

Index Name	Index Ticker	Current Calendar	Proposed Calendar
DB Rates Vol Strategy 06 USD Sub Index 4 Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 01 USD Sub Gross Index 4	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 05 USD Sub Index 4 Gross	Not Published	NYC	LDN, NYC, NYT
DB USD Rates Long Vol Tranche 4 Index-Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 06 USD Sub Index 1 Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 01 USD Sub Gross Index 1	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 05 USD Sub Index 1 Gross	Not Published	NYC	LDN, NYC, NYT
DB USD Rates Long Vol Tranche 1 Index-Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 06 USD Sub Index 2 Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 01 USD Sub Gross Index 2	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 05 USD Sub Index 2 Gross	Not Published	NYC	LDN, NYC, NYT
DB USD Rates Long Vol Tranche 2 Index-Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 06 USD Sub Index 3 Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 01 USD Sub Gross Index 3	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 05 USD Sub Index 3 Gross	Not Published	NYC	LDN, NYC, NYT
DB USD Rates Long Vol Tranche 3 Index-Gross	Not Published	NYC	LDN, NYC, NYT
DB Duration Bias USD MAA Excess Return Index	DBMAUDB1	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 06 USD Sub Index 4 Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 01 USD Sub Gross Index 4	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 05 USD Sub Index 4 Gross	Not Published	NYC	LDN, NYC, NYT
DB USD Rates Long Vol Tranche 4 Index-Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 06 USD Sub Index 1 Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 01 USD Sub Gross Index 1	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 05 USD Sub Index 1 Gross	Not Published	NYC	LDN, NYC, NYT
DB USD Rates Long Vol Tranche 1 Index-Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 06 USD Sub Index 2 Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 01 USD Sub Gross Index 2	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 05 USD Sub Index 2 Gross	Not Published	NYC	LDN, NYC, NYT
DB USD Rates Long Vol Tranche 2 Index-Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 06 USD Sub Index 3 Gross	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 01 USD Sub Gross Index 3	Not Published	NYC	LDN, NYC, NYT
DB Rates Vol Strategy 05 USD Sub Index 3 Gross	Not Published	NYC	LDN, NYC, NYT
DB USD Rates Long Vol Tranche 3 Index-Gross	Not Published	NYC	LDN, NYC, NYT
DB USD SOFR 1 Yr Overnight Index Swap 1500 Strategy	Not Published	NYC	LDN, NYC, NYT

Index Name	Index Ticker	Current Calendar	Proposed Calendar
DB USD SOFR 1 Yr Overnight Index Swap 1530 Strategy	Not Published	NYC	LDN, NYC, NYT
DB USD SOFR 1 Yr Overnight Index Swap 1600 Strategy	Not Published	NYC	LDN, NYC, NYT
DB USD SOFR 2 Yr Overnight Index Swap 1500 Strategy	Not Published	NYC	LDN, NYC, NYT
DB USD SOFR 2 Yr Overnight Index Swap 1530 Strategy	Not Published	NYC	LDN, NYC, NYT
DB USD SOFR 2 Yr Overnight Index Swap 1600 Strategy	Not Published	NYC	LDN, NYC, NYT
DB USD SOFR 3 Yr Overnight Index Swap 1500 Strategy	Not Published	NYC	LDN, NYC, NYT
DB USD SOFR 3 Yr Overnight Index Swap 1530 Strategy	Not Published	NYC	LDN, NYC, NYT
DB USD SOFR 3 Yr Overnight Index Swap 1600 Strategy	Not Published	NYC	LDN, NYC, NYT
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 1	DBCUCF01	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 2	DBCUCF02	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 3	DBCUCF03	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 4	DBCUCF04	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 5	DBCUCF05	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 6	DBCUCF06	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 7	DBCUCF07	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 8	DBCUCF08	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 9	DBCUCF09	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 10	DBCUCF10	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 11	DBCUCF11	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 12	DBCUCF12	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 13	DBCUCF13	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 14	DBCUCF14	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 15	DBCUCF15	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 16	DBCUCF16	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 17	DBCUCF17	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 18	DBCUCF18	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 19	DBCUCF19	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 20	DBCUCF20	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/1Yr1Yr) Excess Return	DBDRFC11	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/2Yr3Yr) Excess Return	DBDRFC23	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/5Yr5Yr) Excess Return	DBDRFC55	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/2Yr Fixed) Excess Return	DBDRCF02	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/3Yr Fixed) Excess Return	DBDRCF03	ZUR	LDN, ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/5Yr Fixed) Excess Return	DBDRCF05	ZUR	LDN, ZUR

