

## Multi Asset Indices – Selection and Rebalance Dates

The report is designed to provide the details of future selection and rebalance dates of various Multi-Asset Indices handled by DBIQ. The selection and rebalance dates are populated considering the relevant holiday calendars with respect to the index. The dates are subject to change. The dates would be periodically updated.

The indices which are covered in report are:

| Index Name                                       | Bloomberg Identifier |
|--|----------------------|
| DB Dynamic Balance J6 4% TR                      | DBDBJ6T4             |
| DB Dynamic Balance J6 8% TR Index                | DBDBJ6T8             |
| DB Dynamic Balance J9 8% TR Index                | DBDBJ9T8             |
| DB MAA ER Index                                  | DBMUUPPO             |
| DB Momentum Asset Allocator USD TV 6 Index       | DBMUUPPN             |
| DB Momentum Asset Allocator TV6 JPY Hedged Index | DBMUAJ06             |
| DB Cross Asset Trends USD Index                  | DBCATUSD             |
| DB Cross Asset Trends Ex Commodities USD Index   | DBCATXCU             |

**Source:** Deutsche Bank

**Index name:** DB Dynamic Balance J6 4% TR Index and DB Dynamic Balance J6 8% TR Index

**BBG Ticker:** DBDBJ6T4 and DBDBJ6T8

| Rebalance date | Selection date |
|----------------|----------------|
| 27-Feb-2020    | 24-Feb-2020    |
| 31-Mar-2020    | 26-Mar-2020    |
| 23-Apr-2020    | 20-Apr-2020    |
| 27-May-2020    | 21-May-2020    |
| 30-Jun-2020    | 25-Jun-2020    |
| 29-Jul-2020    | 24-Jul-2020    |
| 27-Aug-2020    | 24-Aug-2020    |
| 30-Sep-2020    | 25-Sep-2020    |
| 29-Oct-2020    | 26-Oct-2020    |
| 30-Nov-2020    | 25-Nov-2020    |
| 30-Dec-2020    | 23-Dec-2020    |
| 28-Jan-2021    | 25-Jan-2021    |
| 25-Feb-2021    | 22-Feb-2021    |
| 31-Mar-2021    | 26-Mar-2021    |

**Source:** Deutsche Bank

**Index name:** DB Dynamic Balance J9 8% TR Index

**BBG Ticker:** DBDBJ9T8

| Rebalance date | Selection date |
|----------------|----------------|
| 27-Feb-2020    | 20-Feb-2020    |
| 31-Mar-2020    | 24-Mar-2020    |
| 23-Apr-2020    | 16-Apr-2020    |
| 19-May-2020    | 12-May-2020    |
| 30-Jun-2020    | 23-Jun-2020    |
| 29-Jul-2020    | 22-Jul-2020    |
| 27-Aug-2020    | 20-Aug-2020    |
| 29-Sep-2020    | 22-Sep-2020    |
| 27-Oct-2020    | 20-Oct-2020    |
| 30-Nov-2020    | 23-Nov-2020    |
| 30-Dec-2020    | 21-Dec-2020    |

|             |             |
|-------------|-------------|
| 28-Jan-2021 | 21-Jan-2021 |
| 25-Feb-2021 | 18-Feb-2021 |
| 31-Mar-2021 | 24-Mar-2021 |

**Source:** Deutsche Bank

**Index name:** DB MAA ER Index

**BBG Ticker:** DBMUUPPO

| Rebalance date | Selection date |
|----------------|----------------|
| 28-Feb-2020    | 28-Feb-2020    |
| 31-Mar-2020    | 31-Mar-2020    |
| 30-Apr-2020    | 30-Apr-2020    |
| 29-May-2020    | 29-May-2020    |
| 30-Jun-2020    | 30-Jun-2020    |
| 31-Jul-2020    | 31-Jul-2020    |
| 28-Aug-2020    | 28-Aug-2020    |
| 30-Sep-2020    | 30-Sep-2020    |
| 30-Oct-2020    | 30-Oct-2020    |
| 30-Nov-2020    | 30-Nov-2020    |
| 31-Dec-2020    | 31-Dec-2020    |
| 29-Jan-2021    | 29-Jan-2021    |
| 26-Feb-2021    | 26-Feb-2021    |

**Source:** Deutsche Bank

**Index name:** DB Momentum Asset Allocator USD TV 6 Index

**BBG Ticker:** DBMUUPPN

| Rebalance date | Selection date |
|----------------|----------------|
| 28-Feb-2020    | 28-Feb-2020    |
| 31-Mar-2020    | 31-Mar-2020    |
| 30-Apr-2020    | 30-Apr-2020    |
| 29-May-2020    | 29-May-2020    |
| 30-Jun-2020    | 30-Jun-2020    |
| 31-Jul-2020    | 31-Jul-2020    |
| 28-Aug-2020    | 28-Aug-2020    |

|             |             |
|-------------|-------------|
| 30-Sep-2020 | 30-Sep-2020 |
| 30-Oct-2020 | 30-Oct-2020 |
| 30-Nov-2020 | 30-Nov-2020 |
| 31-Dec-2020 | 31-Dec-2020 |
| 29-Jan-2021 | 29-Jan-2021 |
| 26-Feb-2021 | 26-Feb-2021 |

**Source:** Deutsche Bank

**Index name:** DB Momentum Asset Allocator TV6 JPY Hedged Index

**BBG Ticker:** DBMUAJ06

| Rebalance date | Selection date |
|----------------|----------------|
| 28-Feb-2020    | 26-Feb-2020    |
| 31-Mar-2020    | 27-Mar-2020    |
| 30-Apr-2020    | 28-Apr-2020    |
| 29-May-2020    | 27-May-2020    |
| 30-Jun-2020    | 26-Jun-2020    |
| 31-Jul-2020    | 29-Jul-2020    |
| 28-Aug-2020    | 26-Aug-2020    |
| 30-Sep-2020    | 28-Sep-2020    |
| 30-Oct-2020    | 28-Oct-2020    |
| 30-Nov-2020    | 25-Nov-2020    |
| 31-Dec-2020    | 29-Dec-2020    |
| 29-Jan-2021    | 27-Jan-2021    |
| 26-Feb-21      | 24-Feb-21      |

**Source:** Deutsche Bank

**Index name:** DB Cross Asset Trends USD Index and DB Cross Asset Trends Ex Commodities USD Index

**BBG Ticker:** DBCATUSD and DBCATXCU

| Rebalance date | Selection date |
|----------------|----------------|
| 12-Jan-2021    | 08-Jan-2021    |

**Source:** Deutsche Bank

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