

DBLCI - OY Roll Report – Apr 2020

- The report lists the DBLCI contracts which will be rolled in Apr 2020.
- The contracts will roll between 02-Apr-2020 and 08-Apr-2020.

Report Date					01-Apr-20
Index Name	Contract	Old Contract	New Contract	Roll yield	
DBLCI-OY MW	Minneapolis Wheat	MWEKo	MWEK1	-8.18%	
DBLCI-OY SI	Silver	SIKo	SIK1	-1.27%	
DBLCI-OY NG	Natural Gas	NGK20	NGK21	-32.41%	
DBLCI-OY LGO	Gasoil	LGOKo	LGOK1	-22.83%	
DBLCI-OY MAL	Aluminium	MALK20	MALK21	-6.04%	

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
DBLCI-OY CC	DBLCYECC	Cocoa	CCH1	16-Mar-21
DBLCI-OY KC	DBLCYEKC	Coffee "C"	KCH1	19-Mar-21
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 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 HO	DBLCOHOE	Heating Oil	HOMo	29-May-20
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZo	30-NOV-20
DBLCI-OY MCU	DBLCYECU	Copper	MCUM20	17-Jun-20
DBLCI-OY GC	DBLCOGCE	Gold	GCG1	24-FEB-21
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBQ20	19-Aug-20
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH1	22-Feb-21
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNM20	17-Jun-20
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIH21	17-Mar-21
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOF1	30-Nov-20

Source: Deutsche Bank

Close Index Levels are published daily on the DBIQ website, <https://index.db.com> and Bloomberg.

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