

## DB Short Term HY Bond Index, Constituents Selection February 2018

This report shows the upcoming constituent list for DB Short Term High Yield Bond Index

Bloomberg ticker: DBLQSTHY <Index>

For the quarter from March 2018 to May 2018

For detailed index rules please refer to the index Description

This is a revised version of the posted file of the morning of 22 February 2018

| <b>ISIN</b>  | <b>Weight</b> | <b>Preliminary Notional</b> |
|--------------|---------------|-----------------------------|
| USU0242AAB80 | 0.17%         | 0.00215                     |
| USU0242AAA08 | 0.17%         | 0.00211                     |
| US91731VAA44 | 0.17%         | 0.00217                     |
| XS1324216768 | 0.19%         | 0.00243                     |
| US786514BR92 | 0.17%         | 0.00222                     |
| USG00349AA18 | 0.19%         | 0.00233                     |
| USU0046PAA58 | 0.17%         | 0.00220                     |
| US462613AK64 | 0.17%         | 0.00219                     |
| USG0131LAA64 | 0.19%         | 0.00238                     |
| USG4109CAA65 | 0.19%         | 0.00241                     |
| XS1272198265 | 0.19%         | 0.00246                     |
| XS1111101314 | 0.19%         | 0.00249                     |
| XS1082151868 | 0.19%         | 0.00245                     |
| USG0229BAA10 | 0.19%         | 0.00241                     |
| USG0229BAB92 | 0.19%         | 0.00233                     |
| US01748XAA00 | 0.17%         | 0.00215                     |
| US02005NBE94 | 0.17%         | 0.00219                     |
| US02005NAT72 | 0.17%         | 0.00220                     |
| US02005NAW02 | 0.17%         | 0.00219                     |
| US02005NAZ33 | 0.17%         | 0.00215                     |
| US02005NAR17 | 0.17%         | 0.00215                     |
| US02005NAJ90 | 0.17%         | 0.00198                     |
| US36186CCA99 | 0.17%         | 0.00211                     |
| US02005NAE04 | 0.17%         | 0.00198                     |
| XS0555493203 | 0.19%         | 0.00222                     |
| US014477AQ62 | 0.17%         | 0.00217                     |
| XS0974642273 | 0.19%         | 0.00234                     |
| US88160QAK94 | 0.17%         | 0.00211                     |
| US00213MAB00 | 0.17%         | 0.00215                     |
| US00213MAD65 | 0.17%         | 0.00214                     |
| USU0730XAA91 | 0.17%         | 0.00216                     |
| USU02567AB84 | 0.17%         | 0.00273                     |
| USU02567AD41 | 0.17%         | 0.00215                     |
| USU02567AE24 | 0.17%         | 0.00188                     |
| USU0424VAA45 | 0.17%         | 0.00220                     |
| US040114HB90 | 0.19%         | 0.00237                     |
| US013817AP64 | 0.17%         | 0.00208                     |
| US013817AU59 | 0.17%         | 0.00209                     |
| US609453AG02 | 0.17%         | 0.00254                     |
| USU04537AB95 | 0.17%         | 0.00218                     |
| USQ0700QAA50 | 0.19%         | 0.00240                     |

