



3 May 2011

## DBIQ Update

# DBLCI - OY Roll Report - May 2011

- The report lists the DBLCI-OY contracts which will be rolled in May 2011.
- The contracts will roll between 03 May 2011 and 9th May 2011

Report Date	03-May-11			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY HO	Heating Oil	HOM1	HOM2	-0.83%
DBLCI-OY MZN	Zinc	MZNM1	MZNN1	-1.84%
DBLCI-OY LGO	Gasoil	LGOM1	LGOM2	0.00%

Source: Deutsche Bank

- Close Index levels are published daily on the DBIQ website, <http://index.db.com/DBLCI> and Bloomberg Finance LP.

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## Market Update

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# Appendix 1

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