

## DBLCI - OY Roll Report – Nov 2017

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

Report Date					01-Nov-17
Index Name	Contract	Old Contract	New Contract	Roll yield	
<a href="#">DBLCI-OY CC</a>	Cocoa	CCZ7	CCH8	0.76%	
<a href="#">DBLCI-OY CT</a>	Cotton #2	CTZ7	CTH8	0.12%	
<a href="#">DBLCI-OY LH</a>	Lean Hogs	LHZ7	LHZ8	4.27%	
<a href="#">DBLCI-OY LGO</a>	Gasoil	LGOZ7	LGOM8	3.19%	
<a href="#">DBLCI-OY RB</a>	RBOB Gasoline	RBZ7	RBF8	20.94%	
<a href="#">DBLCI-OY SI</a>	Silver	SIZ7	SIZ8	-2.10%	
<a href="#">DBLCI-OY MZN</a>	Zinc	MZMZ7	MZNF18	5.70%	
<a href="#">DBLCI OY Soybean Meal USD ER</a>	Soybean Meal	SMZ7	SMZ8	-2.37%	
<a href="#">DBLCI-OY LCO</a>	Brent Crude	LCOF8	LCOG8	5.78%	

- The OY indices which are not rolling are invested in the following contracts.

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH8	19-Mar-18
<a href="#">DBLCI-OY C</a>	DBLCOCNE	Corn	CU8	14-Sep-18
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	Wheat (Kansas Wheat)	KWN8	13-Jul-18
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Wheat-Mineapolis Wht	1MWEN8	13-Jul-18
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WN8	13-Jul-18
<a href="#">DBLCI-OY FC</a>	DBLCYEFC	Cattle(Feeder Cattle)	FCH8	29-Mar-18
<a href="#">DBLCI-OY LC</a>	DBLCYELC	Live Cattle	LCM8	29-Jun-18
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM8	31-May-18
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLH8	20-Feb-18
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGK18	26-Apr-18
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCQ8	29-Aug-18
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV18	17-Oct-18
<a href="#">DBLCI-OY MCU</a>	DBLCYECU	Copper - Grade A	MCUG18	21-Feb-18
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU18	19-Sep-18
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBK18	16-May-18
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBV8	28-Sep-18
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX8	14-Nov-18

Source: Deutsche Bank

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

Contact –

E-Mail – [Index.data@db.com](mailto:Index.data@db.com)

Phone Number – +44 (0) 207 545 0505

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