

## Risk Factor Indices – Selection and Rebalance Dates

The report is designed to provide the details of future selection and rebalance dates of various risk factor 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 FX Carry (Developed) Risk Factor Index ER USD	DBABFCDM
DB FX Carry (Emerging Markets) Risk Factor Index ER USD	DBABFCM
DB FX Value Risk Factor Index ER USD	DBABFV
DB Rates Curve (US) Risk Factor Index ER USD	DBABRRUS
DB Rates Carry Risk Factor Index ER USD	DBABRC
DB Rates Momentum (10yr Bond Futures) Risk Factor Index ER USD	DBABRMB
DB Rates Momentum (3M Interest Rate Futures) Risk Factor Index ER USD	DBABRMI
DB Rates Curve (EUR) Risk Factor Index ER EUR	DBABRREU
DB Rates Value Risk Factor Index ER USD	DBABRV
DB Equity Liquidity Risk Factor Index ER USD	DBABEL
DB Equity Emerging Markets Risk Factor Index ER USD	DBABEEUS
DB Equity Momentum (Time Series) Risk Factor Index ER USD	DBABEMT
DB Commodity Value (Cross Sectional) Risk Factor Index ER USD	DBABCVC
DB Commodity Carry Risk Factor Index ER USD	DBABCC
DB Commodity Momentum Risk Factor Index ER USD	DBABCM
DB Commodity Curve Risk Factor Index ER USD	DBABCR
DB Commodity Value (Sector Neutral) Risk Factor Index ER USD	DBABCVS
DB Traditional Volatility (Equity) Risk Factor Index ER USD	DBABVTE
DB Volatility Curve (Equity Volatility Futures US) Risk Factor Index ER USD	DBABVRE
DB Volatility Carry (Equity Large Cap US) Risk Factor Index ER USD	DBABVCE

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**Master Index name**

- DB FX Carry (Developed) Risk Factor Index ER USD
- DB FX Carry (Emerging Markets) Risk Factor Index ER USD
- DB FX Value Risk Factor Index ER USD

All above indices have the below Rebalance and Selection dates

Selection date	Rebalance date
14-Jun-17	21-Jun-17
13-Sep-17	20-Sep-17
13-Dec-17	20-Dec-17

Source: DBIQ

**Master Index name**

- DB Rates Curve (US) Risk Factor Index ER USD

**Sub Index name**

- DB Rates TY 10Y Index
- DB Rates TU 2Y Index

**Master Index Rebalance Date:**

Rebalance date
30-May-17
30-Aug-17
29-Nov-17

Source: DBIQ

**Sub Indices Rebalance Date:**

Rebalance date
23-May-17
23-Aug-17
22-Nov-17

Source: DBIQ

**Master Index name**

- DB Rates Curve (EUR) Risk Factor Index ER EUR

**Sub Index name**

- DB FGBL 10Y INDEX
- DB FGBS 2Y INDEX

**Master Index Rebalance Date:**

Rebalance date
6-Jun-17
5-Sep-17
5-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

Rebalance date
31-May-17
29-Aug-17
29-Nov-17

Source: DBIQ

**Master Index name**

**DB Rates Momentum (10yr Bond Futures) Risk Factor Index ER USD**

**Sub Index name**

**DB YTC 10Y INDEX  
DB CGB 10Y INDEX  
DB FGBL 10Y INDEX  
DB JGB 10Y INDEX  
DB FLG 10Y INDEX  
DB TY 10Y INDEX  
DB FOAT 10Y INDEX**

**Master Index Rebalance Date:**

Selection Date	Rebalance date
21-Jun-17	22-Jun-17
20-Jul-17	21-Jul-17
21-Aug-17	22-Aug-17
20-Sep-17	21-Sep-17
20-Oct-17	23-Oct-17
20-Nov-17	21-Nov-17
18-Dec-17	19-Dec-17

