

DBLCI - OY Roll Report – July 2016

- The report lists the DBLCI contracts which will be rolled in July 2016.
- The contracts will roll between 05-July-2016 and 11-July-2016.

Report Date		01-July-16		
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY GC	Gold	GCO6	GCU6	-1.26%
DBLCI-OY MCU	Copper	MCUQ6	MCUG7	-0.41%
DBLCI-OY LGO	Gasoil	LGOQ6	LGOQ7	-8.42%
DBLCI-OY LC	Live Cattle	LCO6	LCM7	7.01%

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	CCU6	15-Sep-16
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH7	21-Mar-17
DBLCI-OY CT	DBLCYECE	Cotton #2	CTZ6	07-Dec-16
DBLCI-OY C	DBLCOONE	Corn	CU6	14-Sep-16
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN7	14-Jul-17
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	MWEN7	14-Jul-17
DBLCI-OY W	DBLCOWTE	Wheat	WN7	14-Jul-17
DBLCI-OY FC	DBLCYEFC	Cattle(Feeder Cattle)	FCF7	26-Jan-17
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ6	14-Dec-16
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM7	31-May-17
DBLCI-OY LCO	DBLCYEEO	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 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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