

## 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 NYMEX PJM Electricity contract and the NYMEX Coal contract will be replaced by the EEE Phelix Baseload Monthly contract and the ICE Rotterdam Coal contract.
- To reflect more properly the liquidity along the forward curve, the rolling matrices for CBOT Soybeans, CBOT Soybean Meal, CBOT Soybean Oil and COMEX Gold will be amended as below:

	Jan.	Feb	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
COMEX Gold	J	J	M	M	Q	Q	Z	Z	Z	Z	G	G
CBOT Soybeans	H	K	K	N	N	X	X	X	X	F	F	H
CBOT Soybean Meal	H	K	K	N	N	Z	Z	Z	Z	Z	F	H
CBOT Soybean oil	H	K	K	N	N	Z	Z	Z	Z	Z	F	H

- The committee has also decided to add a new rule in the Initial Weights calculation process:  
The Initial Weight of a component can not exceed 10 times the World Contract Liquidity Weight of this component.  
This new rule has been defined to enhance the DCI® replication.

## Those changes will be implemented during the January 2009 roll period.

### DCI® Weights 2009

Name	Bloomberg Code	Weight TW	Name	Bloomberg Code	Weight TW
NYMEX WTI	CL	16.7040%	TOCOM Crude Oil	CP	0.8160%
ICE Brent	CO	9.2100%	CME Lean Hogs	LH	0.7920%
NYMEX Natural Gas	NG	8.6460%	EURONEXT Cocoa	QC	0.7400%
LME Copper	LP	6.8050%	ICE Natural Gas	FN	0.6320%
ICE Gas Oil	QS	5.0860%	TOCOM Platinum	JA	0.6240%
NYMEX No. 2 Heating Oil	HO	4.8850%	CBOT Rough Rice	RR	0.5490%
LME Aluminium	LA	4.3820%	LME Lead	LL	0.5480%
COMEX Gold	GC	4.3820%	LME Aluminium Alloy	LY	0.5440%
NYMEX RBOB (gasoline blendstock)	XB	4.3780%	CME feeder Cattle	FC	0.5370%
CBOT Corn	C	3.6530%	TOCOM Rubber	JN	0.5350%
CBOT Soybeans	S	3.2720%	EEE Phelix Baseload Monthly	GI	0.4880%
CBOT Wheat	W	2.0820%	EURONEXT Robusta Coffee	CF	0.4610%
TOCOM Gasoline	JV	2.0020%	TGE NGM Soybeans	KS	0.4340%
NYBOT Sugar #11	SB	1.5860%	CME Random Lumber	LB	0.4040%
COMEX Silver	SI	1.5060%	NYBOT Cocoa	CC	0.3890%
LME Zinc	LX	1.4080%	NYBOT Orange Juice Frozen Concentrate	JO	0.3280%
LME Nickel	LN	1.3140%	EURONEXT White Sugar	QW	0.2720%
CME live Cattle	LC	1.3110%	ICE Rotterdam Coal Monthly	XA	0.2680%
CJCE Kerosene	JX	1.3020%	LME Tin	LT	0.2440%
NYBOT Coffee C	KC	1.2300%	TGE Corn	JC	0.2230%
CBOT Soybean Meal	SM	1.1880%	ETHANOL	DL	0.1650%
NYBOT cotton #2	CT	1.1630%	EURONEXT Rapeseed	IJ	0.1570%
KCBT Wheat	KW	1.0820%	NYMEX Palladium	PA	0.1550%
CBOT Soybean oil	BO	1.0520%	CME Pork Bellies Frozen	PB	0.0660%