

Index Name	Ticker
DB Duration Bias EUR Interest Rate Swap (6m Floating/12 Yr Fixed) Excess Return	DBDREU12
DB Duration Bias EUR Interest Rate Swap (6m Floating/40 Yr Fixed) Excess Return	DBDREU40
DB Duration Bias EUR Interest Rate Swap (6m Floating/5 Yr Fixed) Excess Return	DBDREU05
DB Duration Bias EUR Interest Rate Swap (6m Floating/10 Yr Fixed) Excess Return	DBDREU10
DB Duration Bias EUR Interest Rate Swap (6m Floating/2 Yr Fixed) Excess Return	DBDREU02
DB Duration Bias EUR Interest Rate Swap (6m Floating/3 Yr Fixed) Excess Return	DBDREU03
DB Duration Bias EUR Interest Rate Swap (6m Floating/7 Yr Fixed) Excess Return	DBDREU07
DB Duration Bias EUR Interest Rate Swap (6m Floating/15 Yr Fixed) Excess Return	DBDREU15
DB Duration Bias EUR Interest Rate Swap (6m Floating/20 Yr Fixed) Excess Return	DBDREU20
DB Duration Bias EUR Interest Rate Swap (6m Floating/25 Yr Fixed) Excess Return	DBDREU25
DB Duration Bias EUR Interest Rate Swap (6m Floating/30 Yr Fixed) Excess Return	DBDREU30
DB G10 Diversified Rates Carry USD	DBDRCDMU
DB G10 Diversified Rates Carry EUR	DBDRCDME
Duration Bias EUR 10 Year	DBDSDBEU
Duration Bias EUR 2 Year	DBDSEU2Y
Duration Bias EUR 7 Year	DBDSEU7Y
Duration Bias EUR 15 Year	DBDSEU15
Duration Bias EUR 30 Year	DBDSEU30
Duration Bias EUR 20 Year	DBDSEU20
Duration Bias EUR 25 Year	DBDSEU25
ZC Bond Index_Mty_Dec2025	DBGZEZB1
ZC Bond Index_Mty_Jan2026	DBGZEZB2
ZC Bond Index_Mty_Feb2026	DBGZEZB3
ZC Bond Index_Mty_Mar2026	DBGZEZB4
ImpAct EUR Rates VOL 4W S1 Index	
ImpAct EUR Rates VOL 4W S2 Index	
ImpAct EUR Rates VOL 4W S3 Index	
ImpAct EUR Rates VOL 4W S3 Index	
DB Duration Bias EUR 2 Year 2 Year	DBDRFE22
DB Duration Bias EUR 2 Year 3 Year	DBDRFE23
DB Duration Bias EUR 2 Year 5 Year	DBDRFE25
DB Duration Bias EUR 2 Year 8 Year	DBDRFE28
DB Duration Bias EUR 5 Year 5 Year	DBDRFE55
DB Duration Bias EUR 5 Year 10 Year	DBDRFE5D
DB Duration Bias EUR 10 Year 5 Year	DBDRFED5
DB Duration Bias EUR 10 Year 10 Year	DBDRFEDD
DB Base EUR Tranche 1 Index(EUR-FMAN)	
DB Base EUR Tranche 2 Index(EUR-MJSD)	
DB Base EUR Tranche 3 Index(EUR-JAJO)	
DB Rates Carry Strategy 002 USD Sub Index 1	
DB Rates Carry Strategy 002 USD Sub Index 2	
DB Rates Carry Strategy 002 USD Sub Index 3	
DB Rates Carry Strategy 002 USD Sub Index 4	
DB Rates Carry Strategy 002 USD Sub Index 5	
DB Rates Carry Strategy 002 USD Sub Index 6	
DB Rates Carry Strategy 002 USD Sub Index 7	
DB Rates Carry Strategy 002 USD Sub Index 8	
DB Rates Carry Strategy 002 USD Sub Index 9	
DB Rates Carry Strategy 002 USD Sub Index 10	
DB Rates Carry Strategy 002 USD Sub Index 11	
DB Rates Carry Strategy 002 USD Sub Index 12	
DB Rates Carry Strategy 002 USD Sub Index 13	
DB Rates Carry Strategy 002 USD Sub Index 14	
DB Rates Carry Strategy 002 USD Sub Index 15	
DB Rates Carry Strategy 002 USD Sub Index 16	

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DB Rates Carry Strategy 002 USD Sub Index 46  
DB Rates Carry Strategy 002 USD Sub Index 47  
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DB Rates Carry Strategy 002 USD Sub Index 49  
DB Rates Carry Strategy 002 USD Sub Index 50  
DB Rates Carry Strategy 002 USD Sub Index 51  
DB Rates Carry Strategy 002 USD Sub Index 52  
DB Cross Asset Carry Sub-index 1  
DB Cross Asset Carry Sub-index 2  
DB Cross Asset Carry Sub-index 3  
DB Cross Asset Carry Sub-index 4  
DB Cross Asset Carry Ex Commodities Sub-index 1  
DB Cross Asset Carry Ex Commodities Sub-index 2  
DB Cross Asset Carry Ex Commodities Sub-index 3  
DB Cross Asset Carry Ex Commodities Sub-index 4  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 1 DBCUEU01  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 2 DBCUEU02  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 3 DBCUEU03  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 4 DBCUEU04  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 5 DBCUEU05  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 6 DBCUEU06  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 7 DBCUEU07  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 8 DBCUEU08  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 9 DBCUEU09  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 10 DBCUEU10  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 11 DBCUEU11  
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 12 DBCUEU12

DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 13	DBCUEU13
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 14	DBCUEU14
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 15	DBCUEU15
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 16	DBCUEU16
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 17	DBCUEU17
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 18	DBCUEU18
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 19	DBCUEU19
DB Duration Bias EUR Interest Rate Swap (6m10Yr Daily Tranching 20) Excess Return Tranche 20	DBCUEU20
Rates Curve 002 EUR Basket Before Cost	
LiquidityFilter EUR	
RATES Filter EUR 3M	
RATES Filter EUR 2Y	
RATES Filter EUR 10Y	
RATES EUR 3M	
RATES EUR 2Y	
RATES EUR 10Y	
DB Rates Vol Strategy 01 EUR Sub Gross Index 1	
DB Rates Vol Strategy 01 EUR Sub Gross Index 2	
DB Rates Vol Strategy 01 EUR Sub Gross Index 3	
DB Rates Vol Strategy 01 EUR Sub Gross Index 4	
DB Rates Curve Strategy 003 EUR Before Cost JAJO	
DB Rates Curve Strategy 003 EUR Before Cost FMAN	
DB Rates Curve Strategy 003 EUR Before Cost MJSD	
DB 5y EUR Basis Index Sub Index 1	
DB 5y EUR Basis Index Sub Index 2	
DB 5y EUR Basis Index Sub Index 3	
DB 5y EUR Basis Index Sub Index 4	
DB 5y EUR Basis Index Sub Index 5	
DB 5y EUR Basis Index Sub Index 6	
DB EUR Rates Long Vol Tranche 1 Index-Gross	
DB EUR Rates Long Vol Tranche 2 Index-Gross	
DB EUR Rates Long Vol Tranche 3 Index-Gross	
DB EUR Rates Long Vol Tranche 4 Index-Gross	
DB Rates Vol Strategy 05 EUR Sub Index 1 Gross	
DB Rates Vol Strategy 05 EUR Sub Index 2 Gross	
DB Rates Vol Strategy 05 EUR Sub Index 3 Gross	
DB Rates Vol Strategy 05 EUR Sub Index 4 Gross	
ImpAct EUR Rates VOL 13W S1 Index	
ImpAct EUR Rates VOL 13W S2 Index	
ImpAct EUR Rates VOL 13W S3 Index	
ImpAct EUR Rates VOL 13W S4 Index	
ImpAct EUR Rates VOL 13W S5 Index	
ImpAct EUR Rates VOL 13W S6 Index	
ImpAct EUR Rates VOL 13W S7 Index	
ImpAct EUR Rates VOL 13W S8 Index	
ImpAct EUR Rates VOL 13W S9 Index	
ImpAct EUR Rates VOL 13W S10 Index	
ImpAct EUR Rates VOL 13W S11 Index	
ImpAct EUR Rates VOL 13W S12 Index	
ImpAct EUR Rates VOL 13W S13 Index	
db Custom Volatility Index 003	DBVI103X
DB Cross Asset Trends Index	DBCATUSD
DB Rates Curve Hedged to EUR Index	DBDRCRVE
DB Rates Diversified Strategy 016 USD Index	DBDRC3US
DB Cross Asset 01 Strategy Index	DBCADR01
DB Cross Asset 01 Strategy Reference Index	DBCADRR1

DB Cross Asset Carry Index	DBCARIUS
DB Rates Vol Strategy 01 EUR hedged to USD Index	DBVSVCEU
DBIQ ImpAct Euro Rates 3M Hedged to USD Index	DBIP3BEU
DB Cross Asset Carry ex Commodities Index	DBCARXCU
DB EUR Rates Long Vol Index	DBVE1020
DB Rates Curve Index	DBDRCRVU
DB Rates Vol Strategy 04 EUR Index	DBVS04EU
DB Rates Carry Strategy 002 USD Index	DBDRC2US
DB Rates Carry Strategy Hedged to EUR Index	DBDRC2UH
Deutsche Bank EUR 3m6m Basis Index	DBEU36BS
DB Diversified Rates Strategy 014 Index	DBVSCV14
DB Rates Diversified Strategy 017 USD Index	DBDRCPUS
DB Cross Asset Trend and Carry Combined Index	DBCATCAR
DB Diversified Rates Strategy 013 Index	DBVSCV13
DB Diversified Rates Vol Strategy Index 003	DBVSCVP3
DB Cross Asset Trends Ex Commodities Index	DBCATXCU
DBIQ ImpAct 3M Basket EUR Index	DBIP3BE
DB Diversified Rates Vol Strategy Index 002	DBVSCVP2
DBIQ ImpAct K Basket	DBIPBPLK
DB EUR Rates Long Vol Hedged to USD Index	DBVI1020
DB Custom Volatility Index 005	DBVSCVP5
DB Rates Vol Strategy 05 EUR Index	DBVS05EU
DB Rates Vol Strategy 05 EUR Hedged to USD Index	DBVS05EH
DB Rates Vol Strategy 01 EUR Index	DBVS01EU
DB Rates Vol Strategy 02 EUR Index	DBVS02EU
DB Rates Strategy 03 EUR Index	DBVS03EU
DB ImpAct EUR Rates VOL 4W	DBIP1EUR
ImpAct EUR Rates VOL 13W- 2012	DBIP3EUR
DB Rates Curve Strategy 002 EUR Index	DBDRCR2E
DB Rates Curve Strategy 003 EUR Index	DBDRCR3E
DB Rates Curve Strategy 003 DB Rates Curve Strategy 003 EUR JAO Index	DBDRCR3J
DB Rates Curve Strategy 003 DB Rates Curve Strategy 003 EUR FMAN Index	DBDRCR3F
DB Rates Curve Strategy 003 DB Rates Curve Strategy 003 EUR MJSD Index	DBDRCR3M