



## DBLCI - OY Roll Report - November 2014

- The report lists the DBLCI contracts which will be rolled in Nov 2014.
- The contracts will roll between 04 Nov 2014 and 10 Nov 2014.

**Report Date** **03-Nov-14**

Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY CC</a>	Cocoa	CCZ4	CCK5	0.78%
<a href="#">DBLCI-OY CT</a>	Cotton #2	CTZ4	CTH5	6.36%
<a href="#">DBLCI-OY C</a>	Corn	CZ4	CZ5	-9.95%
<a href="#">DBLCI-OY MW</a>	Wheat-Mineapolis Wht	MWEZ4	MWEH5	-6.98%
<a href="#">DBLCI-OY LH</a>	Lean Hogs	LHZ4	LHZ5	20.51%
<a href="#">DBLCI-OY LCO</a>	Brent Crude	LCOZ4	LCOZ5	-4.91%
<a href="#">DBLCI-OY RB</a>	RBOB Gasoline	RBZ4	RF5	1.00%
<a href="#">DBLCI-OY MCU</a>	Copper - Grade A	MCUZ4	MCUF5	3.14%
<a href="#">DBLCI-OY MZN</a>	Zinc	MZ4	MZ5	-0.25%
<a href="#">DBLCI OY Soybean Meal</a>	Soybean Meal	SMZ4	SMF5	63.99%

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 KC</a>	DBLCYEKC	Coffee "C"	KCH5	19-Mar-15
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	Wheat (Kansas Wheat)	KWN5	14-Jul-15
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WN5	14-Jul-15
<a href="#">DBLCI-OY FC</a>	DBLCYEFC	Cattle(Feeder Cattle)	FCF5	29-Jan-15
<a href="#">DBLCI-OY LC</a>	DBLCYELC	Live Cattle	LCQ5	31-Aug-15
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM5	29-May-15
<a href="#">DBLCI-OY LGO</a>	DBLCYEGO	Gasoil	LGON5	10-Jul-15
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLF5	19-Dec-14
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGJ5	27-Mar-15
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCJ5	28-Apr-15
<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIF5	28-Jan-15
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV5	21-Oct-15

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<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU5	16-Sep-15
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBG5	18-Feb-15
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBN5	30-Jun-15
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX5	13-Nov-15

Source: Deutsche Bank

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Close Index Levels are published daily on the DBIQ website, <http://index.db.com/DBLCI> and Bloomberg Finance LP.

**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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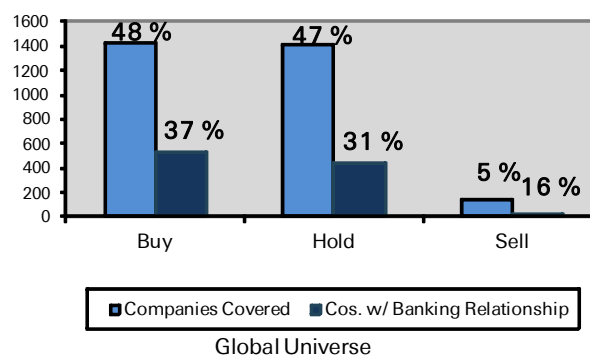
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