



## DBLCI Roll Report - February 2014

- The report lists the DBLCI contracts which will be rolled in February 2014.
- The contracts will roll between 4 Feb 2014 and 10 Feb 2014.

Report Date **03-Feb-14**

Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY MCU</a>	Copper	MCUH4	MCUJ4	2.15%
<a href="#">DBLCI-OY KC</a>	Coffee"C"	KCH4	KCH5	-6.60%
<a href="#">DBLCI-OY FC</a>	Feeder Cattle	FCH4	FCF5	-0.07%

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 CC</a>	DBLCYECC	Cocoa	CCZ4	15-Dec-14
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTZ4	08-Dec-14
<a href="#">DBLCI-OY C</a>	DBLCOCNE	Corn	CZ4	12-Dec-14
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	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 LC</a>	DBLCYELC	Live Cattle	LCM4	30-Jun-14
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHJ4	14-Apr-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 RB</a>	DBLCYERB	RBOB Gasoline	RBZ4	28-Nov-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

### Contributors

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

**Dipak Chauhan**  
Research Analyst  
(+44) 207 547-4781  
[dipak.chauhan@db.com](mailto:dipak.chauhan@db.com)

**Arjun Chakrapani**  
Research Analyst  
(+44) 20 754-75451  
[arjun.chakrapani@db.com](mailto:arjun.chakrapani@db.com)

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<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIF5	28-Jan-15
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV4	15-Oct-14
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU4	17-Sep-14
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBG5	18-Feb-15
<a href="#">DBLCI-OY MZN</a>	DBLCYEZN	Zinc	MZLN4	17-Dec-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

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.

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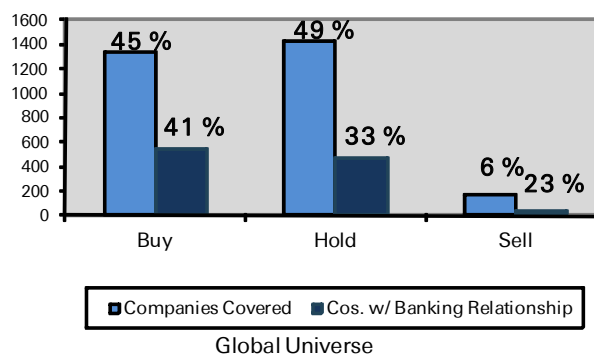
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**David Folkerts-Landau**  
Group Chief Economist  
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**Guy Ashton**  
Global Chief Operating Officer  
Research

**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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