

DBLCI - OY Roll Report – Feb 2020

- The report lists the DBLCI contracts which will be rolled in Feb 2020.
- The contracts will roll between 04-Feb-2020 and 10-Feb-2020.

Report Date				03-Feb-20
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY LCO	Brent Crude	LCOJo	LCOF1	0.37%
DBLCI-OY CC	Cocoa	CCHo	CCH1	5.72%
DBLCI-OY MNI	Primary Nickel	MNIH20	MNIH21	-2.21%
DBLCI-OY MZN	Zinc	MZNH20	MZNM20	1.60%
DBLCI-OY KC	Coffee "C"	KCHo	KCH1	-11.24%
DBLCI-OY CL	Light Crude	CLHo	CLH1	0.50%

- 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 CT	DBLCYECE	Cotton #2	CTZo	08-Dec-20
DBLCI-OY KW	DBLCYEKW	Kansas Wheat	KWNo	14-Jul-20
DBLCI-OY MW	DBLCOMWE	Minneapolis Wheat	MWEKo	14-May-20
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMZo	14-Dec-20
DBLCI-OY S	DBLCYESS	Soybeans	SXo	13-Nov-20
DBLCI-OY SB	DBLCYESB	Sugar #11	SBVo	30-Sep-20
DBLCI-OY W	DBLCOWTE	Wheat	WNo	14-Jul-20
DBLCI-OY LGO	DBLCEGO	Gasoil	LGOKo	12-May-20
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOMo	29-May-20
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK20	28-Apr-20
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZo	30-NOV-20
DBLCI-OY MAL	DBLCOALE	Aluminium	MALJ20	15-APR-20
DBLCI-OY MCU	DBLCYECU	Copper	MCUM20	17-Jun-20
DBLCI-OY GC	DBLCOGCE	Gold	GCG1	24-FEB-21
DBLCI-OY SI	DBCLYESI	Silver	SIKo	27-May-20
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBQ20	19-Aug-20

Source: Deutsche Bank

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