

## DBLCI - OY Roll Report – Jan 2020

- The report lists the DBLCI contracts which will be rolled in Jan 2020.
- The contracts will roll between 03-Jan-2020 and 09-Jan-2020.

| Report Date                  | 02-Jan-20   |              |              |            |
|------------------------------|-------------|--------------|--------------|------------|
| Index Name                   | Contract    | Old Contract | New Contract | Roll yield |
| <a href="#">DBLCI-OY LCO</a> | Brent Crude | LCOHo        | LCOJo        | 14.62%     |
| <a href="#">DBLCI-OY GC</a>  | Gold        | GCGo         | GCG1         | - 2.03%    |

- 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             | CCHo     | 16-Mar-20 |
| <a href="#">DBLCI-OY KC</a>                  | DBLCYEKC         | Coffee "C"        | KCHo     | 19-Mar-20 |
| <a href="#">DBLCI-OY C</a>                   | DBLCOCNE         | Corn              | CUo      | 14-Sep-20 |
| <a href="#">DBLCI-OY CT</a>                  | DBLCYECE         | Cotton #2         | CTZo     | 08-Dec-20 |
| <a href="#">DBLCI-OY KW</a>                  | DBLCYEKW         | Kansas Wheat      | KWNo     | 14-Jul-20 |
| <a href="#">DBLCI-OY MW</a>                  | DBLCOMWE         | Minneapolis Wheat | MWEKo    | 14-May-20 |
| <a href="#">DBLCI OY Soybean Meal USD ER</a> | DBLCYESM         | Soybean Meal      | SMZo     | 14-Dec-20 |
| <a href="#">DBLCI-OY S</a>                   | DBLCYESS         | Soybeans          | SXo      | 13-Nov-20 |
| <a href="#">DBLCI-OY SB</a>                  | DBLCYESB         | Sugar #11         | SBVo     | 30-Sep-20 |
| <a href="#">DBLCI-OY W</a>                   | DBLCOWTE         | Wheat             | WNo      | 14-Jul-20 |
| <a href="#">DBLCI-OY LGO</a>                 | DBLCEGO          | Gasoil            | LGOKo    | 12-May-20 |
| <a href="#">DBLCI-OY HO</a>                  | DBLCOHOE         | Heating Oil       | HOMo     | 29-May-20 |
| <a href="#">DBLCI-OY CL</a>                  | DBLCOCLE         | Light Crude       | CLHo     | 20-Feb-20 |
| <a href="#">DBLCI-OY NG</a>                  | DBLCYENG         | Natural Gas       | NGK2o    | 28-Apr-20 |
| <a href="#">DBLCI-OY RB</a>                  | DBLCYERB         | RBOB Gasoline     | RBZo     | 30-NOV-20 |
| <a href="#">DBLCI-OY MAL</a>                 | DBLCOALE         | Aluminium         | MALJ2o   | 15-APR-20 |
| <a href="#">DBLCI-OY MCU</a>                 | DBLCYECU         | Copper            | MCUM2o   | 17-Jun-20 |
| <a href="#">DBLCI-OY MNI</a>                 | DBLCYENI         | Primary Nickel    | MNIH2o   | 18-Mar-20 |
| <a href="#">DBLCI-OY SI</a>                  | DBCLYESI         | Silver            | SIKo     | 27-May-20 |
| <a href="#">DBLCI-OY MPB</a>                 | DBLCYEPB         | Standard Lead     | MPBQ2o   | 19-Aug-20 |
| <a href="#">DBLCI-OY MZN</a>                 | DBLCYEZN         | Zinc              | MZNH2o   | 18-MAR-20 |

Source: Deutsche Bank

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