

# Index Fact Sheet

## Diapason Commodities Index® Energy (DCI® - E)



### General Information :

Index Name:	Diapason Commodities Energy Index® (DCI-E®)
Index Sponsor :	Diapason Commodities Management S.A.
Index Specifications :	The Index is designed to provide a broad yet liquid representation of large, mid and small commodity futures inside the Organisation for Economic Co-operation and Development. The Index consists of 13 components that cover the energy sector. Diapason Commodities Management S.A., which created the DCI®, used two main factors in designing the Index: the World Trade Significance (33.33%) and the World Contract Liquidity (66.66%).

Company Overview : Diapason Commodities Management is one of Europe's largest commodity investment managers. The company's mandate is to build, manage and distribute investment products designed around commodity indices and commodities in general.

Launch Date :	31/08/2006
Initial Index Value :	1000.00
Currencies :	Calculation in USD

### Index Symbols :

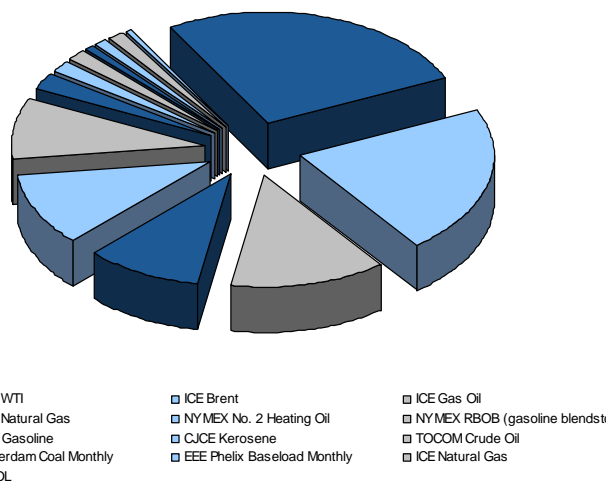
Index Names	Bloomberg	Reuters ID	Tickers
DCI-E® : Excess Return	DCI ENTR Index		DIAP <GO>
DCI-E® : Total Return	DCI ENER Index		
DCI-E® : Price Index	DCI ENPI Index		

### Index Weightings :

#### Single Components Allocations

Name	Bloomberg Code	Exchange	Ccy	Weight JW
NYMEX WTI	CL	NYM	USD	26.7574%
ICE Brent	CO	ICE	USD	21.2864%
ICE Gas Oil	QS	ICE	USD	12.9923%
NYMEX Natural Gas	NG	NYM	USD	9.8155%
NYMEX No. 2 Heating Oil	HO	NYM	USD	10.5715%
NYMEX RBOB (gasoline blendstock)	XB	NYM	USD	8.9309%
TOCOM Gasoline	JV	TCM	JPY	2.4096%
CJCE Kerosene	JX	TCM	JPY	1.5586%
TOCOM Crude Oil	CP	TCM	JPY	1.7206%
ICE Rotterdam Coal Monthly	XA	NYM	USD	0.9981%
EEE Phelix Baseload Monthly	GI	NYM	EUR	1.0670%
ICE Natural Gas	FN	ICE	GBP	1.2253%
ETHANOL	DL	CBT	USD	0.6667%

#### Segment Allocations



### Additional Index Features

Re-weighting:	Weightings are reviewed once a year in December.
Re-balancing:	The index re-balances monthly according to the weightings specified in the manual.

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