

DBLCI - OY Roll Report – February 2016

- The report lists the DBLCI contracts which will be rolled in Feb 2016.
- The contracts will roll between 02-Feb-2016 and 08-Feb-2016.

Report Date	01-Feb-16			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY CL	Light Crude	CLH6	CLH7	-23.68%
DBLCI-OY SI	Silver	SIH6	SIF7	-1.03%
DBLCI-OY MCU	Copper	MCUH6	MCUK6	0.64%
DBLCI-OY KC	Coffee"C"	KCH6	KCH7	-7.69%
DBLCI-OY FC	Feeder Cattle	FCH6	FCF7	9.98%
DBLCI-OY MPB	Standard Lead	MPBH6	MPBK6	0.75%
DBLCI OY Soybean Meal USD ER	Soybean Meal	SMH6	SMH7	-3.32%

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 CT	DBLCYECE	Cotton #2	CTK6	06-May-16
DBLCI-OY C	DBLCOCNE	Corn	CU6	14-Sep-16
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 LC	DBLCYELC	Live Cattle	LCQ6	31-Aug-16
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ6	14-Dec-16
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	LCOZ6	31-Oct-16
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZ6	30-Nov-16
DBLCI-OY NG	DBLCYENG	Natural Gas	NGU6	29-Aug-16
DBLCI-OY GC	DBLCOGCE	Gold	GCQ6	29-Aug-16
DBLCI-OY MAL	DBLCOALE	Aluminium	MALX6	16-Nov-16
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU6	21-Sep-16
DBLCI-OY MZN	DBLCYEZN	Zinc	MZLN6	21-Dec-16
DBLCI-OY SB	DBLCYESB	Sugar #11	SBV6	30-Sep-16
DBLCI-OY S	DBLCYESS	Soybeans	SX6	14-Nov-16

Source: Deutsche Bank

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