

## DBLCI - OY Roll Report – Aug 2019

- The report lists the DBLCI contracts which will be rolled in Aug 2019.
- The contracts will roll between 02-Aug-2019 and 08-Aug-2019.

Report Date				01-Aug-19
Index Name	Contract	Old Contract	New Contract	Roll yield
<a href="#">DBLCI-OY C</a>	Corn	CUg	CUo	-4.76%
<a href="#">DBLCI-OY MZN</a>	Zinc	MZNU19	MZNV19	2.75%
<a href="#">DBLCI-OY MCU</a>	Copper	MCUU19	MCUX19	-0.73%
<a href="#">DBLCI-OY MNI</a>	Primary Nickel	MNIU19	MNIX19	0.64%
<a href="#">DBLCI-OY MPB</a>	Standard Lead	MPBU19	MPBQ20	-0.96%

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

Index Name	Bloomberg Ticker	Commodity	Contract	Expiry
<a href="#">DBLCI-OY MAL</a>	DBLCOALE	Aluminium	MALV19	16-Oct-19
<a href="#">DBLCI-OY CT</a>	DBLCYECE	Cotton #2	CTVg	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	1MWEKo	14-May-20
<a href="#">DBLCI-OY SI</a>	DBCLYESI	Silver	SIKo	27-May-20
<a href="#">DBLCI-OY LGO</a>	DBLCEGO	Gasoil	LGOKo	12-May-20
<a href="#">DBLCI-OY SB</a>	DBLCYESB	Sugar #11	SBVg	30-Sep-19
<a href="#">DBLCI-OY KC</a>	DBLCYEKC	Coffee "C"	KCHo	19-Mar-20
<a href="#">DBLCI-OY CC</a>	DBLCYECC	Cocoa	CCHo	16-Mar-20
<a href="#">DBLCI-OY CL</a>	DBLCOCLE	Light Crude	CLHo	20-Feb-20
<a href="#">DBLCI-OY HO</a>	DBLCOHOE	Heating Oil	HOMo	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	RBFo	31-Dec-19
<a href="#">DBLCI-OY GC</a>	DBLCOGCE	Gold	GCGo	26-Feb-20
<a href="#">DBLCI OY Soybean Meal USD ER</a>	DBLCYESM	Soybean Meal	SMZg	13-Dec-19
<a href="#">DBLCI-OY S</a>	DBLCYESS	Soybeans	SXg	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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