

## DBLCI - OY Roll Report – July 2017

- The report lists the DBLCI contracts which will be rolled in July 2017.
- The contracts will roll between 05-July-2017 and 11-July-2017.

Report Date		03-July-17		
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY LC</a>	Live Cattle	LCO7	LCM8	8.10%
<a href="#">DBLCI-OY LGO</a>	Gasoil	LGOO7	LGOU7	-1.83%
<a href="#">DBLCI-OY GC</a>	Gold	GCQ7	GCQ8	-1.69%

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	CCZ7	13-Dec-17
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH8	19-Mar-18
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTV7	09-Oct-17
<a href="#">DBLCI-OY C</a>	DBLCOCNE	Corn	CU7	14-Sep-17
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	Wheat (Kansas Wheat)	KWN8	13-Jul-18
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Wheat-Mineapolis Wht	MWEN8	13-Jul-18
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WN8	13-Jul-18
<a href="#">DBLCI-OY FC</a>	DBLCYFEC	Cattle(Feeder Cattle)	FCH8	29-Mar-18
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ7	14-Dec-17
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM8	31-May-18
<a href="#">DBLCI-OY LCO</a>	DBLCYECO	Brent Crude	LCOZ7	31-Oct-17
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLH8	20-Feb-18
<a href="#">DBLCI-OY RB</a>	DBLCYERB	RBOB Gasoline	RBZ7	30-Nov-17
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGU7	29-Aug-17
<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIZ7	27-Dec-17
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV7	18-Oct-17
<a href="#">DBLCI-OY MCU</a>	DBLCYECU	Copper - Grade A	MCUG18	21-Feb-18
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU7	20-Sep-17
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBK18	16-May-18
<a href="#">DBLCI-OY MZN</a>	DBLCYEZN	Zinc	MZMZ7	20-Dec-17
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBV7	29-Sep-17
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX7	14-Nov-17
<a href="#">DBLCI OY Soybean Meal</a>	DBLCYESM	Soybean Meal	SMZ7	14-Dec-17
<a href="#">USD ER</a>				

Source: Deutsche Bank

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