

DBLCI - OY Roll Report – June 2016

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

Report Date	01-Jun-16			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY HO	Heating Oil	HON6	HOM7	-4.98%
DBLCI-OY W	Wheat	WN6	WN7	-12.06%
DBLCI-OY MCU	Copper	MCUN6	MCUQ6	0.71%
DBLCI-OY LGO	Gasoil	LGON6	LGOQ6	-5.32%
DBLCI-OY CT	Cotton#2	CTN6	CTZ6	0.64%
DBLCI-OY KW	Kansas Wheat	KWN6	KWN7	-13.92%
DBLCI-OY CC	Cocoa	CCN6	CCU6	3.69%
DBLCI-OY MW	Minneapolis Wheat	MWEN6	MWEN7	-8.16%

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 KC	DBLCYEKC	Coffee "C"	KCH7	21-Mar-17
DBLCI-OY C	DBLCOCNE	Corn	CU6	14-Sep-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 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

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