Source: DBIQ

**Master Index name**

**DB Rates Carry Risk Factor Index ER USD**

**Sub Index name**

DB YTC 10Y INDEX  
 DB CGB 10Y INDEX  
 DB FGBL 10Y INDEX  
 DB JGB 10Y INDEX  
 DB FLG 10Y INDEX  
 DB TY 10Y INDEX  
 DB FOAT 10Y INDEX  
 DB FBTP 10Y INDEX

**Master Index Rebalance Date:**

Selection Date	Rebalance date
21-Aug-17	22-Aug-17
20-Nov-17	21-Nov-17

Source: DBIQ

**Master Index name**

**DB Rates Value Risk Factor Index ER USD**

**Sub Index name**

DB YTC 10Y INDEX  
 DB CGB 10Y INDEX  
 DB FGBL 10Y INDEX  
 DB JGB 10Y INDEX  
 DB FLG 10Y INDEX  
 DB TY 10Y INDEX  
 DB FOAT 10Y INDEX

**Master Index Rebalance Date:**

Selection Date	Rebalance date
30-Jun-17	5-Jul-17
31-Jul-17	1-Aug-17
31-Aug-17	1-Sep-17
29-Sep-17	2-Oct-17
31-Oct-17	1-Nov-17
30-Nov-17	1-Dec-17

Source: DBIQ

**These sub indices listed here are common to three master indices below**

- DB Rates Momentum (10yr Bond Futures) Risk Factor Index ER USD
- DB Rates Carry Risk Factor Index ER USD
- DB Rates Value Risk Factor Index ER USD

**We have listed the sub indices that are a part of the master indices in the above tables adjacent to the master indices.**

The rebalance dates are as below.

Sub Index Rebalance Date:

DB YTC 10Y INDEX	DB CGB 10Y INDEX	DB FGBL 10Y INDEX	DB JGB 10Y INDEX
10-Mar-17	21-Feb-17	1-Mar-17	7-Mar-17
9-Jun-17	24-May-17	1-Jun-17	7-Jun-17
12-Sep-17	23-Aug-17	30-Aug-17	6-Sep-17
12-Dec-17	22-Nov-17	30-Nov-17	7-Dec-17

Source: DBIQ

DB FLG 10Y INDEX	DB TY 10Y INDEX	DB FOAT 10Y INDEX	DB FBTP 10Y INDEX
22-Feb-17	22-Feb-17	2-Mar-17	2-Mar-17
24-May-17	24-May-17	2-Jun-17	2-Jun-17
24-Aug-17	24-Aug-17	31-Aug-17	31-Aug-17
24-Nov-17	24-Nov-17	1-Dec-17	1-Dec-17

Source: DBIQ

**Master Index name**

DB Rates Momentum (3M Interest Rate Futures) Risk Factor Index ER USD

**Sub Index name**

- DB BAX 3M F0 INDEX
- DB BAX 3M F1 INDEX
- DB BAX 3M F2 INDEX
- DB ED 3M F0 INDEX
- DB ED 3M F1 INDEX
- DB ED 3M F2 INDEX
- DB FEI 3M F0 INDEX
- DB FEI 3M F1 INDEX
- DB FEI 3M F2 INDEX
- DB FES 3M F0 INDEX
- DB FES 3M F1 INDEX
- DB FES 3M F2 INDEX
- DB FSS 3M F0 INDEX
- DB FSS 3M F1 INDEX
- DB FSS 3M F2 INDEX
- DB JEY 3M F0 INDEX
- DB JEY 3M F1 INDEX
- DB JEY 3M F2 INDEX
- DB YBA 3M F0 INDEX
- DB YBA 3M F1 INDEX
- DB YBA 3M F2 INDEX

**Master Index Rebalance Date:**

Selection Date	Rebalance date
30-Jun-17	5-Jul-17
31-Jul-17	1-Aug-17
31-Aug-17	1-Sep-17
29-Sep-17	2-Oct-17
31-Oct-17	1-Nov-17
30-Nov-17	1-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

