



DBLCI - OY Roll Report - March 2014

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

Report Date **04-Mar-14**

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY HO	Heating Oil	HOJ4	HOK4	14.82%
DBLCI-OY GC	Gold	GCJ4	GCK4	-0.09%
DBLCI-OY MCU	Copper	MCUJ4	MCUM4	2.14%
DBLCI-OY LCO	Brent Crude	LCOJ4	LCOZ4	5.99%
DBLCI-OY LH	Lean Hogs	LHJ4	LHZ4	44.09%

- 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"	KCH5	19-Mar-15
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)	FCF5	30-Jan-15
DBLCI-OY LC	DBLCYELC	Live Cattle	LCM4	30-Jun-14
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOM4	12-Jun-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 SI	DBLCYESI	Silver	SIF5	28-Jan-15
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV4	15-Oct-14

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DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU4	17-Sep-14
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBG5	18-Feb-15
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

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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 pro-jected 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:

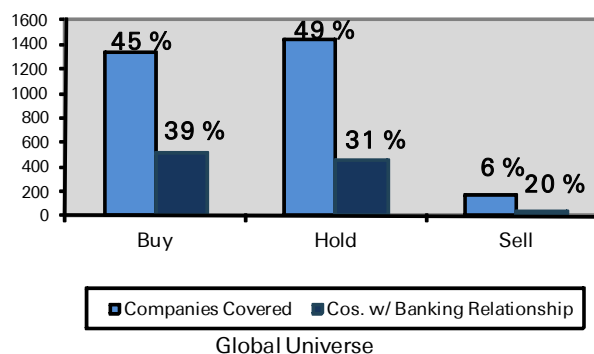
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