
THE MACQUARIE MQCP173 INDEX

INTRODUCTION

The MQCP173 index (hereinafter, the *Index*) is designed to provide investment exposure to a basket of commodity futures. The Index is designed to be readily accessible to market participants and is calculated daily in both an Excess Return and a Total Return format.

The Index Sponsor will calculate the level of the Index, in accordance with the methodology for the Bloomberg Commodity ex-Agriculture and Livestock Capped Index as outlined by the Bloomberg Commodity Index Handbook

(<http://www.bloombergindeces.com/content/uploads/sites/3/2014/06/Commodity-Index-Methodology1.pdf>), except as amended by the modifications specified below.

INDEX SPECIFICATION

Index Name: The MQCP173 Index

Index Sponsor: Macquarie Bank Limited

Index Ticker: Excess Return – MQCP173E Index (Bloomberg); Total Return – MQCP173T Index (Bloomberg)

Initial Index Level: 100.

Index Start Date: 3-Jan-2000.

MODIFICATIONS

Contract Months: The Table below is substituted for Table 9 (Contract Months Included in WAV Calculations) in Section 2.8. (Ongoing Calculation of WAV1 and WAV2) of the [Bloomberg Commodity Index Handbook](#).

i	Commodity	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

1	Natural Gas	H	N	N	N	U	U	V	X	F+	F+	H+	H+
2	WT Crude Oil	K	N	N	U	U	X	X	F+	F+	H+	H+	K+
3	RBOB Gasoline	H	N	N	N	U	U	V	X	F+	F+	H+	H+
4	Heating Oil	H	N	N	N	U	U	V	X	F+	F+	H+	H+
5	Live Cattle	Q	V	V	Z	Z	G+	G+	J+	J+	M+	M+	Q+
6	Lean Hogs	Q	V	V	Z	Z	G+	G+	J+	J+	M+	M+	N+
7	Wheat (Chicago)	N	N	N	N	N	N	Z	Z	Z	K+	N+	N+
8	Wheat (KC HRW)	N	N	N	N	N	N	Z	Z	Z	K+	N+	N+
9	Corn	K	N	N	N	N	N	Z	Z	H+	H+	H+	K+
10	Soybeans	K	N	N	N	N	N	F+	F+	F+	H+	H+	K+
11	Soybean Oil	K	N	N	N	N	N	Z	F+	F+	H+	H+	K+
12	Soybean Meal	K	N	N	N	N	N	Z	F+	F+	H+	H+	K+
13	Aluminum	K	N	N	U	U	X	X	F+	F+	H+	H+	K+
14	COMEX Copper	H	K	K	N	N	U	U	Z	Z	Z	H+	H+
15	Zinc	K	N	N	U	U	X	X	F+	F+	H+	H+	K+
16	Nickel	K	N	N	U	U	X	X	F+	F+	H+	H+	K+
17	Lead	K	N	N	U	U	X	X	F+	F+	H+	H+	K+
18	Tin	K	N	N	U	U	X	X	F+	F+	H+	H+	K+
19	Sugar	K	N	N	V	V	V	V	V	H+	H+	H+	K+
20	Cotton	K	N	N	Z	Z	Z	Z	Z	Z	H+	H+	K+
21	Coffee	K	N	N	U	U	U	U	U	H+	H+	H+	K+
22	Cocoa	H	H	K	K	N	N	U	U	Z	Z	Z	H+

** The letters, F, G, H, J, K, M, N, Q, U, V, X, and Z stand for the months of Jan, Feb, ..., Dec respectively with the sign “+” signalling the contract on the following year.*

Weighting: The Commodity Index Multipliers (“CIMS”) are same as the ones determined on the fourth (4th) business day of the month of January every year according to the [Bloomberg Commodity Index Handbook](#) with the exception of the CIMS for Crude (Brent), Gold, Silver and Platinum which are all set equal to 0 (zero).

Commodities available for inclusion: The commodities available for inclusion in the MQCP173 index will be the same as the Commodities available for inclusion in the Bloomberg Commodity ex-Agriculture and Livestock Capped index table of the [Bloomberg Commodity Index Handbook](#) with the exception of Brent Crude Oil, Gold and Silver

Calculation of the Bloomberg ex-AG & Livestock Capped Indexes: All references to 30% in Step 2 of Appendix O will be changed to 34%. All references to 20% in Step 3 of Appendix O will be changed to 19%

DISCLAIMERS

No transaction relating to an Index is sponsored, endorsed or promoted by the Index Sponsor and the Index Sponsor makes no representation whatsoever, whether express or implied, either as to the results to be obtained from the use of the Index and/or the levels at which the Index stands at any particular time on any particular date or otherwise.

The Index Sponsor does not warrant or guarantee the accuracy or timeliness of calculations of the Index value and does not warrant or guarantee the availability of the Index value on any particular date or at any particular time. In particular, the Index Sponsor shall have no liability to any person for delays, omissions or interruptions in the delivery of the Index, including as a result of the failure of prices to be published in respect of a futures contract or as a result of a futures contract failing to trade for any reason. Although the Index Sponsor will obtain information concerning futures 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 as to the accuracy and completeness of information concerning the Index.