All sub indices follow the same rebalance dates as listed below

Rebalance Date
23-Feb-17
24-May-17
22-Aug-17
22-Nov-17

Source: DBIQ

**Master Index name**

DB Equity Emerging Markets Risk Factor Index ER USD

**Sub Index name**

DB RF Equity EM mini-MSCI EM USD Index  
DB Equity RF SPX SubIndex

**Master Index Rebalance Date:**

Rebalance date
14-Jun-17
13-Sep-17
13-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

Rebalance Date
8-Jun-17
7-Sep-17
7-Dec-17

Source: DBIQ

**Master Index name**  
**DB Equity Liquidity Risk Factor Index ER USD**

**Sub Index name**  
**DB Equity RF Russels SubIndex**  
**DB Equity RF SPX SubIndex**

**Master Index Rebalance Date:**

Rebalance date
14-Jun-17
13-Sep-17
13-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

Rebalance Date
8-Jun-17
7-Sep-17
7-Dec-17

Source: DBIQ

**Master Index name**  
**DB Equity Momentum (Time Series) Risk Factor Index ER USD**

**Sub Index name**  
**DB OMXS30 INDEX**  
**DB FCE INDEX**  
**DB AEX INDEX**  
**DB JNI INDEX**  
**DB YAP INDEX**  
**DB FFI INDEX**  
**DB FDX INDEX**  
**DB FSMI INDEX**  
**DB SXF INDEX**  
**DB IFS INDEX**  
**DB ES INDEX**

**Master Index Rebalance Date:**

Selection Date	Rebalance date
3-Jul-17	5-Jul-17
31-Jul-17	1-Aug-17
31-Aug-17	1-Sep-17
29-Sep-17	2-Oct-17
31-Oct-17	1-Nov-17
30-Nov-17	1-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

DB OMXS30 INDEX	DB FCE INDEX	DB AEX INDEX	DB JNI INDEX	DB YAP INDEX	DB FFI INDEX
16-Aug-17	15-Aug-17	15-Aug-17	6-Jun-17	9-Jun-17	12-Jun-17
13-Sep-17	12-Sep-17	12-Sep-17	5-Sep-17	18-Sep-17	11-Sep-17
18-Oct-17	17-Oct-17	17-Oct-17	5-Dec-17	18-Dec-17	11-Dec-17
15-Nov-17	14-Nov-17	14-Nov-17			
13-Dec-17	12-Dec-17	12-Dec-17			
DB FDX INDEX	DB FSMI INDEX	DB SXF INDEX	DB IFS INDEX	DB ES INDEX	
13-Jun-17	13-Jun-17	12-Jun-17	13-Jun-17	9-Jun-17	
12-Sep-17	12-Sep-17	11-Sep-17	12-Sep-17	8-Sep-17	
12-Dec-17	12-Dec-17	11-Dec-17	12-Dec-17	8-Dec-17	

Source: DBIQ

**Master Index name**

**DB Volatility Curve (Equity Volatility Futures US) Risk Factor Index ER USD**

**Sub Index name**

**VIX Future 3M  
VIX Future 2M**

**Master Index Rebalance Date:**

Rebalance date
14-Aug-17
18-Sep-17
16-Oct-17
13-Nov-17
18-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

Rebalance date
14-Aug-17
18-Sep-17
16-Oct-17
13-Nov-17
18-Dec-17

Source: DBIQ



**Master Index name**

**DB Traditional Volatility (Equity) Risk Factor Index ER USD**

**Sub Index name**

**VIX Options**

**VIX Futures**

**Master Index Rebalance Date:**

<b>Selection Date</b>	<b>Rebalance date</b>
11-Aug-17	14-Aug-17
15-Sep-17	18-Sep-17
13-Oct-17	16-Oct-17
10-Nov-17	13-Nov-17
15-Dec-17	18-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

