

DBIQ Interest Rate Curve Creation Process

Summary

This document describes the primary price sources for market data used by the Deutsche Bank Index Quant group (“**DBIQ**”), a research function within the Deutsche Bank AG Research team which, in turn, is within the Chairman’s office, to construct interest rate yield curves (each a “**Yield Curve**”) that are used for the purposes of certain calculations in relation to derivative contracts, securities and DBIQ proprietary benchmarks. A Yield Curve for a specific currency and fixing time is created using the market data, relevant market conventions and interpolation and extrapolation methods in respect of such currency and the relevant tenor.

The mark-to-market calculation of derivatives contracts using Yield Curves is based on the market data and market conventions relevant to that derivative contract. Further information on the calculation is available under the section Mark-to-Market Calculation.

Yield Curves are constructed from one or more of the following rates, prices or instrument types:

Money Market Rates (“MMR”) – Generally comprising the short-end of the Yield Curve. Typically these will comprise the short term market standard reference rates (e.g. LIBOR) that are commonly used in relation to financial instruments with short maturities in respect of a specific currency.

Money Market Futures (“MMF”) – The prices of standardised exchange-traded futures contracts based on short term interest rates futures in respect of a specific currency (including, for example and without limitation, EURIBOR Futures Contracts traded on EUREX or Short Sterling Futures Contracts traded on ICE).

Interest Rate Swaps (“IRS”) – The rate representing the fixed leg of a fixed-for-floating interest rate swap contract quoted in relevant currency based on the relevant market convention.

Cross Currency Rate Basis Swaps (“CCBS”) – The cross-currency basis associated with a floating-for-floating cross currency swap contract between the relevant currency and United States dollars for a specific maturity, as more specifically provided (where applicable) in the “Further Information” section in relation to the relevant Interest Rate Curve as set out in this DBIQ Interest Rate Curve Creation Process Guide.

Libor Basis Swaps (“LBS”) – The basis associated with a floating-for-floating swap contract between different designated maturities where LIBOR is the relevant MMR, as more specifically provided (where applicable) in the “Further Information” section in relation to the relevant Interest Rate Curve as set out in this DBIQ Interest Rate Curve Creation Process Guide.

Overnight Interest Rate Basis Swap Contract (“OISBS”) – The basis associated with floating-for-floating swap contract between a relevant overnight interest swap rate for a designated maturity and a MMR in respect of a specific currency, as more specifically provided (where applicable) in the “Further Information” section in relation to the relevant Interest Rate Curve as set out in this DBIQ Interest Rate Curve Creation Process Guide.

BMA Muni Interest Swap Rates as percentage of LIBOR Interest Swap Rates (“MIS”) – composed of a set of BMA Muni interest swap rates as percentage of LIBOR interest swap rates with the same maturities.

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Data Vetting and Verification

The DBIQ Data Vetting and Verification Policy (as set out in Section 8 (Input Data Management) of the DBIQ User Guidance and Administrator Handbook Overview dated 31 July 2014 (or any successor publication and/or section of such publication that addresses the input data management policy of DBIQ) (the "Handbook")) sets out standards which promote the use of accurate high quality data in DBIQ proprietary benchmarks produced by DBIQ. This creates a framework which DBIQ will follow to ensure minimum quality, accuracy and reliability of input data used to produce DBIQ proprietary benchmarks.

Input data is subject to quality controls and the source or provider must be responsive to challenges and queries associated with the data. Data sources should have backup processes to ensure the relevant benchmark can be calculated if data provision from a specific source or provider is to cease.

Further information on the DBIQ Data Vetting and Verification Policy can be found in the Handbook.

In accordance with the Handbook, in the event that market data from regulated venues (such as exchanges) is unavailable or does not comply with the DBIQ Data Vetting and Verification Policy specified in the Handbook, alternative price sources are sought, or changes to the DBIQ proprietary benchmark which references such Yield Curve are made.

Mark-to-Market Calculation

Interest Rate Swap Contract

For an Interest Rate Swap Contract the net present value on each index calculation date is calculated by subtracting the present value of the stream of payments underlying the floating leg from the present value of the stream of payments underlying the fixed leg.

To calculate the present value of the floating leg the floating interest rate that will apply on each payment date over the term of the Interest Rate Swap Contract and the discount rate that will apply to each payment over the term of the Interest Rate Swap Contract must be determined. Each of these floating interest rates and discount rates is determined by referencing the applicable Yield Curve. The relevant discount rate is multiplied by the floating-rate payment to determine the present value of that payment.

To calculate the present value of the fixed leg the fixed interest rate that will apply on all payment dates over the term of the Interest Rate Swap Contract and the discount rate that will apply to each payment over the term of the Interest Rate Swap Contract must be determined. The fixed interest rate is determined on the Interest Rate Swap Contract rebalancing date. The discount rates are determined by referencing the applicable Yield Curve. The relevant discount rate is multiplied by the fixed interest rate to determine the present value of that payment.

Interest Rate Curves Covered

The following curves are covered in this document.

