

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 26.56%, base metals 16.62%, precious metals 7.26%, and energy 50.54%. 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	Bloomberg
DCI®-B	Total Return	DCIBGLTR Index	DCIBGLTR=DIAP	DIAP <GO>

Index Weightings

Single Components Allocations							Segment Allocations			
Crude Oil	NYMEX	14.82%	Nickel	LME	1.46%	Rough Rice	CBOT	0.58%	ENERGY	50.54%
Brent	ICE	8.47%	Live Cattle	CME	1.42%	Feeder Cattle	CME	0.56%	INDUSTRIAL METAL	16.62%
Natural Gas	NYMEX	8.23%	Coffee C	NYBOT	1.33%	PJM Electricity Futures	NYMEX	0.50%	PRECIOUS METAL	7.28%
Copper	LME	6.66%	Silver	COMEX	1.28%	Lead	LME	0.50%	AGRICULTURE	25.56%
Aluminium	LME	5.40%	Kerosene	CJCE	1.24%	Robusta Coffee	EURONEXT	0.49%		
Gold	COMEX	5.27%	Cotton #2	NYBOT	1.17%	NGM Soybeans	TGE	0.48%		
Gas Oil	ICE	4.53%	Wheat	KCBT	1.17%	Natural Gas	ICE	0.44%		
No. 2 Heating Oil	NYMEX	4.37%	Crude Oil	TOCOM	1.16%	Cocoa	NYBOT	0.38%		
RBOB	NYMEX	3.53%	Coal	NYMEX	1.14%	Orange Juice	NYBOT	0.35%		
Corn	CBOT	3.36%	Soybean Meal	CBOT	1.14%	Corn	TGE	0.35%		
Soybeans	CBOT	2.82%	Soybean oil	CBOT	0.94%	White Sugar	EURONEXT	0.33%		
Random Lumber	CME	2.46%	Lean Hogs	CME	0.82%	Pork Bellies	CME	0.27%		
Wheat	CBOT	2.15%	Cocoa	EURONEXT	0.70%	Tin	LME	0.20%		
Gasoline	TOCOM	1.95%	Aluminium Alloy	LME	0.61%	Ethanol	CBOT	0.18%		
Zinc	LME	1.79%	Rubber	TOCOM	0.60%	Palladium	NYMEX	0.15%		
Sugar #11	NYBOT	1.60%	Platinum	TOCOM	0.58%	Rapeseed	EURONEXT	0.10%		

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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