<b>Rebalance date</b>
14-Aug-17
18-Sep-17
16-Oct-17
13-Nov-17
18-Dec-17

Source: DBIQ

**Master Index name**

**DB Volatility Carry (Equity Large Cap US) Risk Factor Index ER USD**

**Sub Index name**

**SPX Options Call**

**SPX Options Put**

**SPX Futures**

**Master Index Rebalance Date:**

<b>Selection Date</b>	<b>Rebalance date</b>
6-Sep-17	7-Sep-17
6-Dec-17	7-Dec-17

Source: DBIQ

**Master Index name**

DB Commodity Momentum Risk Factor Index ER USD

**Sub Index name**

- DB Natural Gas Second Week Roll Front Index
- DB WTI Crude Second Week Roll Front Index
- DB Brent Crude Second Week Roll Front Index
- DB Unleaded Gas Second Week Roll Front Index
- DB Heating Oil Second Week Roll Front Index
- DB Wheat Second Week Roll Front Index
- DB Corn Second Week Roll Front Index
- DB Soybeans Second Week Roll Front Index
- DB Aluminum Second Week Roll Front Index
- DB Copper Second Week Roll Front Index
- DB Zinc Second Week Roll Front Index
- DB Gold Second Week Roll Front Index
- DB Silver Second Week Roll Front Index
- DB Sugar Second Week Roll Front Index

**Master Index Rebalance Date:**

Selection Date	Rebalance date
10-Jul-17	11-Jul-17
7-Aug-17	8-Aug-17
8-Sep-17	11-Sep-17
6-Oct-17	10-Oct-17
7-Nov-17	8-Nov-17
7-Dec-17	8-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

- DB Zinc Second Week Roll Front Index
- DB Brent Crude Second Week Roll Front Index
- DB Heating Oil Second Week Roll Front Index
- DB Aluminum Second Week Roll Front Index
- DB Copper Second Week Roll Front Index
- DB Natural Gas Second Week Roll Front Index
- DB Unleaded Gas Second Week Roll Front Index
- DB WTI Crude Second Week Roll Front Index

Rebalance Date
12-Jul-17
9-Aug-17
12-Sep-17
11-Oct-17
9-Nov-17
11-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

[DB Wheat Second Week Roll Front Index](#)

[DB Corn Second Week Roll Front Index](#)

[DB Silver Second Week Roll Front Index](#)

Rebalance Date
9-Aug-17
9-Nov-17

Source: DBIQ

**Sub Index Rebalance Date:**

[DB Soybeans Second Week Roll Front Index](#)

Rebalance Date
11-Oct-17
11-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

[DB Gold Second Week Roll Front Index](#)

Rebalance Date
12-Jul-17
9-Nov-17

Source: DBIQ

**Sub Index Rebalance Date:**

[DB Sugar Second Week Roll Front Index](#)

Rebalance Date
12-Sep-17

Source: DBIQ

**Master Index name**

DB Commodity Value (Cross Sectional) Risk Factor Index ER USD

**Sub Index name**

- DB WTI Crude Deferred Index
- DB Brent Crude Deferred Index
- DB Heating Oil Deferred Index
- DB Wheat Deferred Index
- DB Soybean Deferred Index
- DB Gold Deferred Index
- DB Silver Deferred Index
- DB Aluminium Deferred Index
- DB Copper Deferred Index
- DB Zinc Deferred Index
- DB Corn Deferred Index
- DB Natural Gas Deferred Index
- DB RBOB Gasoline Deferred Index
- DB Sugar Deferred Index

**Master Index Rebalance Date:**

Selection Date	Rebalance date
31-Jul-17	1-Aug-17
31-Aug-17	1-Sep-17
29-Sep-17	2-Oct-17
31-Oct-17	1-Nov-17
30-Nov-17	1-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

- DB Zinc Deferred Index
- DB Brent Crude Deferred Index
- DB Heating Oil Deferred Index
- DB Aluminium Deferred Index
- DB Copper Deferred Index
- DB Natural Gas Deferred Index
- DB WTI Crude Deferred Index
- DB RBOB Gasoline Deferred Index

