



2 March 2012

## DBIQ Update

# DBLCI - OY Roll Report - March 2012

- The report lists the DBLCI contracts which will be rolled in March 2012
- The contracts will roll between 2 Mar 2012 and 8 Mar 2012

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY LCO	Brent Crude	LCOJ2	LCOK2	13.23%

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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# Appendix 1

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