

Index Fact Sheet

DCI® Agriculture BNP Paribas ENHANCED (DCI®-A-B)



General Information :

Index Name:	DCI® Agriculture BNP Paribas Enhanced
Index Sponsor :	Diapason Commodities Management S.A.
Index Specifications :	The DCI® Agriculture BNP Paribas Enhanced has been set up in order to outperform the Diapason Commodities Agriculture Index by using a forward curve roll optimization process. This index is a replication of the DCI®-A to which BNP PARIBAS added a quantitative enhancement algorithm. 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 : 12/04/2007
 Initial Index Value : 1000.00
 Currencies : Calculation in USD

Index Symbols :

Index Names	Bloomberg	Reuters ID	Tickers
DCI-A@-B : Excess Return	DCIBAGER Index	DCIBAGER=DIAP	DIAP <GO>
DCI-A@-B : Total Return	DCIBAGTR Index	DCIBAGTR=DIAP	

Index Weightings :

Single Components Allocations

Segment Allocations

Name	Bloomberg Code	Exchange	Ccy	Weight IW
CBOT Soybeans	S	CBT	USD	14.8674%
CBOT Corn	C	CBT	USD	16.3801%
NYBOT Sugar #11	SB	NYB	USD	8.0397%
CBOT Wheat	W	CBT	USD	6.9174%
CME live Cattle	LC	CME	USD	6.3518%
NYBOT Coffee C	KC	NYB	USD	4.5428%
NYBOT cotton #2	CT	NYB	USD	4.9333%
CBOT Soybean Meal	SM	CBT	USD	4.6909%
KCBT Wheat	KW	KCB	USD	3.8066%
CBOT Soybean oil	BO	CBT	USD	4.5428%
EURONEXT Cocoa	QC	LIF	GBP	3.2679%
CME Lean Hogs	LH	CME	USD	3.8246%
CME feeder Cattle	FC	CME	USD	2.5587%
CBOT Rough Rice	RR	CBT	USD	1.7058%
NYBOT Cocoa	CC	NYB	USD	1.9033%
TOCOM Rubber	JN	TCM	JPY	1.5352%
EURONEXT Robusta Coffee	DF	LIF	USD	1.7911%
NYBOT Orange Juice Frozen Concentrate	JO	NYB	USD	1.4993%
CME Random Lumber	LB	CME	USD	1.2345%
TGE Soybeans	JS	TGE	JPY	1.1941%
EURONEXT White Sugar	QW	LIF	USD	1.0549%
EURONEXT Rapeseed	IJ	EN	EUR	1.5442%
EURONEXT Milling Wheat	CA	LIF	EUR	1.8135%



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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