

## DBLCI - OY Roll Report – May 2018

- The report lists the DBLCI contracts which will be rolled in May 2018.
- The contracts will roll between 02-May-2018 and 08-May-2018.

Report Date	01-May-18			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY LC</a>	Live Cattle	LCM8	LCO8	10.14%
<a href="#">DBLCI-OY HO</a>	Heating Oil	HOM8	HOM9	2.50%
<a href="#">DBLCI-OY LGO</a>	Gasoil	LGOM8	LGON8	4.35%
<a href="#">DBLCI-OY MPB</a>	Standard Lead	MPBM18	MPBN18	0.57%

- 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	CCH9	14-Mar-19
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH9	19-Mar-19
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTV8	09-Oct-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)	FCF9	31-Jan-19
<a href="#">DBLCI-OY LH</a>	DBLCYELH	Lean Hogs	LHZ8	14-Dec-18
<a href="#">DBLCI-OY LCO</a>	DBLCYECO	Brent Crude	LCOF9	30-Nov-18
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLH9	20-Feb-19
<a href="#">DBLCI-OY RB</a>	DBLCYERB	RBOB Gasoline	RBF9	31-Dec-18
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGK19	26-Apr-19
<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	MCUG19	20-Feb-19
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU18	19-Sep-18
<a href="#">DBLCI-OY MZN</a>	DBLCYEZN	Zinc	MZNF19	16-Jan-19
<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 USD ER</a>	DBLCYESM	Soybean Meal	SMZ8	14-Dec-18

Source: Deutsche Bank

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

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