

## DBLCI - OY Roll Report – Dec 2018

- The report lists the DBLCI contracts which will be rolled in Dec 2018.
- The contracts will roll between 04-Dec-2018 and 10-Dec-2018.

Report Date	03-Dec-18			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY GC</a>	Gold	GCF9	GCG9	-2.80%
<a href="#">DBLCI-OY MZN</a>	Zinc	MZNF19	MZNH19	6.93%
<a href="#">DBLCI-OY RB</a>	RBOB Gasoline	RBF9	RBF0	-4.50%

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
<a href="#">DBLCI-OY C</a>	DBLCOCNE	Corn	CU9	13-Sep-19
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV19	16-Oct-19
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTV9	09-Oct-19
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBV9	30-Sep-19
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU19	18-Sep-19
<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 KW</a>	DBLCYEKW	Wheat (Kansas Wheat)	KWN9	12-Jul-19
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Wheat-Mineapolis Wht	1MWEN9	12-Jul-19
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WN9	12-Jul-19
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM9	31-May-19
<a href="#">DBLCI-OY LCO</a>	DBLCYECO	Brent Crude	LCOFo	29-Nov-19
<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 MCU</a>	DBLCYECU	Copper - Grade A	MCUG19	20-Feb-19
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBN19	17-Jul-19
<a href="#">DBLCI OY Soybean Meal</a>	DBLCYESM	Soybean Meal	SMZ9	13-Dec-19
<a href="#">USD ER</a>				
<a href="#">DBLCI-OY SI</a>	DBLCYESI	Silver	SIK9	29-May-19
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX9	14-Nov-19

Source: Deutsche Bank

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

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