

Index Fact Sheet

DCI® BNP Paribas ENHANCED (DCI®-B)



General Information :

Index Name:	The DCI® BNP Paribas Enhanced (DCI®-B)
Index Sponsor :	Diapason Commodities Management S.A.
Index Specifications :	The DCI® BNP Paribas Enhanced has been set up in order to outperform the Diapason Commodities Index by using a Forward Curve Roll optimization process. This index is a replication of the DCI® to which BNP PARIBAS added a quantitative enhancement algorithm. The DCI® 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 47 components that cover four major raw material divisions: agriculture products 22.28%, base metals 13.71%, precious metals 10.31%, and energy 53.70%. 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 :

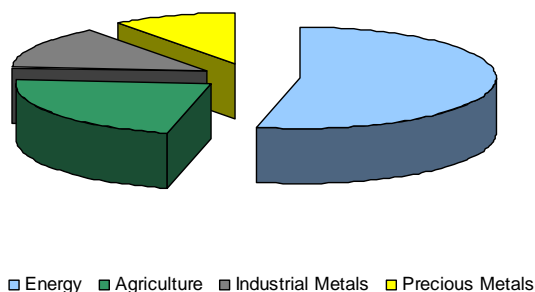
Index Names		Bloomberg	Reuters ID	Tickers
DCI®-B :	Excess Return	DCIBGLER Index	DCIBGLER=DIAP	DIAP <GO>
DCI®-B :	Total Return	DCIBGLTR Index	DCIBGLTR=DIAP	

Index Weightings :

Single Components Allocations

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

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.

Diapason Commodities Management - Lausanne & London - <http://www.diapasoncm.com> - info@diapason-cm.com

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