

DBLCI - OY Roll Report - September 2015

- The report lists the DBLCI contracts which will be rolled in Sep 2015.
- The contracts will roll between 02-Sep-2015 and 09-Sep-2015.

Report Date	01-Sep-15			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY SB	Sugar #11	SBV5	SBV6	-11.60%
DBLCI-OY NG	Natural Gas	NGV5	NGU6	-7.53%
DBLCI-OY MAL	Aluminium	MALV5	MALX5	8.46%

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	CCN6	14-Jul-16
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH6	18-Mar-16
DBLCI-OY CT	DBLCYECE	Cotton #2	CTK6	06-May-16
DBLCI-OY C	DBLCOONE	Corn	CZ5	14-Dec-15
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN6	14-Jul-16
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	MWEN6	14-Jul-16
DBLCI-OY W	DBLCOWTE	Wheat	WN6	14-Jul-16
DBLCI-OY FC	DBLCYEFC	Cattle(Feeder Cattle)	FCF6	28-Jan-16
DBLCI-OY LC	DBLCYELC	Live Cattle	LCQ6	31-Aug-16
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ5	14-Dec-15
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM6	31-May-16
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOM6	10-Jun-16
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOZ5	13-Nov-15
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH6	22-Feb-16
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZ5	30-Nov-15
DBLCI-OY GC	DBLCOGCE	Gold	GCZ5	29-Dec-15
DBLCI-OY SI	DBLCYESI	Silver	SIF6	27-Jan-16
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUX5	18-Nov-15
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU6	21-Sep-16
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBH6	16-Mar-16
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNG6	17-Feb-16
DBLCI-OY S	DBLCYESS	Soybeans	SX5	13-Nov-15
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMZ5	14-Dec-15

Source: Deutsche Bank

Index Development Contacts:

London: +44 (0)207 545 0505
Hong Kong: +852 2203 6786
New York: +1 212 250 8998

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