



## DBLCI - OY Roll Report - January 2014

- The report lists the DBLCI contract which will be rolled in January 2014.
- The contract will roll between 3 Jan 2014 and 9 Jan 2014.

**Report Date** **02-Jan-14**

| Index Name                  | Contract | Old Contract | New Contract | Roll yield |
|-----------------------------|----------|--------------|--------------|------------|
| DBLCI-OY MPBI Standard Lead | MPBG4    | MPBG5        |              | -1.83%     |

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   | DBLCOONE         | 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 SI  | DBLCYESI         | Silver                | SIF5     | 28-Jan-15 |

### 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



|              |          |                  |       |           |
|--------------|----------|------------------|-------|-----------|
| DBLCI-OY MAL | DBLCOALE | Aluminium        | MALV4 | 15-Oct-14 |
| DBLCI-OY MCU | DBLCYECU | Copper - Grade A | MCUH4 | 19-Mar-14 |
| DBLCI-OY MNI | DBLCYENI | Primary Nickel   | MNIU4 | 17-Sep-14 |
| DBLCI-OY MZN | DBLCYEZN | Zinc             | MZLN4 | 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

Index Research contact details

US +1 212 250 8998  
UK + 44 20 7545 0505  
E-mail [index-help@db.com](mailto: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 shareholder 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 shareholder 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:

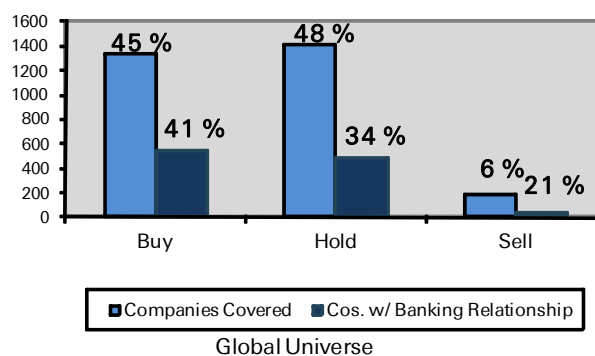
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**David Folkerts-Landau**  
Group Chief Economist  
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**Guy Ashton**  
Global Chief Operating Officer  
Research

**Marcel Cassard**  
Global Head  
FICC Research & Global Macro Economics

**Richard Smith and Steve Pollard**  
Co-Global Heads  
Equity Research

**Michael Spencer**  
Regional Head  
Asia Pacific Research

**Ralf Hoffmann**  
Regional Head  
Deutsche Bank Research, Germany

**Andreas Neubauer**  
Regional Head  
Equity Research, Germany

**Steve Pollard**  
Regional Head  
Americas Research

## 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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