



## DBLCI - OY Roll Report - May 2014

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

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Report Date	01-May-14			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY HO</a>	Heating Oil	HOM4	HOM5	2.56%
<a href="#">DBLCI-OY MCU</a>	Copper	MCUM4	MCUN4	1.68%
<a href="#">DBLCI-OY LGO</a>	Gasoil	LGOM4	LGON4	2.58%
<a href="#">DBLCI-OY LC</a>	Live Cattle	LCM4	LCQ4	3.00%

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	29-Jan-15
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ4	12-Dec-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
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCO4	27-Aug-14
<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIF5	28-Jan-15

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<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

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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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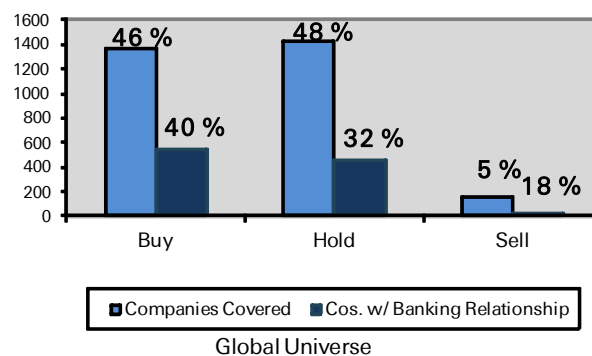
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