



2 September 2011

DBIQ Update

DBLCI - OY Roll Report - September 2011

- The report lists the DBLCI contracts which will be rolled in September 2011
- The contracts will roll between 2 Sep 2011 and 09 Sep 2011

Figure 1:

Report Date				01-Sep-11
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY NG	Natural Gas		NGV2	-12.22%

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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