Outcome of consultation period for certain benchmarks that currently reference a USD LIBOR and/or a USD curve

We refer to the notice dated 16 September 2021 (the "**16 September 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 16 September Notice has now finished with effect from and including 22 October 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 USD LIBOR and/or a USD swap curve based on USD LIBOR rates and instruments linked to USD LIBOR (or, in respect of the benchmarks listed in Appendix 2 (*List of Dependent Indices*), reference one or more such benchmarks), such benchmark will now reference the Secured Overnight Financing Rate (SOFR) and/or a USD swap curve based upon SOFR, 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 USD 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
Deutsche Bank Forward Equities Index	DBMUAUSE
Duration Bias USD Total Return	DBMUAUSS
Duration Bias USL 10 Year	
USD Cash Index	DBMUAUSC
Gold Forward Index	DBMUAUSG

Appendix 2 – List of Dependent Indices

Index Name	Ticker
DB MAA AUD Hedged ER Index	
DB MAA ER Index	DBMUUPPO
DB MAA JPY Hedged ER Index v2	
DB MAA JPY Hedged TR AC Index	DBMUAJSM
DB Momentum Asset Allocator EUR Hedged ER Index	DBMUAUEM
DB Momentum Asset Allocator EUR Hedged TV 6 Index	DBMUAE06
DB Momentum Asset Allocator JPY Hedged ER Index v1	
DB Momentum Asset Allocator Tranche II Index	DBMUAU2M
DB Momentum Asset Allocator Tranche II Subindex1	
DB Momentum Asset Allocator Tranche II Subindex2	
DB Momentum Asset Allocator Tranche II Subindex3	
DB Momentum Asset Allocator Tranche II Subindex4	
DB Momentum Asset Allocator Tranche II Subindex5	
DB Momentum Asset Allocator Tranche II Subindex6	
DB Momentum Asset Allocator Tranche II Subindex7	
DB Momentum Asset Allocator Tranche II Subindex8	
DB Momentum Asset Allocator Tranche II Subindex9	
DB Momentum Asset Allocator TV 10 JPY Hedged Index	DBMUAJ10
DB Momentum Asset Allocator TV 6 JPY Hedged Index	DBMUAJ06
DB Momentum Asset Allocator USD TV 10 Index	DBMUAU10
DB Momentum Asset Allocator USD TV 6 Index	DBMUUPPN
Deutsche Bank Momentum Asset Allocator 5.5% Volatility Capped Gross Index	
Deutsche Bank Momentum Asset Allocator 5.5% Volatility Control Index	DBMUAU55
Deutsche Bank Momentum Asset Allocator AUD Volatility Control 6% Before Cost Index	
Deutsche Bank Momentum Asset Allocator AUD Volatility Control 6% Index	DBMUVA06
Deutsche Bank Momentum Asset Allocator CHF 5% Volatility Control Before Cost Index	
Deutsche Bank Momentum Asset Allocator CHF 5% Volatility Control Index	DBMUVC05
Deutsche Bank Momentum Asset Allocator CHF 5% Volatility Control Underlying Index	
Deutsche Bank Momentum Asset Allocator EUR FX Hedged Index	DBMUAEHM
Deutsche Bank Momentum Asset Allocator EUR Volatility Control 6% Index	DBMUVE06
Deutsche Bank Momentum Asset Allocator USD Volatility Control 6% Index	DBMUVPPN
Momentum Asset Allocator Master Index	DBMUAUSM
Momentum Asset Allocator Subindex 1	
Momentum Asset Allocator Subindex 2	
Momentum Asset Allocator Subindex 3	
Momentum Asset Allocator Subindex 4	
Momentum Asset Allocator Subindex 5	
Momentum Asset Allocator Subindex 6	
Momentum Asset Allocator Subindex 7	
Momentum Asset Allocator Subindex 8	
Momentum Asset Allocator Subindex 9	