

DB Short Duration EM Bond Index, Country & Constituents Selection Feb 2022

This report shows the annual country selection and the upcoming constituent list for DB Short Duration Emerging Market Bond Index

Bloomberg ticker: DBEMPRO Index

For the quarter from March 2022 to May 2022

For detailed index rules please refer to the Index Description

- The Annual selection of countries are:

Additions – None

Removed – Lithuania

The entire list is:

Angola
Azerbaijan
Bahrain
Belarus
Brazil
Chile
China
Colombia
Costa Rica
Croatia
Dominican Republic
Egypt
El Salvador
Guatemala
Hungary
India
Indonesia
Jordan
Kazakhstan
Kenya
Kuwait
Malaysia
Mexico
Mongolia
Morocco
Nigeria
Oman
Pakistan
Panama
Paraguay
Peru
Philippines
Poland
Qatar
Romania
Russia
Saudi Arabia
South Africa
Sri Lanka
Turkey
Ukraine
United Arab Emirates

Source: Deutsche Bank

ISIN	Estimated Weights	Preliminary Notional
USY8137FAF54	0.1510442%	0.003648
USY8137FAE89	0.2341177%	0.005473
USY8137FAC24	0.1014721%	0.002372
USY8137FAQ10	0.0774924%	0.001824
USY8137FAN88	0.1610125%	0.003648
USY8137FAK40	0.2002432%	0.004561
USP01012AS54	0.1486966%	0.002919
XS1303925470	0.2771141%	0.004848
XS1303925041	0.2815912%	0.004886
XS1303926528	0.2831880%	0.004808
XS1902171591	0.1574911%	0.002736
XS1303921487	0.3088402%	0.004945
USY2029SAH77	0.2207583%	0.003648
XS2120091991	0.1229305%	0.001824
XS1303921214	0.2606505%	0.003697
XS1904731129	0.1312891%	0.001824
XS2297220423	0.1959546%	0.002736
US900123CJ75	0.4016797%	0.005473
US900123CK49	0.8070429%	0.010945
US900123DB31	0.4742983%	0.006385
RU000A0JWHA4	0.8255983%	0.010945
XS0842078536	0.3940826%	0.005152
XS2387357341	0.0987923%	0.001309
US900123CX69	0.5582832%	0.007297
XS1634369067	0.2277973%	0.002919
XS2306847232	0.1394712%	0.001824
XS2332876106	0.2090302%	0.002736
XS2399149694	0.1393725%	0.001824
XS2322319398	0.3688742%	0.004743
XS2358735830	0.1003303%	0.001309
XS1951084471	0.3485339%	0.004561
XS2287744218	0.2786965%	0.003648
USY15025AB84	0.3758605%	0.004909
XS2357493860	0.4219556%	0.005473
XS0935311240	0.2831954%	0.003648
XS2407394027	0.0842889%	0.001091
XS2249462016	0.0842169%	0.001091
US71567RAR75	0.3517038%	0.004561
XS2247216174	0.1684584%	0.002182
USG8850LAF79	0.0845247%	0.001091
XS2340059794	0.1351408%	0.001746
XS2358216211	0.0842416%	0.001091

