

Amendment to the previous DCI® Manual

The committee governing the DCI® has decided to do the following changes:

- To reflect changes in liquidity figures, the TOCOM Platinum contract will be replaced by the NYMEX Platinum contract.
- The committee has also decided to add a new rule in the Initial Weights calculation process:

The Initial Weight in year n , $IW(n)$, of a component can not exceed 2 times its Initial Weights in year $n-1$, $IW(n-1)$.

This new rule has been defined in order to limit a huge increase of each component:

So if $IW(n) \geq 2 \times IW(n-1)$ then $IW(n) = 2 \times IW(n-1)$ and the “excess weight” will be reallocated proportionally to other components

This new rule has been defined to enhance the DCI® replication.

Those changes will be implemented during the January 2010 roll period.

DCI® Weights 2010

Name	Bloomberg Code	Ccy	Weight IW	Name	Bloomberg Code	Ccy	Weight IW
NYMEX WTI	CL	USD	15.6880%	EURONEXT Cocoa	QC	GBP	0.8690%
ICE Brent	CO	USD	9.7450%	CME Lean Hogs	LH	USD	0.7880%
NYMEX Natural Gas	NG	USD	7.5580%	TOCOM Crude Oil	CP	JPY	0.6280%
COMEX Gold	GC	USD	7.3510%	NYMEX Platinum	PL	USD	0.5570%
ICE Gas Oil	QS	USD	5.8360%	CME Feeder Cattle	FC	USD	0.5440%
LME Copper	LP	USD	5.4980%	ICE Rotterdam Coal Monthly	XA	USD	0.5360%
NYMEX No. 2 Heating Oil	HO	USD	5.2310%	EEE Phelix Baseload Monthly	GI	EUR	0.5210%
LME Aluminium	LA	USD	4.7780%	CBOT Rough Rice	RR	USD	0.4940%
NYMEX RBOB (gasoline blendstock)	XB	USD	4.4910%	LME Lead	LL	USD	0.4840%
CBOT Soybeans	S	USD	3.4220%	TOCOM Rubber	JN	JPY	0.4680%
CBOT Corn	C	USD	3.3540%	NYBOT Cocoa	CC	USD	0.4440%
NYBOT Sugar #11	SB	USD	2.0660%	ICE Natural Gas	FN	GBP	0.4180%
CBOT Wheat	W	USD	1.8500%	EURONEXT Robusta Coffee	DF	USD	0.4040%
TOCOM Gasoline	JV	JPY	1.5580%	CME Random Lumber	LB	USD	0.3590%
COMEX Silver	SI	USD	1.4200%	NYBOT Orange Juice Frozen Concentrate	JO	USD	0.3290%
CME Live Cattle	LC	USD	1.3770%	LME Aluminium Alloy	LY	USD	0.3210%
LME Zinc	LX	USD	1.2790%	EURONEXT White Sugar	QW	USD	0.3110%
CBOT Soybean Meal	SM	USD	1.2360%	TGE NGM Soybeans	KS	JPY	0.3000%
LME Nickel	LN	USD	1.2080%	LME Tin	LT	USD	0.3000%
NYBOT Coffee "C"	KC	USD	1.1710%	CBOT Ethanol	DL	USD	0.2810%
CJCE Kerosene	JX	JPY	1.0310%	EURONEXT Rapeseed	IJ	EUR	0.2040%
NYBOT Cotton #2	CT	USD	1.0250%	NYMEX Palladium	PA	USD	0.1460%
CBOT Soybean Oil	BO	USD	1.0190%	TGE Corn	JC	JPY	0.1280%
KCBT Wheat	KW	USD	0.9740%				