



2 August 2011

DBIQ Update

DBLCI - OY Roll Report - August 2011

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

Report Date					01-Aug-11
Index Name	Contract	Old Contract	New Contract		Roll yield
DBLCI-OY GC	Gold	GCU1	GCG2		-0.49%
DBLCI-OY MAL	Aluminium	MALU1	MALU2		-3.22%
DBLCI-OY CC	Cocoa	CCU1	CCU2		-3.19%

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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