

DBLCI - OY Roll Report – Nov 2022

- The report lists the DBLCI contracts which will be rolled in November 2022.
- The contracts will roll between 02-Nov-2022 and 08-Nov-2022.

Report Date				01-Nov-22
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY RB	RBOB Gasoline	RBZ2	RBF3	39.21%
DBLCI-OY CT	Cotton #2	CTZ2	CTH3	1.93%
DBLCI-OY LGO	Gasoil	LGOZ2	LGOJ3	36.60%
DBLCI OY Soybean Meal USD ER	Soybean Meal	SMZ2	SMF3	22.40%
DBLCI-OY GC	Gold	GCZ2	GCZ3	-5.03%

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
DBLCI-OY MAL	DBLCOALE	Aluminium	MALK23	17-May-23
DBLCI-OY MCU	DBLCYECU	Copper	MCUK23	17-May-23
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIK23	17-May-23
DBLCI-OY S	DBLCYESS	Soybeans	SX3	14-Nov-23
DBLCI-OY SI	DBCLYESI	Silver	SIF3	27-Jan-23
DBLCI-OY MW	DBLCOMWE	Minneapolis Wheat	MWEU3	14-Sep-23
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOG3	29-Dec-22
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH3	21-Mar-23
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBF23	18-Jan-23
DBLCI-OY SB	DBLCYESB	Sugar #11	SBN3	30-Jun-23
DBLCI-OY C	DBLCOCNE	Corn	CU3	14-Sep-23
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOJ3	31-Mar-23
DBLCI-OY CC	DBLCYECC	Cocoa	CCK3	15-May-23
DBLCI-OY KW	DBLCYEKW	Kansas Wheat	KWN3	14-Jul-23
DBLCI-OY W	DBLCOWTE	Wheat	WN3	14-Jul-23
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK23	26-Apr-23
DBLCI-OY CL	DBLCOCLE	Light Crude	CLF3	20-Dec-22
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNO23	16-Aug-23

Source: Deutsche Banks

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

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