

DBLCI - OY Roll Report – December 2016

- The report lists the DBLCI contracts which will be rolled in December 2016.
- The contracts will roll between 02-Dec-2016 and 08-Dec-2016.

Report Date	01-Dec-16			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY FC	Cattle(Feeder Cattle)	FCF7	FCH7	17.60%
DBLCI-OY RB	RBOB Gasoline	RBF7	RBZ7	0.18%
DBLCI-OY SI	Silver	SIF7	SIH7	-2.12%

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	CCK7	15-May-17
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH7	21-Mar-17
DBLCI-OY CT	DBLCYECE	Cotton #2	CTV7	09-Oct-17
DBLCI-OY C	DBLCOCNE	Corn	CU7	14-Sep-17
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 LC	DBLCYELC	Live Cattle	LCM7	30-Jun-17
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ7	18-Dec-17
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM7	31-May-17
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOQ7	10-Aug-17
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOZ7	31-Oct-17
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH7	21-Feb-17
DBLCI-OY NG	DBLCYENG	Natural Gas	NGU7	29-Aug-17
DBLCI-OY GC	DBLCOGCE	Gold	GCO7	29-Aug-17
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV7	18-Oct-17
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUG7	15-Feb-17
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU7	20-Sep-17
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBK7	17-May-17
DBLCI-OY MZN	DBLCYEZN	Zinc	MZLN7	20-Dec-17
DBLCI-OY SB	DBLCYESB	Sugar #11	SBV7	29-Sep-17
DBLCI-OY S	DBLCYESS	Soybeans	SX7	14-Nov-17
DBLCI OY Soybean Meal	DBLCYESM	Soybean Meal	SMH7	14-Mar-17
USD ER				

Source: Deutsche Bank

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