

DBLCI - OY Roll Report – February 2017

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

Report Date	01-Feb-17			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY CL	Light Crude	CLH7	CLH8	-4.19%
DBLCI-OY SI	Silver	SIH7	SIZ7	-2.11%
DBLCI-OY KC	Coffee"C"	KCH7	KCH8	-7.98%
DBLCI-OY FC	Feeder Cattle	FCH7	FCK7	8.10%
DBLCI OY Soybean Meal USD ER	Soybean Meal	SMH7	SMZ7	3.17%

Source: Deutsche Bank

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
DBLCI-OY CC	DBLCYECC	Cocoa	CCK7	15-May-17
DBLCI-OY CT	DBLCYECE	Cotton #2	CTV7	09-Oct-17
DBLCI-OY C	DBLCOONE	Corn	CU7	14-Sep-17
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN7	14-Jul-17
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	MWEN7	14-Jul-17
DBLCI-OY W	DBLCOWTE	Wheat	WN7	14-Jul-17
DBLCI-OY LC	DBLCYELC	Live Cattle	LCM7	30-Jun-17
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ7	18-Dec-17
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM7	31-May-17
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOQ7	10-Aug-17
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOZ7	31-Oct-17
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZ7	30-Nov-17
DBLCI-OY NG	DBLCYENG	Natural Gas	NGU7	29-Aug-17
DBLCI-OY GC	DBLCOGCE	Gold	GCQ7	29-Aug-17
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV7	18-Oct-17
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUG18	21-Feb-18
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU7	20-Sep-17
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBK7	17-May-17
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNZ7	20-Dec-17
DBLCI-OY SB	DBLCYESB	Sugar #11	SBV7	29-Sep-17
DBLCI-OY S	DBLCYESS	Soybeans	SX7	14-Nov-17

Source: Deutsche Bank

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