|              |       |         |
|--------------|-------|---------|
| USU1568TAA35 | 0.19% | 0.00239 |
| US126304AK02 | 0.19% | 0.00242 |
| US12686CBA62 | 0.19% | 0.00228 |
| US126307AC17 | 0.19% | 0.00237 |
| US01741RAE27 | 0.17% | 0.00214 |
| USU0461QAA95 | 0.17% | 0.00214 |
| US03512TAA97 | 0.19% | 0.00235 |
| XS0968302629 | 0.19% | 0.00242 |
| US035287AD39 | 0.17% | 0.00212 |
| XS1046809171 | 0.19% | 0.00238 |
| USU40245AB50 | 0.17% | 0.00219 |
| USU40245AC34 | 0.17% | 0.00287 |
| USC14459AA63 | 0.19% | 0.00242 |
| USP3772WAB83 | 0.19% | 0.00241 |
| US05957PAR73 | 0.19% | 0.00236 |
| USC10602AP29 | 0.19% | 0.00224 |
| USG0732RAF58 | 0.19% | 0.00236 |
| USG08010BH52 | 0.19% | 0.00230 |
| XS1207170736 | 0.19% | 0.00252 |
| USP1R23DAA49 | 0.19% | 0.00227 |
| USP09262AA70 | 0.19% | 0.00246 |
| USP1507FAA32 | 0.19% | 0.00232 |
| XS0513723873 | 0.19% | 0.00221 |
| XS0498952679 | 0.19% | 0.00238 |
| XS1324932273 | 0.19% | 0.00241 |
| USP1330HBF03 | 0.19% | 0.00217 |
| US05968LAB80 | 0.19% | 0.00232 |
| XS0927183441 | 0.19% | 0.00247 |
| US058498AU01 | 0.17% | 0.00215 |
| XS0998123037 | 0.19% | 0.00239 |
| USP14623AA33 | 0.19% | 0.00244 |
| USP1193TAK09 | 0.19% | 0.00243 |
| USP14486AK37 | 0.19% | 0.00243 |
| USP14486AD93 | 0.19% | 0.00236 |
| USP14486AC11 | 0.19% | 0.00235 |
| XS1227592703 | 0.19% | 0.00249 |
| USY06865AA04 | 0.19% | 0.00244 |
| XS0592238876 | 0.19% | 0.00233 |
| US05971BAB53 | 0.19% | 0.00250 |
| USP14996AG02 | 0.19% | 0.00229 |
| US733174AJ54 | 0.19% | 0.00239 |
| USP1R05SAJ45 | 0.19% | 0.00238 |
| US105756BS83 | 0.19% | 0.00236 |

|              |       |         |
|--------------|-------|---------|
| US105756BE97 | 0.19% | 0.00220 |
| USG1315RAB71 | 0.19% | 0.00228 |
| XS1433314231 | 0.19% | 0.00240 |
| XS0270992380 | 0.19% | 0.00230 |
| USP1728MAA10 | 0.19% | 0.00239 |
| USC08807AA49 | 0.19% | 0.00302 |
| US225310AG67 | 0.17% | 0.00218 |
| US12803X2D25 | 0.19% | 0.00243 |
| US12803X2C42 | 0.19% | 0.00242 |
| USC25673AA93 | 0.19% | 0.00242 |
| USN2104MAA55 | 0.17% | 0.00207 |
| US18451QAG38 | 0.17% | 0.00215 |
| US18451QAH11 | 0.17% | 0.00215 |
| USU24000AA68 | 0.17% | 0.00391 |
| XS0854763355 | 0.19% | 0.00234 |
| US12527GAB95 | 0.17% | 0.00203 |
| USU1255RAC17 | 0.19% | 0.00246 |
| US169905AD87 | 0.17% | 0.00204 |
| US165167CG00 | 0.17% | 0.00219 |
| US165167CF27 | 0.17% | 0.00212 |
| US161175AX26 | 0.17% | 0.00219 |
| US88732JAX63 | 0.17% | 0.00218 |
| US88732JAW80 | 0.17% | 0.00214 |
| US88732JAS78 | 0.17% | 0.00203 |
| US88732JAP30 | 0.17% | 0.00210 |
| US125581GS12 | 0.17% | 0.00220 |
| US125581GN25 | 0.17% | 0.00211 |
| USU17186AN48 | 0.17% | 0.00217 |
| US184496AJ69 | 0.17% | 0.00220 |
| USU13077AH21 | 0.17% | 0.00195 |
| USU17926AE36 | 0.17% | 0.00304 |
| USU17926AF01 | 0.17% | 0.00304 |
| USP22575AF47 | 0.19% | 0.00237 |
| US15135BAF85 | 0.17% | 0.00216 |
| USC20894AA63 | 0.19% | 0.00236 |
| USU17432AC68 | 0.17% | 0.00221 |
| US12592BAB09 | 0.19% | 0.00246 |
| US12592BAE48 | 0.19% | 0.00240 |
| US12621EAJ29 | 0.17% | 0.00216 |
| XS1219965297 | 0.19% | 0.00231 |
| USP3100SAA26 | 0.19% | 0.00226 |
| USP3699PAA59 | 0.19% | 0.00220 |
| USU49460AA35 | 0.19% | 0.00239 |

