



3 January 2013

DBIQ Update

DBLCI - OY Roll Report - January 2013

- The report lists the DBLCI contracts which will be rolled in January 2013
- The contracts will roll between 3 Jan 2013 and 9 Jan 2013

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY LCO	Brent Crude	LCOG3	LCOH3	16.09%
DBLCI-OY MPB	Standard Lead	MPBG3	MPBG4	-1.45%

Source: Deutsche Bank

- The OY indices which are not rolling are invested in the following contracts

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
DBLCI-OY CC	DBLCYECC	Cocoa	CCZ3	13-Mar-13
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH3	18-Mar-13
DBLCI-OY CT	DBLCYECE	Cotton #2	CTH3	06-Mar-13
DBLCI-OY C	DBLCOCNE	Corn	CZ3	13-Sep-13
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN3	14-Mar-13
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	MWEU3	14-Mar-13
DBLCI-OY W	DBLCOWTE	Wheat	WN3	14-Mar-13
DBLCI-OY FC	DBLCYEFC	Cattle(Feeder Cattle)	FCQ3	28-Mar-13
DBLCI-OY LC	DBLCYELC	Live Cattle	LCM3	28-Jun-13
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ3	13-Dec-13
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOJ3	28-Mar-13
DBLCI-OY LGO	DBLCYEGO	Gas oil	LGOM3	12-Jun-13
DBLCI-OY CL	DBLCOCLE	Light Crude	CLN3	21-Jan-14
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBX3	29-Nov-13
DBLCI-OY NG	DBLCYENG	Natural Gas	NGV3	26-Feb-13
DBLCI-OY GC	DBLCOGCE	Gold	GCQ3	29-Oct-13
DBLCI-OY SI	DBLCYESI	Silver	SIZ3	29-Jan-14
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV3	19-Feb-14
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUH3	19-Feb-14
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU3	19-Feb-14
DBLCI-OY MZN	DBLCYEZN	Zinc	MZLN3	19-Feb-14
DBLCI-OY SB	DBLCYESB	Sugar #11	SBN3	28-Feb-13
DBLCI-OY S	DBLCYESS	Soybeans	SX3	14-Nov-13

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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