



4 August 2008

## DBIQ Update

# DBLCI - OY Roll Report - August 2008

- The report lists the DBLCI-OY contracts which will be rolled in August 2008.
- The contracts will roll between 4<sup>th</sup> August 2008 and 11<sup>th</sup> August 2008.

**Figure 1:**

Report Date				
				4-Aug-08
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY LCO	BrentCrude	LCOU8	LCOU9	-3.73%

Source: Deutsche Bank

- 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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