

DBLCI - OY Roll Report – May 2017

- The report lists the DBLCI contracts which will be rolled in May 2017.
- The contracts will roll between 02-May-2017 and 08-May-2017.

Report Date	01-May-17			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY HO	Heating Oil	HOM7	HOM8	-4.85%
DBLCI-OY LC	Live Cattle	LCM7	LCO7	20.97%

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	CCN7	14-Jul-17
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH8	19-Mar-18
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 FC	DBLCYEFK	Cattle(Feeder Cattle)	FCH8	29-Mar-18
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ7	14-Dec-17
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOO7	10-Aug-17
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOZ7	31-Oct-17
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH8	20-Feb-18
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZ7	30-Nov-17
DBLCI-OY NG	DBLCYENG	Natural Gas	NGU7	29-Aug-17
DBLCI-OY GC	DBLCOGCE	Gold	GCO7	29-Aug-17
DBLCI-OY SI	DBLCYESI	Silver	SIZ7	27-Dec-17
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV7	18-Oct-17
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUG18	21-Feb-18
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU7	20-Sep-17
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBK18	16-May-18
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	SMZ7	14-Dec-17
USD ER				

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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