XS0848530977	0.5732677%	0.007297
USP2000TAA36	0.2142791%	0.002736
XS2408001365	0.0848688%	0.001091
XS2226808082	0.1024592%	0.001309
XS2297060126	0.0855877%	0.001091
XS2233188353	0.1713751%	0.002189
USY5325QAE27	0.2562918%	0.003273
USY5325QAD44	0.1707200%	0.002182
XS2297057767	0.0860065%	0.001091
US715638DE95	0.2866099%	0.003648
US71654QBW15	0.3229861%	0.004102
US900123CW86	0.7267504%	0.009121
USY15025AA02	0.2145170%	0.002727
US900123CZ18	0.7346042%	0.009121
XS2241075014	0.2202905%	0.002736
XS2250518102	0.0865074%	0.001091
XS2225210256	0.5804633%	0.007297
XS0805570354	0.2911814%	0.003648
US900123CA66	0.4410397%	0.005473
US105756CD06	0.5109626%	0.006385
XS0290580595	0.3895458%	0.004743
US279158AK55	0.3506771%	0.004378
XS1678463784	0.2959857%	0.003648
US900123CF53	0.7459002%	0.009121
XS1187065443	0.3653823%	0.004561
XS0809571739	0.2926945%	0.003648
XS1496463297	0.1485127%	0.001824
XS0767472458	0.5940554%	0.007297
US71567RAN61	0.2198669%	0.002736
US71654QBV32	0.1865992%	0.002318
XS1814962582	0.1490183%	0.001824
XS0764220017	0.1807517%	0.002206
USP22835AA30	0.1465838%	0.001824
XS2053345646	0.0882995%	0.001091
USP3772NHK11	0.2963871%	0.003648
XS1575874471	0.2984898%	0.003648
US900123CV04	0.6615320%	0.008209
US71567RAG11	0.2973430%	0.003648
XS1575044364	0.2041313%	0.002509
US900123BY51	0.2996069%	0.003648
XS1932372151	0.1249206%	0.001527
XS1684378208	0.1494778%	0.001824
XS2162033729	0.2958075%	0.003648

XS1582346703	1.0400203%	0.012770
USG8201NAA03	0.1953414%	0.002400
USG8450LAG98	0.2214746%	0.002727
XS0958072240	0.2948317%	0.003648
XS2084424493	0.3530736%	0.004364
XS2057865896	0.8894694%	0.010945
XS2084424063	0.2649356%	0.003273
XS1245432742	0.4463382%	0.005473
US857524AB80	0.9007036%	0.010945
USY20721BC22	0.4421247%	0.005417
XS1587397479	0.0892332%	0.001091
USG22004AB41	0.0891672%	0.001091
XS1650055624	0.1057623%	0.001309
XS1706605109	0.1771764%	0.002182
USG8201NAG72	0.2491749%	0.003055
XS2014454933	0.1060300%	0.001309
US05968AAG13	0.2215148%	0.002736
US71654QBG64	0.3376210%	0.004174
USG8189YAB05	0.2670780%	0.003273
XS1703056470	0.0889918%	0.001091
USY7138AAC46	0.3688996%	0.004500
XS2013002824	0.1921286%	0.002372
XS1644429695	0.2656430%	0.003273
XS1711039591	0.0889520%	0.001091
USP42009AA12	0.1923934%	0.002372
XS1717768219	0.1333236%	0.001636
XS0971721450	0.9047958%	0.010945
US105756BU30	0.6374209%	0.007844
USP5015VAD84	0.2093634%	0.002554
USP37110AK24	0.2072234%	0.002554
XS0860582435	0.3766266%	0.004612
XS1696908471	0.8955858%	0.010945
US12803X2B68	0.1494363%	0.001824
US30216KAA07	0.2965918%	0.003648
XS2084421630	0.1491178%	0.001824
XS1405777589	0.7471130%	0.009121
US455780CC89	0.2972673%	0.003648
US195325CX13	0.4458099%	0.005473
US836205AL88	0.3003741%	0.003648
XS0860855344	0.1785487%	0.002182
USY6142NAC21	0.1813288%	0.002189
XS2125308085	0.8975010%	0.010945
US71567RAA41	0.2991388%	0.003648