GBP Curve - London Close	4
EUR Curve - London Close	6
USD Curve - London Close	8
JPY Curve - London Close	10
AUD Curve - London Close	11
CHF Curve - London Close.....	12
NZD Curve - London Close.....	13
NOK Curve - London Close	14
DKK Curve - London Close.....	15
SEK Curve - London Close.....	16
USD Curve– NYC Close	17
Muni Curve – NYC Close.....	18
SGD Curve – Singapore Close	19
HKD Curve – Singapore Close	20
TWD Curve – Singapore Close.....	21
KRW Curve – Singapore Close.....	22
MYR Curve – Singapore Close.....	23
THB Curve – Singapore Close.....	24

GBP Curve - London Close

Fixing Time – 4pm London Time
Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	GBPLIBOR1M=	Sterling Libor 1m	
MMR	GBPLIBOR3M=	Sterling Libor 3m	
MMR	GBPLIBOR6M=	Sterling Libor 6m	
MMF	FSS< month code and year code>	1st to 6th Quarterly (expiry in March,June,Sept,Dec) Short Sterling Futures Contracts	
IRS	GBPSB6L2Y=	GBP 2Y Swap rate v 6m GBP	
IRS	GBPSB6L3Y=	GBP 3Y Swap rate v 6m GBP	
IRS	GBPSB6L4Y=	GBP 4Y Swap rate v 6m GBP	
IRS	GBPSB6L5Y=	GBP 5Y Swap rate v 6m GBP	
IRS	GBPSB6L6Y=	GBP 6Y Swap rate v 6m GBP	
IRS	GBPSB6L7Y=	GBP 7Y Swap rate v 6m GBP	
IRS	GBPSB6L8Y=	GBP 8Y Swap rate v 6m GBP	
IRS	GBPSB6L9Y=	GBP 9Y Swap rate v 6m GBP	
IRS	GBPSB6L10Y=	GBP 10Y Swap rate v 6m GBP	
IRS	GBPSB6L12Y=	GBP 12Y Swap rate v 6m GBP	
IRS	GBPSB6L15Y=	GBP 15Y Swap rate v 6m GBP	
IRS	GBPSB6L20Y=	GBP 20Y Swap rate v 6m GBP	
IRS	GBPSB6L25Y=	GBP 25Y Swap rate v 6m GBP	
IRS	GBPSB6L30Y=	GBP 30Y Swap rate v 6m GBP	
IRS	GBPSB6L40Y=	GBP 40Y Swap rate v 6m GBP	
IRS	GBPSB6L50Y=	GBP 50Y Swap rate v 6m GBP	
LBS	GBP3L6L1Y=ICAP	GBP 1Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	GBP3L6L2Y=ICAP	GBP 2Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
LBS	GBP3L6L3Y=ICAP	GBP 3Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
LBS	GBP3L6L4Y=ICAP	GBP 4Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 4Y
LBS	GBP3L6L5Y=ICAP	GBP 5Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 5Y
LBS	GBP3L6L6Y=ICAP	GBP 6Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 6Y
LBS	GBP3L6L7Y=ICAP	GBP 7Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 7Y
LBS	GBP3L6L8Y=ICAP	GBP 8Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 8Y
LBS	GBP3L6L9Y=ICAP	GBP 9Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 9Y
LBS	GBP3L6L10Y=ICAP	GBP 10Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 10Y
LBS	GBP3L6L12Y=ICAP	GBP 12Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 12Y
LBS	GBP3L6L15Y=ICAP	GBP 15Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 15Y
LBS	GBP3L6L20Y=ICAP	GBP 20Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 20Y
LBS	GBP3L6L25Y=ICAP	GBP 25Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 25Y
LBS	GBP3L6L30Y=ICAP	GBP 30Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
LBS	GBP3L6L40Y=ICAP	GBP 40Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 40Y
LBS	GBP3L6L50Y=ICAP	GBP 50Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 50Y
LBS	GBP3L6L60Y=ICAP	GBP 60Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 60Y
LBS	GBP1L3L1Y=ICAP	GBP 1Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 1Y
LBS	GBP1L3L2Y=ICAP	GBP 2Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 2Y
LBS	GBP1L3L3Y=ICAP	GBP 3Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 3Y
LBS	GBP1L3L4Y=ICAP	GBP 4Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 4Y
LBS	GBP1L3L5Y=ICAP	GBP 5Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 5Y
LBS	GBP1L3L6Y=ICAP	GBP 6Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 6Y
LBS	GBP1L3L7Y=ICAP	GBP 7Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 7Y
LBS	GBP1L3L8Y=ICAP	GBP 8Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 8Y
LBS	GBP1L3L9Y=ICAP	GBP 9Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 9Y
LBS	GBP1L3L10Y=ICAP	GBP 10Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 10Y
LBS	GBP1L3L12Y=ICAP	GBP 12Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 12Y
LBS	GBP1L3L15Y=ICAP	GBP 15Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 15Y
LBS	GBP1L3L20Y=ICAP	GBP 20Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 20Y
LBS	GBP1L3L25Y=ICAP	GBP 25Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 25Y
LBS	GBP1L3L30Y=ICAP	GBP 30Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 30Y
LBS	GBP1L3L40Y=ICAP	GBP 40Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 40Y
LBS	GBP1L3L50Y=ICAP	GBP 50Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 50Y
LBS	GBP1L3L60Y=ICAP	GBP 60Y 1s3s Basis Spread	Spread (Swap rate v 3m - Swap rate v 1m)- where Swap rates are for a tenor of 60Y
LBS	GBP3L12L1Y=ICAP	GBP 1Y 3s12s Basis Spread	Spread (Swap rate v 12m - Swap rate v 3m)- where Swap rates are for a tenor of 1Y

