

Appendix 1 – List of Affected Indices

Index Name	Ticker
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 1	DBCUAU01
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 2	DBCUAU02
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 3	DBCUAU03
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 4	DBCUAU04
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 5	DBCUAU05
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 6	DBCUAU06
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 7	DBCUAU07
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 8	DBCUAU08
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 9	DBCUAU09
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 10	DBCUAU10
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 11	DBCUAU11
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 12	DBCUAU12
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 13	DBCUAU13
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 14	DBCUAU14
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 15	DBCUAU15
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 16	DBCUAU16
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 17	DBCUAU17
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 18	DBCUAU18
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 19	DBCUAU19
DB Duration Bias AUD Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 20	DBCUAU20
DB Duration Bias AUD Interest Rate Swap (6m Floating/7 Yr Fixed) Excess Return	DBDRAU07
DB Duration Bias AUD Interest Rate Swap (6m Floating/15 Yr Fixed) Excess Return	DBDRAU15
DB Duration Bias AUD Interest Rate Swap (6m Floating/20 Yr Fixed) Excess Return	DBDRAU20
DB Duration Bias AUD Interest Rate Swap (6m Floating/5 Yr Fixed) Excess Return	DBDRAU05
DB Duration Bias AUD Interest Rate Swap (6m Floating/12 Yr Fixed) Excess Return	DBDRAU12
DB Duration Bias AUD Interest Rate Swap (3m Floating/1Yr1Yr) Excess Return	DBDRFA11
DB Duration Bias AUD Interest Rate Swap (6m Floating/2Yr3Yr) Excess Return	DBDRFA23
DB Duration Bias AUD Interest Rate Swap (6m Floating/5Yr5Yr) Excess Return	DBDRFA55
DB Duration Bias AUD Interest Rate Swap (3m Floating/2 Yr Fixed) Excess Return	DBDRAU02
DB Duration Bias AUD Interest Rate Swap (3m Floating/3 Yr Fixed) Excess Return	DBDRAU03
DB Duration Bias AUD Interest Rate Swap (6m Floating/10 Yr Fixed) Excess Return	DBDRAU10
DB AUD Rates Strategy Index	DBVSAURS
DB AUD Rates Strategy Sub Index 1	
DB AUD Rates Strategy Sub Index 2	
DB AUD Rates Strategy Sub Index 3	
DB AUD Rates Strategy Sub Index 4	
DB AUD Rates Strategy Sub Index 1 RollCost	
DB AUD Rates Strategy Sub Index 2 RollCost	
DB AUD Rates Strategy Sub Index 3 RollCost	
DB AUD Rates Strategy Sub Index 4 RollCost	
DB AUD Rates Strategy Sub Index 1 Gross	
DB AUD Rates Strategy Sub Index 2 Gross	
DB AUD Rates Strategy Sub Index 3 Gross	
DB AUD Rates Strategy Sub Index 4 Gross	
DB Rates Curve Strategy 002 EUR Index	DBDRCR2E
Rates Curve 002 AUD Basket Before Cost	
Rates Curve 002 AUD Basket After Cost	
Rates Curve 002 AUD Basket After Cost EUR Hedged	
DB Rates Curve Strategy 003 EUR Index	DBDRCR3E
DB Rates Curve Strategy 003 EUR JAO Index	DBDRCR3J

DB Rates Curve Strategy 003 EUR FMAN Index	DBDRCR3F
DB Rates Curve Strategy 003 EUR MJSD Index	DBDRCR3M
DB Rates Curve Strategy 003 AUD Before Cost JAJO	
DB Rates Curve Strategy 003 AUD Before Cost FMAN	
DB Rates Curve Strategy 003 AUD Before Cost MJSD	
DB Rates Curve Strategy 003 AUD EUR Hedged JAJO	
DB Rates Curve Strategy 003 AUD EUR Hedged FMAN	
DB Rates Curve Strategy 003 AUD EUR Hedged MJSD	
DB Rates Carry Strategy 002 USD Index	DBDRC2US
DB Rates Diversified Strategy 016 USD Index	DBDRC3US
DB Rates Diversified Strategy 017 USD Index	DBDRCPUS
DB G10 Diversified Rates Carry USD	DBDRCDMU
DB G10 Diversified Rates Carry EUR	DBDRCDME
DB USDAUD 1Y1Y Cross Currency Basis Excess Return Index	DBDSXA11
DB USDAUD 1Y2Y Cross Currency Basis Excess Return Index	DBDSXA12
DB USDAUD 1Y5Y Cross Currency Basis Excess Return Index	DBDSXA15
DB USDAUD 1Y10Y Cross Currency Basis Excess Return Index	DBDSXA1D
AUDUSD XCCY - JAJO - Ascent Broad Rebal	
AUDUSD XCCY - FMAN - Ascent Broad Rebal	
AUDUSD XCCY - MJSD - Ascent Broad Rebal	
Ascent Broad	DBACTBRU
Ascent Broad in EUR	DBACTBRE
Ascent Broad- Tranche 1 JAJO	
Ascent Broad- Tranche 2 FMAN	
Ascent Broad- Tranche 3 MJSD	
Global Ascent II - USD	DBAC12U2
Global Ascent II - EUR	DBAC12E2
DB Ascent Broad 2.0 USD Index	DBACTB2U
DB Ascent Broad 2.0 USD JAJO Sub Index	
DB Ascent Broad 2.0 USD FMAN Sub Index	
DB Ascent Broad 2.0 USD MJSD Sub Index	
DB Global Ascent III USD Index	DBAC12U3
DB Global Ascent IV USD Index	DBAC12U4
DB Global Ascent V USD Index	DBAC12U5
DB Ascent Broad 3.0 USD Index	DBACTB3U
DB Ascent Broad 3.0 USD JAJO Sub Index	
DB Ascent Broad 3.0 USD FMAN Sub Index	
DB Ascent Broad 3.0 USD MJSD Sub Index	
Global Rates Ascent II Strategy	DBCUASU2
Global Rates Ascent II Leveraged Strategy	DBCUASL2
DB Global Ascent VC 5% Index	DBCUAC5P
DB Global Ascent III with Intraday Trend USD Index	DBAC12T3
DB Global Ascent III USD Hedged to AUD Index	DBAC12A3