

DBLCI - OY Roll Report – June 2018

- The report lists the DBLCI contracts which will be rolled in June 2018.
- The contracts will roll between 04-June-2018 and 08-June-2018.

| Report Date | 01-June-18 | | | |
|------------------------------|----------------------|--------------|--------------|------------|
| Index Name | Contract | Old Contract | New Contract | Roll yield |
| DBLCI-OY KW | Wheat (Kansas Wheat) | KWN8 | KWN9 | -12.18% |
| DBLCI-OY MW | Wheat-Mineapolis Wht | 1MWEN8 | 1MWEN9 | -7.02% |
| DBLCI-OY W | Wheat | WN8 | WN9 | -11.79% |
| DBLCI-OY LGO | Gasoil | LGON8 | LGOJ9 | 1.88% |
| DBLCI-OY MPB | Standard Lead | MPBN18 | MPBN19 | -0.09% |

- 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 | CCH9 | 14-Mar-19 |
| DBLCI-OY KC | DBLCYEKC | Coffee "C" | KCH9 | 19-Mar-19 |
| DBLCI-OY CT | DBLCYECE | Cotton #2 | CTV8 | 09-Oct-18 |
| DBLCI-OY C | DBLCOCNE | Corn | CU8 | 14-Sep-18 |
| DBLCI-OY HO | DBLCOHOE | Heating Oil | HOM9 | 31-May-19 |
| DBLCI-OY LCO | DBLCYECO | Brent Crude | LCOF9 | 30-Nov-18 |
| DBLCI-OY CL | DBLCOCLE | Light Crude | CLH9 | 20-Feb-19 |
| DBLCI-OY RB | DBLCYERB | RBOB Gasoline | RBF9 | 31-Dec-18 |
| DBLCI-OY NG | DBLCYENG | Natural Gas | NGK19 | 26-Apr-19 |
| DBLCI-OY GC | DBLCOGCE | Gold | GCO8 | 29-Aug-18 |
| DBLCI-OY SI | DBLCYESI | Silver | SIZ8 | 27-Dec-18 |
| DBLCI-OY MAL | DBLCOALE | Aluminium | MALV18 | 17-Oct-18 |
| DBLCI-OY MCU | DBLCYECU | Copper - Grade A | MCUG19 | 20-Feb-19 |
| DBLCI-OY MNI | DBLCYENI | Primary Nickel | MNIU18 | 19-Sep-18 |
| DBLCI-OY MZN | DBLCYEZN | Zinc | MZNF19 | 16-Jan-19 |
| DBLCI-OY SB | DBLCYESB | Sugar #11 | SBV8 | 28-Sep-18 |
| DBLCI-OY S | DBLCYESS | Soybeans | SX8 | 14-Nov-18 |
| DBLCI OY Soybean Meal USD ER | DBLCYESM | Soybean Meal | SMZ8 | 14-Dec-18 |

Source: Deutsche Bank

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

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