EUR Curve - London Close

Fixing Time – 4pm London Time
Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	EURIBOR1M=	Euribor 1m	
MMR	EURIBOR3M=	Euribor 3m	
MMR	EURIBOR6M=	Euribor 6m	
MMF	FEU3< month code and year code>	1st to 8th Quarterly (expiry in March,June,Sept,Dec) Euribor Futures Contracts	
IRS	EURAB3E3Y=	EUR 3Y Swap rate v 3m EUR	
IRS	EURAB3E4Y=	EUR 4Y Swap rate v 3m EUR	
IRS	EURAB3E5Y=	EUR 5Y Swap rate v 3m EUR	
IRS	EURAB3E6Y=	EUR 6Y Swap rate v 3m EUR	
IRS	EURAB3E7Y=	EUR 7Y Swap rate v 3m EUR	
IRS	EURAB3E8Y=	EUR 8Y Swap rate v 3m EUR	
IRS	EURAB3E9Y=	EUR 9Y Swap rate v 3m EUR	
IRS	EURAB3E10Y=	EUR 10Y Swap rate v 3m EUR	
IRS	EURAB3E12Y=	EUR 12Y Swap rate v 3m EUR	
IRS	EURAB3E15Y=	EUR 15Y Swap rate v 3m EUR	
IRS	EURAB3E20Y=	EUR 20Y Swap rate v 3m EUR	
IRS	EURAB3E25Y=	EUR 25Y Swap rate v 3m EUR	
IRS	EURAB3E30Y=	EUR 30Y Swap rate v 3m EUR	
IRS	EURAB3E40Y=	EUR 40Y Swap rate v 3m EUR	
IRS	EURAB3E50Y=	EUR 50Y Swap rate v 3m EUR	
LBS	EUR1E3E1Y=ICAP	EUR 1Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 1Y
LBS	EUR1E3E2Y=ICAP	EUR 2Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 2Y
LBS	EUR1E3E3Y=ICAP	EUR 3Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 3Y
LBS	EUR1E3E4Y=ICAP	EUR 4Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 4Y
LBS	EUR1E3E5Y=ICAP	EUR 5Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 5Y
LBS	EUR1E3E6Y=ICAP	EUR 6Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 6Y
LBS	EUR1E3E7Y=ICAP	EUR 7Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 7Y
LBS	EUR1E3E8Y=ICAP	EUR 8Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 8Y
LBS	EUR1E3E9Y=ICAP	EUR 9Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 9Y
LBS	EUR1E3E10Y=ICAP	EUR 10Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 10Y
LBS	EUR1E3E11Y=ICAP	EUR 11Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 11Y
LBS	EUR1E3E12Y=ICAP	EUR 12Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 12Y
LBS	EUR1E3E15Y=ICAP	EUR 15Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 15Y
LBS	EUR1E3E20Y=ICAP	EUR 20Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 20Y
LBS	EUR1E3E25Y=ICAP	EUR 25Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 25Y
LBS	EUR1E3E30Y=ICAP	EUR 30Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 30Y
LBS	EUR1E3E40Y=ICAP	EUR 40Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 40Y
LBS	EUR1E3E50Y=ICAP	EUR 50Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 50Y
LBS	EUR1E3E60Y=ICAP	EUR 60Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 60Y
LBS	EUR3E6E1Y=ICAP	EUR 1Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	EUR3E6E2Y=ICAP	EUR 2Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
LBS	EUR3E6E3Y=ICAP	EUR 3Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
LBS	EUR3E6E4Y=ICAP	EUR 4Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 4Y
LBS	EUR3E6E5Y=ICAP	EUR 5Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 5Y
LBS	EUR3E6E6Y=ICAP	EUR 6Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 6Y
LBS	EUR3E6E7Y=ICAP	EUR 7Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 7Y
LBS	EUR3E6E8Y=ICAP	EUR 8Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 8Y
LBS	EUR3E6E9Y=ICAP	EUR 9Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 9Y
LBS	EUR3E6E10Y=ICAP	EUR 10Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 10Y
LBS	EUR3E6E11Y=ICAP	EUR 11Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 11Y
LBS	EUR3E6E12Y=ICAP	EUR 12Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 12Y
LBS	EUR3E6E15Y=ICAP	EUR 15Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 15Y
LBS	EUR3E6E20Y=ICAP	EUR 20Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 20Y
LBS	EUR3E6E25Y=ICAP	EUR 25Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 25Y
LBS	EUR3E6E30Y=ICAP	EUR 30Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
LBS	EUR3E6E40Y=ICAP	EUR 40Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 40Y
LBS	EUR3E6E50Y=ICAP	EUR 50Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 50Y
LBS	EUR3E6E60Y=ICAP	EUR 60Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 60Y
LBS	EUR3E12E1Y=ICAP	EUR 1Y 3s12s Basis Spread	Spread (Swap rate v 12m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	EUR3E12E2Y=ICAP	EUR 2Y 3s12s Basis Spread	Spread (Swap rate v 12m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y

