Outcome of consultation period for benchmarks that currently reference a CHF LIBOR and/or a CHF swap

We refer to the notice dated 30 June 2021 (the "**30 June Notice**") a copy of which can be found here:

https://index.db.com/dbiqweb2/home.do?redirect=homepage

DBIQ acting as or on behalf of the index administrator (however so described) (the "**Index Administrator**") of each benchmark in the lists referenced below hereby provides notice that the consultation period with users of such benchmarks relating to the changes referred to in the 30 June Notice has now finished with effect from and including 30 July 2021.

Following this consultation period and in accordance with the “Change in Methodology” provisions of each benchmark, the Index Administrator has amended the methodology of all directly affected benchmarks and certain benchmarks dependent on the directly affected benchmarks such that:

(i) where such a benchmark references a CHF LIBOR and/or a CHF swap curve based on LIBOR rates and instruments linked to LIBOR (or, in respect of the benchmarks listed in Appendix 2, reference one or more such benchmarks), such benchmark will now reference the Swiss Average Rate Overnight (SARON) and/or a CHF swap curve based upon SARON, as applicable; and

(ii) consequential amendments as a result of such changes in (i) have been made, including, where applicable, where the title of the relevant benchmark reflected the reliance on CHF LIBOR (whether directly or by reference to any applicable floating rate period).

In addition to the foregoing and where not otherwise included in the relevant methodology of the benchmark, the Index Administrator has inserted market standard “Administrator/Benchmark Event” and “Index Cessation Event” disruption events (howsoever described) in accordance with the “Change in Methodology” provisions.

The specific changes and when such changes will become effective are further described in the amended and restated description in respect of the relevant benchmark, further details of which are available from the Index Administrator upon request by users of such benchmark.

A full list of directly affected benchmarks is available in Appendix 1 (*List of Directly Affected Indices*).

A list of benchmarks dependent on the directly affected benchmarks is available in Appendix 2 (*List of Dependent Indices*). Users of benchmarks should note that in certain cases, there is no change to the methodology of benchmarks dependent on the directly affected benchmarks.

Appendix 1 – List of Directly Affected Indices

Index Name	Ticker
DB Duration Bias CHF Interest Rate Swap (6m Floating/2 Yr Fixed) Excess Return	DBDRCF02
DB Duration Bias CHF Interest Rate Swap (6m Floating/3 Yr Fixed) Excess Return	DBDRCF03
DB Duration Bias CHF Interest Rate Swap (6m Floating/5 Yr Fixed) Excess Return	DBDRCF05
DB Duration Bias CHF Interest Rate Swap (6m Floating/7 Yr Fixed) Excess Return	DBDRCF07
DB Duration Bias CHF Interest Rate Swap (6m Floating/10 Yr Fixed) Excess Return	DBDRCF10
DB Duration Bias CHF Interest Rate Swap (6m Floating/12 Yr Fixed) Excess Return	DBDRCF12
DB Duration Bias CHF Interest Rate Swap (6m Floating/15 Yr Fixed) Excess Return	DBDRCF15
DB Duration Bias CHF Interest Rate Swap (6m Floating/20 Yr Fixed) Excess Return	DBDRCF20
DB Duration Bias CHF Interest Rate Swap (6m Floating/1Yr1Yr) Excess Return	DBDRFC11
DB Duration Bias CHF Interest Rate Swap (6m Floating/2Yr3Yr) Excess Return	DBDRFC23
DB Duration Bias CHF Interest Rate Swap (6m Floating/5Yr5Yr) Excess Return	DBDRFC55
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 1	DBCUCF01
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 2	DBCUCF02
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 3	DBCUCF03
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 4	DBCUCF04
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 5	DBCUCF05
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 6	DBCUCF06
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 7	DBCUCF07
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 8	DBCUCF08
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 9	DBCUCF09
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 10	DBCUCF10
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 11	DBCUCF11
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 12	DBCUCF12
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 13	DBCUCF13
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 14	DBCUCF14
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 15	DBCUCF15
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 16	DBCUCF16
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 17	DBCUCF17
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 18	DBCUCF18
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 19	DBCUCF19
DB Duration Bias CHF Interest Rate Swap (6m10 Yr Daily Tranching 20) Excess Return Tranche 20	DBCUCF20
Rates Curve 002 CHF Basket Before Cost	
DB G10 Diversified Rates Carry USD	DBDRCDMU
DB G10 Diversified Rates Carry EUR	DBDRCDME
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	
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DB Rates Carry Strategy 002 USD Sub Index 52
DB Rates Diversified Strategy 016 USD Sub Index 1
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Appendix 2 – List of Dependent Indices

Index Name	**Ticker**
DB Rates Curve Strategy 002 EUR Index	DBDRCR2E
DB Diversified Rates Strategy 015 Index	DBVSCV15
DB Duration Bias CHF 10Y MT Momemtum EUR Hedged	
DB Rates Carry Strategy 002 USD Index	DBDRC2US
DB Rates Carry Strategy Hedged to EUR Index	DBDRC2UH
DB Rates Diversified Strategy 016 USD Index	DBDRC3US

DB Rates Diversified Strategy 016 EUR Hedged Index	DBDRC3UH
DB Rates Diversified Strategy 017 USD Index	DBDRCPUS
DB Rates Diversified Strategy 017 EUR Hedged Index	DBDRCPUH
DB Diversified Rates Strategy 014 Index	DBVSCV14
DB Rates Straddle Replication Strategy CHF 10Y Index	DBDRCHFD
DB Rates Replication Straddle Strategy CHF 10Y EUR Index	DBDRCFDE
DB Duration Bias CHF 10Y Hedged to USD	
DBDRCF02 Index Rates CP USD Hedged	
Rates Curve 002 CHF Basket After Cost	
Rates Curve 002 CHF Basket After Cost EUR Hedged	
DB Duration Bias CHF 10Y Daily Hedged to USD Index	DBCUCHUD
DB Duration Bias CHF 10Y Daily Index	DBDRCHDD