

DB Short Duration EM Bond Index, Country & Constituents Selection Feb 2018

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 2018 to May 2018

For detailed index rules please refer to the Index Description

■ The Annual selection of countries are:

Additions – Saudi Arabia, China, United Arab Emirates, Oman, Egypt, Costa Rica, Ecuador, Bahrain, Jordan, Nigeria, India, Trinidad & Tobago, Malaysia, Paraguay

Removed - South Korea, Venezuela

The entire list is:

Argentina
Indonesia
Turkey
Mexico
Brazil
Colombia
Saudi Arabia
Russia
Lebanon
Philippines
Chile
China
United Arab Emirates
Qatar
Panama
Ukraine
South Africa
Oman
Egypt
Hungary
Costa Rica
Poland
Peru
Ecuador
Bahrain
Sri Lanka
Dominican Republic
Kazakhstan
Jordan
Croatia
Nigeria
Romania
El Salvador
India
Lithuania
Slovenia
Serbia
Pakistan
Trinidad & Tobago
Malaysia
Paraguay

Source: Deutsche Bank

ISIN	Estimated Weights	Preliminary Notional
XS1485745704	0.29%	0.0035586
XS0882347072	0.22%	0.0026690
US168863BN78	0.16%	0.0019312
XS0559237796	0.46%	0.0054803
XS1684378208	0.15%	0.0017793
XS1419879504	0.15%	0.0017793
XS1405781698	1.04%	0.0124553
US12803X2B68	0.15%	0.0017793
US05958AAJ79	0.55%	0.0064714
XS1052421150	0.21%	0.0024911
USP3143NAP98	0.25%	0.0029803
XS0707819727	0.46%	0.0053380
XS0809571739	0.30%	0.0035586
XS0944226637	0.18%	0.0021352
US71567RAA41	0.31%	0.0035586
XS0922623755	0.15%	0.0017793
XS0923450414	0.31%	0.0035586
XS1069383856	0.15%	0.0017793
XS0493540297	0.38%	0.0042704
US71567RAG11	0.31%	0.0035586
XS0629509943	0.20%	0.0023131
XS1595713279	0.15%	0.0017793
XS0559237952	0.32%	0.0036476
XS1501561739	0.16%	0.0017793
XS0793155838	0.22%	0.0024911
XS0987063566	0.23%	0.0026690
US71567RAE62	0.23%	0.0026690
XS1574684301	0.16%	0.0018291
XS0914798268	0.16%	0.0017793
USP3R94GAF68	0.15%	0.0017793
XS1028943089	0.16%	0.0017793
US71654QBU58	0.20%	0.0022692
US706451BS94	0.27%	0.0029854
US71647NAB55	0.21%	0.0024620
XS0927637495	0.31%	0.0035586
US900123BA75	0.71%	0.0080069
XS0885733153	0.25%	0.0028469
XS0971721377	0.46%	0.0053380
USP7071QAA24	0.16%	0.0017793
USY8137FAB41	0.16%	0.0017793
XS0357281558	0.35%	0.0039145
US12803X2D25	0.41%	0.0046262

USP90603AL83	0.31%	0.0035368
USY20721BC22	0.63%	0.0071173
USY20721BS73	0.23%	0.0026690
USP14486AK37	0.20%	0.0022910
XS0955232854	0.40%	0.0046262
US12803X2C42	0.39%	0.0044483
US168863AW86	0.16%	0.0018085
USY68616AA22	0.31%	0.0035586
XS0579851949	0.54%	0.0062276
US05968AAA43	0.16%	0.0017793
XS0366630902	0.20%	0.0022377
XS0982708926	0.47%	0.0053380
XS1115429372	0.16%	0.0017793
US445545AK21	0.16%	0.0018307
USY8137FAA67	0.31%	0.0035586
US040114HK99	1.01%	0.0115500
USY8137FAG38	0.16%	0.0017793
XS1345632811	0.16%	0.0017793
USP3143NAM67	0.18%	0.0020827
US91086QBA58	0.70%	0.0078839
USY2029SAH77	0.31%	0.0035586
US91086QBD97	0.29%	0.0033187
USP3772WAB83	0.21%	0.0023487
XS1433314231	0.24%	0.0026690
XS0373641009	0.51%	0.0056938
USP1027DEN77	0.16%	0.0017793
XS0774764152	0.24%	0.0026690
XS0995679619	0.32%	0.0035586
XS0893103852	0.48%	0.0053380
XS0799357354	0.32%	0.0035586
US900123BY51	0.32%	0.0035586
XS0381439305	0.33%	0.0037366
XS0848530977	0.64%	0.0071173
US718286BK23	0.51%	0.0057508
XS1056560763	0.32%	0.0035586
US168863AV04	0.22%	0.0024245
XS0805570354	0.32%	0.0035586
US71645WAR25	0.86%	0.0096539
USP31389AY82	0.16%	0.0017793
US71654QBB77	0.66%	0.0074627
US040114HB90	0.88%	0.0097257
XS0615236006	0.64%	0.0071173
USP22854AG14	0.56%	0.0062276

