



4 June 2007

DBIQ Research

DBLCI - 0Y Roll Report - June 2007

Primer

Research Team

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- The report lists the DBLCI-0Y contracts which will be rolled in June 2007.
- The contracts will roll between 4th June 2007 and 8th June, 2007.

Report Date	4-Jun-07			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-0Y W	Wheat	WN7	WN8	-0.52%
DBLCI-0Y SB	Sugar #11	SBN7	SBN8	-8.74%
DBLCI-0Y KW	Kansas Wheat	KWN7	KWN8	-2.20%

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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