Index	NYB Cocoa (CC)	NYB	KKNNUUZZH+H+H+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2LCE	Macquarie Live Cattle 2nd Generic Rolling Futures Index	CME Live Cattle (LC)	CME	JMMQQVVZZG+G+J+	5	5	100	04-Jan-00	New York Mercantile Exchange

MQSG2LHE	Macquarie Lean Hogs 2nd Generic Rolling Futures Index	CME Lean Hogs (LH)	CME	JMMNNQVZZG+G+J+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2CLE	Macquarie WTI Crude Oil 2nd Generic Rolling Futures Index	NYM WTI Crude Oil (CL)	NYM	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2COE	Macquarie Brent Crude Oil 2nd Generic Rolling Futures Index	ICE Brent Crude Oil (CO)	ICE	JKMNQVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2QSE	Macquarie Gas Oil 2nd Generic Rolling Futures Index	ICE Gas Oil (QS)	ICE	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2XBE	Macquarie Unleaded Gasoline 2nd Generic Rolling Futures Index	NYM Unleaded Gasoline (XB)	NYM	HJKMNQVXZF+G+	5	5	100	31-Dec-07	New York Mercantile Exchange
MQSG2HOE	Macquarie Heating Oil 2nd Generic Rolling Futures Index	NYM Heating Oil (HO)	NYM	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2NGE	Macquarie Natural Gas 2nd Generic Rolling Futures Index	NYM Natural Gas (NG)	NYM	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2LAE	Macquarie Aluminium 2nd Generic Rolling Futures Index	LME Aluminium (LA)	LME	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2LPE	Macquarie Copper 2nd Generic Rolling Futures Index	LME Copper (LP)	LME	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2LLE	Macquarie Lead 2nd Generic Rolling Futures Index	LME Lead (LL)	LME	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2LXE	Macquarie Zinc 2nd Generic Rolling Futures Index	LME Zinc (LX)	LME	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2LNE	Macquarie Nickel 2nd Generic Rolling Futures Index	LME Nickel (LN)	LME	HJKMNQVXZF+G+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2GCE	Macquarie Gold 2nd Generic Rolling Futures Index	CMX Gold (GC)	CMX	JMMQQZZG+G+G+G+J+	5	5	100	04-Jan-00	New York Mercantile Exchange

MQSG2SIE	Macquarie Silver 2nd Generic Rolling Futures Index	CMX Silver (SI)	CMX	KKNNUUZZH+H+H+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG2IJE	Macquarie Euronext Rapeseed 2nd Generic Rolling Futures Index	EOP Euronext Rapeseed (IJ)	EOP	KQQQXXXG+G+G+K+K+	5	5	100	30-Dec-04	New York Mercantile Exchange
MQSG2QWE	Macquarie White Sugar 2nd Generic Rolling Futures Index	ICE White Sugar (QW)	ICE	KKQQVVVZZH+H+K+	1	5	100	29-Dec-04	New York Mercantile Exchange
MQSG2CAE	Macquarie Milling Wheat 2nd Generic Rolling Futures Index	EOP Milling Wheat (CA)	EOP	KKUUZZZZH+H+H+K+	5	5	100	04-Jan-05	New York Mercantile Exchange
MQSG2PLE	Macquarie Platinum 2nd Generic Rolling Futures Index	NYM Platinum (PL)	NYM	NNNVVVF+F+F+J+J+J+	5	5	100	02-Jan-09	New York Mercantile Exchange
MQSG2QCE	Macquarie London Cocoa 2nd Generic Rolling Futures Index	ICE London Cocoa (QC)	ICE	KKNNUUZZH+H+H+K+	5	5	100	02-Jan-09	New York Mercantile Exchange
MQSG3CE	Macquarie Corn 3rd Generic Rolling Futures Index	CBT Corn (C)	CBT	NNUUZZH+H+K+K+K+N+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3WE	Macquarie Wheat (Chicago) 3rd Generic Rolling Futures Index	CBT Wheat (Chicago) (W)	CBT	NNUUZZH+H+K+K+K+N+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3KWE	Macquarie Wheat (Kansas) 3rd Generic Rolling Futures Index	CBT Wheat (Kansas) (KW)	CBT	NNUUZZH+H+K+K+K+N+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3SE	Macquarie Soybeans 3rd Generic Rolling Futures Index	CBT Soybeans (S)	CBT	NNXXF+F+H+H+H+H+K+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3BOE	Macquarie Soybean Oil 3rd Generic Rolling Futures Index	CBT Soybean Oil (BO)	CBT	NNZZF+F+H+H+H+H+H+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3SME	Macquarie Soybean Meal 3rd Generic Rolling Futures Index	CBT Soybean Meal (SM)	CBT	NNZZF+F+H+H+H+H+H+K+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3CTE	Macquarie Cotton 3rd Generic Rolling Futures Index	NYB Cotton (CT)	NYB	NNZZH+H+K+K+K+K+N+	5	5	100	04-Jan-00	New York Mercantile Exchange

