

DBLCI - OY Roll Report – Sep 2024

- The report lists the DBLCI contracts which will be rolled in Sep 2024.
- The contracts will roll between 04-Sep-2024 and 10-Sep-2024.

Report Date **03-Sep-24**

Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MZN	Zinc	MZNV24	MZNV25	-1.95%

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMK25	14-May-25
DBLCI-OY C	DBLCOCNE	Corn	CU25	12-Sep-25
DBLCI-OY CC	DBLCYECC	Cocoa	CCZ4	13-Dec-24
DBLCI-OY CL	DBLCOCLE	Light Crude	CLF25	19-Dec-24
DBLCI-OY CT	DBLCYECE	Cotton #2	CTZ4	6-Dec-24
DBLCI-OY GC	DBLCOGCE	Gold	GCZ24	27-Dec-24
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM25	30-May-25
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCZ4	18-Dec-24
DBLCI-OY KW	DBLCYEKW	Kansas Wheat	KWN25	14-Jul-25
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOG5	30-Dec-24
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOM5	12-Jun-25
DBLCI-OY MAL	DBLCOALE	Aluminum	MALM25	18-Jun-25
DBLCI-OY MCU	DBLCYECU	Copper	MCUK25	21-May-25
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIQ25	20-Aug-25
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBF25	15-Jan-25
DBLCI-OY MW	DBLCOMWE	Minneapolis Wheat	MWEU25	12-Sep-25
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK25	28-Apr-25
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZ24	29-Nov-24
DBLCI-OY S	DBLCYESS	Soybeans	SX24	14-Nov-24
DBLCI-OY SB	DBLCYESB	Sugar #11	SBN5	30-Jun-25
DBLCI-OY SI	DBLCYESI	Silver	SIZ24	27-Dec-24
DBLCI-OY W	DBLCOWTE	Wheat	WN25	14-Jul-25

Source: Deutsche Banks

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