

DB Short Duration EM Bond Index, Country & Constituents Selection Feb 2017

- This report shows the annual country selection and the upcoming constituent list for DB Short Duration Emerging Market Bond Index (Bloomberg ticker: DBEMPRO <Index>) for the quarter from March 2017 to May 2017. For detailed index rules please refer to the index Description

- The Annual selection of countries are:

Additions – Argentina, Chile

Removed: Morocco, Latvia, Uruguay

The entire list is:

ARGENTINA
BRAZIL
CHILE
COLOMBIA
DOMINICAN
CROATIA
HUNGARY
INDONESIA
SOUTH KOREA
KAZAKHSTAN
LEBANON
SRI LANKA
LITHUANIA
MEXICO
PANAMA
PERU
PHILIPPINES
PAKISTAN
POLAND
QATAR
ROMANIA
SERBIA
RUSSIA
SLOVENIA
EL SALVADOR
TURKEY
UKRAINE
VENEZUELA
SOUTH AFRICA

Close Index Levels are published daily on the DBIQ website, <https://index.db.com> and Bloomberg.



ISIN	Estimated Weights	Normalized Notional
US922646AT10	0.244%	0.00002721
USP97475AD26	0.268%	0.00003615
USY20721AK56	0.722%	0.00006868
XS0357281558	0.371%	0.00003388
US71645WAN11	0.211%	0.00001874
USM8222MAG70	0.252%	0.00002223
USP9379RAA51	0.203%	0.00001807
XS0499245180	0.290%	0.00002831
XS0524610812	0.550%	0.00004929
US71654QAX07	1.133%	0.00010707
US718286BK23	0.680%	0.00006350
USG07402DN01	0.418%	0.00003984
XS0680231908	0.839%	0.00007229
US500630BU18	0.367%	0.00003615
US50065TAC71	0.297%	0.00002711
XS0776179656	0.557%	0.00005422
US50065TAD54	0.290%	0.00002892
US302154BH12	0.186%	0.00001807
US445545AK21	0.294%	0.00002794
US302154BM07	0.183%	0.00001807
XS1303920083	0.521%	0.00005094
US500630CH97	0.180%	0.00001807
US71647NAP42	2.048%	0.00017928
USP79171AD96	0.275%	0.00002621
US718286AK32	0.287%	0.00002466
US593048BN00	0.574%	0.00004857
US105756BE97	0.253%	0.00002108
USP97475AG56	0.308%	0.00005422
XS0250882478	0.850%	0.00007564
USY8793YAM40	0.278%	0.00002711
US718286BF38	0.319%	0.00002806
US698299AX28	0.588%	0.00005422
USP01012AQ98	0.295%	0.00002892
XS0493540297	0.456%	0.00004338
US302154AX70	0.380%	0.00003615
XS0592794597	0.174%	0.00001679
XS0607904264	0.609%	0.00005422
US445545AE60	1.244%	0.00010844
US77586TAA43	0.942%	0.00008133
USY0646EAR37	0.185%	0.00001807
XS0806482948	0.274%	0.00002711
XS0893103852	0.572%	0.00005422

