

Directly Impacted Indices

Ticker	Name
DBCDIG0S	DB Credit American IG 10yr Short Fixed Notional Excess Return Index
DBCDIG5F	DB Credit American IG 5yr Long Fixed Notional Excess Return Index
DBCDIG5S	Deutsche Bank Credit American IG 5Year Short Fixed Notional Excess Return Index
DBCDIGLG	Deutsche Bank Credit American 0028 Index
DBCDIG5L	DB Credit American IG 5yr Long Variable Notional Excess Return Index DB Credit American IG 5yr Long Variable Notional Excess Return Gross Index
DBCDIG0L	DB CDX IG 10yr Long Variable Notional ER Index
DBCDHY5A	DB CDX High Yield Excess Return A Index
DBCDHYLG	Deutsche Bank Credit American 0030 Index
DBCDHY5S	Deutsche Bank Credit American HY 5 Year Short Fixed Notional Excess Return Index

Dependent Indices

Ticker	Name
DBCDAECP	DB CDX HY (EUR) Short term Momentum Index
DBCDAES3	DB Credit American 3x 5vs10 (EUR) Steepener Index
DBCDAMS3	DB Credit American 3x 5vs10 Steepener Index
DBCDAMS4	DB Credit American 4x 5vs10 Steepener Index
DBCDAEHM	DB Credit American High Yield Momentum (EUR) Index
DBCDGES3	DB Credit Global (EUR) 3x 5vs10 Steepener Index
DBCDGEHM	DB Credit Global (EUR) HY Momentum Index
DBCARXCU	DB Cross Asset Carry ex Commodities Index 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
DBCARIUS	DB Cross Asset Carry Index 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
DBCATCAR	DB Cross Asset Trend and Carry Combined Index DB Cross Asset Trend and Carry Combined SubIndex 1 DB Cross Asset Trend and Carry Combined SubIndex 2 DB Cross Asset Trend and Carry Combined SubIndex 3 DB Cross Asset Trend and Carry Combined SubIndex 4
DBCDGUS3	DB iTraxx CDX Global (USD) 3x 5vs10 Steepener Index
DBCDGEBM	DB iTraxx CDX HY (EUR) Medium and Short term momentum index
DBCDAMSM	Deutsche Bank CDX HY Short term Momentum Index
DBCDAMIP	Deutsche Bank Credit American 0029 Index
DBCDAMHP	Deutsche Bank Credit American 0031 Index
DBCDAMHM	Deutsche Bank Credit American High Yield Momentum Index
DBCDAMIM	Deutsche Bank Credit American Investment Grade Momentum Index