

4 March 2013

# DBIQ Update

## DBLCI - OY Roll Report - March 2013

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

Report Date	1-Mar-13			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY HO</a>	Heating Oil	HOJ3	HOJ4	0.34%
<a href="#">DBLCI-OY LCO</a>	Brent Crude	LCOJ3	LCOK3	10.82%

Source: Deutsche Bank

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
<a href="#">DBLCI-OY CC</a>	DBLCYECC	Cocoa	CCZ3	13-Dec-13
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH4	19-Mar-14
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTZ3	06-Dec-13
<a href="#">DBLCI-OY C</a>	DBLCOCNE	Corn	CZ3	13-Dec-13
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	Wheat (Kansas Wheat)	KWN3	12-Jul-13
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Wheat-Mineapolis Wheat	MWEU3	13-Sep-13
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WN3	12-Jul-13
<a href="#">DBLCI-OY FC</a>	DBLCYFC	Cattle(Feeder Cattle)	FCQ3	29-Aug-13
<a href="#">DBLCI-OY LC</a>	DBLCYELC	Live Cattle	LCM3	28-Jun-13
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ3	13-Dec-13
<a href="#">DBLCI-OY LGO</a>	DBLCYEGO	Gas oil	LGOM3	12-Jun-13
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLN3	20-Jun-13
<a href="#">DBLCI-OY RB</a>	DBLCYERB	RBOB Gasoline	RBX3	31-Oct-13
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGV3	26-Sep-13
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCO3	28-Aug-13
<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIZ3	27-Dec-13
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV3	16-Oct-13
<a href="#">DBLCI-OY MCU</a>	DBLCYECU	Copper - Grade A	MCUH4	19-Mar-14
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU3	18-Sep-13
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBG4	19-Feb-14
<a href="#">DBLCI-OY MZN</a>	DBLCYEZN	Zinc	MZLN3	18-Dec-13
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBN3	28-Jun-13
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX3	14-Nov-13

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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