Rebalance Date
5-Jul-17
2-Aug-17
5-Sep-17
3-Oct-17
2-Nov-17

4-Dec-17
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Source: DBIQ

### DB Gold Deferred Index

Rebalance Date
5-Jul-17
2-Nov-17

Source: DBIQ

- DB Silver Deferred Index
- DB Wheat Deferred Index
- DB Corn Deferred Index

Rebalance Date
2-Aug-17
2-Nov-17

Source: DBIQ

### DB Sugar Deferred Index

Rebalance Date
5-Sep-17

Source: DBIQ

### DB Soybean Deferred Index

Rebalance Date
3-Oct-17
4-Dec-17

Source: DBIQ

#### Master Index name

DB Commodity Carry Risk Factor Index ER USD

#### Sub Index name

- DB WTI Crude Oil First Week Roll Front Index
- DB Brent Crude First Week Roll Front Index
- DB Heating Oil First Week Roll Front Index
- DB Gasoil First Week Roll Front Index
- DB Aluminium First Week Roll Front Index
- DB Nickel First Week Roll Front Index

- DB Copper First Week Roll Front Index
- DB Zinc First Week Roll Front Index
- DB WTI Crude Oil Optimum Carry Index
- DB Brent Crude Optimum Carry Index
- DB Heating Oil Optimum Carry Index
- DB Gasoil Optimum Carry Index
- DB Aluminium Optimum Carry Index
- DB Nickel Optimum Carry Index
- DB Copper Optimum Carry Index
- DB Zinc Optimum Carry Index

**Master Index Rebalance Date:**

Selection Date	Rebalance date
31-Jul-17	1-Aug-17
31-Aug-17	1-Sep-17
29-Sep-17	2-Oct-17
31-Oct-17	1-Nov-17
30-Nov-17	1-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

Rebalance Date
2-Aug-17
5-Sep-17
3-Oct-17
2-Nov-17
4-Dec-17

Source: DBIQ

**Master Index name**

DB Commodity Curve Risk Factor Index ER USD

**Sub Index name**

- DB WTI Crude Benchmark Index
- DB RBOB Gasoline Benchmark Index
- DB Brent Crude Benchmark Index
- DB Heating Oil Benchmark Index
- DB Natural Gas Benchmark Index
- DB Aluminium Benchmark Index

DB Copper Benchmark Index  
DB Zinc Benchmark Index  
DB Sugar Benchmark Index  
DB Wheat Benchmark Index  
DB Corn Benchmark Index  
DB Soybean Benchmark Index  
DB WTI Crude 1st Deferred Benchmark Index  
DB RBOB Gasoline 1st Deferred Benchmark Index  
DB Brent Crude 1st Deferred Benchmark Index  
DB Heating Oil 1st Deferred Benchmark Index  
DB Natural Gas 1st Deferred Benchmark Index  
DB Aluminium 1st Deferred Benchmark Index  
DB Copper 1st Deferred Benchmark Index  
DB Zinc 1st Deferred Benchmark Index  
DB Sugar 1st Deferred Benchmark Index  
DB Wheat 1st Deferred Benchmark Index  
DB Corn 1st Deferred Benchmark Index  
DB Soybean 1st Deferred Benchmark Index  
DB WTI Crude 2nd Deferred Benchmark Index  
DB RBOB Gasoline 2nd Deferred Benchmark Index  
DB Brent Crude 2nd Deferred Benchmark Index  
DB Heating Oil 2nd Deferred Benchmark Index  
DB Natural Gas 2nd Deferred Benchmark Index  
DB Aluminium 2nd Deferred Benchmark Index  
DB Copper 2nd Deferred Benchmark Index  
DB Zinc 2nd Deferred Benchmark Index  
DB Sugar 2nd Deferred Benchmark Index  
DB Wheat 2nd Deferred Benchmark Index  
DB Corn 2nd Deferred Benchmark Index  
DB Soybean 2nd Deferred Benchmark Index  
DB WTI Crude 3rd Deferred Benchmark Index  
DB RBOB Gasoline 3rd Deferred Benchmark Index  
DB Brent Crude 3rd Deferred Benchmark Index  
DB Heating Oil 3rd Deferred Benchmark Index  
DB Natural Gas 3rd Deferred Benchmark Index  
DB Aluminium 3rd Deferred Benchmark Index  
DB Copper 3rd Deferred Benchmark Index  
DB Zinc 3rd Deferred Benchmark Index  
DB Sugar 3rd Deferred Benchmark Index  
DB Wheat 3rd Deferred Benchmark Index  
DB Corn 3rd Deferred Benchmark Index

