

DBLCI - OY Roll Report – May 2016

- The report lists the DBLCI contracts which will be rolled in May 2016.
- The contracts will roll between 03-May-2016 and 09-May-2016.

Report Date		02-May-16		
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY HO	Heating Oil	HOM6	HON6	-7.98%
DBLCI-OY MCU	Copper - Grade A	MCUM6	MCUN6	0.88%
DBLCI-OY LGO	Gasoil	LGOM6	LGON6	-6.68%

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"	KCH7	21-Mar-17
DBLCI-OY CT	DBLCYECE	Cotton #2	CTN6	07-Jul-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	DBLCYEFCE	Cattle(Feeder Cattle)	FCF7	26-Jan-17
DBLCI-OY LC	DBLCYELC	Live Cattle	LCO6	31-Aug-16
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ6	14-Dec-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	GCO6	29-Aug-16
DBLCI-OY SI	DBLCYESI	Silver	SIF7	27-Jan-17
DBLCI-OY MAL	DBLCOALE	Aluminium	MALX6	16-Nov-16
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU6	21-Sep-16
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBK7	17-May-17
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

Index Development Contacts:

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

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