



2 August 2012

## DBIQ Update

# DBLCI OY - Roll Report - August 2012 Revised\*

- The report lists the DBLCI contracts which will be rolled in August 2012
- The contracts will roll between 2 August 2012 and 8 August 2012

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MAL	Aluminium	MALU2	MALV2	-3.46%
DBLCI-OY MZN	Zinc	MZNU2	MZNZ2	-1.91%
DBLCI-OY MNI	Primary Nickel	MNIU2	MNIU3	-1.37%
DBLCI-OY FC	Feeder Cattle	FCU2	FCV2	-10.86%
DBLCI-OY CC	Cocoa	CCU2	CCZ2	-1.65%
DBLCI-OY W	Minneapolis Wheat	MWEU2	MWEU3	5.77%

Source: Deutsche Bank

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

\*Revised to include the Minneapolis Wheat contract which was absent on the previous report.

## Market Update

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# Appendix 1

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