

## DBLCI - OY Roll Report – Dec 2017

- The report lists the DBLCI contracts which will be rolled in Dec 2017.
- The contracts will roll between 04-Dec-2017 and 08-Dec-2017.

Report Date				01-Dec-17
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY MZN</a>	Zinc	MZNF18	MZNF19	1.82%
<a href="#">DBLCI-OY RB</a>	RBOB Gasoline	RBF8	RBF9	4.55%
<a href="#">DBLCI-OY LCO</a>	Brent Crude	LCOG8	LCOF9	5.68%

- 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	CCH8	14-Mar-18
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH8	19-Mar-18
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTH8	07-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 LH</a>	DBLCYELH	Lean Hogs	LHZ8	14-Dec-18
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM8	31-May-18
<a href="#">DBLCI-OY LGO</a>	DBLCYEGO	Gasoil	LGOM8	12-Jun-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	GCO8	29-Aug-18
<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIZ8	27-Dec-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
<a href="#">DBLCI OY Soybean Meal</a>	DBLCYESM	Soybean Meal	SMZ8	14-Dec-18
<a href="#">USD ER</a>				

Source: Deutsche Bank

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

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