

# Index Fact Sheet

## DCI® BNP Paribas ENHANCED (DCI®-B)



### General Information :

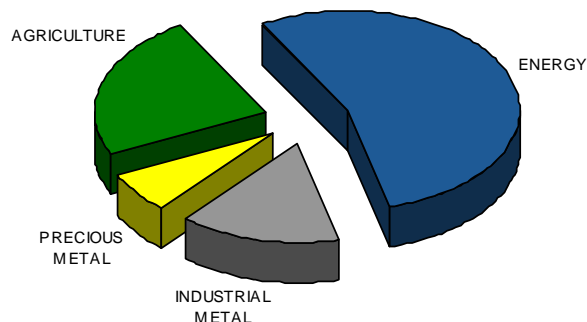
Index Name:	The DCI® BNP Paribas Enhanced (DCI®-B)
Index Sponsor :	Diapason Commodities Management S.A.
Index Specifications :	The DCI® BNP Paribas Enhanced has been set up in order to outperform the Diapason Commodities Index by using a Forward Curve Roll optimization process. This index is a replication 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 48 components that cover four major raw material divisions: agriculture products 23.51%, base metals 15.25%, precious metals 6.67%, and energy 54.58%. 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				Segment Allocations	
Crude Oil	NYMEX	16.70%	Rotterdam Coal	ICE	0.27%
Brent	ICE	9.21%	Soybean Meal	CBOT	1.19%
Natural Gas	NYMEX	8.65%	Soybean oil	CBOT	1.05%
Copper	LME	6.81%	Lean Hogs	CME	0.79%
Aluminium	LME	4.38%	Cocoa	EURONEXT	0.74%
Gold	COMEX	4.38%	Aluminium Alloy	LME	0.54%
Gas Oil	ICE	5.09%	Rubber	TOCOM	0.54%
No. 2 Heating Oil	NYMEX	4.89%	Platinum	TOCOM	0.62%
RBOB (gasoline)	NYMEX	4.38%	Rough Rice	CBOT	0.55%
Corn	CBOT	3.65%	Feeder Cattle	CME	0.54%
Soybeans	CBOT	3.27%	Phelix Baseload	EEE	0.49%
Random Lumber	CME	0.40%	Lead	LME	0.55%
Wheat	CBOT	2.08%	Robusta Coffee	EURONEXT	0.46%
Gasoline	TOCOM	2.00%	NGM Soybeans	TGE	0.43%
Zinc	LME	1.41%	Natural Gas	ICE	0.63%
Sugar #11	NYBOT	1.59%	Cocoa	NYBOT	0.39%
Nickel	LME	1.31%	Orange Juice	NYBOT	0.33%
Live Cattle	CME	1.31%	Corn	TGE	0.22%
Coffee C	NYBOT	1.23%	White Sugar	EURONEXT	0.27%
Silver	COMEX	1.51%	Pork Bellies Frozen	CME	0.07%
Kerosene	CJCE	1.30%	Tin	LME	0.24%
Cotton #2	NYBOT	1.16%	Ethanol	CBOT	0.17%
Wheat	KCBT	1.08%	Palladium	NYMEX	0.16%
Crude Oil	TOCOM	0.82%	Rapeseed	EURONEXT	0.16%



### 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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