XS0250882478	0.68%	0.0074464
XS0089375249	1.11%	0.0123357
USP01012AQ98	0.26%	0.0028469
US71567RAB24	0.49%	0.0053380
XS0527351653	0.80%	0.0088966
USP30179AJ79	0.32%	0.0035586
USG07402DN01	0.48%	0.0053380
USY2029SAF12	0.33%	0.0035586
US900123BD15	0.49%	0.0053380
USY2029SAG94	0.32%	0.0035586
USP14486AC11	0.26%	0.0028654
US195325BN40	0.64%	0.0071173
US71645WAP68	0.30%	0.0033404
XS0468534580	0.80%	0.0088966
XS0767472458	0.65%	0.0071173
US836205AN45	0.53%	0.0057618
USY7138AAC46	0.40%	0.0044198
US900123BH29	0.65%	0.0071173
USP14486AD93	0.22%	0.0024729
XS0504954347	1.14%	0.0124553
USP22854AF31	0.32%	0.0035586
XS0423038875	0.33%	0.0035586
XS1303918269	0.22%	0.0023535
US836205AM61	0.57%	0.0062205
US71656MBP32	0.49%	0.0053380
US71654QAX07	0.95%	0.0105405
US698299AX28	0.37%	0.0041086
US105756BS83	0.88%	0.0096553
US05957PAR73	0.16%	0.0017793
USY20721AU39	0.81%	0.0088966
US195325BL83	0.66%	0.0071173
USP79171AD96	0.24%	0.0025800
USY7138AAA89	0.33%	0.0035586
USY7083VAB54	0.33%	0.0036333
US71654QAW24	0.27%	0.0028909
US731011AR30	0.78%	0.0084998
US71645WAN11	0.19%	0.0019870
XS1303918939	0.46%	0.0048564
US71654QAU67	0.40%	0.0043431
US71647NAR08	0.98%	0.0106759
XS0708813810	0.20%	0.0021352
USM8222MAG70	0.20%	0.0021886
USM8222MAG54	0.20%	0.0021886

XS1303921214	0.46%	0.0049241
USY20721AQ27	0.66%	0.0071173
XS0638572973	0.33%	0.0035586
US279158AB56	0.49%	0.0053298
US040114GW47	1.48%	0.0159047
XS1303920083	0.47%	0.0050151
XS0464257152	0.50%	0.0053380
XS0764220017	0.47%	0.0049821
US900123BF62	0.50%	0.0053380
USP9379RAA51	0.16%	0.0017793
US445545AD87	0.60%	0.0065292
US857524AA08	0.66%	0.0071173
US718286AK32	0.19%	0.0020946
US900123AX87	0.66%	0.0071173
US71568QAA58	0.33%	0.0035586
US718286BF38	0.25%	0.0027143
XS0548633659	0.28%	0.0029429
US900123BZ27	0.84%	0.0088966
USN54360AE78	0.25%	0.0026690
US857524AB80	1.00%	0.0106759
XS0506527851	0.46%	0.0048805
US71654QCA85	0.41%	0.0044400
XS0842078536	0.51%	0.0053380
XS0556885753	0.38%	0.0040222
US718286BE62	0.31%	0.0033096
XS0525827845	0.41%	0.0044483
XS0954674312	0.25%	0.0026690
XS0743596040	0.50%	0.0053380
XS1309493630	0.19%	0.0019573
XS0607904264	0.51%	0.0053380
US836205AL88	0.34%	0.0035586
USN54360AF44	0.42%	0.0044483
XS0290580595	0.45%	0.0046262
XS0485991417	0.67%	0.0071173
XS0602546136	0.51%	0.0053380
USY20721AP44	0.70%	0.0071173
US445545AE60	0.91%	0.0094438
US105756BE97	0.22%	0.0022741
XS0680231908	0.70%	0.0071173
US593048BN00	0.46%	0.0047816
US71647NAP42	0.99%	0.0101227
US698299BA16	0.47%	0.0048541
US77586TAA43	0.77%	0.0080069

