

DBLCI - OY Roll Report – Feb 2019

- The report lists the DBLCI contracts which will be rolled in Feb 2019.
- The contracts will roll between 04-Feb-2019 and 08-Feb-2019.

Report Date				01-Feb-19
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MZN	Zinc	MZNH19	MZNU19	5.84%
DBLCI-OY KC	Coffee "C"	KCHg	KCHo	-13.55%
DBLCI-OY CC	Cocoa	CCHg	CCHo	-5.12%
DBLCI-OY CL	Light Crude	CLHg	CLHo	-1.66%

- 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	CUg	13-Sep-19
DBLCI-OY MAL	DBLCOALE	Aluminium	MALV19	16-Oct-19
DBLCI-OY CT	DBLCYECE	Cotton #2	CTVg	09-Oct-19
DBLCI-OY SB	DBLCYESB	Sugar #11	SBVg	30-Sep-19
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU19	18-Sep-19
DBLCI-OY KW	DBLCYEKW	Wheat (Kansas Wheat)	KWNg	12-Jul-19
DBLCI-OY MW	DBLCOMWE	Wheat-Mineapolis Wht	1MWENg	12-Jul-19
DBLCI-OY W	DBLCOWTE	Wheat	WNg	12-Jul-19
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOMg	31-May-19
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOFo	29-Nov-19
DBLCI-OY LGO	DBLCYEGO	Gasoil	LGOJg	11-Apr-19
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK1g	26-Apr-19
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBFo	31-Dec-19
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBN19	17-Jul-19
DBLCI-OY GC	DBLCOGCE	Gold	GCGo	26-Feb-20
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUU19	18-Sep-19
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMZg	13-Dec-19
DBLCI-OY SI	DBLCYESI	Silver	SIKg	29-May-19
DBLCI-OY S	DBLCYESS	Soybeans	SXg	14-Nov-19

Source: Deutsche Bank

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

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