

## DBLCI - OY Roll Report – July 2019

- The report lists the DBLCI contracts which will be rolled in July 2019.
- The contracts will roll between 02-July-2019 and 09-July-2019.

Report Date	01-July-19			
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY MPB</a>	Standard Lead	MPBQ19	MPBU19	-0.51%

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
<a href="#">DBLCI-OY C</a>	DBLCOCNE	Corn	CU9	13-Sep-19
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV19	16-Oct-19
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTV9	09-Oct-19
<a href="#">DBLCI-OY NG</a>	DBLCYENG	Natural Gas	NGK20	28-Apr-20
<a href="#">DBLCI-OY W</a>	DBLCOWTE	Wheat	WNo	14-Jul-20
<a href="#">DBLCI-OY KW</a>	DBLCYEKW	Kansas Wheat	KWNo	14-Jul-20
<a href="#">DBLCI-OY MW</a>	DBLCOMWE	Minneapolis Wheat	1MWK0	14-May-20
<a href="#">DBLCI-OY SI</a>	DBCLYESI	Silver	SIK0	27-May-20
<a href="#">DBLCI-OY LGO</a>	DBLCEGO	Gasoil	LGOK0	12-May-20
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBV9	30-Sep-19
<a href="#">DBLCI-OY MNI</a>	DBLCYENI	Primary Nickel	MNIU19	18-Sep-19
<a href="#">DBLCI-OY MZN</a>	DBLCYEZN	Zinc	MZNU19	18-Sep-19
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCH0	19-Mar-20
<a href="#">DBLCI-OY CC</a>	DBLCYECC	Cocoa	CCH0	16-Mar-20
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLH0	20-Feb-20
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOM0	29-May-20
<a href="#">DBLCI-OY LCO</a>	DBLCYECO	Brent Crude	LCOFo	29-Nov-19
<a href="#">DBLCI-OY RB</a>	DBLCYERB	RBOB Gasoline	RBF0	31-Dec-19
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCG0	26-Feb-20
<a href="#">DBLCI-OY MCU</a>	DBLCYECU	Copper - Grade A	MCUU19	18-Sep-19
<a href="#">DBLCI OY Soybean Meal USD ER</a>	DBLCYESM	Soybean Meal	SMZ9	13-Dec-19
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SX9	14-Nov-19

Source: Deutsche Bank

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

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