

## DBLCI - OY Roll Report – May 2020

- The report lists the DBLCI contracts which will be rolled in May 2020.
- The contracts will roll between 04-May-2020 and 08-May-2020.

Report Date	01-May-20			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY HO</a>	Heating Oil	HOM0	HOM1	-27.52%
<a href="#">DBLCI-OY MZN</a>	Zinc	MZNM20	MZNO20	-1.65%
<a href="#">DBLCI-OY MCU</a>	Copper	MCUM20	MCUK21	-1.44%

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
<a href="#">DBLCI-OY CC</a>	DBLCYECC	Cocoa	CCH1	16-Mar-21
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH1	19-Mar-21
<a href="#">DBLCI-OY C</a>	DBLCOCNE	Corn	CU0	14-Sep-20
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTZ0	08-Dec-20
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Minneapolis Wheat	MWEK1	14-MAY-21
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	Kansas Wheat	KWNO	14-Jul-20
<a href="#">DBLCI OY Soybean Meal USD ER</a>	DBLCYESM	Soybean Meal	SMZ0	14-Dec-20
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX0	13-Nov-20
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBV0	30-Sep-20
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WNO	14-Jul-20
<a href="#">DBLCI-OY LGO</a>	DBLCEGO	Gasoil	LGOK1	12-May-21
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGK21	28-Apr-21
<a href="#">DBLCI-OY RB</a>	DBLCYERB	RBOB Gasoline	RBZ0	30-NOV-20
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALK21	19-May-21
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCG1	24-Feb-21
<a href="#">DBLCI-OY SI</a>	DBCLYESI	Silver	SIK1	26-May-21
<a href="#">DBLCI-OY MPB</a>	DBLCYEPB	Standard Lead	MPBQ20	19-Aug-20
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLH1	22-Feb-21
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIH21	17-Mar-21
<a href="#">DBLCI-OY LCO</a>	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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