

DBIQ Optimum Yield Indices Selection Report – May 2026

Annual Commodity Weights:

- The Annual selection weights in respect of the DBIQ Optimum Yield Diversified Commodity Index Excess Return (Bloomberg Ticker – DBLCDBCE Index) and the sector indices for the **November** 2025 Annual rebalance are available under Annexure 1.

Intra Year Rebalancing event:

- There are no Extraordinary Commodity Weight Triggers observed for any Single Commodity Index on **01 May 2026** (Monthly Observation Date), thus no intra-year rebalancing event will occur.

Single Commodity Indices - Monthly Roll Report:

The report consists of all Single Commodity Indices which are the component indices within the DBIQ Optimum Yield Diversified Commodity Index Excess Return (Bloomberg Ticker – DBLCDBCE Index).

- It lists out the current and new contracts in respect of the Optimum Yield indices which will be rolling in **May 2026**, along with the Roll Yield. For the indices which will not be rolling in **May**, the current contract is listed out.
- The contracts will roll between **04 - May - 2026** and **08 - May - 2026**.
- Index Levels of the DBIQ Optimum Yield indices are published daily on the DBIQ website, <https://index.db.com> and Bloomberg.

Sector	Commodity	Ticker	Exchange	Roll	Current Contract	Expiry	New Contract	Expiry	Roll Yield
Energy	Brent Crude	DBIQYECO	ICE Europe	Y	LCON6	29-May-26	LCOQ6	30-Jun-26	97.38%
	Gas Oil	DBIQYEGO	ICE Europe	Y	LGOM6	11-Jun-26	LGON6	10-Jul-26	142.99%
	Heating Oil	DBIQOHOE	NYMEX	Y	HOM26	29-May-26	HON26	30-Jun-26	62.13%
	Light Crude	DBCMOCLE	NYMEX	N	CLU26	20-Aug-26	-	-	-
	Natural Gas	DBIQYENG	NYMEX	N	NGJ27	29-Mar-27	-	-	-
	RBOB Gasoline	DBIQYERB	NYMEX	N	RBZ26	30-Nov-26	-	-	-
Industrial Metals	Aluminium	DBIQOALE	LME	N	MALZ26	16-Dec-26	-	-	-
	Comex Copper	DBIQYEHG	COMEX	N	HGN26	29-Jul-26	-	-	-
	Copper - Grade A	DBIQYECU	LME	N	MCUH27	17-Mar-27	-	-	-
	Lead	DBIQYEPB	LME	N	MPBH27	17-Mar-27	-	-	-
	Nickel	DBIQYENI	LME	N	MNIU26	16-Sep-26	-	-	-
	Zinc	DBIQYEZN	LME	N	MZNH27	17-Mar-27	-	-	-
Agriculture	Cattle (Feeder Cattle)	DBLFCUE	CME	N	FCF27	28-Jan-27	-	-	-
	Cocoa	DBLCCUE	ICE US	N	CCZ6	15-Dec-26	-	-	-
	Coffee "C"	DBLCKUE	ICE US	N	KCU6	18-Sep-26	-	-	-
	Corn	DBIQOCNE	CBOT	N	CU26	14-Sep-26	-	-	-
	Cotton #2	DBLCCUE	ICE US	N	CTZ6	8-Dec-26	-	-	-
	Lean Hogs	DBLCLHUE	CME	N	LHV26	14-Oct-26	-	-	-
	Live Cattle	DBLCLCUE	CME	N	LCQ26	31-Aug-26	-	-	-
	Soybean Meal	DBIQYESM	CBOT	N	SMN26	14-Jul-26	-	-	-
	Soybean Oil	DBIQYEBO	CBOT	N	BOZ26	14-Dec-26	-	-	-
	Soybeans	DBIQYESS	CBOT	N	SX26	13-Nov-26	-	-	-
	Sugar #11	DBIQYESB	ICE US	N	SBN6	30-Jun-26	-	-	-
	Wheat	DBIQOWTE	NYMEX	N	WN26	14-Jul-26	-	-	-
Wheat (Kansas Wheat)	DBIQYEKW	CBOT	N	KWN26	14-Jul-26	-	-	-	
Precious Metal	Gold	DBCMOGCE	COMEX	N	GCZ26	29-Dec-26	-	-	-
	Platinum	DBLCPTEU	NYMEX	N	PLV26	28-Oct-26	-	-	-
	Silver	DBCMYESI	COMEX	N	SIZ26	29-Dec-26	-	-	-

Source: Deutsche Bank

Annexure 1

	Commodity	Exchange	ADV**	PDA ***	Weight 2025	Weight 2024
Energy	Brent Crude	ICE Europe	21325.18	925.27	12.500%	12.375%
	Gas Oil	ICE Europe	6097.87	264.58	4.448%	0.000%
	Heating Oil	NYMEX	4740.37	205.68	3.458%	12.375%
	Light Crude	NYMEX	15987.50	693.68	11.661%	12.375%
	Natural Gas	NYMEX	3585.36	430.85	4.736%	5.500%
	RBOB Gasoline	NYMEX	4384.39	190.23	3.198%	12.375%
Industrial Metals	Aluminium	LME	2381.35	174.23	3.940%	4.167%
	Comex Copper	COMEX	NA	NA	3.008%	0.000%
	Copper - Grade A	LME	4099.18	242.32	3.008%	4.167%
	Lead	LME	489.34	8.91	0.667%	0.000%
	Nickel	LME	972.77	69.18	1.583%	0.000%
	Zinc	LME	1017.56	33.04	1.133%	4.167%
Agriculture	Cattle (Feeder Cattle)	CME	602.83	123.87	1.938%	0.000%
	Cocoa	ICE US	565.84	35.66	1.545%	0.000%
	Coffee "C"	ICE US	978.39	59.30	1.545%	0.000%
	Corn	CBOT	2295.03	239.48	4.472%	5.625%
	Cotton #2	ICE US	377.31	41.88	1.545%	0.000%
	Lean Hogs	CME	503.03	237.94	3.302%	0.000%
	Live Cattle	CME	1271.73	261.33	4.088%	0.000%
	Soybean Meal	CBOT	1443.55	44.06	1.545%	0.000%
	Soybean Oil	CBOT	1272.21	66.05	1.644%	0.000%
	Soybeans	CBOT	3953.69	120.68	4.049%	5.625%
	Sugar #11	ICE US	817.12	86.86	1.612%	5.625%
	Wheat	NYMEX	940.21	117.64	2.076%	5.625%
	Wheat (Kansas Wheat)	CBOT	466.46	58.36	1.545%	0.000%
Precious Metal	Gold	COMEX	14100.31	255.66	12.500%	8.000%
	Platinum	NYMEX	390.34	5.57	0.882%	0.000%
	Silver	COMEX	2709.38	22.50	2.372%	2.000%

Source: Deutsche Bank

*The description for determining weight is available [here](#)

**Average Annual Dollar Volume

*** Production Dollar Amount

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