

DBLCI - OY Roll Report - June 2015

- The report lists the DBLCI contracts which will be rolled in June 2015.
- The contracts will roll between 02-June-2015 and 08-June-2015.

Report Date	01-June-15			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY HO	Heating Oil	HON5	HOM6	-3.66%
DBLCI-OY W	Wheat	WN5	WU5	-5.76%
DBLCI-OY SB	Sugar #11	SBN5	SBV5	-9.15%
DBLCI-OY LGO	Gasoil	LGON5	LGOQ5	-3.22%
DBLCI-OY KW	KansasWheat	KWN5	KWN6	-9.44%
DBLCI-OY CC	Cocoa	CCN5	CCN6	1.43%
DBLCI-OY MW	Minneapolis Wheat	MWEN5	MWEN6	-8.53%

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"	KCH6	18-Mar-16
DBLCI-OY CT	DBLCYECE	Cotton #2	CTK6	06-May-16
DBLCI-OY C	DBLCOENE	Corn	CZ5	14-Dec-15
DBLCI-OY FC	DBLCYEFC	Cattle(FeederCattle)	FCF6	28-Jan-16
DBLCI-OY LC	DBLCYELC	Live Cattle	LCQ5	31-Aug-15
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ5	14-Dec-15
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOZ5	13-Nov-15
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH6	22-Feb-16
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZ5	30-Nov-15
DBLCI-OY NG	DBLCYENG	Natural Gas	NGV5	28-Sep-15
DBLCI-OY GC	DBLCOGCE	Gold	GCZ5	29-Dec-15
DBLCI-OY SI	DBLCYESI	Silver	SIF6	27-Jan-16
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV5	21-Oct-15
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUQ5	19-Aug-15
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU5	16-Sep-15
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBH6	16-Mar-16
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNG6	17-Feb-16
DBLCI-OY S	DBLCYESS	Soybeans	SX5	13-Nov-15
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMZ5	14-Dec-15

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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