

DBLCI - OY Roll Report – Sep 2017

- The report lists the DBLCI contracts which will be rolled in Sep 2017.
- The contracts will roll between 05-Sep-2017 and 11-Sep-2017.

Report Date	01-Sep-17			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY CT	Cotton #2	CTV7	CTZ7	6.01%
DBLCI-OY MAL	Aluminium	MALV7	MALV18	-2.01%
DBLCI-OY SB	Sugar #11	SBV7	SBV8	-9.74%

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	CCZ7	13-Dec-17
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH8	19-Mar-18
DBLCI-OY C	DBLCOENE	Corn	CU8	14-Sep-18
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN8	13-Jul-18
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	MWEN8	13-Jul-18
DBLCI-OY W	DBLCOWTE	Wheat	WN8	13-Jul-18
DBLCI-OY FC	DBLCYEFC	Cattle(Feeder Cattle)	FCH8	29-Mar-18
DBLCI-OY LC	DBLCYELC	Live Cattle	LCM8	29-Jun-18
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ7	14-Dec-17
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM8	31-May-18
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOZ7	12-Dec-17
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOZ7	31-Oct-17
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH8	20-Feb-18
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZ7	30-Nov-17
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK18	26-Apr-18
DBLCI-OY GC	DBLCOGCE	Gold	GCQ8	29-Aug-18
DBLCI-OY SI	DBLCYESI	Silver	SIZ7	27-Dec-17
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUG18	21-Feb-18
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU18	19-Sep-18
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBK18	16-May-18
DBLCI-OY MZN	DBLCYEZN	Zinc	MZLN18	20-Dec-17
DBLCI-OY S	DBLCYESS	Soybeans	SX7	14-Nov-17
DBLCI OY Soybean Meal	DBLCYESM	Soybean Meal	SMZ7	14-Dec-17
USD ER				

Source: Deutsche Bank

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