

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 Liquid Alpha 4% USD TR Index	DBLAUT4J
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

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Index name: DB Liquid Alpha 4% USD TR Index

BBG Ticker: DBLAUT4J

Rebalance date	Selection date
20-Apr-16	15-Apr-16
20-Jul-16	15-Jul-16
20-Oct-16	17-Oct-16
19-Jan-17	16-Jan-17

Source: Deutsche Bank

Adjustment: In the event of a non-zero allocation to X-Alpha and the rebalance date is a Tokyo holiday date, the rebalancing date is bumped to the next good business day as per London, Eurozone, New York, and Japan holiday calendar.

Index name: DB Dynamic Balance J6 4% TR Index

BBG Ticker: DBDBJ6T4 and DBDBJ6T8

Rebalance date	Selection date
29-Feb-16	24-Feb-16
31-Mar-16	24-Mar-16
27-Apr-16	22-Apr-16
31-May-16	25-May-16
30-Jun-16	27-Jun-16
28-Jul-16	25-Jul-16
31-Aug-16	25-Aug-16
29-Sep-16	26-Sep-16
31-Oct-16	26-Oct-16
30-Nov-16	25-Nov-16
29-Dec-16	22-Dec-16

Source: Deutsche Bank

Index name: DB Dynamic Balance J6 8% TR Index

BBG Ticker: DBDBJ6T8

Rebalance date	Selection date
25-Feb-16	18-Feb-16
31-Mar-16	22-Mar-16
26-Apr-16	19-Apr-16

31-May-16	23-May-16
30-Jun-16	23-Jun-16
28-Jul-16	21-Jul-16
30-Aug-16	22-Aug-16
29-Sep-16	22-Sep-16
27-Oct-16	20-Oct-16
30-Nov-16	23-Nov-16
29-Dec-16	20-Dec-16

Source: Deutsche Bank

Index name: DB MAA ER Index

BBG Ticker: DBMUUPPO

Selection Date	Rebalance Date
29-Feb-16	29-Feb-16
31-Mar-16	31-Mar-16
29-Apr-16	29-Apr-16
31-May-16	31-May-16
30-Jun-16	30-Jun-16
29-Jul-16	29-Jul-16
31-Aug-16	31-Aug-16
30-Sep-16	30-Sep-16
31-Oct-16	31-Oct-16
30-Nov-16	30-Nov-16
30-Dec-16	30-Dec-16

Source: Deutsche Bank

Index name: DB Momentum Asset Allocator USD TV 6 Index

BBG Ticker: DBMUUPPN

Selection Date	Rebalance date
25-Feb-16	29-Feb-16
29-Mar-16	31-Mar-16
27-Apr-16	29-Apr-16
26-May-16	31-May-16
28-Jun-16	30-Jun-16
27-Jul-16	29-Jul-16
26-Aug-16	31-Aug-16
28-Sep-16	30-Sep-16
27-Oct-16	31-Oct-16
28-Nov-16	30-Nov-16

28-Dec-16	30-Dec-16
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Source: Deutsche Bank

Index name: DB Momentum Asset Allocator TV6 JPY Hedged Index

BBG Ticker: DBMUAJ06

Selection Date	Rebalance Date
25-Feb-16	29-Feb-16
29-Mar-16	31-Mar-16
27-Apr-16	29-Apr-16
26-May-16	31-May-16
28-Jun-16	30-Jun-16
27-Jul-16	29-Jul-16
26-Aug-16	31-Aug-16
28-Sep-16	30-Sep-16
27-Oct-16	31-Oct-16
28-Nov-16	30-Nov-16
28-Dec-16	30-Dec-16

Source: Deutsche Bank

Index name: LSM EUR Index

BBG Ticker: DBMULSME

Selection date	Rebalance date
25-Feb-16	29-Feb-16
29-Mar-16	31-Mar-16
27-Apr-16	29-Apr-16
26-May-16	31-May-16
28-Jun-16	30-Jun-16
27-Jul-16	29-Jul-16
26-Aug-16	31-Aug-16
28-Sep-16	30-Sep-16
27-Oct-16	31-Oct-16
28-Nov-16	30-Nov-16
28-Dec-16	30-Dec-16

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

Selection date	Rebalance date
06-Jan-17	10-Jan-17

Source: Deutsche Bank

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