US302154BG39	0.182%	0.00001807
USP14486AK37	0.176%	0.00001710
XS1188073081	0.175%	0.00001807
US500630CE66	0.181%	0.00001807
USP3143NAN41	0.442%	0.00004157
US302154CK32	0.181%	0.00001807
US71647NAR08	0.552%	0.00005312
USY20721BS73	0.280%	0.00002711
XS1433314231	0.283%	0.00002711
USN54360AC13	0.186%	0.00001807
US718286BE62	0.438%	0.00003754
XS0418193917	0.564%	0.00005422
USN54360AE78	0.306%	0.00002711
US91086QAY44	0.756%	0.00006950
US71654QAW24	0.396%	0.00003598
XS0629509943	0.243%	0.00002350
XS0708813810	0.201%	0.00001848
US500630BW73	0.456%	0.00004518
US71654QBB77	0.777%	0.00007580
XS0831353361	0.546%	0.00005422
USC42970AC47	0.230%	0.00002277
US71647NAB55	0.184%	0.00001837
US71654QBJ04	0.367%	0.00003613
US12803X2C42	0.346%	0.00003320
XS0995679619	0.385%	0.00003615
US12803X2D25	0.356%	0.00003453
XS1069383856	0.182%	0.00001807
XS1345632811	0.183%	0.00001807
US195325AU91	0.381%	0.00002878
XS0294364103	0.726%	0.00007439
XS0300998779	0.185%	0.00001800
XS0381439305	0.354%	0.00003234
US706451BS94	0.704%	0.00006610
US105756BQ28	0.550%	0.00005081
US900123BE97	0.837%	0.00008133
XS0423038875	0.405%	0.00003615
USY7083VAB54	0.417%	0.00003691
US731011AR30	1.144%	0.00010302
US71645WAP68	0.326%	0.00003095
XS0468534580	0.985%	0.00009037
USP14486AD93	0.180%	0.00001695
US05957PAR73	0.142%	0.00001328
XS0525827845	0.498%	0.00004518

USP3772WAB83	0.184%	0.00001753
US71568QAA58	0.398%	0.00003615
USP90603AL83	0.378%	0.00003593
XS0799357354	0.327%	0.00003080
US12803X2A85	0.268%	0.00002656
XS0922623755	0.186%	0.00001807
US50065TAE38	0.184%	0.00001807
US500630CA45	0.281%	0.00002711
US71567RAB24	0.599%	0.00005422
US50065KAB89	0.182%	0.00001807
XS1303918939	0.665%	0.00006434
XS1303467077	0.362%	0.00003615
USP1027DEN77	0.193%	0.00001807
US168863AV04	0.284%	0.00002674
USP04808AA23	1.777%	0.00016266
XS0501195480	0.356%	0.00003436
XS0366630902	0.326%	0.00003019
US71654QAU67	0.537%	0.00004743
XS0485991417	0.741%	0.00006506
US836205AN45	0.643%	0.00005853
US71656MAD11	0.309%	0.00002921
XS0548633659	0.286%	0.00002547
XS0559237952	0.378%	0.00003705
XS0559800122	0.191%	0.00001848
USY20721AU39	0.982%	0.00009037
XS0638572973	0.335%	0.00003080
USY68616AA22	0.378%	0.00003615
XS0739988086	0.635%	0.00005422
XS0743596040	0.509%	0.00004621
US50065XAC83	0.366%	0.00003615
XS0774764152	0.285%	0.00002711
XS0796426228	0.412%	0.00004004
XS0854469599	0.362%	0.00003615
USY8137FAB41	0.190%	0.00001807
XS1052421150	0.260%	0.00002530
US302154BX61	0.271%	0.00002711
XS1303918269	0.658%	0.00006303
US500630CK27	0.179%	0.00001807
XS1501561739	0.156%	0.00001540
US71654QCA85	0.490%	0.00004510
USP04808AG92	1.071%	0.00009940
XS0373641009	0.634%	0.00005784
US900123BD15	0.598%	0.00005422

