



2 November 2011

## DBIQ Update

# DBLCI - OY Roll Report - November 2011

- The report lists the DBLCI contracts which will be rolled in November 2011
- The contracts will roll between 2 Nov 2011 and 08 Nov 2011

**Figure 1:**

Report Date	01-Nov-11			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY C	Corn	CZ1	CZ2	7.76%
DBLCI-OY SI	Silver	SIZ1	SIZ2	-0.26%
DBLCI-OY RB	RBOB Gasoline	RBZ1	RFB2	9.65%
DBLCI-OY LH	Lean Hogs	LHZ1	LHZ2	9.34%
DBLCI-OY CT	Cotton#2	CTZ1	CTV2	4.55%
DBLCI-OY MPB	Standard Lead	MPBZ1	MPBZ2	-2.67%

Source: Deutsche Bank

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

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## Market Update

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# Appendix 1

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