|              |       |         |
|--------------|-------|---------|
| USU02048AG88 | 0.17% | 0.00211 |
| USU1267GAA59 | 0.17% | 0.00222 |
| US144577AF02 | 0.17% | 0.00211 |
| XS1575422578 | 0.19% | 0.00251 |
| XS1756727290 | 0.19% | 0.00252 |
| USL1957QAB60 | 0.19% | 0.00239 |
| USL21779AA88 | 0.19% | 0.00248 |
| USG2583XAA93 | 0.19% | 0.00242 |
| XS0708899272 | 0.19% | 0.00240 |
| US156700AW62 | 0.17% | 0.00214 |
| US156700AN63 | 0.17% | 0.00208 |
| US22025YAM21 | 0.17% | 0.00217 |
| US12543DAQ34 | 0.17% | 0.00253 |
| US12543DAL47 | 0.17% | 0.00230 |
| XS1072498006 | 0.19% | 0.00241 |
| USU23388AC29 | 0.19% | 0.00250 |
| US247361ZL55 | 0.17% | 0.00223 |
| US247361ZK72 | 0.17% | 0.00219 |
| XS1040726587 | 0.19% | 0.00238 |
| XS0779213460 | 0.19% | 0.00237 |
| US23311VAE74 | 0.17% | 0.00220 |
| USU24019AD07 | 0.17% | 0.00211 |
| USU24019AC24 | 0.17% | 0.00200 |
| US24702RAJ05 | 0.17% | 0.00213 |
| US25466AAB70 | 0.17% | 0.00201 |
| US25470XAQ88 | 0.17% | 0.00218 |
| US25470XAB10 | 0.17% | 0.00203 |
| US23327BAQ68 | 0.17% | 0.00234 |
| USC48677AA34 | 0.19% | 0.00244 |
| US256746AD02 | 0.17% | 0.00214 |
| XS1054932154 | 0.19% | 0.00243 |
| US268648AP77 | 0.17% | 0.00222 |
| US268648AQ50 | 0.17% | 0.00227 |
| US26817RAM07 | 0.17% | 0.00213 |
| XS1293573397 | 0.19% | 0.00326 |
| US292505AH79 | 0.19% | 0.00235 |
| XS1199929826 | 0.19% | 0.00221 |
| XS0505265859 | 0.19% | 0.00236 |
| XS1580430681 | 0.19% | 0.00237 |
| USC3314PAB25 | 0.19% | 0.00251 |
| USP22854AF31 | 0.19% | 0.00237 |
| XS0579851949 | 0.19% | 0.00246 |
| US29273VAC46 | 0.17% | 0.00200 |

