



**DIAPASON  
COMMODITIES  
MANAGEMENT**

**Amendment to the previous DCI® manual:**

**The Committee governing the DCI® has decided to do the following changes:**

Due to the evolution of their open interest and liquidity figures and to reflect the diversification in the grains market Euronext Corn, Euronext Feed Wheat and MGEX Spring Wheat will be introduced in the DCI®. This will also increase the weight of the Euro and British Pound in the index.

**These changes will be implemented during the January 2013 roll period.**

**DCI® Weights 2013**

Name	Bloomberg Code	Ccy	Weight IW	Name	Bloomberg Code	Ccy	Weight IW
ICE Brent	CO	USD	14.4220%	CJCE Kerosene	JX	JPY	0.7470%
NYMEX WTI	CL	USD	12.0440%	EURONEXT Milling Wheat	CA	EUR	0.7140%
ICE Gas Oil	QS	USD	10.5670%	EURONEXT Cocoa	QC	GBP	0.6360%
COMEX Gold	GC	USD	7.6650%	CME feeder Cattle	FC	USD	0.5900%
LME Copper	LP	USD	5.4180%	LME Lead	LL	USD	0.5740%
NYMEX Natural Gas	NG	USD	4.8200%	ICE Rotterdam Coal Monthly	XA	USD	0.5360%
NYMEX No. 2 Heating Oil	HO	USD	4.6240%	EEE Phelix Baseload Monthly	GI	EUR	0.5130%
CBOT Soybeans	S	USD	3.8020%	KCBT Wheat	KW	USD	0.5080%
NYMEX RBOB (gasoline blendstock)	XB	USD	3.5810%	NYBOT Cocoa	CC	USD	0.3830%
CBOT Corn	C	USD	3.5260%	CBOT Rough Rice	RR	USD	0.3770%
LME Aluminium	LA	USD	3.4960%	NYMEX Platinum	PL	USD	0.3640%
COMEX Silver	SI	USD	1.9810%	EURONEXT Rapeseed	IJ	EUR	0.3540%
NYBOT Sugar #11	SB	USD	1.5630%	EURONEXT Feed Wheat	QK	GBP	0.3310%
CME live Cattle	LC	USD	1.4580%	TOCOM Rubber	JN	JPY	0.3270%
CBOT Wheat	W	USD	1.2650%	NYBOT Orange Juice Frozen Concentrate	JO	USD	0.3260%
TOCOM Gasoline	JV	JPY	1.2270%	LME Aluminium Alloy	LY	USD	0.3240%
LME Zinc	LX	USD	1.2110%	EURONEXT Robusta Coffee	DF	USD	0.3140%
LME Nickel	LN	USD	1.1730%	CME Random Lumber	LB	USD	0.2630%
CBOT Soybean Meal	SM	USD	1.1340%	ETHANOL	DL	USD	0.2310%
CBOT Soybean oil	BO	USD	1.0340%	EURONEXT White Sugar	QW	USD	0.2230%
NYBOT Coffee C	KC	USD	1.0030%	LME Tin	LT	USD	0.2120%
TOCOM Crude Oil	CP	JPY	0.9470%	TGE Soybeans	JS	JPY	0.1560%
NYBOT cotton #2	CT	USD	0.9460%	EURONEXT Corn	EP	EUR	0.1520%
CME Lean Hogs	LH	USD	0.8950%	NYMEX Palladium	PA	USD	0.1510%
ICE Natural Gas	FN	GBP	0.7480%	MGEX Spring Wheat	MW	USD	0.1440%

**Roll matrix for the 3 new components:**

Contract	01.janv	01.févr	01.mars	01.avr	01.mai	01.juin	01.juil	01.août	01.sept	01.oct	01.nov	01.déc
EURONEXT Feed Wheat	K	X	X	X	X	X	X	X	K	K	K	K
EURONEXT Corn	H	M	M	M	Q	Q	X	X	X	F	F	H
MGEX HRS Wheat	H	K	K	N	N	U	U	Z	Z	Z	H	H

**Lausanne, January 18th 2013**