DB Soybean 3rd Deferred Benchmark Index

Master Index Rebalance Date:

Selection Date	Rebalance date
7-Aug-17	8-Aug-17
8-Sep-17	11-Sep-17
6-Oct-17	10-Oct-17
7-Nov-17	8-Nov-17
7-Dec-17	8-Dec-17

Source: DBIQ

Sub Index Rebalance Date:

- DB WTI Crude Benchmark Index
- DB WTI Crude 1st Deferred Benchmark Index
- DB WTI Crude 2nd Deferred Benchmark Index
- DB WTI Crude 3rd Deferred Benchmark Index
- DB RBOB Gasoline Benchmark Index
- DB RBOB Gasoline 1st Deferred Benchmark Index
- DB RBOB Gasoline 2nd Deferred Benchmark Index
- DB RBOB Gasoline 3rd Deferred Benchmark Index
- DB Heating Oil Benchmark Index
- DB Heating Oil 1st Deferred Benchmark Index
- DB Heating Oil 2nd Deferred Benchmark Index
- DB Heating Oil 3rd Deferred Benchmark Index
- DB Natural Gas Benchmark Index
- DB Natural Gas 1st Deferred Benchmark Index
- DB Natural Gas 2nd Deferred Benchmark Index
- DB Natural Gas 3rd Deferred Benchmark Index
- DB Aluminium Benchmark Index
- DB Aluminium 1st Deferred Benchmark Index
- DB Aluminium 2nd Deferred Benchmark Index
- DB Aluminium 3rd Deferred Benchmark Index
- DB Zinc Benchmark Index
- DB Zinc 1st Deferred Benchmark Index
- DB Zinc 2nd Deferred Benchmark Index
- DB Zinc 3rd Deferred Benchmark Index

Rebalance date
8-Aug-17
10-Oct-17
8-Dec-17

Source: DBIQ



**DB Copper Benchmark Index**  
**DB Copper 1st Deferred Benchmark Index**  
**DB Copper 2nd Deferred Benchmark Index**  
**DB Copper 3rd Deferred Benchmark Index**  
**DB Wheat Benchmark Index**  
**DB Wheat 1st Deferred Benchmark Index**  
**DB Wheat 2nd Deferred Benchmark Index**  
**DB Wheat 3rd Deferred Benchmark Index**  
**DB Corn Benchmark Index**  
**DB Corn 1st Deferred Benchmark Index**  
**DB Corn 2nd Deferred Benchmark Index**  
**DB Corn 3rd Deferred Benchmark Index**

<b>Rebalance date</b>
8-Aug-17
8-Nov-17

Source: DBIQ

**DB Brent Crude Benchmark Index**  
**DB Brent Crude 1st Deferred Benchmark Index**  
**DB Brent Crude 2nd Deferred Benchmark Index**  
**DB Brent Crude 3rd Deferred Benchmark Index**

<b>Rebalance date</b>
11-Sep-17
8-Nov-17

Source: DBIQ

**DB Sugar Benchmark Index**  
**DB Sugar 1st Deferred Benchmark Index**  
**DB Sugar 2nd Deferred Benchmark Index**  
**DB Sugar 3rd Deferred Benchmark Index**

<b>Rebalance date</b>
11-Sep-17

Source: DBIQ

**DB Soybean Benchmark Index**  
**DB Soybean 1st Deferred Benchmark Index**  
**DB Soybean 2nd Deferred Benchmark Index**  
**DB Soybean 3rd Deferred Benchmark Index**