|              |       |         |
|--------------|-------|---------|
| USU59369AB19 | 0.17% | 0.00209 |
| USU2700XAB92 | 0.17% | 0.00205 |
| US26926XAB91 | 0.17% | 0.00412 |
| XS0808638612 | 0.19% | 0.00231 |
| XS1319822752 | 0.19% | 0.00223 |
| US30212PAH82 | 0.17% | 0.00208 |
| US31562QAC15 | 0.19% | 0.00240 |
| US35671DBG97 | 0.17% | 0.00221 |
| USU33891AC36 | 0.17% | 0.00221 |
| USC3535CAD05 | 0.19% | 0.00241 |
| XS1728444131 | 0.19% | 0.00244 |
| XS1225512026 | 0.19% | 0.00242 |
| US17453BAW19 | 0.17% | 0.00214 |
| US35906AAB44 | 0.17% | 0.00212 |
| US35906AAH14 | 0.17% | 0.00221 |
| US35906AAT51 | 0.17% | 0.00218 |
| XS1057541838 | 0.19% | 0.00241 |
| XS0885733153 | 0.19% | 0.00247 |
| XS0708813810 | 0.19% | 0.00234 |
| US397624AG24 | 0.17% | 0.00209 |
| USU03896AA28 | 0.17% | 0.00278 |
| XS0547082973 | 0.19% | 0.00239 |
| US939640AD00 | 0.17% | 0.00212 |
| USU37485AA49 | 0.17% | 0.00278 |
| US89253YAA01 | 0.17% | 0.00199 |
| USC39217AA97 | 0.19% | 0.00234 |
| US361841AB55 | 0.17% | 0.00217 |
| US361841AD12 | 0.17% | 0.00213 |
| US377316AM62 | 0.17% | 0.00214 |
| USU36328AA75 | 0.17% | 0.00214 |
| US37247DAN66 | 0.17% | 0.00225 |
| US37247DAM83 | 0.17% | 0.00216 |
| XS1483842073 | 0.19% | 0.00251 |
| XS1081319698 | 0.19% | 0.00249 |
| XS1662749743 | 0.19% | 0.00251 |
| XS1760376878 | 0.19% | 0.00252 |
| USP4954WAA82 | 0.19% | 0.00254 |
| US382550BA86 | 0.17% | 0.00196 |
| XS0992162635 | 0.19% | 0.00241 |
| XS0882347072 | 0.19% | 0.00258 |
| XS1069383856 | 0.19% | 0.00248 |
| XS1188073081 | 0.19% | 0.00258 |
| XS0975124180 | 0.19% | 0.00242 |

|              |       |         |
|--------------|-------|---------|
| US404119BM05 | 0.17% | 0.00216 |
| US404119BP36 | 0.17% | 0.00216 |
| US40412CAC55 | 0.17% | 0.00209 |
| US404121AC95 | 0.17% | 0.00210 |
| USU40462AA81 | 0.17% | 0.00213 |
| US428302AA14 | 0.17% | 0.00229 |
| US428303AM35 | 0.17% | 0.00264 |
| US42829LAC81 | 0.17% | 0.00217 |
| XS1213834978 | 0.19% | 0.00244 |
| XS1006084211 | 0.19% | 0.00222 |
| XS1435394587 | 0.19% | 0.00252 |
| US440543AL07 | 0.17% | 0.00305 |
| XS0525827845 | 0.19% | 0.00230 |
| XS0464257152 | 0.19% | 0.00230 |
| XS0583796973 | 0.19% | 0.00227 |
| US428040CP20 | 0.17% | 0.00218 |
| US428040CG21 | 0.17% | 0.00221 |
| XS1139661224 | 0.19% | 0.00249 |
| XS1506425153 | 0.19% | 0.00244 |
| US44701QAZ54 | 0.17% | 0.00213 |
| USL51788AA27 | 0.19% | 0.00251 |
| US451102AX52 | 0.17% | 0.00217 |
| XS0470473231 | 0.19% | 0.00227 |
| XS0908349912 | 0.19% | 0.00247 |
| XS1128264758 | 0.19% | 0.00244 |
| XS1325600994 | 0.19% | 0.00244 |
| XS1048474396 | 0.19% | 0.00239 |
| USG4863AAA63 | 0.19% | 0.00242 |
| USU18285AH69 | 0.17% | 0.00280 |
| US184502BL58 | 0.17% | 0.00280 |
| USC45982AA06 | 0.19% | 0.00253 |
| USU4610AAA61 | 0.17% | 0.00216 |
| USU4R23BAG34 | 0.17% | 0.00217 |
| USU4609FAA85 | 0.17% | 0.00224 |
| XS0808632250 | 0.19% | 0.00245 |
| XS1121459074 | 0.19% | 0.00243 |
| XS0982644774 | 0.19% | 0.00240 |
| US46556MAB81 | 0.19% | 0.00236 |
| US46556MAA09 | 0.19% | 0.00230 |
| US45824TAC99 | 0.19% | 0.00272 |
| USU65426AA34 | 0.17% | 0.02097 |
| US466313AF08 | 0.17% | 0.00206 |
| USA29866AA70 | 0.19% | 0.00237 |

