

## DBLCI - OY Roll Report - July 2015

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

Report Date				01-July-15
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY MCU</a>	Copper	MCUQ5	MCUU5	-0.56%
<a href="#">DBLCI-OY LGO</a>	Gasoil	LGOQ5	LGOM6	-4.91%
<a href="#">DBLCI-OY LC</a>	LiveCattle	LCQ5	LCQ6	4.68%

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	CCN6	14-Jul-16
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH6	18-Mar-16
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTK6	06-May-16
<a href="#">DBLCI-OY C</a>	DBLCOCNE	Corn	CZ5	14-Dec-15
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	Wheat (Kansas Wheat)	KWN6	14-Jul-16
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Wheat-Mineapolis Wht	MWEN6	14-Jul-16
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WU5	14-Sep-15
<a href="#">DBLCI-OY FC</a>	DBLCYEFC	Cattle(FeederCattle)	FCF6	28-Jan-16
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ5	14-Dec-15
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM6	31-May-16
<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 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	SBV5	30-Sep-15
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX5	13-Nov-15
<a href="#">DBLCI OY Soybean Meal USD ER</a>	DBLCYESM	Soybean Meal	SMZ5	14-Dec-15

Source: Deutsche Bank

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Close Index Levels are published daily on the DBIQ website, <https://index.db.com> and Bloomberg.



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