XS1750113406	0.3725120%	0.004561
US05958AAJ79	0.3266239%	0.003959
XS2079842485	0.1501972%	0.001824
XS2176895469	0.3761903%	0.004561
US195325BQ70	0.4742549%	0.005714
XS2199321113	0.1495154%	0.001824
XS1694216687	0.9037717%	0.010945
XS2011969651	0.1968094%	0.002400
US731011AT95	0.6025752%	0.007297
XS0875759184	0.1493673%	0.001824
XS0835676353	0.1515166%	0.001824
XS0794901727	0.4500603%	0.005473
USG8449VAB20	0.1794102%	0.002182
USP3699PGB78	0.2986151%	0.003648
USG22004AE89	0.1351028%	0.001636
USG8200TAH35	0.1080217%	0.001309
XS0872917660	0.2243387%	0.002736
US900123BZ27	0.7634844%	0.009121
USY20721BD05	0.3804128%	0.004601
XS0850020586	0.4514211%	0.005473
US900123AW05	0.9737016%	0.011858
US71567RAJ59	0.3800726%	0.004561
XS0903465127	0.3051715%	0.003648
USP3699PGE18	0.1515871%	0.001824
XS1221677120	0.1685344%	0.002024
USY7138AAE02	0.4889786%	0.005892
US168863CA49	0.2130295%	0.002588
USP5015VAF33	0.2125355%	0.002554
XS1775617209	0.3746224%	0.004561
USG8450LAN40	0.1721692%	0.002073
US74947MAC64	0.1516908%	0.001824
XS1589748356	0.1520684%	0.001824
XS1944412664	0.3759053%	0.004561
XS1395523779	0.1809704%	0.002182
US71654QCD25	0.2737695%	0.003267
XS2159975619	0.7573361%	0.009121
XS1960399530	0.1526026%	0.001824
US279158AL39	0.4540036%	0.005473
XS1788513494	0.2380595%	0.002837
USP3772WAH53	0.3016812%	0.003648
XS1970690829	0.3044542%	0.003648
US71654QBH48	0.2548197%	0.003080
XS1953055875	0.2319539%	0.002736

USG8850LAC49	0.1810721%	0.002182
USG8450LAC84	0.0905941%	0.001091
US698299BE38	0.3821467%	0.004561
USG8201JAC56	0.2727251%	0.003273
XS1806502453	0.9143405%	0.010945
XS1891571348	0.2730755%	0.003273
XS1959337236	0.6112482%	0.007297
USY6142NAB48	0.1633748%	0.001945
US900123CR91	0.6103432%	0.007297
US836205AT15	0.3835855%	0.004561
US836205AQ75	0.4550878%	0.005473
XS1504948693	0.4062213%	0.004816
US698299BD54	0.2569845%	0.003054
USP3772WAJ10	0.2305852%	0.002736
XS1422334448	0.1093094%	0.001309
USP1R027AA25	0.2314246%	0.002736
XS0944707222	0.1524578%	0.001824
USP3772WAE23	0.2258445%	0.002704
USP30179AM09	0.3808642%	0.004561
US77586TAC09	0.3883976%	0.004671
XS1299811486	0.1565374%	0.001824
XS1056560920	0.3121488%	0.003648
US91087BAA89	0.5222412%	0.006263
XS1405782159	1.0700850%	0.012770
XS0991743401	0.0919546%	0.001091
US718286BY27	0.4572708%	0.005473
USQ25738AA54	0.2401716%	0.002837
US445545AH91	0.4688826%	0.005628
XS1508675417	1.6885402%	0.020067
XS2155352151	0.6149836%	0.007297
US857524AC63	0.6102383%	0.007297
XS1402929746	0.7674157%	0.009121
XS1917720911	0.1531141%	0.001824
USG8850LAA82	0.1283422%	0.001527
XS1372846003	0.1552802%	0.001824
XS1117279882	0.3056350%	0.003648
XS1143390679	0.1537706%	0.001824
US105756BV13	1.3160808%	0.015688
XS1513739760	0.3854380%	0.004561
XS0908769887	0.4662667%	0.005473
USP37110AJ50	0.1852057%	0.002189
US91086QAJ76	0.1920243%	0.002229
XS1902341939	0.2163297%	0.002554

