

DBLCI - OY Roll Report – Sep 2019

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

Report Date				03-Sep-19
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MAL	Aluminium	MALV19	MALF20	-1.82%
DBLCI-OY MZN	Zinc	MZNV19	MZNF20	1.74%
DBLCI-OY CT	Cotton #2	CTVg	CTZg	5.00%
DBLCI-OY SB	Sugar #11	SBVg	SBVo	-11.51%

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
DBLCI-OY C	DBLCOONE	Corn	CUo	14-SEP-20
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIX19	20-NOV-19
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBQ20	19-AUG-20
DBLCI-OY MCU	DBLCYECU	Copper	MCUX19	20-NOV-19
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK20	28-Apr-20
DBLCI-OY W	DBLCOWTE	Wheat	WNo	14-Jul-20
DBLCI-OY KW	DBLCYEKW	Kansas Wheat	KWNo	14-Jul-20
DBLCI-OY MW	DBLCOMWE	Minneapolis Wheat	1MWEKo	14-May-20
DBLCI-OY SI	DBCLYESI	Silver	SIKo	27-May-20
DBLCI-OY LGO	DBLCEGO	Gasoil	LGOKo	12-May-20
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 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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