|              |       |         |
|--------------|-------|---------|
| USU0901CAD21 | 0.19% | 0.00246 |
| US708130AD14 | 0.17% | 0.00221 |
| XS1650585349 | 0.19% | 0.00252 |
| USU5250WAA00 | 0.17% | 0.00249 |
| XS1133588233 | 0.19% | 0.00243 |
| US48666KAU34 | 0.17% | 0.00216 |
| US48666KAN90 | 0.17% | 0.00216 |
| US48666KAQ22 | 0.17% | 0.00198 |
| XS1028951850 | 0.19% | 0.00239 |
| XS0506527851 | 0.19% | 0.00228 |
| XS0373641009 | 0.19% | 0.00240 |
| US494580AE31 | 0.17% | 0.00205 |
| XS1086694111 | 0.19% | 0.00261 |
| USP62138AA30 | 0.19% | 0.00233 |
| XS0793155838 | 0.19% | 0.00246 |
| XS0559237952 | 0.19% | 0.00246 |
| XS0707819727 | 0.19% | 0.00249 |
| XS0922623755 | 0.19% | 0.00245 |
| XS1052421150 | 0.19% | 0.00248 |
| XS0629509943 | 0.19% | 0.00245 |
| XS0944226637 | 0.19% | 0.00248 |
| XS0493540297 | 0.19% | 0.00243 |
| US92769XAF24 | 0.19% | 0.00238 |
| US532716AS62 | 0.17% | 0.00203 |
| XS1148395582 | 0.19% | 0.00222 |
| US78390XAA90 | 0.17% | 0.00216 |
| US85172FAG46 | 0.17% | 0.00215 |
| US85172FAB58 | 0.17% | 0.00211 |
| US85172FAJ84 | 0.17% | 0.00200 |
| USU52556AP94 | 0.17% | 0.00225 |
| US526057BS29 | 0.17% | 0.00216 |
| US526057BT02 | 0.17% | 0.00216 |
| US526057BU74 | 0.17% | 0.00215 |
| US526057BD59 | 0.17% | 0.00216 |
| USU76466AA65 | 0.17% | 0.00217 |
| USY8137FAB41 | 0.19% | 0.00242 |
| USY8137FAA67 | 0.19% | 0.00243 |
| USY2029SAF12 | 0.19% | 0.00234 |
| USU0900QAA86 | 0.17% | 0.00226 |
| US527298AY94 | 0.17% | 0.00214 |
| US577081AZ57 | 0.17% | 0.00222 |
| US577081AT97 | 0.17% | 0.00217 |
| US552676AP38 | 0.17% | 0.00213 |



|              |       |         |
|--------------|-------|---------|
| USU24645AC42 | 0.17% | 0.00211 |
| US552953CB51 | 0.17% | 0.00211 |
| US552953BY63 | 0.17% | 0.00202 |
| US552953BW08 | 0.17% | 0.00209 |
| US55305BAM37 | 0.17% | 0.00213 |
| USL6366MAC75 | 0.19% | 0.00224 |
| USU59329AF63 | 0.17% | 0.00216 |
| US573334AD16 | 0.17% | 0.00218 |
| USL6233LAB29 | 0.19% | 0.00254 |
| USG8539EAA31 | 0.19% | 0.00240 |
| USG85381AA26 | 0.19% | 0.00239 |
| USN54468AD05 | 0.19% | 0.00239 |
| US565849AN67 | 0.17% | 0.00223 |
| US03938LAY02 | 0.19% | 0.00236 |
| US59001AAN28 | 0.17% | 0.00202 |
| US59151KAH14 | 0.19% | 0.00247 |
| USU62923AA21 | 0.17% | 0.00212 |
| USU6300PAB14 | 0.17% | 0.00221 |
| USY62526AB72 | 0.19% | 0.00241 |
| USY62526AA99 | 0.19% | 0.00233 |
| US78442FES39 | 0.17% | 0.00217 |
| US63938CAA62 | 0.17% | 0.00217 |
| US78442FER55 | 0.17% | 0.00217 |
| US78442FEJ30 | 0.17% | 0.00201 |
| US78442FEH73 | 0.17% | 0.00215 |
| US62886EAH18 | 0.17% | 0.00221 |
| USC6100PAA50 | 0.19% | 0.00435 |
| USU84606AA78 | 0.17% | 0.00277 |
| US64110LAE65 | 0.17% | 0.00212 |
| XS0944707651 | 0.19% | 0.00246 |
| XS0584435142 | 0.19% | 0.00235 |
| US62913TAE29 | 0.17% | 0.00219 |
| US87612BAR33 | 0.17% | 0.00218 |
| US65409QBA94 | 0.19% | 0.00242 |
| US665531AB54 | 0.17% | 0.00254 |
| US654902AB18 | 0.19% | 0.00238 |
| US63860UAM27 | 0.17% | 0.00220 |
| US63860UAH32 | 0.17% | 0.00210 |
| US63860UAE01 | 0.17% | 0.00210 |
| XS1701582881 | 0.19% | 0.00241 |
| USU66981AA62 | 0.17% | 0.00220 |
| USQ7007LAA19 | 0.19% | 0.00239 |
| US67059TAB17 | 0.17% | 0.00214 |

