



DBLCI OY Roll Report- August 2014

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- The report lists the DBLCI contracts which will be rolled in August 2014.
- The contracts will roll between 04 August 2014 and 08 August 2014.

Report Date

01-Aug-14

| Index Name | Contract | Old Contract | New Contract | Roll yield |
|--------------|----------------------|--------------|--------------|------------|
| DBLCI-OY GC | Gold | GCU4 | GCV4 | -0.17% |
| DBLCI-OY MNI | PrimaryNickel | MNIU4 | MNIU5 | -0.82% |
| DBLCI-OY MW | Minneapolis Wheat | MWEU4 | MWEZ4 | -6.70% |

Source: Deutsche Bank

- 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) | KWN5 | 14-Jul-15 |
| DBLCI-OY W | DBLCOWTE | Wheat | WN5 | 14-Jul-15 |
| DBLCI-OY FC | DBLCYEFC | Cattle(FeederCattle) | FCF5 | 29-Jan-15 |
| DBLCI-OY LC | DBLCYELC | Live Cattle | LCQ5 | 31-Aug-15 |
| DBLCI-OY LH | DBLCYELH | Lean Hogs | LHZ4 | 12-Dec-14 |
| DBLCI-OY HO | DBLCOHOE | Heating Oil | HOM5 | 29-May-15 |
| DBLCI-OY LGO | DBLCYEGO | Gasoil | LGON5 | 10-Jul-15 |
| DBLCI-OY LCO | DBLCYECO | Brent Crude | LCOZ4 | 13-Nov-14 |
| DBLCI-OY CL | DBLCOCLE | Light Crude | CLF5 | 19-Dec-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 MCU | DBLCYECU | Copper - Grade A | MCUV4 | 15-Oct-14 |
| DBLCI-OY MPB | DBLCYEPB | Standard Lead | MPBG5 | 18-Feb-15 |
| DBLCI-OY MZN | DBLCYEZN | Zinc | MZNZ4 | 17-Dec-14 |
| DBLCI-OY SB | DBLCYESB | Sugar #11 | SBN5 | 30-Jun-15 |
| 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.

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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Notes:

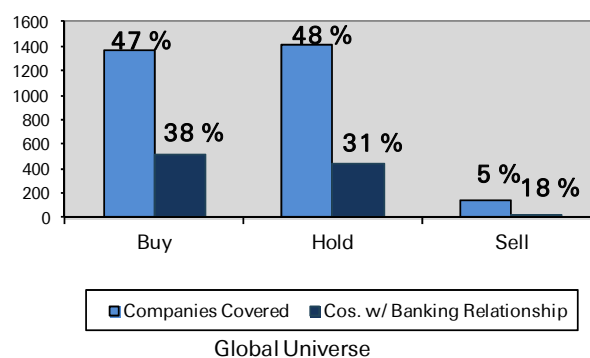
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Equity rating dispersion and banking relationships





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