USD Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	USDLIBORON=	USD Libor Overnight	
MMR	USDLIBOR1M=	USD Libor 1m	
MMR	USDLIBOR2M=	USD Libor 2m	
MMR	USDLIBOR3M=	USD Libor 3m	
MMF	ED< month code and year code>	1st to 8th Quarterly (expiry in March,June,Sept,Dec) Eurodollar Futures Contracts	
IRS	USDSB3L1Y=	USD 1Y Swap rate v 3m USD	
IRS	USDSB3L2Y=	USD 2Y Swap rate v 3m USD	
IRS	USDSB3L3Y=	USD 3Y Swap rate v 3m USD	
IRS	USDSB3L4Y=	USD 4Y Swap rate v 3m USD	
IRS	USDSB3L5Y=	USD 5Y Swap rate v 3m USD	
IRS	USDSB3L6Y=	USD 6Y Swap rate v 3m USD	
IRS	USDSB3L7Y=	USD 7Y Swap rate v 3m USD	
IRS	USDSB3L8Y=	USD 8Y Swap rate v 3m USD	
IRS	USDSB3L9Y=	USD 9Y Swap rate v 3m USD	
IRS	USDSB3L10Y=	USD 10Y Swap rate v 3m USD	
IRS	USDSB3L12Y=	USD 12Y Swap rate v 3m USD	
IRS	USDSB3L15Y=	USD 15Y Swap rate v 3m USD	
IRS	USDSB3L20Y=	USD 20Y Swap rate v 3m USD	
IRS	USDSB3L25Y=	USD 25Y Swap rate v 3m USD	
IRS	USDSB3L30Y=	USD 30Y Swap rate v 3m USD	
LBS	USD3L1L1Y=ICAP	USD 1Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 1Y
LBS	USD3L1L2Y=ICAP	USD 2Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 2Y
LBS	USD3L1L3Y=ICAP	USD 3Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 3Y
LBS	USD3L1L4Y=ICAP	USD 4Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 4Y
LBS	USD3L1L5Y=ICAP	USD 5Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 5Y
LBS	USD3L1L6Y=ICAP	USD 6Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 6Y
LBS	USD3L1L7Y=ICAP	USD 7Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 7Y
LBS	USD3L1L8Y=ICAP	USD 8Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 8Y
LBS	USD3L1L9Y=ICAP	USD 9Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 9Y
LBS	USD3L1L10Y=ICAP	USD 10Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 10Y
LBS	USD3L1L12Y=ICAP	USD 12Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 12Y
LBS	USD3L1L15Y=ICAP	USD 15Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 15Y
LBS	USD3L1L20Y=ICAP	USD 20Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 20Y
LBS	USD3L1L25Y=ICAP	USD 25Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 25Y
LBS	USD3L1L30Y=ICAP	USD 30Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 30Y
LBS	USD6L3L6M=ICAP	USD 6M 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 6M
LBS	USD6L3L1Y=ICAP	USD 1Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	USD6L3L2Y=ICAP	USD 2Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
LBS	USD6L3L3Y=ICAP	USD 3Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
LBS	USD6L3L4Y=ICAP	USD 4Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 4Y
LBS	USD6L3L5Y=ICAP	USD 5Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 5Y
LBS	USD6L3L6Y=ICAP	USD 6Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 6Y
LBS	USD6L3L7Y=ICAP	USD 7Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 7Y
LBS	USD6L3L8Y=ICAP	USD 8Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 8Y
LBS	USD6L3L9Y=ICAP	USD 9Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 9Y
LBS	USD6L3L10Y=ICAP	USD 10Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 10Y
LBS	USD6L3L12Y=ICAP	USD 12Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 12Y
LBS	USD6L3L15Y=ICAP	USD 15Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 15Y
LBS	USD6L3L20Y=ICAP	USD 20Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 20Y
LBS	USD6L3L25Y=ICAP	USD 25Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 25Y
LBS	USD6L3L30Y=ICAP	USD 30Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
OISBS	USLIFF1Y=ICAP	USD 1Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 1Y
OISBS	USLIFF2Y=ICAP	USD 2Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 2Y
OISBS	USLIFF3Y=ICAP	USD 3Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 3Y
OISBS	USLIFF4Y=ICAP	USD 4Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 4Y
OISBS	USLIFF5Y=ICAP	USD 5Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 5Y
OISBS	USLIFF6Y=ICAP	USD 6Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 6Y
OISBS	USLIFF7Y=ICAP	USD 7Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 7Y

OISBS	USLIFF8Y=ICAP	USD 8Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 8Y
OISBS	USLIFF9Y=ICAP	USD 9Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 9Y
OISBS	USLIFF10Y=ICAP	USD 10Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 10Y
OISBS	USLIFF12Y=ICAP	USD 12Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 12Y
OISBS	USLIFF15Y=ICAP	USD 15Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 15Y
OISBS	USLIFF20Y=ICAP	USD 20Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 20Y
OISBS	USLIFF25Y=ICAP	USD 25Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 25Y
OISBS	USLIFF30Y=ICAP	USD 30Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 30Y

DBIQ

JPY Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	JPY1MFSR=	JPY Libor 1m	
MMR	JPY3MFSR=	JPY Libor 3m	
MMR	JPY6MFSR=	JPY Libor 6m	
IRS	JPYSB6L1Y=	JPY 1Y Swap rate v 6m JPY	
IRS	JPYSB6L2Y=	JPY 2Y Swap rate v 6m JPY	
IRS	JPYSB6L3Y=	JPY 3Y Swap rate v 6m JPY	
IRS	JPYSB6L4Y=	JPY 4Y Swap rate v 6m JPY	
IRS	JPYSB6L5Y=	JPY 5Y Swap rate v 6m JPY	
IRS	JPYSB6L6Y=	JPY 6Y Swap rate v 6m JPY	
IRS	JPYSB6L7Y=	JPY 7Y Swap rate v 6m JPY	
IRS	JPYSB6L8Y=	JPY 8Y Swap rate v 6m JPY	
IRS	JPYSB6L9Y=	JPY 9Y Swap rate v 6m JPY	
IRS	JPYSB6L10Y=	JPY 10Y Swap rate v 6m JPY	
IRS	JPYSB6L12Y=	JPY 12Y Swap rate v 6m JPY	
IRS	JPYSB6L15Y=	JPY 15Y Swap rate v 6m JPY	
IRS	JPYSB6L20Y=	JPY 20Y Swap rate v 6m JPY	
IRS	JPYSB6L25Y=	JPY 25Y Swap rate v 6m JPY	
IRS	JPYSB6L30Y=	JPY 30Y Swap rate v 6m JPY	
IRS	JPYSB6L40Y=	JPY 40Y Swap rate v 6m JPY	
CCBS	JPYCBS1Y=	JPY/USD 1Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 1Y against 3m USD
CCBS	JPYCBS2Y=	JPY/USD 2Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 2Y against 3m USD
CCBS	JPYCBS3Y=	JPY/USD 3Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 3Y against 3m USD
CCBS	JPYCBS4Y=	JPY/USD 4Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 4Y against 3m USD
CCBS	JPYCBS5Y=	JPY/USD 5Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 5Y against 3m USD
CCBS	JPYCBS6Y=	JPY/USD 6Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 6Y against 3m USD
CCBS	JPYCBS7Y=	JPY/USD 7Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 7Y against 3m USD
CCBS	JPYCBS8Y=	JPY/USD 8Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 8Y against 3m USD
CCBS	JPYCBS9Y=	JPY/USD 9Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 9Y against 3m USD
CCBS	JPYCBS10Y=	JPY/USD 10Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 10Y against 3m USD
CCBS	JPYCBS12Y=	JPY/USD 12Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 12Y against 3m USD
CCBS	JPYCBS15Y=	JPY/USD 15Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 15Y against 3m USD
CCBS	JPYCBS20Y=	JPY/USD 20Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 20Y against 3m USD
CCBS	JPYCBS25Y=	JPY/USD 25Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 25Y against 3m USD
CCBS	JPYCBS30Y=	JPY/USD 30Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 30Y against 3m USD

