



2 May 2008

DBIQ Update

DBLCI - OY Roll Report - May 2008

- The report lists the DBLCI-OY contracts which will be rolled in May 2008.
- The contracts will roll between 2nd May 2008 and 8th May 2008.

Figure 1:

Report Date	2-May-08			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY CL	Light Crude	CLM8	CLN8	7.85%
DBLCI-OY HO	Heating Oil	HOM8	HOM9	3.74%
DBLCI-OY LGO	Gasoil	LGOM8	LGON8	12.57%
DBLCI-OY LC	LiveCattle	LCM8	LCM9	-11.28%

Source: Deutsche Bank

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

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Appendix 1

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