



DBLCI - OY Roll Report - September 2013

- The report lists the DBLCI contracts which will be rolled in September 2013.
- The contracts will roll between 4 Sep 2013 and 10 Sep 2013.

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Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MAL	Aluminium	MALV3	MALV4	-7.14%
DBLCI-OY SB	Sugar #11	SBV3	SBN4	-3.08%
DBLCI-OY NG	Natural Gas	NGV3	NGV4	-8.03%

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-13
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH4	19-Mar-14
DBLCI-OY CT	DBLCYECE	Cotton #2	CTZ3	06-Dec-13
DBLCI-OY C	DBLCOCNE	Corn	CZ3	13-Dec-13
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN4	14-Jul-14
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	MWEU4	12-Sep-14
DBLCI-OY W	DBLCOWTE	Wheat	WN4	14-Jul-14
DBLCI-OY FC	DBLCYEFC	Cattle(Feeder Cattle)	FCX3	21-Nov-13
DBLCI-OY LC	DBLCYELC	Live Cattle	LCM4	30-Jun-14
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ3	13-Dec-13
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOJ4	31-Mar-14
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOM4	12-Jun-14
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOJ4	14-Mar-14
DBLCI-OY CL	DBLCOCLE	Light Crude	CLN4	20-Jun-14
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBX3	31-Oct-13
DBLCI-OY GC	DBLCOGCE	Gold	GCJ4	28-Apr-14
DBLCI-OY SI	DBLCYESI	Silver	SIZ3	27-Dec-13

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DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUH4	19-Mar-14
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU4	17-Sep-14
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBG4	19-Feb-14
DBLCI-OY MZN	DBLCYEZN	Zinc	MZLN3	18-Dec-13
DBLCI-OY S	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.



Appendix 1

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