



DBLCI - OY Roll Report - October 2013

- The report lists the DBLCI contracts which will be rolled in October 2013.
- The contracts will roll between 2 Oct 2013 and 8 Oct 2013.

Contributors

Daniel J Arnold
Research Analyst
(+44) 20 754-74849
daniel.j.arnold@db.com

Dipak Chauhan
Research Analyst
(+44) 207 547-4781
dipak.chauhan@db.com

Arjun Chakrapani
Research Analyst
(+44) 20 754-75451
arjun.chakrapani@db.com

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Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY RB	RBOB Gasoline	RBX3	RBZ3	7.99%
DBLCI-OY S	SoyBeans	SX3	SX4	10.31%
DBLCI-OY FC	Feeder Cattle	FCX3	FCH4	2.89%

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 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 NG	DBLCYENG	Natural Gas	NGV4	26-Sep-14
DBLCI-OY GC	DBLCOGCE	Gold	GCJ4	28-Apr-14
DBLCI-OY SI	DBLCYESI	Silver	SIZ3	27-Dec-13
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV4	15-Oct-14
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUH4	19-Mar-14

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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 SB	DBLCYESB	Sugar #11	SBN4	30-Jun-14

Source: Deutsche Bank

Index Research contact details

US +1 212 250 8998
UK + 44 20 7545 0505
E-mail index-help@db.com

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



Appendix 1

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Buy: Based on a current 12-month view of total share-holder return (TSR = percentage change in share price from current price to projected target price plus projected dividend yield), we recommend that investors buy the stock.

Sell: Based on a current 12-month view of total share-holder return, we recommend that investors sell the stock

Hold: We take a neutral view on the stock 12-months out and, based on this time horizon, do not recommend either a Buy or Sell.

Notes:

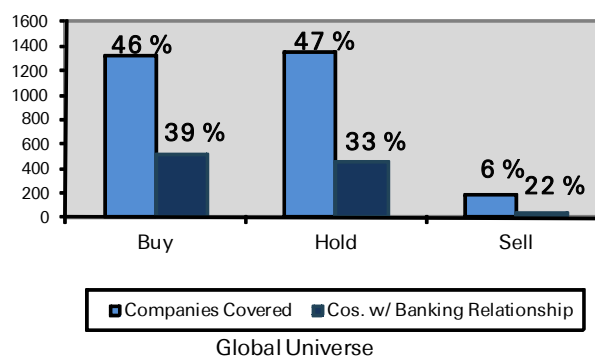
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David Folkerts-Landau
Global Head of Research

Marcel Cassard
Global Head
CB&S Research

Ralf Hoffmann & Bernhard Speyer
Co-Heads
DB Research

Guy Ashton
Chief Operating Officer
Research

Richard Smith
Associate Director
Equity Research

Asia-Pacific

Michael Spencer
Regional Head

Germany

Andreas Neubauer
Regional Head

North America

Steve Pollard
Regional Head

International Locations

Deutsche Bank AG

Deutsche Bank Place
Level 16
Corner of Hunter & Phillip Streets
Sydney, NSW 2000
Australia
Tel: (61) 2 8258 1234

Deutsche Bank AG

Große Gallusstraße 10-14
60272 Frankfurt am Main
Germany
Tel: (49) 69 910 00

Deutsche Bank AG

Filiale Hongkong
International Commerce Centre,
1 Austin Road West, Kowloon,
Hong Kong
Tel: (852) 2203 8888

Deutsche Securities Inc.

2-11-1 Nagatacho
Sanno Park Tower
Chiyoda-ku, Tokyo 100-6171
Japan
Tel: (81) 3 5156 6770

Deutsche Bank AG London

1 Great Winchester Street
London EC2N 2EQ
United Kingdom
Tel: (44) 20 7545 8000

Deutsche Bank Securities Inc.

60 Wall Street
New York, NY 10005
United States of America
Tel: (1) 212 250 2500

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