

Index Fact Sheet

DCI® Energy BNP Paribas ENHANCED (DCI®-E-B)



General Information :

Index Name:	The DCI® Energy BNP Paribas Enhanced (DCI®-E-B)
Index Sponsor :	Diapason Commodities Management S.A.
Index Specifications :	The DCI® Energy BNP Paribas Enhanced has been set up in order to outperform the Diapason Commodities Energy Index by using a forward curve roll optimization process. This index is a replication of the DCI®-E 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 :

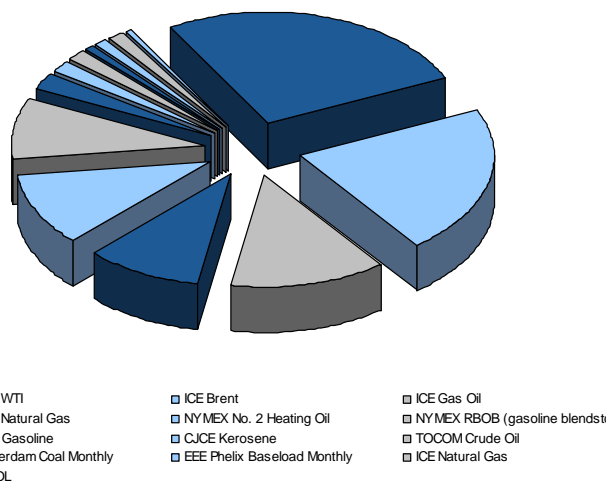
Index Names	Bloomberg	Reuters ID	Tickers
DCI-E@-B : Excess Return	DCIBENER Index	DCIBENER=DIAP	DIAP <GO>
DCI-E@-B : Total Return	DCIBENTR Index	DCIBENTR=DIAP	

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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