

DBLCI - OY Roll Report – Feb 2018

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

Report Date	01-Feb-18			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY CC	Cocoa	CCH8	CCH9	-4.68%
DBLCI-OY CL	Light Crude	CLH8	CLH9	9.38%
DBLCI-OY CT	Cotton#2	CTH8	CTV8	5.84%
DBLCI-OY FC	Feeder Cattle	FCH8	FCF9	0.30%
DBLCI-OY KC	Coffee"C"	KCH8	KCH9	-10.21%

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
DBLCI-OY C	DBLCOCNE	Corn	CU8	14-Sep-18
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN8	13-Jul-18
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	1MWEN8	13-Jul-18
DBLCI-OY W	DBLCOWTE	Wheat	WN8	13-Jul-18
DBLCI-OY LC	DBLCYELC	Live Cattle	LCM8	29-Jun-18
DBLCI-OY LH	DBLCYELH	Lean Hogs	LHZ8	14-Dec-18
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM8	31-May-18
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOM8	12-Jun-18
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOF9	30-Nov-18
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBF9	31-Dec-18
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK18	26-Apr-18
DBLCI-OY GC	DBLCOGCE	Gold	GCO8	29-Aug-18
DBLCI-OY SI	DBLCYESI	Silver	SIZ8	27-Dec-18
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV18	17-Oct-18
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUG19	20-Feb-19
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	MZNF19	16-Jan-19
DBLCI-OY SB	DBLCYESB	Sugar #11	SBV8	28-Sep-18
DBLCI-OY S	DBLCYESS	Soybeans	SX8	14-Nov-18
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMZ8	14-Dec-18

Source: Deutsche Bank

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