

DBLCI - OY Roll Report – Aug 2020

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

Report Date				03-Aug-20
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY W	Wheat	WUo	WN1	-4.60%
DBLCI-OY C	Corn	CUo	CU1	- 10.88%

- 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 CT	DBLCYECE	Cotton #2	CTZ0	08-Dec-20
DBLCI-OY KW	DBLCYEKW	Kansas Wheat	KWN1	14-Jul-21
DBLCI-OY MW	DBLCOMWE	Minneapolis Wheat	MWEK1	14-MAY-21
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMZ0	14-Dec-20
DBLCI-OY S	DBLCYESS	Soybeans	SX0	13-Nov-20
DBLCI-OY SB	DBLCYESB	Sugar #11	SBV0	30-Sep-20
DBLCI-OY HO	DBLCOHOE	Heating Oil	HOM1	28-May-21
DBLCI-OY LGO	DBLCEGO	Gasoil	LGOK1	12-May-21
DBLCI-OY NG	DBLCYENG	Natural Gas	NGK21	28-Apr-21
DBLCI-OY RB	DBLCYERB	RBOB Gasoline	RBZ0	30-NOV-20
DBLCI-OY MAL	DBLCOALE	Aluminium	MALK21	19-May-21
DBLCI-OY MCU	DBLCYECU	Copper	MCUK21	19-May-21
DBLCI-OY GC	DBLCOGCE	Gold	GCG1	24-Feb-21
DBLCI-OY SI	DBCLYESI	Silver	SIK1	26-May-21
DBLCI-OY MPB	DBLCYEPB	Standard Lead	MPBQ21	18-Aug-21
DBLCI-OY CL	DBLCOCLE	Light Crude	CLH1	22-Feb-21
DBLCI-OY MZN	DBLCYEZN	Zinc	MZNO21	18-Aug-21
DBLCI-OY MNI	DBLCYENI	Primary Nickel	MNIH21	17-Mar-21
DBLCI-OY LCO	DBLCYECO	Brent Crude	LCOF1	30-Nov-20

Source: Deutsche Banks

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

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