

DBLCI - OY Roll Report – March 2016

- The report lists the DBLCI contracts which will be rolled in Mar 2016.
- There are **no** contracts which are getting rolled in this month.
- 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"	KCH7	21-Mar-17
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 FC	DBLCYEFC	Cattle(Feeder Cattle)	FCF7	26-Jan-17
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 CL	DBLCOCLE	Light Crude	CLH7	21-Feb-17
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 SI	DBLCYESI	Silver	SIF7	27-Jan-17
DBLCI-OY MAL	DBLCOALE	Aluminium	MALX6	16-Nov-16
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUK6	18-May-16
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU6	21-Sep-16
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBK6	18-May-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
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMH7	14-Mar-17

Source: Deutsche Bank

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

Index Development Contacts:

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



Index Guide Disclaimers

This document is intended for information only and does not create any legally binding obligations on the part of Deutsche Bank AG and/or its affiliates ("DB"). This document is intended to provide a summary of the index it purports to describe. No warranty or representation is made as to the correctness, completeness and accuracy of the information.

Without limitation, this document does not constitute an offer, an invitation to offer or a recommendation to enter into any transaction. When making an investment decision, you should rely solely on the final documentation relating to the transaction. Products based on the index or indices described in this document may not be appropriate for all investors and before entering into any transaction you should take steps to ensure that you fully understand the transaction and have made an independent assessment of the appropriateness of the transaction in the light of your own objectives and circumstances, including the possible risks and benefits of entering into such transaction. Refer to your DB Sales person for product related information. For general information regarding the nature and risks of the proposed transaction and types of financial instruments please go to www.globalmarkets.db.com/riskdisclosures. You should also consider seeking advice from your own advisers in making this assessment. If you decide to enter into a transaction with DB, you do so in reliance on your own judgment. Past performance is no indication of future results.

This material was prepared by DBIQ. It is not investment research, and has not been prepared in accordance with legal requirements designed to promote the independence of such. Any opinions expressed herein may differ from the opinions expressed by other DB departments including the Research Department. DB may engage in transactions in a manner inconsistent with any views discussed herein. DB trades or may trade as principal in instruments (or related derivatives) linked to the index or indices described in this document, and may have proprietary positions in the instruments (or related derivatives). DB may make a market in such instruments (or related derivatives), which may in extreme circumstances affect the levels of the index or indices described.

In no event shall DB have any liability (whether in negligence or otherwise) to any person in connection with such person's use of the Index, unless such use is pursuant to a transaction between that party and DB relating to the Index and such liability results from wilful default and/or gross negligence on the part of DB.

The distribution of this document and availability of related products and services in certain jurisdictions may be restricted by law. You may not distribute this document, in whole or in part, without our express written permission. DB specifically disclaims all liability for any direct, indirect, consequential or other losses or damages including loss of profits incurred by you or any third party that may arise from any reliance on this document or for the reliability, accuracy, completeness or timeliness thereof.

Unless governing law provides otherwise, all transactions should be executed through the Deutsche Bank entity in the investor's home jurisdiction. In the U.S. this report is approved and/or distributed by Deutsche Bank Securities Inc., a member of the NYSE, the NASD, NFA and SIPC. In Germany, this report is approved and/or communicated by Deutsche Bank AG, a joint stock corporation with limited liability incorporated in the Federal Republic of Germany with its principal office in Frankfurt am Main. Deutsche Bank AG is authorised under German Banking Law (competent authority: European Central Bank) and is subject to supervision by the European Central Bank and by BaFin, Germany's Federal Financial Supervisory Authority. In the United Kingdom, this report is approved and/or communicated by Deutsche Bank AG acting through its London Branch at Winchester House, 1 Great Winchester Street, London EC2N 2DB. Deutsche Bank AG in the United Kingdom is authorised by the Prudential Regulation Authority and is subject to limited regulation by the Prudential Regulation Authority and Financial Conduct Authority. Details about the extent of our authorisation and regulation by the Prudential Regulation Authority, and regulation by the Financial Conduct Authority are available from us on request. This report is distributed in Hong Kong by Deutsche Bank AG, Hong Kong Branch, in Korea by Deutsche Securities Korea Co. This report is distributed in Singapore by Deutsche Bank AG, Singapore Branch, and recipients in Singapore of this report are to contact Deutsche Bank AG, Singapore Branch in respect of any matters arising from, or in connection with, this report. Where this report is issued or promulgated in Singapore to a person who is not an accredited investor, expert investor or institutional investor (as defined in the applicable Singapore laws and regulations), Deutsche Bank AG, Singapore Branch accepts legal responsibility to such person for the contents of this report. In Japan this report is approved and/or distributed by Deutsche Securities Inc. The information contained in this report does not constitute the provision of investment advice. In Australia, retail clients should obtain a copy of a Product Disclosure Statement (PDS) relating to any financial product referred to in this report and consider the PDS before making any decision about whether to acquire the product. Deutsche Bank AG Johannesburg is incorporated in the Federal Republic of Germany (Branch Register Number in South Africa: 1998/003298/10). Additional information relative to securities, other financial products or issuers discussed in this report is available upon request. This report may not be reproduced, distributed or published by any person for any purpose without Deutsche Bank's prior written consent. Please cite source when quoting.

Copyright © 2015 Deutsche Bank AG