MQSG3SBE	Macquarie Sugar 3rd Generic Rolling Futures Index	NYB Sugar (SB)	NYB	NNVVH+H+K+K+K+N+N+N+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3CCE	Macquarie Cocoa 3rd Generic Rolling Futures Index	NYB Cocoa (CC)	NYB	NNUZZH+H+K+K+K+N+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3LCE	Macquarie Live Cattle 3rd Generic Rolling Futures Index	CME Live Cattle (LC)	CME	MQQVVZZG+G+J+J+M+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3LHE	Macquarie Lean Hogs 3rd Generic Rolling Futures Index	CME Lean Hogs (LH)	CME	MNNQQVZG+G+J+J+M+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3CLE	Macquarie WTI Crude Oil 3rd Generic Rolling Futures Index	NYM WTI Crude Oil (CL)	NYM	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3COE	Macquarie Brent Crude Oil 3rd Generic Rolling Futures Index	ICE Brent Crude Oil (CO)	ICE	KMNQUVXZF+G+H+J+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3QSE	Macquarie Gas Oil 3rd Generic Rolling Futures Index	ICE Gas Oil (QS)	ICE	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3XBE	Macquarie Unleaded Gasoline 3rd Generic Rolling Futures Index	NYM Unleaded Gasoline (XB)	NYM	JKMNQUVXZF+G+H+	5	5	100	31-Dec-07	New York Mercantile Exchange
MQSG3HOE	Macquarie Heating Oil 3rd Generic Rolling Futures Index	NYM Heating Oil (HO)	NYM	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3NGE	Macquarie Natural Gas 3rd Generic Rolling Futures Index	NYM Natural Gas (NG)	NYM	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3LAE	Macquarie Aluminium 3rd Generic Rolling Futures Index	LME Aluminium (LA)	LME	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3LPE	Macquarie Copper 3rd Generic Rolling Futures Index	LME Copper (LP)	LME	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3LLE	Macquarie Lead 3rd Generic Rolling Futures Index	LME Lead (LL)	LME	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange

MQSG3LXE	Macquarie Zinc 3rd Generic Rolling Futures Index	LME Zinc (LX)	LME	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3LNE	Macquarie Nickel 3rd Generic Rolling Futures Index	LME Nickel (LN)	LME	JKMNQUVXZF+G+H+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3GCE	Macquarie Gold 3rd Generic Rolling Futures Index	CMX Gold (GC)	CMX	MQQZZG+G+J+J+J+M+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3SIE	Macquarie Silver 3rd Generic Rolling Futures Index	CMX Silver (SI)	CMX	NNUZZH+H+K+K+K+N+	5	5	100	04-Jan-00	New York Mercantile Exchange
MQSG3IJE	Macquarie Euronext Rapeseed 3rd Generic Rolling Futures Index	EOP Euronext Rapeseed (IJ)	EOP	QXXXG+G+G+K+K+K+Q+Q+	5	5	100	30-Dec-04	New York Mercantile Exchange
MQSG3QWE	Macquarie White Sugar 3rd Generic Rolling Futures Index	ICE White Sugar (QW)	ICE	QQVVZZZH+H+K+K+Q+	1	5	100	29-Dec-04	New York Mercantile Exchange
MQSG3CAE	Macquarie Milling Wheat 3rd Generic Rolling Futures Index	EOP Milling Wheat (CA)	EOP	UUZZH+H+H+H+K+K+K+U+	5	5	100	04-Jan-05	New York Mercantile Exchange
MQSG3PLE	Macquarie Platinum 3rd Generic Rolling Futures Index	NYM Platinum (PL)	NYM	VVVF+F+F+J+J+N+N+N+	5	5	100	31-Dec-09	New York Mercantile Exchange
MQSG3QCE	Macquarie London Cocoa 3rd Generic Rolling Futures Index	ICE London Cocoa (QC)	ICE	NNUZZH+H+K+K+K+N+	5	5	100	02-Jan-09	New York Mercantile Exchange