

## DBLCI - OY Roll Report – October 2016

- The report lists the DBLCI contracts which will be rolled in October 2016.
- The contracts will roll between 04-Oct-2016 and 10-Oct-2016.

Report Date	03-Oct-16			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY MAL</a>	Aluminium	MALX6	MALV7	-2.75%
<a href="#">DBLCI-OY S</a>	SoyBeans	SX6	SX7	0.15%
<a href="#">DBLCI-OY LCO</a>	Brent Crude	LCOZ6	LCOZ7	-6.97%

Source: Deutsche Bank

- The OY indices which are not rolling are invested in the following contracts.

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
<a href="#">DBLCI-OY CC</a>	DBLCYECC	Cocoa	CCK7	15-May-17
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH7	21-Mar-17
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTZ6	07-Dec-16
<a href="#">DBLCI-OY C</a>	DBLCOENE	Corn	CU7	14-Sep-17
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	Wheat (Kansas Wheat)	KWN7	14-Jul-17
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Wheat-Mineapolis Wht	MWEN7	14-Jul-17
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WN7	14-Jul-17
<a href="#">DBLCI-OY FC</a>	DBLCYEFC	Cattle(Feeder Cattle)	FCF7	26-Jan-17
<a href="#">DBLCI-OY LC</a>	DBLCYELC	Live Cattle	LCM7	30-Jun-17
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ6	14-Dec-16
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM7	31-May-17
<a href="#">DBLCI-OY LGO</a>	DBLCYEGO	Gasoil	LGOQ7	10-Aug-17
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLH7	21-Feb-17
<a href="#">DBLCI-OY RB</a>	DBLCYERB	RBOB Gasoline	RBZ6	30-Nov-16
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGU7	29-Aug-17
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCO7	29-Aug-17
<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIF7	27-Jan-17
<a href="#">DBLCI-OY MCU</a>	DBLCYECU	Copper - Grade A	MCUG7	15-Feb-17
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU7	20-Sep-17
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBK7	17-May-17
<a href="#">DBLCI-OY MZN</a>	DBLCYEZN	Zinc	MZLN6	21-Dec-16
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBV7	29-Sep-17
<a href="#">DBLCI OY Soybean Meal USD ER</a>	DBLCYESM	Soybean Meal	SMH7	14-Mar-17

Source: Deutsche Bank

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