



4 February 2013

DBIQ Update

DBLCI - OY Roll Report - Feb 2013

- The report lists the DBLCI contracts which will be rolled in February 2013
- The contracts will roll between 4 Feb 2013 and 8 Feb 2013

Report Date **04-Feb-13**

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MCU	Copper	MCUH3	MCUH4	-0.98%
DBLCI-OY LCO	Brent Crude	LCOH3	LCOJ3	10.95%
DBLCI-OY CT	Cotton#2	CTH3	CTZ3	2.48%
DBLCI-OY KC	Coffee "C"	KCH3	KCH4	-9.73%

Source: Deutsche Bank

- The OY indices which are not rolling are invested in the following contracts

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
DBLCI-OY CC	DBLCYECC	Cocoa	CCZ3	13-Dec-2013
DBLCI-OY C	DBLCOONE	Corn	CZ3	13-Dec-2013
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN3	12-Jul-2013
DBLCI-OY MW	DBLCOMWE	Wheat-Minneapolis	MWEU3	13-Sep-2013
DBLCI-OY W	DBLCOWTE	Wheat	WN3	12-Jul-2013
DBLCI-OY FC	DBLCYEFC	Cattle(Feeder Cattle)	FCQ3	29-Aug-2013
DBLCI-OY LC	DBLCYELC	Live Cattle	LCM3	28-Jun-2013
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ3	13-Dec-2013
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOJ3	28-Mar-2013
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOM3	12-Jun-2013
DBLCI-OY CL	DBLCOCLE	Light Crude	CLN3	20-Jun-2013
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBX3	31-Oct-2013
DBLCI-OY NG	DBLCYENG	Natural Gas	NGV3	26-Sep-2013
DBLCI-OY GC	DBLCOGCE	Gold	GCO3	28-Aug-2013
DBLCI-OY SI	DBLCYESI	Silver	SIZ3	27-Dec-2013
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV3	16-Oct-2013
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU3	18-Sep-2013
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBG4	19-Feb-2014
DBLCI-OY MZN	DBLCYEZN	Zinc	MZLN3	18-Dec-2013
DBLCI-OY SB	DBLCYESB	Sugar #11	SBN3	28-Jun-2013
DBLCI-OY S	DBLCYESS	Soybeans	SX3	14-Nov-2013

Source: Deutsche Bank

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

Market Update

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Appendix 1

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