Rebalance date
10-Oct-17
8-Dec-17

Source: DBIQ

**Master Index name**

**DB Commodity Value (Sector Neutral) Risk Factor  
Index ER USD**

**Sub Index name**

- DB WTI Crude Deferred Index
- DB Brent Crude Deferred Index
- DB Heating Oil Deferred Index
- DB Gasoil Deferred Index
- DB Wheat Deferred Index
- DB Kansas Wheat Deferred Index
- DB Minneapolis Wheat Deferred Index
- DB Soybean Deferred Index
- DB Soybean Oil Deferred Index
- DB Soybean Meal Deferred Index
- DB Gold Deferred Index
- DB Silver Deferred Index
- DB Aluminium Deferred Index
- DB Copper Deferred Index
- DB Zinc Deferred Index
- DB COMEX Copper Deferred Index
- DB WTI Crude First Week Roll Front Index
- DB Brent Crude First Week Roll Front Index
- DB Heating Oil First Week Roll Front Index
- DB Gasoil First Week Roll Front Index
- DB Wheat First Week Roll Front Index
- DB Kansas Wheat First Week Roll Front Index
- DB Minneapolis Wheat First Week Roll Front Index
- DB Soybean First Week Roll Front Index
- DB Soybean Oil First Week Roll Front Index
- DB Soybean Meal First Week Roll Front Index
- DB Gold First Week Roll Front Index
- DB Silver First Week Roll Front Index

[DB Aluminium First Week Roll Front Index](#)  
[DB Copper First Week Roll Front Index](#)  
[DB Zinc First Week Roll Front Index](#)  
[DB COMEX Copper First Week Roll Front Index](#)

**Master Index Rebalance Date:**

Selection Date	Rebalance date
31-Jul-17	1-Aug-17
31-Aug-17	1-Sep-17
29-Sep-17	2-Oct-17
31-Oct-17	1-Nov-17
30-Nov-17	1-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

[DB WTI Crude Deferred Index](#)  
[DB Brent Crude Deferred Index](#)  
[DB Heating Oil Deferred Index](#)  
[DB Gasoil Deferred Index](#)  
[DB Aluminium Deferred Index](#)  
[DB Copper Deferred Index](#)  
[DB Zinc Deferred Index](#)  
[DB WTI Crude First Week Roll Front Index](#)  
[DB Brent Crude First Week Roll Front Index](#)  
[DB Heating Oil First Week Roll Front Index](#)  
[DB Gasoil First Week Roll Front Index](#)  
[DB Aluminium First Week Roll Front Index](#)  
[DB Copper First Week Roll Front Index](#)  
[DB Zinc First Week Roll Front Index](#)

Rebalance Date
2-Aug-17
5-Sep-17
3-Oct-17
2-Nov-17
4-Dec-17

Source: DBIQ

**DB Gold Deferred Index**

Rebalance Date
5-Jul-17
2-Nov-17

Source: DBIQ

**DB Gold First Week Roll Front Index**

Rebalance Date
2-Nov-17

Source: DBIQ

**DB Wheat Deferred Index**

**DB Kansas Wheat Deferred Index**

**DB Minneapolis Wheat Deferred Index**

**DB Silver Deferred Index**

**DB COMEX Copper Deferred Index**

**DB Wheat First Week Roll Front Index**

**DB Kansas Wheat First Week Roll Front Index**

**DB Minneapolis Wheat First Week Roll Front Index**

**DB Silver First Week Roll Front Index**

**DB COMEX Copper First Week Roll Front Index**

Rebalance Date
2-Aug-17
2-Nov-17

Source: DBIQ

**DB Soybean Deferred Index**

**DB Soybean First Week Roll Front Index**

Rebalance Date
3-Oct-17
4-Dec-17

Source: DBIQ

**Sub Index Rebalance Date:**

**DB Soybean Oil Deferred Index**

**DB Soybean Meal Deferred Index**

**DB Soybean Oil First Week Roll Front Index**

**DB Soybean Meal First Week Roll Front Index**

<b>Rebalance Date</b>
2-Nov-17
4-Dec-17

Source: DBIQ

# Index Guide Disclaimers

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