

DBLCI - OY Roll Report – Mar 2019

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

Report Date	01-Mar-19			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY LGO	Gasoil	LGOJ9	LGOK9	5.85%

- 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 MAL	DBLCOALE	Aluminium	MALV19	16-Oct-19
DBLCI-OY CT	DBLCYECE	Cotton #2	CTV9	09-Oct-19
DBLCI-OY SB	DBLCYESB	Sugar #11	SBV9	30-Sep-19
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU19	18-Sep-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 MZN	DBLCYEZN	Zinc	MZNU19	18-Sep-19
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH0	19-Mar-20
DBLCI-OY CC	DBLCYECC	Cocoa	CCH0	16-Mar-20
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH0	20-Feb-20
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOFo	29-Nov-19
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK19	26-Apr-19
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBF0	31-Dec-19
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBN19	17-Jul-19
DBLCI-OY GC	DBLCOGCE	Gold	GCG0	26-Feb-20
DBLCI-OY MCU	DBLCYECU	Copper - Grade A	MCUU19	18-Sep-19
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMZ9	13-Dec-19
DBLCI-OY SI	DBLCYESI	Silver	SIK9	29-May-19
DBLCI-OY S	DBLCYESS	Soybeans	SX9	14-Nov-19

Source: Deutsche Bank

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