DBIQ

AUD Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	AUBABSL1M=AFMA	AFMA Bank Bill Short Term Rate 1m	
MMR	AUBABSL3M=AFMA	AFMA Bank Bill Short Term Rate 3m	
MMR	AUBABSL6M=AFMA	AFMA Bank Bill Short Term Rate 6m	
MMF	YBA< month code and year code>	1st to 6th Quarterly (expiry in March,June,Sept,Dec) 90 Day Bank Bill Futures	
IRS	AUDQM3AB1Y=	AUD 1Y Swap rate v 3m AUD	
IRS	AUDQM3AB2Y=	AUD 2Y Swap rate v 3m AUD	
IRS	AUDQM3AB3Y=	AUD 3Y Swap rate v 3m AUD	
IRS	AUDSM6AB4Y=	AUD 4Y Swap rate v 6m AUD	
IRS	AUDSM6AB5Y=	AUD 5Y Swap rate v 6m AUD	
IRS	AUDSM6AB7Y=	AUD 7Y Swap rate v 6m AUD	
IRS	AUDSM6AB10Y=	AUD 10Y Swap rate v 6m AUD	
IRS	AUDSM6AB12Y=	AUD 12Y Swap rate v 6m AUD	
IRS	AUDSM6AB15Y=	AUD 15Y Swap rate v 6m AUD	
IRS	AUDSM6AB20Y=	AUD 20Y Swap rate v 6m AUD	
IRS	AUDSM6AB25Y=	AUD 25Y Swap rate v 6m AUD	
IRS	AUDSM6AB30Y=	AUD 30Y Swap rate v 6m AUD	
CCBS	AUDCBS1Y=	AUD/USD 1Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 1Y against 3m USD
CCBS	AUDCBS2Y=	AUD/USD 2Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 2Y against 3m USD
CCBS	AUDCBS3Y=	AUD/USD 3Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 3Y against 3m USD
CCBS	AUDCBS4Y=	AUD/USD 4Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 4Y against 3m USD
CCBS	AUDCBS5Y=	AUD/USD 5Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 5Y against 3m USD
CCBS	AUDCBS6Y=	AUD/USD 6Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 6Y against 3m USD
CCBS	AUDCBS7Y=	AUD/USD 7Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 7Y against 3m USD
CCBS	AUDCBS9Y=	AUD/USD 9Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 9Y against 3m USD
CCBS	AUDCBS10Y=	AUD/USD 10Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 10Y against 3m USD
CCBS	AUDCBS15Y=	AUD/USD 15Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 15Y against 3m USD
CCBS	AUDCBS20Y=	AUD/USD 20Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 20Y against 3m USD
CCBS	AUDCBS30Y=	AUD/USD 30Y Currency Basis Spread	Spread (over 3m AUD) for a tenor of 30Y against 3m USD

DBIQ

CHF Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	CHF1MFSR=	CHF Libor 1m	
MMR	CHF3MFSR=	CHF Libor 3m	
MMR	CHF6MFSR=	CHF Libor 6m	
MMF	FES< month code and year code>	1st to 6th Quarterly (expiry in March,June,Sept,Dec) Euroswiss Futures Contracts	
IRS	CHFAB6L1Y=	CHF 1Y Swap rate v 6m CHF	
IRS	CHFAB6L2Y=	CHF 2Y Swap rate v 6m CHF	
IRS	CHFAB6L3Y=	CHF 3Y Swap rate v 6m CHF	
IRS	CHFAB6L4Y=	CHF 4Y Swap rate v 6m CHF	
IRS	CHFAB6L5Y=	CHF 5Y Swap rate v 6m CHF	
IRS	CHFAB6L6Y=	CHF 6Y Swap rate v 6m CHF	
IRS	CHFAB6L7Y=	CHF 7Y Swap rate v 6m CHF	
IRS	CHFAB6L8Y=	CHF 8Y Swap rate v 6m CHF	
IRS	CHFAB6L9Y=	CHF 9Y Swap rate v 6m CHF	
IRS	CHFAB6L10Y=	CHF 10Y Swap rate v 6m CHF	
IRS	CHFAB6L11Y=	CHF 11Y Swap rate v 6m CHF	
IRS	CHFAB6L12Y=	CHF 12Y Swap rate v 6m CHF	
IRS	CHFAB6L15Y=	CHF 15Y Swap rate v 6m CHF	
IRS	CHFAB6L20Y=	CHF 20Y Swap rate v 6m CHF	
IRS	CHFAB6L25Y=	CHF 25Y Swap rate v 6m CHF	
IRS	CHFAB6L30Y=	CHF 30Y Swap rate v 6m CHF	
CCBS	CHFCBS1Y=	CHF/USD 1Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 1Y against 3m USD
CCBS	CHFCBS2Y=	CHF/USD 2Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 2Y against 3m USD
CCBS	CHFCBS3Y=	CHF/USD 3Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 3Y against 3m USD
CCBS	CHFCBS4Y=	CHF/USD 4Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 4Y against 3m USD
CCBS	CHFCBS5Y=	CHF/USD 5Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 5Y against 3m USD
CCBS	CHFCBS6Y=	CHF/USD 6Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 6Y against 3m USD
CCBS	CHFCBS7Y=	CHF/USD 7Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 7Y against 3m USD
CCBS	CHFCBS8Y=	CHF/USD 8Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 8Y against 3m USD
CCBS	CHFCBS9Y=	CHF/USD 9Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 9Y against 3m USD
CCBS	CHFCBS10Y=	CHF/USD 10Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 10Y against 3m USD
CCBS	CHFCBS12Y=	CHF/USD 12Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 12Y against 3m USD
CCBS	CHFCBS15Y=	CHF/USD 15Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 15Y against 3m USD
CCBS	CHFCBS20Y=	CHF/USD 20Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 20Y against 3m USD
CCBS	CHFCBS30Y=	CHF/USD 30Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 30Y against 3m USD