USG8200QAB26	0.2774788%	0.003273
USG8200TAD21	0.1290303%	0.001527
USY23862AF56	0.2745146%	0.003273
US731011AU68	0.5409856%	0.006385
US91087BAJ98	0.2766394%	0.003262
XS0956406135	0.4602648%	0.005473
USY2056PAA40	0.1564414%	0.001824
USG8449WAC85	0.2960529%	0.003491
US279158AC30	0.5639592%	0.006567
XS1807299174	0.1552685%	0.001824
US71567RAL06	0.2298623%	0.002736
US77586TAD81	0.2690491%	0.003190
USG82003AE76	0.2606747%	0.003055
XS1120709669	0.4664697%	0.005473
XS1061043011	0.2289954%	0.002674
USP14486AJ63	0.3436447%	0.003992
XS1044540547	0.3915270%	0.004561
US455780CG93	0.1619510%	0.001920
US71654QCB68	0.9168166%	0.010835
USY20721BG36	0.6183590%	0.007297
US71647NAV10	0.2471687%	0.002918
USP75744AD76	0.1650755%	0.001923
USP3579EBD87	0.3932542%	0.004642
XS1028952403	0.6234494%	0.007297
US71567RAC07	0.4716820%	0.005473
XS1788514039	0.1508106%	0.001746
XS1450332256	0.1297067%	0.001527
XS1791937441	1.4089147%	0.016418
US91086QBG29	0.6395642%	0.007515
US71567RAD89	0.6260094%	0.007297
USY20721BH19	0.2585053%	0.002989
USP7S08VBZ31	0.2907433%	0.003343
XS1265180643	0.0932031%	0.001091
US445545AJ57	0.5156436%	0.005951
US71647NAM11	0.2276325%	0.002596
US445545AL04	0.5898399%	0.006753
XS1910826996	0.3564631%	0.004080
XS1903488572	0.2743883%	0.003138
USY20721BJ74	0.6313667%	0.007297
US836205AR58	0.6432366%	0.007297
XS0997000251	0.5533999%	0.006385
US71567RAF38	0.5611734%	0.006385
XS1324931895	0.3572438%	0.004105

USY20721BN86	0.7152226%	0.008209
XS1263054519	0.7957664%	0.009121
USY6142NAA64	0.1986787%	0.002189
XS1318576086	0.4920640%	0.005473
USP3579EBK21	0.4837348%	0.005473
US105756BX78	0.7136778%	0.007940
US195325BD67	0.3290683%	0.003648
US718286BN61	0.3443344%	0.003766
XS1319820897	0.6779419%	0.007297
USY7083VAD11	0.3974990%	0.004302
US715638AS19	0.5210956%	0.005625
US105756AR10	0.3554588%	0.003754
US698299AV61	0.3329219%	0.003576
US71647NAQ25	0.1925650%	0.001999
US105756BF62	0.2396560%	0.002511
US718286AP29	0.5652862%	0.005400
US71647NAS80	0.4058647%	0.004469
US71654QDB59	0.7020482%	0.008542
XS2435557959	0.1038540%	0.001309
XS2114850949	0.2919320%	0.003648
US168863DX33	0.4369595%	0.005473
XS1558078736	0.5788263%	0.007297
USY20721BQ18	0.3953495%	0.004561
USP3579EBV85	0.5245725%	0.006202
XS2109766126	0.3676933%	0.004561
USP01012AT38	0.1351927%	0.002919
XS2434895988	0.3913432%	0.004925
USP29595AB42	0.3039125%	0.003648
XS1405770220	0.3003062%	0.003648
XS1553212025	0.0928158%	0.001091

Source: Deutsche Bank

Index Guide Disclaimers

This document is intended for information only and does not create any legally binding obligations on the part of Deutsche Bank AG and/or its affiliates ("DB"). This document is intended to provide a summary of the index it purports to describe. No warranty or representation is made as to the correctness, completeness and accuracy of the information.

Without limitation, this document does not constitute an offer, an invitation to offer or a recommendation to enter into any transaction. When making an investment decision, you should rely solely on the final documentation relating to the transaction. Products based on the index or indices described in this document may not be appropriate for all investors and before entering into any transaction you should take steps to ensure that you fully understand the transaction and have made an independent assessment of the appropriateness of the transaction in the light of your own objectives and circumstances, including the possible risks and benefits of entering into such transaction. Refer to your DB Sales person for product related information. For general information regarding the nature and risks of the proposed transaction and types of financial instruments please go to www.globalmarkets.db.com/riskdisclosures. You should also consider seeking advice from your own advisers in making this assessment. If you decide to enter into a transaction with DB, you do so in reliance on your own judgment. Past performance is no indication of future results.

