

Amendment to the previous DCI® BNP Paribas ENHANCED Manual

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

- To avoid the multiplication of small components, it has been decided to impose a minimum weight at 0.10%, meaning that all the components with an initial weight < 0.10% will be removed and their weight will be proportionally split to the other components. According to this rule, the JC component (TGE Corn) will be removed from the index.
- Due to the Open Interest and Liquidity figures, LIFFE Milling Wheat will be introduced with an Initial Weight equal to 0.40%. This will also increase the weight of the Euro in the index.

Those changes will be implemented during the January 2012 roll period.

DCI® BNP Paribas Enhanced Initial Weights 2012

Name	Bloomberg Code	Ccy	Weight IW	Name	Bloomberg Code	Ccy	Weight IW
NYMEX WTI	CL	USD	14.369%	KCBT Wheat	KW	USD	0.848%
ICE Brent	CO	USD	11.431%	CJCE Kerosene	JX	JPY	0.837%
COMEX Gold	GC	USD	7.700%	EURONEXT Cocoa	QC	GBP	0.728%
ICE Gas Oil	QS	USD	6.977%	ICE Natural Gas	FN	GBp	0.658%
LME Copper	LP	USD	5.913%	LME Lead	LL	USD	0.579%
NYMEX No. 2 Heating Oil	HO	USD	5.677%	EEE Phelix Baseload Monthly	GI	EUR	0.573%
NYMEX Natural Gas	NG	USD	5.271%	CME feeder Cattle	FC	USD	0.570%
NYMEX RBOB (gasoline blendstock)	XB	USD	4.796%	ICE Rotterdam Coal Monthly	XA	USD	0.536%
LME Aluminium	LA	USD	3.982%	NYBOT Cocoa	CC	USD	0.424%
CBOT Corn	C	USD	3.649%	LME Aluminium Alloy	LY	USD	0.406%
CBOT Soybeans	S	USD	3.312%	EURONEXT Milling Wheat	CA	EUR	0.404%
COMEX Silver	SI	USD	2.090%	EURONEXT Robusta Coffee	DF	USD	0.399%
NYBOT Sugar #11	SB	USD	1.791%	CBOT Rough Rice	RR	USD	0.380%
CBOT Wheat	W	USD	1.541%	NYMEX Platinum	PL	USD	0.368%
CME live Cattle	LC	USD	1.415%	ETHANOL	DL	USD	0.358%
LME Nickel	LN	USD	1.297%	EURONEXT Rapeseed	IJ	EUR	0.344%
TOCOM Gasoline	JV	JPY	1.294%	TOCOM Rubber	JN	JPY	0.342%
LME Zinc	LX	USD	1.251%	NYBOT Orange Juice Frozen Concentrate	JO	USD	0.334%
NYBOT cotton #2	CT	USD	1.099%	LME Tin	LT	USD	0.286%
CBOT Soybean Meal	SM	USD	1.045%	CME Random Lumber	LB	USD	0.275%
NYBOT Coffee C	KC	USD	1.012%	TGE Soybeans	JS	JPY	0.266%
CBOT Soybean oil	BO	USD	1.012%	EURONEXT White Sugar	QW	USD	0.235%
TOCOM Crude Oil	CP	JPY	0.924%	NYMEX Palladium	PA	USD	0.150%
CME Lean Hogs	LH	USD	0.852%	TGE Corn	JC	JPY	0.000%

Lausanne, January 16th 2012,