



1 June 2012

DBIQ Update

DBLCI OY - Roll Report - June 2012

- The report lists the DBLCI contracts which will be rolled in June 2012
- The contracts will roll between 4 June 2012 and 8 June 2012

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY CL	Light Crude	CLN2	CLN3	-2.63%
DBLCI-OY W	Wheat	WN2	WN3	-11.62%
DBLCI-OY MZN	Zinc	MZNN2	MZNO2	-2.22%
DBLCI-OY SB	Sugar #11	SBN2	SBN3	-7.30%
DBLCI-OY KW	KansasWheat	KWN2	KWN3	-9.73%

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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