This material was prepared by DBIQ. It is not investment research, and has not been prepared in accordance with legal requirements designed to promote the independence of such. Any opinions expressed herein may differ from the opinions expressed by other DB departments including the Research Department. DB may engage in transactions in a manner inconsistent with any views discussed herein. DB trades or may trade as principal in instruments (or related derivatives) linked to the index or indices described in this document, and may have proprietary positions in the instruments (or related derivatives). DB may make a market in such instruments (or related derivatives), which may in extreme circumstances affect the levels of the index or indices described.

The Index Administrator makes no express or implied representations or warranties as to (a) the advisability of purchasing or assuming any risk in connection with any transaction which references or is otherwise linked to this Index, (b) the levels at which the Index stands at any particular time on any particular date, (c) the results to be obtained by any party from the use of the Index or any data included in it for the purposes of issuing securities or carrying out any financial transaction or (d) any other matter. Calculations may be based on information obtained from various publicly available sources. The Index Administrator has relied on these sources and has not independently verified the information extracted from these sources and accepts no responsibility or liability in respect thereof. If there is a calculation error the Index Administrator may restate the Index Level.

Without prejudice to the Index Owner or Index Administrator's obligations under any regulatory system, and without limiting any of the foregoing, in no event shall DB have any liability (whether in negligence or otherwise) to any person in connection with such person's use of the Index, unless such use is pursuant to a transaction between that party and DB relating to the Index and such liability results from wilful default and/or gross negligence on the part of DB.

The distribution of this document and availability of related products and services in certain jurisdictions may be restricted by law. You may not distribute this document, in whole or in part, without our express written permission. DB specifically disclaims all liability for any direct, indirect, consequential or other losses or damages including loss of profits incurred by you or any third party that may arise from any reliance on this document or for the reliability, accuracy, completeness or timeliness thereof.

Unless governing law provides otherwise, all transactions should be executed through the Deutsche Bank entity in the investor's home jurisdiction. In the U.S. this report is approved and/or distributed by Deutsche Bank Securities Inc., a member of the NYSE, the NASD, NFA and SIPC. In Germany, this report is approved and/or communicated by Deutsche Bank AG, a joint stock corporation with limited liability incorporated in the Federal Republic of Germany with its principal office in Frankfurt am Main. Deutsche Bank AG is authorised under German Banking Law (competent authority: European Central Bank) and is subject to supervision by the European Central Bank and by BaFin, Germany's Federal Financial Supervisory Authority. In the United Kingdom, this report is approved and/or communicated by Deutsche Bank AG acting

through its London Branch at Winchester House, 1 Great Winchester Street, London EC2N 2DB. Deutsche Bank AG in the United Kingdom is authorised by the Prudential Regulation Authority and is subject to limited regulation by the Prudential Regulation Authority and Financial Conduct Authority. Details about the extent of our authorisation and regulation by the Prudential Regulation Authority, and regulation by the Financial Conduct Authority are available from us on request. This report is distributed in Hong Kong by Deutsche Bank AG, Hong Kong Branch, in Korea by Deutsche Securities Korea Co. This report is distributed in Singapore by Deutsche Bank AG, Singapore Branch, and recipients in Singapore of this report are to contact Deutsche Bank AG, Singapore Branch in respect of any matters arising from, or in connection with, this report. Where this report is issued or promulgated in Singapore to a person who is not an accredited investor, expert investor or institutional investor (as defined in the applicable Singapore laws and regulations), Deutsche Bank AG, Singapore Branch accepts legal responsibility to such person for the contents of this report. In Japan this report is approved and/or distributed by Deutsche Securities Inc. The information contained in this report does not constitute the provision of investment advice. In Australia, retail clients should obtain a copy of a Product Disclosure Statement (PDS) relating to any financial product referred to in this report and considers the PDS before making any decision about whether to acquire the product. Deutsche Bank AG Johannesburg is incorporated in the Federal Republic of Germany (Branch Register Number in South Africa: 1998/003298/10). Additional information relative to securities, other financial products or issuers discussed in this report is available upon request. This report may not be reproduced, distributed or published by any person for any purpose without Deutsche Bank's prior written consent. Please cite source when quoting.

Copyright © 2022 Deutsche Bank AG