

Index Fact Sheet

Diapason Commodities Index® (DCI®)



General Information :

Index Name Convention :	The Diapason Commodities Index® (DCI®)
Index Specifications :	The 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 25.56%, base metals 16.62%, precious metals 7.28%, 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%).
Index Sponsor :	Diapason Commodities Management S.A.
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 :	13/06/2006
Initial Index Value :	1000 (as of 13/06/2006)
Currencies :	Calculation in USD

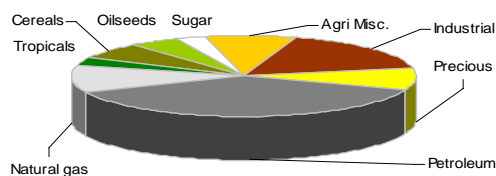
Index Symbols

Index Names	Global	Bloomberg	Reuters ID
DCI® Total Return	Global	DCI TRUS Index	DCIUSDTR=DIAP
DCI® Excess Return	Global	DCI ERUS Index	DCIUSDER=DIAP
DCI® Price Index	Global	DCI PIUS Index	DCIUSDPI=DIAP

Bloomberg DIAP <GO>
Reuters DIAPASON

Index Weightings

Crude Oil	NYMEX	14.82%	Coal	NYMEX	1.14%
Brent	ICE	8.47%	Soybean Meal	CBOT	1.14%
Natural Gas	NYMEX	8.23%	Soybean oil	CBOT	0.94%
Copper	LME	6.66%	Lean Hogs	CME	0.82%
Aluminium	LME	5.40%	Cocoa	EURONEX ¹	0.70%
Gold	COMEX	5.27%	Aluminium Alloy	LME	0.61%
Gas Oil	ICE	4.53%	Rubber	TOCOM	0.60%
No. 2 Heating Oil	NYMEX	4.37%	Platinum	TOCOM	0.58%
RBOB	NYMEX	3.53%	Rough Rice	CBOT	0.58%
Corn	CBOT	3.36%	Feeder Cattle	CME	0.56%
Soybeans	CBOT	2.82%	PJM Electricity Futures	NYMEX	0.50%
Random Lumber	CME	2.46%	Lead	LME	0.50%
Wheat	CBOT	2.15%	Robusta Coffee	EURONEX ¹	0.49%
Gasoline	TOCOM	1.95%	NGM Soybeans	TGE	0.48%
Zinc	LME	1.79%	Natural Gas	ICE	0.44%
Sugar #11	NYBOT	1.60%	Cocoa	NYBOT	0.38%
Nickel	LME	1.46%	Orange Juice	NYBOT	0.35%
Live Cattle	CME	1.42%	Corn	TGE	0.35%
Coffee C	NYBOT	1.33%	White Sugar	EURONEX ¹	0.33%
Silver	COMEX	1.28%	Pork Bellies	CME	0.27%
Kerosene	CJCE	1.24%	Tin	LME	0.20%
Cotton #2	NYBOT	1.17%	Ethanol	CBOT	0.18%
Wheat	KCBT	1.17%	Palladium	NYMEX	0.15%
Crude Oil	TOCOM	1.16%	Rapeseed	EURONEX ¹	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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