

## DBLCI - OY Roll Report - April 2015

- The report lists the DBLCI contracts which will be rolled in April 2015.
- The contracts will roll between 02-Apr-2015 and 09-Apr-2015.

Report Date	01-Apr-15			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY CT</a>	Cotton#2	CTK5	CTK6	-2.77%
<a href="#">DBLCI-OY CC</a>	Cocoa	CCK5	CCN5	2.10%
<a href="#">DBLCI-OY MW</a>	Minneapolis Wheat	MWEK5	MWEN5	-3.96%
<a href="#">DBLCI OY Soybean Meal USD ER</a>	Soybean Meal	SMK5	SMZ5	3.98%

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 KC</a>	DBLCYEKC	Coffee "C"	KCH6	18-Mar-16
<a href="#">DBLCI-OY C</a>	DBLCOCKE	Corn	CZ5	14-Dec-15
<a href="#">DBLCI-OY KW</a>	DBLCYKRW	Wheat (Kansas Wheat)	KWN5	14-Jul-15
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WN5	14-Jul-15
<a href="#">DBLCI-OY FC</a>	DBLCYEFC	Cattle(FeederCattle)	FCF6	28-Jan-16
<a href="#">DBLCI-OY LC</a>	DBLCYELC	Live Cattle	LCQ5	31-Aug-15
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ5	14-Dec-15
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM5	29-May-15
<a href="#">DBLCI-OY LGO</a>	DBLCYEGO	Gasoil	LGON5	10-Jul-15
<a href="#">DBLCI-OY LCO</a>	DBLCYECO	Brent Crude	LCOZ5	13-Nov-15
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLH6	22-Feb-16
<a href="#">DBLCI-OY RB</a>	DBLCYERB	RBOB Gasoline	RBZ5	30-Nov-15
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGV5	28-Sep-15
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCZ5	29-Dec-15
<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIF6	27-Jan-16
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV5	21-Oct-15
<a href="#">DBLCI-OY MCU</a>	DBLCYECU	Copper - Grade A	MCUM5	17-Jun-15
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU5	16-Sep-15
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBH6	16-Mar-16
<a href="#">DBLCI-OY MZN</a>	DBLCYEZN	Zinc	MZNG6	17-Feb-16
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBN5	30-Jun-15
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX5	13-Nov-15

Source: Deutsche Bank

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