

DBLCI - OY Roll Report – Sep 2018

- The report lists the DBLCI contracts which will be rolled in Sep 2018.
- The contracts will roll between 05-Sep-2018 and 11-Sep-2018.

Report Date	04-Sep-18			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MAL	Aluminium	MALV18	MALV19	-2.09%
DBLCI-OY CT	Cotton #2	CTV8	CTV9	4.80%
DBLCI-OY SB	Sugar #11	SBV8	SBV9	-10.23%
DBLCI-OY GC	Gold	GCV8	GCZ8	-2.60%

- 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	CU9	13-SEP-19
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU19	18-SEP-19
DBLCI-OY CC	DBLCYECC	Cocoa	CCH9	14-Mar-19
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH9	19-Mar-19
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWN9	12-Jul-19
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	1MWEN9	12-Jul-19
DBLCI-OY W	DBLCOWTE	Wheat	WN9	12-Jul-19
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM9	31-May-19
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOJ9	11-Apr-19
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOF9	30-Nov-18
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH9	20-Feb-19
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBF9	31-Dec-18
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK19	26-Apr-19
DBLCI-OY SI	DBLCYESI	Silver	SIZ8	27-Dec-18
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUG19	20-Feb-19
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBN19	17-Jul-19
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNF19	16-Jan-19
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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