

DBLCI - OY Roll Report – Oct 2019

- The report lists the DBLCI contracts which will be rolled in Oct 2019.
- The contracts will roll between 02-Oct-2019 and 08-Oct-2019.

Report Date				01-Oct-19
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY MCU	Copper	MCUX19	MCUM20	-0.81%
DBLCI-OY MNI	Primary Nickel	MNIX19	MNIZ19	6.13%
DBLCI-OY S	Soybeans	SXg	SXo	-4.27%

- 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	CUo	14-SEP-20
DBLCI-OY MAL	DBLCOALE	Aluminium	MALF20	15-JAN-20
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBQ20	19-AUG-20
DBLCI-OY CT	DBLCYECE	Cotton #2	CTZg	06-DEC-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	MWEKo	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 SB	DBLCYESB	Sugar #11	SBVo	30-SEP-20
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNF20	15-Jan-20

Source: Deutsche Bank

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