



2 July 2010

## DBIQ Update

# DBLCI - OY Roll Report - July 2010

- The report lists the DBLCI-OY contracts which will be rolled in July 2010.
- The contracts will roll between 2nd July 2010 and 12th July 2010

| Report Date  | 02-Jul-10      |              |              |            |
|--------------|----------------|--------------|--------------|------------|
| Index Name   | Contract       | Old Contract | New Contract | Roll yield |
| DBLCI-OY LGO | Gasoil         | LGOQ0        | LGOM1        | -7.12%     |
| DBLCI-OY LC  | Live Cattle    | LCQ0         | LCQ1         | -3.28%     |
| DBLCI-OY MNI | Primary Nickel | MNIQ0        | MNIQ1        | -0.23%     |
| DBLCI-OY MPB | Standard Lead  | MPBQ0        | MPBQ1        | -2.79%     |

- 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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