



## DBLCI - OY Roll Report - November 2013

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Report Date	01-Nov-13			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY C</a>	Corn	CZ3	CZ4	-8.49%
<a href="#">DBLCI-OY SI</a>	Silver	SIZ3	SIF4	-0.76%
<a href="#">DBLCI-OY MZN</a>	Zinc	MZLN3	MZLN4	-4.43%
<a href="#">DBLCI-OY RB</a>	RBOB Gasoline	RBZ3	RBZ4	2.57%
<a href="#">DBLCI-OY LH</a>	Lean Hogs	LHZ3	LHZ4	14.41%
<a href="#">DBLCI-OY CT</a>	Cotton#2	CTZ3	CTZ4	0.09%
<a href="#">DBLCI-OY CC</a>	Cocoa	CCZ3	CCZ4	0.64%

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 KC</a>	DBLCYEKC	Coffee "C"	KCH4	19-Mar-14
<a href="#">DBLCI-OY KW</a>	DBLCYEWK	Wheat (Kansas Wheat)	KWN4	14-Jul-14
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Wheat-Mineapolis Wht	MWEU4	12-Sep-14
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WN4	14-Jul-14
<a href="#">DBLCI-OY FC</a>	DBLCYEFK	Cattle(Feeder Cattle)	FCH4	27-Mar-14
<a href="#">DBLCI-OY LC</a>	DBLCYELC	Live Cattle	LCM4	30-Jun-14
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOJ4	31-Mar-14
<a href="#">DBLCI-OY LGO</a>	DBLCYEGO	Gasoil	LGOM4	12-Jun-14
<a href="#">DBLCI-OY LCO</a>	DBLCYECO	Brent Crude	LCOJ4	14-Mar-14
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLN4	20-Jun-14
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGV4	26-Sep-14
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCJ4	28-Apr-14
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV4	15-Oct-14
<a href="#">DBLCI-OY MCU</a>	DBLCYECU	Copper - Grade A	MCUH4	19-Mar-14
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU4	17-Sep-14
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBG4	19-Feb-14
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBN4	30-Jun-14
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX4	14-Nov-14

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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Notes:

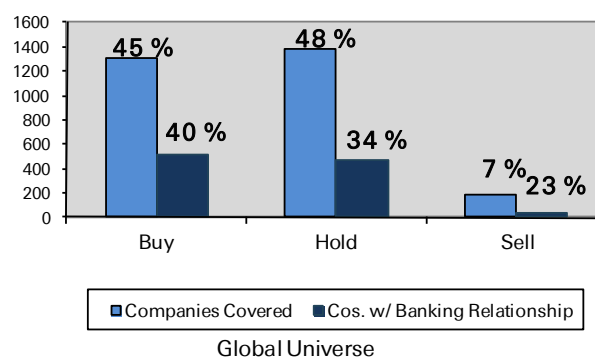
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