



## DBLCI - OY Roll Report - April 2014

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- The report lists the DBLCI contracts which will be rolled in April 2014.
- The contracts will roll between 02 Apr 2014 and 08 Apr 2014

**Report Date** **01-Apr-14**

Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY HO</a>	Heating Oil	HOK4	HOM4	3.08%
<a href="#">DBLCI-OY GC</a>	Gold	GCK4	GCO4	-0.09%

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 KC</a>	DBLCYEKC	Coffee "C"	KCH5	19-Mar-15
<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 FC</a>	DBLCYEFC	Cattle(Feeder Cattle)	FCF5	30-Jan-15
<a href="#">DBLCI-OY LC</a>	DBLCYELC	Live Cattle	LCM4	30-Jun-14
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ4	12-Dec-14
<a href="#">DBLCI-OY LGO</a>	DBLCYEGO	Gasoil	LGOM4	12-Jun-14
<a href="#">DBLCI-OY LCO</a>	DBLCYECO	Brent Crude	LCOZ4	13-Nov-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

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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 MCU</a>	DBLCYECU	Copper - Grade A	MCUM4	18-Jun-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

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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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**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:

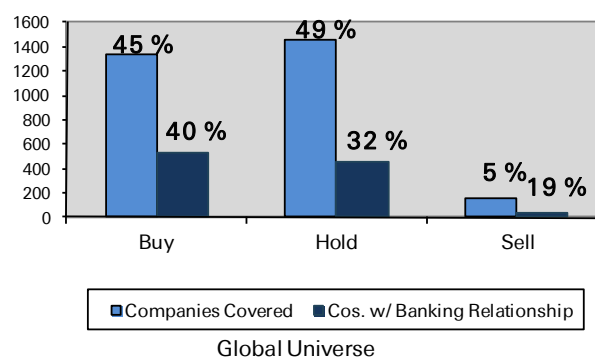
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