

## DBLCI – OY Roll Report - February 2007

- The report lists the DBLCI-OY contracts which will be rolled in February 2007.
- The contracts will roll between 2nd Feb, 2007 and 8th Feb, 2007.

Report Date		2-Feb-07		
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MCU	Copper	MCUH7	MCUH8	3.88%
DBLCI-OY LCO	BrentCrude	LCOH7	LCOH8	-8.82%
DBLCI-OY KC	Coffee"C"	KCH7	KCH8	-11.44%
DBLCI-OY FC	FeederCattle	FCF7	FCF8	-3.86%

\* 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)

**Daniel J. Arnold**  
 Research Analyst  
 +44 20 7547 4849

---

Deutsche Bank Securities Inc.

All prices are those at the end of the previous trading session unless otherwise indicated.

Deutsche Bank does and seeks to do business with companies covered in its research reports. Thus investors should be aware that the firm may have a conflict of interest that could affect the objectivity of this report.

Investors should consider this report as only a signal factor in making their investment decision. THE VIEWS EXPRESSED ABOVE ACCURATELY REFLECT PERSONAL VIEWS OF THE AUTHOR ABOUT THE SUBJECT COMPANY (IES) OR ISSUER(S). IN ADDITION, THE AUTHOR HAS NOT AND WILL NOT RECEIVE ANY COMPENSATION FOR PROVIDING A SPECIFIC RECOMMENDATION OR VIEW IN THIS REPORT. FOR OTHER DISCLOSURES PLEASE VISIT [HTTP://GM.DB.COM](http://GM.DB.COM)