XS0739988086	0.52%	0.0053380
US195325AU91	0.30%	0.0028329
US91086QAJ76	0.24%	0.0021750
XS0422754258	0.49%	0.0053380
USP78954AC19	0.28%	0.0030248
XS0498952679	0.40%	0.0044483
XS0505265859	0.32%	0.0035586
XS0546428144	0.26%	0.0026690
XS0551313686	0.52%	0.0053380
XS0584435142	0.16%	0.0017793
USG21895AB60	0.21%	0.0023131
USP56226AC09	0.17%	0.0017793
USG8189YAB05	0.47%	0.0053380
USP3772WAE23	0.24%	0.0026690
XS0794901727	0.48%	0.0053380
US105756BU30	0.63%	0.0076511
USP3699PGB78	0.30%	0.0035586
XS0859367194	0.32%	0.0039145
XS0860582435	0.39%	0.0044981
XS0872917660	0.23%	0.0026690
XS0875759184	0.16%	0.0017793
USP75744AA38	0.25%	0.0027757
USP42009AA12	0.20%	0.0023131
US445545AH91	0.64%	0.0068466
USG8449VAA47	0.15%	0.0017793
XS0944707651	0.15%	0.0017793
US71654QBG64	0.62%	0.0074722
USP09262AA70	0.15%	0.0017793
USG8200QAA43	0.23%	0.0026690
USP14623AA33	0.16%	0.0017793
XS0991743310	0.15%	0.0017793
XS1043519567	0.16%	0.0017793
XS1050464996	0.16%	0.0017793
USG82003AC11	0.23%	0.0026690
USG8449WAB03	0.39%	0.0044483
USY23862AE81	0.46%	0.0053380
XS1150454822	0.15%	0.0017793
XS1188073081	0.15%	0.0017793
XS1165130219	0.15%	0.0017793
USY68868AA92	0.39%	0.0044483
XS1199929826	0.52%	0.0053380
XS1209864229	0.15%	0.0017793
USG8201JAB73	0.76%	0.0088966

XS1301292261	0.61%	0.0071173
XS1324932273	0.31%	0.0034697
XS1347434927	0.15%	0.0017793
XS1395523001	0.37%	0.0044483
USP14623AC98	0.16%	0.0017793
USG8200TAA81	0.31%	0.0035586
USG8200TAB64	0.28%	0.0032028
XS1402929589	0.75%	0.0088966
USG8850LAB65	0.15%	0.0017793
XS1422299518	0.30%	0.0035586
XS1405781342	0.45%	0.0053380
XS1435771479	0.30%	0.0035586
XS1439838548	0.15%	0.0017793
XS1458514673	0.85%	0.0084625
XS1460660035	0.15%	0.0017793
USG8200TAG51	0.39%	0.0046262
USG8200TAF78	0.33%	0.0039145
XS1505551322	0.15%	0.0017793
XS1508675334	1.64%	0.0195725
XS1553211134	0.30%	0.0035586
XS1558077845	0.80%	0.0088966
XS1575874471	0.31%	0.0035586
XS1575044364	0.35%	0.0040924
USG8201NAE25	0.31%	0.0035586
USG8201NAA03	0.34%	0.0039145
XS1644428614	0.15%	0.0017793
XS1644429695	0.45%	0.0053380
USG8201NAF99	0.21%	0.0024911
USG8201NAG72	0.42%	0.0049821
XS1696908471	0.90%	0.0106759
TTP78954AC19	0.28%	0.0030248
XS1706605109	0.30%	0.0035586
XS1711039591	0.15%	0.0017793
XS1717768219	0.23%	0.0026690
US455780CC89	0.30%	0.0035586
US05968AAD81	0.15%	0.0017793
US040114HP86	0.52%	0.0062276
XS1750113406	0.37%	0.0044483
XS1775617209	0.39%	0.0044483

Source: Deutsche Bank

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