DBIQ

NZD Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	<tbd> bberg:NFIX1FRA	New Zealand Bank Bill 1m FRA	http://www.nzfma.org/Site/data/default.aspx
MMR	<tbd> bberg:NFIX3FRA	New Zealand Bank Bill 3m FRA	http://www.nzfma.org/Site/data/default.aspx
MMF	NBB< month code and year code>	1st to 4th Quarterly (expiry in March,June,Sept,Dec) NZD 90 Day Bank Bill Futures	
IRS	NZDSM3NB2Y=	NZD 2Y Swap rate v 3m NZD	
IRS	NZDSM3NB3Y=	NZD 3Y Swap rate v 3m NZD	
IRS	NZDSM3NB4Y=	NZD 4Y Swap rate v 3m NZD	
IRS	NZDSM3NB5Y=	NZD 5Y Swap rate v 3m NZD	
IRS	NZDSM3NB7Y=	NZD 7Y Swap rate v 3m NZD	
IRS	NZDSM3NB10Y=	NZD 10Y Swap rate v 3m NZD	
IRS	NZDSM3NB15Y=	NZD 15Y Swap rate v 3m NZD	
CCBS	NZDCBS1Y=	NZD/USD 1Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 1Y against 3m USD
CCBS	NZDCBS2Y=	NZD/USD 2Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 2Y against 3m USD
CCBS	NZDCBS3Y=	NZD/USD 3Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 3Y against 3m USD
CCBS	NZDCBS4Y=	NZD/USD 4Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 4Y against 3m USD
CCBS	NZDCBS5Y=	NZD/USD 5Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 5Y against 3m USD
CCBS	NZDCBS7Y=	NZD/USD 7Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 7Y against 3m USD
CCBS	NZDCBS10Y=	NZD/USD 10Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 10Y against 3m USD
CCBS	NZDCBS15Y=	NZD/USD 15Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 15Y against 3m USD

DBIQ

NOK Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	OINOK3MD=	Nibor 3m	
MMR	OINOK6MD=	Nibor 6m	
IRS	NOKAB6O2Y=	NOK 2Y Swap rate v 6m NOK	
IRS	NOKAB6O3Y=	NOK 3Y Swap rate v 6m NOK	
IRS	NOKAB6O4Y=	NOK 4Y Swap rate v 6m NOK	
IRS	NOKAB6O5Y=	NOK 5Y Swap rate v 6m NOK	
IRS	NOKAB6O10Y=	NOK 10Y Swap rate v 6m NOK	

DBIQ

DKK Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	CIDKK3MD=	CIBOR 3m	
MMR	CIDKK6MD=	CIBOR 6m	
IRS	DKKAB6C2Y=	DKK 2Y Swap rate v 6m DKK	
IRS	DKKAB6C3Y=	DKK 3Y Swap rate v 6m DKK	
IRS	DKKAB6C4Y=	DKK 4Y Swap rate v 6m DKK	
IRS	DKKAB6C5Y=	DKK 5Y Swap rate v 6m DKK	
IRS	DKKAB6C10Y=	DKK 10Y Swap rate v 6m DKK	

DBIQ

SEK Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	STISEK1MDFI=	STIBOR Fix 1m	
MMR	STISEK3MDFI=	STIBOR Fix 3m	
IRS	SEKAB3S2Y=	SEK 2Y Swap rate v 3m SEK	
IRS	SEKAB3S3Y=	SEK 3Y Swap rate v 3m SEK	
IRS	SEKAB3S4Y=	SEK 4Y Swap rate v 3m SEK	
IRS	SEKAB3S5Y=	SEK 5Y Swap rate v 3m SEK	
IRS	SEKAB3S10Y=	SEK 10Y Swap rate v 3m SEK	

DBIQ

USD Curve– NYC Close

Fixing Time – 3pm NYC Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	USDLIBOR3M=	USD Libor 3m	
MMF	ED< month code and year code>	1st to 12th Quarterly (expiry in March,June,Sept,Dec) Eurodollar Futures Contracts	
IRS	USDSB3L4Y=	USD 4Y Swap rate v 3m USD	
IRS	USDSB3L5Y=	USD 5Y Swap rate v 3m USD	
IRS	USDSB3L6Y=	USD 6Y Swap rate v 3m USD	
IRS	USDSB3L7Y=	USD 7Y Swap rate v 3m USD	
IRS	USDSB3L8Y=	USD 8Y Swap rate v 3m USD	
IRS	USDSB3L9Y=	USD 9Y Swap rate v 3m USD	
IRS	USDSB3L10Y=	USD 10Y Swap rate v 3m USD	
IRS	USDSB3L12Y=	USD 12Y Swap rate v 3m USD	
IRS	USDSB3L15Y=	USD 15Y Swap rate v 3m USD	
IRS	USDSB3L20Y=	USD 20Y Swap rate v 3m USD	
IRS	USDSB3L25Y=	USD 25Y Swap rate v 3m USD	
IRS	USDSB3L30Y=	USD 30Y Swap rate v 3m USD	