US91086QAW87	0.660%	0.00005941
USP97475AN08	0.618%	0.00009022
XS0464257152	0.603%	0.00005422
US900123BH29	0.769%	0.00007229
US105756BS83	0.798%	0.00007567
US302154AW97	0.496%	0.00004518
XS0527351653	0.980%	0.00009037
XS0556885753	0.458%	0.00004086
US71645WAR25	1.424%	0.00013944
XS0602546136	0.626%	0.00005422
US857524AA08	0.804%	0.00007229
USY7138AAA89	0.390%	0.00003615
US195325BN40	0.770%	0.00007229
XS0707819727	0.552%	0.00005422
XS0772509484	0.498%	0.00004849
XS0793155838	0.258%	0.00002530
XS0882347072	0.261%	0.00002711
XS0885733153	0.252%	0.00002464
XS0927637495	0.378%	0.00003615
XS0955232854	0.414%	0.00004004
USY8137FAA67	0.379%	0.00003615
US50065XAE40	0.275%	0.00002711
US500630CD83	0.276%	0.00002711
US302154BS76	0.363%	0.00003615
USY4841KYV97	0.182%	0.00001807
US71654QBU58	0.531%	0.00005259
XS1501659384	0.379%	0.00003615
US302154CD98	0.269%	0.00002711
US500630CP14	0.180%	0.00001807
USP04808AL87	1.197%	0.00011748
US302154CJ68	0.181%	0.00001807
US05968AAB26	0.254%	0.00002530
US900123AX87	0.799%	0.00007229
US71645WAM38	0.153%	0.00001448
USP14486AA54	0.281%	0.00002656
US50064FAJ30	0.617%	0.00005422
US900123BF62	0.606%	0.00005422
US836205AM61	0.701%	0.00006318
USP22854AF31	0.285%	0.00002656
USN54360AF44	0.515%	0.00004518
XS0504954347	1.178%	0.00010781
XS0541528682	0.264%	0.00002530
USY2029SAF12	0.390%	0.00003615

XS0546214007	0.280%	0.00002530
USY2029SAG94	0.382%	0.00003615
XS0776178419	0.183%	0.00001807
XS0856951263	0.281%	0.00002711
XS0914798268	0.186%	0.00001807
XS0944226637	0.223%	0.00002169
XS0971721377	0.478%	0.00004621
XS0975124180	0.467%	0.00004518
XS0987063566	0.276%	0.00002711
XS0993162170	0.270%	0.00002618
US91086QBD97	0.373%	0.00003615
XS0982708926	0.561%	0.00005422
XS1028943089	0.183%	0.00001807
XS1147732553	0.392%	0.00003615
US302154BV06	0.219%	0.00002169
US50066RAA41	0.177%	0.00001807
XS1485745704	0.351%	0.00003615
USY4841K5T67	0.176%	0.00001807
USP3143NAJ39	0.241%	0.00002169
XS0089375249	1.223%	0.00010678
USY20721AF61	0.373%	0.00003615
US900123BA75	0.870%	0.00008133
US195325BL83	0.826%	0.00007229
USY20721AP44	0.901%	0.00007229
USP14486AC11	0.232%	0.00002139
USY20721AQ27	0.812%	0.00007229
US445545AD87	0.789%	0.00007139
XS0543956717	0.395%	0.00003850
XS0579851949	0.648%	0.00006326
USP30179AJ79	0.380%	0.00003615
US302154BA68	0.394%	0.00003615
USP22854AG14	0.481%	0.00004648
XS0615236006	0.786%	0.00007229
XS0767469827	0.625%	0.00006161
XS0801656256	0.727%	0.00007229
USY4872AAX55	0.182%	0.00001807
US500630BY30	0.181%	0.00001807
US445545AG19	0.265%	0.00002587
USY4841JQW99	0.181%	0.00001807
XS0923450414	0.367%	0.00003615
US71647NAH26	0.151%	0.00001441
XS1056560763	0.398%	0.00003615
US50066NAA37	0.181%	0.00001807

USP7071QAA24	0.183%	0.00001807
US71567RAE62	0.278%	0.00002711
US302154CB33	0.362%	0.00003615
XS1405781698	1.263%	0.00012651
XS1439838548	0.176%	0.00001807
USY8137FAG38	0.186%	0.00001807
US71654QBZ46	0.281%	0.00002678
US05968AAA43	0.187%	0.00001807
USP3143NAM67	0.383%	0.00003615
US168863AW86	0.214%	0.00002029

Index Guide Disclaimers

This document is intended for information only and does not create any legally binding obligations on the part of Deutsche Bank AG and/or its affiliates ("DB"). This document is intended to provide a summary of the index it purports to describe. No warranty or representation is made as to the correctness, completeness and accuracy of the information.