|              |       |         |
|--------------|-------|---------|
| US67059TAD72 | 0.17% | 0.00209 |
| USN65965AQ38 | 0.19% | 0.00245 |
| USN65965AS93 | 0.19% | 0.00241 |
| XS1503160571 | 0.19% | 0.00245 |
| XS1511600261 | 0.19% | 0.00245 |
| XS1643554469 | 0.19% | 0.00257 |
| XS1721411889 | 0.19% | 0.00244 |
| USU67523AA57 | 0.17% | 0.00224 |
| US72650RBG65 | 0.17% | 0.00223 |
| US72650RAY80 | 0.17% | 0.00213 |
| US72650RAW25 | 0.17% | 0.00210 |
| US761735AP42 | 0.19% | 0.00240 |
| US761735AD12 | 0.19% | 0.00244 |
| US70959WAH60 | 0.17% | 0.00221 |
| US724479AM27 | 0.17% | 0.00219 |
| US724479AH32 | 0.17% | 0.00208 |
| USU1719MAA63 | 0.19% | 0.00225 |
| US71647NAB55 | 0.19% | 0.00247 |
| US71647NAH26 | 0.19% | 0.00238 |
| US71645WAR25 | 0.19% | 0.00240 |
| US71645WAP68 | 0.19% | 0.00238 |
| US71645WAN11 | 0.19% | 0.00228 |
| US71645WAH43 | 0.19% | 0.00235 |
| USG7052TAC56 | 0.19% | 0.00247 |
| US69336TAH95 | 0.17% | 0.00219 |
| XS1056560763 | 0.19% | 0.00235 |
| USN54360AF44 | 0.19% | 0.00228 |
| USN54360AE78 | 0.19% | 0.00231 |
| XS0922301717 | 0.19% | 0.00236 |
| US00101JAM80 | 0.17% | 0.00211 |
| XS1523057021 | 0.19% | 0.00245 |
| USU7420QAA41 | 0.17% | 0.00210 |
| XS1506500039 | 0.19% | 0.00246 |
| USP78954AC19 | 0.19% | 0.00232 |
| XS1552613660 | 0.19% | 0.00240 |
| XS1063442484 | 0.19% | 0.00237 |
| US747262AQ66 | 0.17% | 0.00220 |
| US767754CD47 | 0.17% | 0.00212 |
| US780097AM39 | 0.19% | 0.00245 |
| US76009NAH35 | 0.17% | 0.00235 |
| US76116AAB44 | 0.17% | 0.00216 |
| US761519BD88 | 0.17% | 0.00275 |
| US893830AY53 | 0.19% | 0.00233 |

|              |       |         |
|--------------|-------|---------|
| USU75111AF87 | 0.17% | 0.00209 |
| USU75111AH44 | 0.17% | 0.00215 |
| USU75111AC56 | 0.17% | 0.00217 |
| USU75355AA20 | 0.17% | 0.00216 |
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*Source: Deutsche Bank*

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