DBIQ

Muni Curve – NYC Close

Fixing Time – 3pm NYC Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	USDLIBOR3M=	USD Libor 3m	
MMF	ED< month code and year code>	1st to 12th Quarterly (expiry in March,June,Sept,Dec) Eurodollar Futures Contracts	
IRS	USDSB3L4Y=	USD 4Y Swap rate v 3m USD	
IRS	USDSB3L5Y=	USD 5Y Swap rate v 3m USD	
IRS	USDSB3L6Y=	USD 6Y Swap rate v 3m USD	
IRS	USDSB3L7Y=	USD 7Y Swap rate v 3m USD	
IRS	USDSB3L8Y=	USD 8Y Swap rate v 3m USD	
IRS	USDSB3L9Y=	USD 9Y Swap rate v 3m USD	
IRS	USDSB3L10Y=	USD 10Y Swap rate v 3m USD	
IRS	USDSB3L12Y=	USD 12Y Swap rate v 3m USD	
IRS	USDSB3L15Y=	USD 15Y Swap rate v 3m USD	
IRS	USDSB3L20Y=	USD 20Y Swap rate v 3m USD	
IRS	USDSB3L25Y=	USD 25Y Swap rate v 3m USD	
IRS	USDSB3L30Y=	USD 30Y Swap rate v 3m USD	
MIS	USMN1Y=SX	1Y BMA Muni Rate % of 1Y LIBOR rate	
MIS	USMN2Y=SX	2Y BMA Muni Rate % of 2Y LIBOR rate	
MIS	USMN3Y=SX	3Y BMA Muni Rate % of 3Y LIBOR rate	
MIS	USMN4Y=SX	4Y BMA Muni Rate % of 4Y LIBOR rate	
MIS	USMN5Y=SX	5Y BMA Muni Rate % of 5Y LIBOR rate	
MIS	USMN7Y=SX	7Y BMA Muni Rate % of 7Y LIBOR rate	
MIS	USMN10Y=SX	10Y BMA Muni Rate % of 10Y LIBOR rate	
MIS	USMN12Y=SX	12Y BMA Muni Rate % of 12Y LIBOR rate	
MIS	USMN15Y=SX	15Y BMA Muni Rate % of 15Y LIBOR rate	
MIS	USMN20Y=SX	20Y BMA Muni Rate % of 20Y LIBOR rate	
MIS	USMN25Y=SX	25Y BMA Muni Rate % of 25Y LIBOR rate	
MIS	USMN30Y=SX	30Y BMA Muni Rate % of 30Y LIBOR rate	

DBIQ

SGD Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	SISGD1MD=ABSG	Singapore Dollar 1 Month SIBOR	
MMR	SISGD3MD=ABSG	Singapore Dollar 3 Month SIBOR	
MMR	SISGD6MD=ABSG	Singapore Dollar 6 Month SIBOR	
IRS	SGDSB6SO1Y=	Singapore Dollar 1 Year Interest Rate Swap	
IRS	SGDSB6SO18M=	Singapore Dollar 18 Month Interest Rate Swap	
IRS	SGDSB6SO2Y=	Singapore Dollar 2 Year Interest Rate Swap	
IRS	SGDSB6SO3Y=	Singapore Dollar 3 Year Interest Rate Swap	
IRS	SGDSB6SO4Y=	Singapore Dollar 4 Year Interest Rate Swap	
IRS	SGDSB6SO5Y=	Singapore Dollar 5 Year Interest Rate Swap	
IRS	SGDSB6SO6Y=	Singapore Dollar 6 Year Interest Rate Swap	
IRS	SGDSB6SO7Y=	Singapore Dollar 7 Year Interest Rate Swap	
IRS	SGDSB6SO10Y=	Singapore Dollar 10 Year Interest Rate Swap	
IRS	SGDSB6SO12Y=	Singapore Dollar 12 Year Interest Rate Swap	
IRS	SGDSB6SO15Y=	Singapore Dollar 15 Year Interest Rate Swap	
IRS	SGDSB6SO20Y=	Singapore Dollar 20 Year Interest Rate Swap	
IRS	SGDSB6SO30Y=	Singapore Dollar 30 Year Interest Rate Swap	

DBIQ

HKD Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	HIHKD1WD=	Hong Kong Dollar 1 Week HIBOR	
MMR	HIHKD1MD=	Hong Kong Dollar 1 Month HIBOR	
MMR	HIHKD2MD=	Hong Kong Dollar 2 Month HIBOR	
MMR	HIHKD3MD=	Hong Kong Dollar 3 Month HIBOR	
IRS	HKDQM3H1Y=	Hong Kong Dollar 1 Year Interest Rate Swap	
IRS	HKDQM3H2Y=	Hong Kong Dollar 2 Year Interest Rate Swap	
IRS	HKDQM3H3Y=	Hong Kong Dollar 3 Year Interest Rate Swap	
IRS	HKDQM3H4Y=	Hong Kong Dollar 4 Year Interest Rate Swap	
IRS	HKDQM3H5Y=	Hong Kong Dollar 5 Year Interest Rate Swap	
IRS	HKDQM3H7Y=	Hong Kong Dollar 7 Year Interest Rate Swap	
IRS	HKDQM3H10Y=	Hong Kong Dollar 10 Year Interest Rate Swap	