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DB Duration Bias CHF Interest Rate Swap (1Yr Floating/7Yr Fixed) Excess Return	DBDRCF07	ZUR	LDN,ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/10Yr Fixed) Excess Return	DBDRCF10	ZUR	LDN,ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/12Yr Fixed) Excess Return	DBDRCF12	ZUR	LDN,ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/15Yr Fixed) Excess Return	DBDRCF15	ZUR	LDN,ZUR
DB Duration Bias CHF Interest Rate Swap (1Yr Floating/20Yr Fixed) Excess Return	DBDRCF20	ZUR	LDN,ZUR
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 1	DBCUS01	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 2	DBCUS02	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 3	DBCUS03	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 4	DBCUS04	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 5	DBCUS05	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 6	DBCUS06	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 7	DBCUS07	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 8	DBCUS08	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 9	DBCUS09	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 10	DBCUS10	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 11	DBCUS11	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 12	DBCUS12	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 13	DBCUS13	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 14	DBCUS14	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 15	DBCUS15	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 16	DBCUS16	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 17	DBCUS17	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 18	DBCUS18	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 19	DBCUS19	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (1Yr10Yr Daily Tranching 20) Excess Return Tranche 20	DBCUS20	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (2Yr Forward 1Yr Floating/2Yr Fixed) Excess Return	DBDRFU22	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (2Yr Forward 1Yr Floating/3Yr Fixed) Excess Return	DBDRFU23	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (2Yr Forward 1Yr Floating/5Yr Fixed) Excess Return	DBDRFU25	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (2Yr Forward 1Yr Floating/8Yr Fixed) Excess Return	DBDRFU28	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (3Yr Forward 1Yr Floating/2Yr Fixed) Excess Return	DBDRFU32	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (5Yr Forward 1Yr Floating/5Yr Fixed) Excess Return	DBDRFU55	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (5Yr Forward 1Yr Floating/10Yr Fixed) Excess Return	DBDRFU5D	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (10Yr Forward 1Yr Floating/5Yr Fixed) Excess Return	DBDRFUD5	NYC	LDN,NYC,NYT
DB Duration Bias USD Interest Rate Swap (10Yr Forward 1Yr Floating/10Yr Fixed) Excess Return	DBDRFUDD	NYC	LDN,NYC,NYT

Index Name	Index Ticker	Current Calendar	Proposed Calendar
DB Duration Bias USD Interest Rate Swap (1Yr Floating/2Yr Fixed) Excess Return	DBDRUS02	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/3Yr Fixed) Excess Return	DBDRUS03	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/5Yr Fixed) Excess Return	DBDRUS05	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/7Yr Fixed) Excess Return	DBDRUS07	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/10Yr Fixed) Excess Return	DBDRUS10	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/12Yr Fixed) Excess Return	DBDRUS12	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/15Yr Fixed) Excess Return	DBDRUS15	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/20Yr Fixed) Excess Return	DBDRUS20	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/25Yr Fixed) Excess Return	DBDRUS25	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/30Yr Fixed) Excess Return	DBDRUS30	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/40Yr Fixed) Excess Return	DBDRUS40	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/10Yr Fixed) Excess Return v2	DBDSDBUS	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/7Yr Fixed) Excess Return v2	DBDSUS7Y	NYC	LDN, NYC, NYT
DB Duration Bias USD Interest Rate Swap (1Yr Floating/5Yr Fixed) Excess Return v2	DBDSUS5Y	NYC	LDN, NYC, NYT