

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
LSM EUR Index	DBMULSME
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
31-Jan-2019	28-Jan-2019
28-Feb-2019	25-Feb-2019
28-Mar-2019	25-Mar-2019
16-Apr-2019	11-Apr-2019
28-May-2019	22-May-2019
27-Jun-2019	24-Jun-2019
31-Jul-2019	26-Jul-2019
29-Aug-2019	23-Aug-2019
26-Sep-2019	23-Sep-2019
31-Oct-2019	28-Oct-2019
27-Nov-2019	22-Nov-2019
30-Dec-2019	23-Dec-2019
31-Jan-2020	28-Jan-2020
28-Feb-2020	25-Feb-2020
31-Mar-2020	26-Mar-2020

Source: Deutsche Bank

Index name: DB Dynamic Balance J9 8% TR Index

BBG Ticker: DBDBJ9T8

Rebalance date	Selection date
30-Jan-2019	23-Jan-2019
27-Feb-2019	20-Feb-2019
28-Mar-2019	21-Mar-2019
16-Apr-2019	09-Apr-2019
28-May-2019	20-May-2019
27-Jun-2019	20-Jun-2019
31-Jul-2019	24-Jul-2019
29-Aug-2019	21-Aug-2019
26-Sep-2019	19-Sep-2019
31-Oct-2019	24-Oct-2019

27-Nov-2019	20-Nov-2019
30-Dec-2019	19-Dec-2019
30-Jan-2020	23-Jan-2020
27-Feb-2020	20-Feb-2020
31-Mar-2020	24-Mar-2020

Source: Deutsche Bank

Index name: DB MAA ER Index

BBG Ticker: DBMUUPPO

Rebalance date	Selection date
31-Jan-2019	31-Jan-2019
28-Feb-2019	28-Feb-2019
29-Mar-2019	29-Mar-2019
30-Apr-2019	30-Apr-2019
31-May-2019	31-May-2019
28-Jun-2019	28-Jun-2019
31-Jul-2019	31-Jul-2019
30-Aug-2019	30-Aug-2019
30-Sep-2019	30-Sep-2019
31-Oct-2019	31-Oct-2019
29-Nov-2019	29-Nov-2019
31-Dec-2019	31-Dec-2019
31-Jan-2020	31-Jan-2020
28-Feb-2020	28-Feb-2020
31-Mar-2020	31-Mar-2020

Source: Deutsche Bank

Index name: DB Momentum Asset Allocator USD TV 6 Index

BBG Ticker: DBMUUPPN

Rebalance date	Selection date
31-Jan-2019	31-Jan-2019
28-Feb-2019	28-Feb-2019

DB Index Development

29-Mar-2019	29-Mar-2019
30-Apr-2019	30-Apr-2019
31-May-2019	31-May-2019
28-Jun-2019	28-Jun-2019
31-Jul-2019	31-Jul-2019
30-Aug-2019	30-Aug-2019
30-Sep-2019	30-Sep-2019
31-Oct-2019	31-Oct-2019
29-Nov-2019	29-Nov-2019
31-Dec-2019	31-Dec-2019
31-Jan-2020	31-Jan-2020
28-Feb-2020	28-Feb-2020
31-Mar-2020	31-Mar-2020

Source: Deutsche Bank

Index name: DB Momentum Asset Allocator TV6 JPY Hedged Index

BBG Ticker: DBMUAJ06

Rebalance date	Selection date
31-Jan-2019	29-Jan-2019
28-Feb-2019	26-Feb-2019
29-Mar-2019	27-Mar-2019
30-Apr-2019	26-Apr-2019
31-May-2019	29-May-2019
28-Jun-2019	26-Jun-2019
31-Jul-2019	29-Jul-2019
30-Aug-2019	28-Aug-2019
30-Sep-2019	26-Sep-2019
31-Oct-2019	29-Oct-2019
29-Nov-2019	26-Nov-2019
31-Dec-2019	27-Dec-2019
31-Jan-2020	29-Jan-2020
28-Feb-2020	26-Feb-2020
31-Mar-20	27-Mar-20

Source: Deutsche Bank

Index name: LSM EUR Index

BBG Ticker: DBMULSME

Rebalance date	Selection date
31-Jan-2019	29-Jan-2019
28-Feb-2019	26-Feb-2019
29-Mar-2019	27-Mar-2019
30-Apr-2019	26-Apr-2019
31-May-2019	29-May-2019
28-Jun-2019	26-Jun-2019
31-Jul-2019	29-Jul-2019
30-Aug-2019	28-Aug-2019
30-Sep-2019	26-Sep-2019
31-Oct-2019	29-Oct-2019
29-Nov-2019	26-Nov-2019
30-Dec-2019	23-Dec-2019
31-Jan-2020	29-Jan-2020
28-Feb-2020	26-Feb-2020
31-Mar-2020	27-Mar-2020

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
10-Jan-2019	08-Jan-2019
10-Jan-2020	08-Jan-2020
12-Jan-2021	08-Jan-2021

Source: Deutsche Bank

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