DBIQ

TWD Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	TATWD1MD=	Taiwan Dollar 1 Month TAIBOR	
MMR	TATWD3MD=	Taiwan Dollar 3 Month TAIBOR	
MMR	TATWD6MD=	Taiwan Dollar 6 Month TAIBOR	
IRS	TWDQM3TO1Y=	Taiwan Dollar 1 Year Interest Rate Swap	
IRS	TWDQM3TO2Y=	Taiwan Dollar 2 Year Interest Rate Swap	
IRS	TWDQM3TO3Y=	Taiwan Dollar 3 Year Interest Rate Swap	
IRS	TWDQM3TO4Y=	Taiwan Dollar 4 Year Interest Rate Swap	
IRS	TWDQM3TO5Y=	Taiwan Dollar 5 Year Interest Rate Swap	
IRS	TWDQM3TO7Y=	Taiwan Dollar 7 Year Interest Rate Swap	
IRS	TWDQM3TO10Y=	Taiwan Dollar 10 Year Interest Rate Swap	

DBIQ

KRW Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	KIKRW1WD=	Korean Won 1 Week KIKRW	
MMR	KIKRW1MD=	Korean Won 1 Month KIKRW	
MMR	KIKRW2MD=	Korean Won 2 Month KIKRW	
MMR	KIKRW3MD=	Korean Won 3 Month KIKRW	
MMR	KIKRW6MD=	Korean Won 6 Month KIKRW	
IRS	KRQMCD1Y=	Korean Won 1 year Interest Rate Swap	
IRS	KRQMCD2Y=	Korean Won 2 Year Interest Rate Swap	
IRS	KRQMCD3Y=	Korean Won 3 year Interest Rate Swap	
IRS	KRQMCD4Y=	Korean Won 4 year Interest Rate Swap	
IRS	KRQMCD5Y=	Korean Won 5 year Interest Rate Swap	
IRS	KRQMCD6Y=	Korean Won 6 year Interest Rate Swap	
IRS	KRQMCD7Y=	Korean Won 7 Year Interest Rate Swap	
IRS	KRQMCD8Y=	Korean Won 8 Year Interest Rate Swap	
IRS	KRQMCD9Y=	Korean Won 9 Year Interest Rate Swap	
IRS	KRQMCD10Y=	Korean Won 10 year Interest Rate Swap	
IRS	KRQMCD12Y=	Korean Won 12 year Interest Rate Swap	
IRS	KRQMCD15Y=	Korean Won 15 Year Interest Rate Swap	
IRS	KRQMCD20Y=	Korean Won 20 Year Interest Rate Swap	

DBIQ

MYR Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	MYRSWD=	Malaysian Ringgit Spot Week Deposit	
MMR	MYR1MD=	Malaysian Ringgit 1 Month Deposit	
MMR	MYR2MD=	Malaysian Ringgit 2 Month Deposit	
MMR	MYR3MD=	Malaysian Ringgit 3 Month Deposit	
MMR	MYR6MD=	Malaysian Ringgit 6 Month Deposit	
MMR	MYR9MD=	Malaysian Ringgit 9 Month Deposit	
IRS	MYRQB3KL1Y=	Malaysian Ringgit 1 Year Interest Rate Swap	
IRS	MYRQB3KL2Y=	Malaysian Ringgit 2 Year Interest Rate Swap	
IRS	MYRQB3KL3Y=	Malaysian Ringgit 3 Year Interest Rate Swap	
IRS	MYRQB3KL4Y=	Malaysian Ringgit 4 Year Interest Rate Swap	
IRS	MYRQB3KL5Y=	Malaysian Ringgit 5 Year Interest Rate Swap	
IRS	MYRQB3KL7Y=	Malaysian Ringgit 7 Year Interest Rate Swap	
IRS	MYRQB3KL10Y=	Malaysian Ringgit 10 Year Interest Rate Swap	
IRS	MYRQB3KL12Y=	Malaysian Ringgit 12 Year Interest Rate Swap	
IRS	MYRQB3KL15Y=	Malaysian Ringgit 15 Year Interest Rate Swap	
IRS	MYRQB3KL20Y=	Malaysian Ringgit 20 Year Interest Rate Swap	

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THB Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Reuters – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	THBSW=TH	US Dollar/Thai Baht Spot Week FX Forward Swap	
MMR	THB1M=TH	US Dollar/Thai Baht 1 Month FX Forward Swap	
MMR	THB3M=TH	US Dollar/Thai Baht 3 Month FX Forward Swap	
MMR	THB6M=TH	US Dollar/Thai Baht 6 Month FX Forward Swap	
MMR	THB9M=TH	US Dollar/Thai Baht 9 Month FX Forward Swap	
MMR	THB1Y=TH	US Dollar/Thai Baht 1 Year FX Forward Swap	
IRS	THBSB6TH1Y=	Thai Baht 1 Year Interest Rate Swap	
IRS	THBSB6TH2Y=	Thai Baht 2 Year Interest Rate Swap	
IRS	THBSB6TH3Y=	Thai Baht 3 Year Interest Rate Swap	
IRS	THBSB6TH4Y=	Thai Baht 4 Year Interest Rate Swap	
IRS	THBSB6TH5Y=	Thai Baht 5 Year Interest Rate Swap	
IRS	THBSB6TH7Y=	Thai Baht 7 Year Interest Rate Swap	
IRS	THBSB6TH10Y=	Thai Baht 10 Year Interest Rate Swap	
IRS	THBSB6TH12Y=	Thai Baht 12 Year Interest Rate Swap	
IRS	THBSB6TH15Y=	Thai Baht 15 Year Interest Rate Swap	
IRS	THBSB6TH20Y=	Thai Baht 20 Year Interest Rate Swap	

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