



DBLCI - OY Roll Report - December 2013

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- The report lists the DBLCI contract which will be rolled in December 2013.
- The contract will roll between 3 Dec 2013 and 9 Dec 2013.

| Report Date | 02-Dec-13 | | | |
|-------------|-----------|--------------|--------------|------------|
| Index Name | Contract | Old Contract | New Contract | Roll yield |
| DBLCI-OY SI | Silver | SIF4 | SIF5 | -0.92% |

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 | CCZ4 | 15-Dec-14 |
| DBLCI-OY KC | DBLCYEKC | Coffee "C" | KCH4 | 19-Mar-14 |
| DBLCI-OY CT | DBLCYECE | Cotton #2 | CTZ4 | 08-Dec-14 |
| DBLCI-OY C | DBLCOCNE | Corn | CZ4 | 12-Dec-14 |
| 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) | FCH4 | 27-Mar-14 |
| DBLCI-OY LC | DBLCYELC | Live Cattle | LCM4 | 30-Jun-14 |
| DBLCI-OY LH | DBLCYELH | Lean Hogs | LHJ4 | 14-Apr-14 |
| 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 | RBZ4 | 28-Nov-14 |
| DBLCI-OY NG | DBLCYENG | Natural Gas | NGV4 | 26-Sep-14 |
| DBLCI-OY GC | DBLCOGCE | Gold | GCJ4 | 28-Apr-14 |
| DBLCI-OY MAL | DBLCOALE | Aluminium | MALV4 | 15-Oct-14 |

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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 | MZMZ4 | 17-Dec-14 |
| DBLCI-OY SB | DBLCYESB | Sugar #11 | SBN4 | 30-Jun-14 |
| DBLCI-OY S | 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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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.

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Notes:

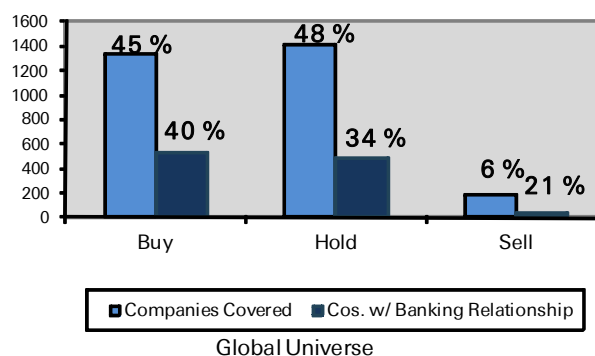
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