



5 September 2012

## DBIQ Update

# DBLCI - OY Roll Report - September 2012

- The report lists the DBLCI contracts which will be rolled in September 2012
- The contracts will roll between 5 September 2012 and 11 September 2012

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MAL	Aluminium	MALV2	MALV3	-5.00%
DBLCI-OY NG	Natural Gas	NGV2	NGV3	-19.54%
DBLCI-OY LCO	Brent Crude	LCOV2	LCOZ2	5.50%
DBLCI-OY CT	Cotton#2	CTV2	CTH3	-4.95%
DBLCI-OY FC	Feeder Cattle	FCV2	FCQ3	-7.89%

Source: Deutsche Bank

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

## Market Update

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# Appendix 1

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