



2 November 2012

## DBIQ Update

# DBLCI - OY Roll Report - November 2012

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

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY C	Corn	CZ2	CZ3	17.49%
DBLCI-OY CC	Cocoa	CCZ2	CCZ3	-1.87%
DBLCI-OY SI	Silver	SIZ2	SIZ3	-0.63%
DBLCI-OY GC	Gold	GCZ2	GCO3	-0.69%
DBLCI-OY MZN	Zinc	MZNZ2	MZNZ3	-5.14%
DBLCI-OY MPB	Standard Lead	MPBZ2	MPBF3	0.61%
DBLCI-OY RB	RBOB Gasoline	RBZ2	RBF3	11.53%
DBLCI-OY LCO	Brent Crude	LCOZ2	LCOF3	10.18%
DBLCI-OY LH	Lean Hogs	LHZ2	LHZ3	-7.53%

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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