



2 June 2009

## DBIQ Update

# DBLCI - OY Roll Report - June 2009

- The report lists the DBLCI-OY contracts which will be rolled in June 2009.
- The contracts will roll between 2<sup>nd</sup> June 2009 and 9<sup>th</sup> June 2009

Report Date				2-Jun-09
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY CL	Light Crude	CLN9	CLN0	-6.64%
DBLCI-OY W	Wheat	WN9	WN0	-10.40%
DBLCI-OY SB	Sugar #11	SBN9	SBN0	-6.43%
DBLCI-OY LGO	Gas oil	LGON9	LGON0	-14.80%
DBLCI-OY KW	Kansas Wheat	KWN9	KWN0	-6.26%

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

#### Index Research contact details

US +1 212 250 8998  
 UK + 44 20 7545 0505  
 E-mail [index-help@db.com](mailto:index-help@db.com)

## Market Update

### Research Team

**Daniel J Arnold**

Research Analyst  
 (+44) 20 754-74849  
[daniel.j.arnold@db.com](mailto:daniel.j.arnold@db.com)

**Jason Xavier**

Research Analyst  
 (+44) 20 75454939  
[jason.xavier@db.com](mailto:jason.xavier@db.com)

**Arjun Chakrapani**

Research Analyst  
 (+44) 20 754-75451  
[arjun.chakrapani@db.com](mailto:arjun.chakrapani@db.com)

Deutsche Bank AG/London

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# Appendix 1

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## David Folkerts-Landau

Managing Director  
Global Head of Research

---

Stuart Parkinson  
Chief Operating Officer

Guy Ashton  
Global Head  
Company Research

Marcel Cassard  
Global Head  
Fixed Income Strategies and Economics

---

### Germany

Andreas Neubauer  
Regional Head

### Asia-Pacific

Michael Spencer  
Regional Head

### Americas

Steve Pollard  
Regional Head

---

### Principal Locations

---

#### Deutsche Bank AG London

1 Great Winchester Street  
London EC2N 2EQ  
Tel: (44) 20 7545 8000

---

#### Deutsche Bank AG New York

60 Wall Street  
New York, NY 10005  
United States of America  
Tel: (1) 212 250-2500

---

#### Deutsche Bank AG Hong Kong

Cheung Kong Center,  
2 Queen's Road Central  
Hong Kong  
Tel: (52) 2203 8888

---

#### Deutsche Bank AG Japan

2-11-1 Nagatacho  
Sanno Park Tower  
Chiyoda-ku, Tokyo 100-6171  
Tel: (81) 3 5156 6701

---

#### Deutsche Bank AG Frankfurt

Große Gallusstraße 10-14  
60272 Frankfurt am Main  
Germany  
Tel: (49) 69 910 00

---

#### Deutsche Bank AG

Aurora business park  
82 bld.2 Sadovnicheskaya street  
Moscow, 115035  
Russia  
Tel: (7) 495 797-5000

---

#### Deutsche Bank AG Singapore

One Raffles Quay  
South Tower  
Singapore 048583  
Tel: (65) 6423 8001

---

#### Deutsche Bank AG Australia

Deutsche Bank Place, Level 16  
Corner of Hunter & Phillip Streets  
Sydney NSW 2000  
Tel: (61) 2 8258 1234

---

#### Deutsche Bank Dubai

Dubai International Financial Centre  
The Gate, West Wing, Level 3  
P.O. Box 504 902  
Dubai City  
Tel: (971) 4 3611 700

---

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#### Publication Address:

Deutsche Bank AG London  
1 Great Winchester Street  
London EC2N 2EQ  
United Kingdom  
(44) 20 7545 8000

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