

DBLCI - OY Roll Report – June 2019

- The report lists the DBLCI contracts which will be rolled in June 2019.
- The contracts will roll between 04-June-2019 and 10-June-2019.

Report Date				03-June-19
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY W	Wheat	WNg	WNo	-6.30%
DBLCI-OY KW	Kansas Wheat	KWNg	KWNo	-10.97%
DBLCI-OY MPB	Standard Lead	MPBN19	MPBQ19	0.29%
DBLCI-OY MW	Minneapolis Wheat	1MWENg	1MWEKo	-7.74%

- 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 NG	DBLCYENG	Natural Gas	NGK20	28-Apr-20
DBLCI-OY SI	DBCLYESI	Silver	SIKo	27-May-20
DBLCI-OY LGO	DBLCEGO	Gasoil	LGOKo	12-May-20
DBLCI-OY SB	DBLCYESB	Sugar #11	SBVg	30-Sep-19
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIU19	18-Sep-19
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNU19	18-Sep-19
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCHo	19-Mar-20
DBLCI-OY CC	DBLCYECC	Cocoa	CCHo	16-Mar-20
DBLCI-OY CL	DBLCOCLE	Light Crude	CLHo	20-Feb-20
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOMo	29-May-20
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOFo	29-Nov-19
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBFo	31-Dec-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 S	DBLCYESS	Soybeans	SXg	14-Nov-19

Source: Deutsche Bank

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