Without limitation, this document does not constitute an offer, an invitation to offer or a recommendation to enter into any transaction. When making an investment decision, you should rely solely on the final documentation relating to the transaction. Products based on the index or indices described in this document may not be appropriate for all investors and before entering into any transaction you should take steps to ensure that you fully understand the transaction and have made an independent assessment of the appropriateness of the transaction in the light of your own objectives and circumstances, including the possible risks and benefits of entering into such transaction. Refer to your DB Sales person for product related information. For general information regarding the nature and risks of the proposed transaction and types of financial instruments please go to www.globalmarkets.db.com/riskdisclosures. You should also consider seeking advice from your own advisers in making this assessment. If you decide to enter into a transaction with DB, you do so in reliance on your own judgment. Past performance is no indication of future results.

This material was prepared by DBIQ. It is not investment research, and has not been prepared in accordance with legal requirements designed to promote the independence of such. Any opinions expressed herein may differ from the opinions expressed by other DB departments including the Research Department. DB may engage in transactions in a manner inconsistent with any views discussed herein. DB trades or may trade as principal in instruments (or related derivatives) linked to the index or indices described in this document, and may have proprietary positions in the instruments (or related derivatives). DB may make a market in such instruments (or related derivatives), which may in extreme circumstances affect the levels of the index or indices described.

In no event shall DB have any liability (whether in negligence or otherwise) to any person in connection with such person's use of the Index, unless such use is pursuant to a transaction between that party and DB relating to the Index and such liability results from wilful default and/or gross negligence on the part of DB.

The distribution of this document and availability of related products and services in certain jurisdictions may be restricted by law. You may not distribute this document, in whole or in part, without our express written permission. DB specifically disclaims all liability for any direct, indirect, consequential or other losses or damages including loss of profits incurred by you or any third party that may arise from any reliance on this document or for the reliability, accuracy, completeness or timeliness thereof.

Unless governing law provides otherwise, all transactions should be executed through the Deutsche Bank entity in the investor's home jurisdiction. In the U.S. this report is approved and/or distributed by Deutsche Bank Securities Inc., a member of the NYSE, the NASD, NFA and SIPC. In Germany, this report is approved and/or communicated by Deutsche Bank AG, a joint stock corporation with limited liability incorporated in the Federal Republic of Germany with its principal office in Frankfurt am Main. Deutsche Bank AG is authorised under German Banking Law (competent authority: European Central Bank) and is subject to supervision by the European Central Bank and by BaFin, Germany's Federal Financial Supervisory Authority. In the United Kingdom, this report is approved and/or communicated by Deutsche Bank AG acting through its London Branch at Winchester House, 1 Great Winchester Street, London EC2N 2DB. Deutsche Bank AG in the United Kingdom is authorised by the Prudential Regulation Authority and is subject to limited regulation by the Prudential Regulation Authority and Financial Conduct Authority. Details about the extent of our authorisation and regulation by the Prudential Regulation Authority, and regulation by the Financial Conduct Authority are available from us on request. This report is distributed in Hong Kong by Deutsche Bank AG, Hong Kong Branch, in Korea by Deutsche Securities Korea Co. This report is distributed in Singapore by Deutsche Bank AG, Singapore Branch, and recipients in Singapore of this report are to contact Deutsche Bank AG, Singapore Branch in respect of any matters arising from, or in connection with, this report. Where this report is issued or promulgated in Singapore to a person who is not an accredited investor, expert investor or institutional investor (as defined in the applicable Singapore laws and regulations), Deutsche Bank AG, Singapore Branch accepts legal responsibility to such person for the contents of this report. In Japan this report is approved and/or distributed by Deutsche Securities Inc. The information contained in this report does not constitute the provision of investment advice. In Australia, retail clients should obtain a copy of a Product Disclosure Statement (PDS) relating to any financial product referred to in this report and consider the PDS before making any decision about whether to acquire the product. Deutsche Bank AG Johannesburg is incorporated in the Federal Republic of Germany (Branch Register Number in South Africa: 1998/003298/10). Additional information relative to securities, other financial products or issuers discussed in this report is available upon request. This report may not be reproduced, distributed or published by any person for any purpose without Deutsche Bank's prior written consent. Please cite source when quoting.

Copyright © 2017 Deutsche Bank AG