

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

Source: Deutsche Banks

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