



## DBLCI - OY Roll Report - June 2014

- The report lists the DBLCI contracts which will be rolled in June 2014.
- The contracts will roll between 03 June 2014 and 09 June 2014.

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Report Date	02-June-14			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY CL</a>	Light Crude	CLN4	CLF5	11.45%
<a href="#">DBLCI-OY W</a>	Wheat	WN4	WN5	-9.45%
<a href="#">DBLCI-OY MCU</a>	Copper	MCUN4	MCUQ4	2.28%
<a href="#">DBLCI-OY SB</a>	Sugar #11	SBN4	SBN5	-9.10%
<a href="#">DBLCI-OY LGO</a>	Gasoil	LGON4	LGON5	1.66%
<a href="#">DBLCI-OY KW</a>	Kansas Wheat	KWN4	KWN5	-2.44%

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 MW</a>	DBLCOMWE	Wheat-Mineapolis Wht	MWEU4	12-Sep-14
<a href="#">DBLCI-OY FC</a>	DBLCYEFC	Cattle(Feeder Cattle)	FCF5	29-Jan-15
<a href="#">DBLCI-OY LC</a>	DBLCYELC	Live Cattle	LCQ4	29-Aug-14
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ4	12-Dec-14
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM5	29-May-15
<a href="#">DBLCI-OY LCO</a>	DBLCYECO	Brent Crude	LCOZ4	13-Nov-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

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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	MZNZ4	17-Dec-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.

**Please Note:**

Following the announcement by ICE (i) to extend the ICE Gasoil Futures Contract (code: G) beyond January 2015 and, with effect from the February 2015 contract month and later months, to change the specification of the ICE Gasoil Futures Contract to 10ppm low sulphur gasoil and (ii) to discontinue the ICE Low Sulphur Gasoil Futures Contract (code: ULS) with respect to February 2015 and later months, Deutsche Bank AG, as index sponsor of the Deutsche Bank Liquid Commodity Optimum Yield Index in respect of Gas Oil published on Bloomberg Screen Page DBLCYEGO (the "Index") announces that in accordance with industry best practice, (i) up to and including the January 2015 contract month, the roll yield in respect of the Index Gasoil Contract will be determined by reference to the price differential between the ICE Gasoil Futures Contract and the ICE Low Sulphur Gasoil Futures Contract and (ii) from and including the February 2015 contract month, the roll yield will be determined by reference to the ICE Gasoil Futures Contract.



# Appendix 1

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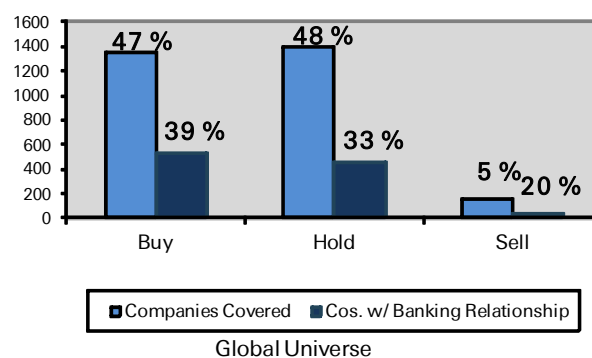
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