

DBLCI - OY Roll Report – Dec 2020

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

Report Date	01-Dec-20			
Index Name	Contract	Old Contract	New Contract	Roll yield
DBLCI-OY RB	RBOB Gasoline	RBF1	RBZ1	-1.91%

- 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	CU1	14-Sep-21
DBLCI-OY CT	DBLCYECE	Cotton #2	CTZ1	08-Dec-21
DBLCI-OY KW	DBLCYEKW	Kansas Wheat	KWN1	14-Jul-21
DBLCI-OY MW	DBLCOMWE	Minneapolis Wheat	MWEK1	14-May-21
DBLCI-OY S	DBLCYESS	Soybeans	SX1	12-Nov-21
DBLCI OY Soybean Meal USD ER	DBLCYESM	Soybean Meal	SMH1	12-Mar-21
DBLCI-OY SB	DBLCYESB	Sugar #11	SBV1	30-Sep-21
DBLCI-OY W	DBLCOWTE	Wheat	WN1	14-Jul-21
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 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	LCOF2	30-Nov-21

Source: Deutsche Banks

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