

DB US Treasuries ex SOMA Index Selection Preview August 2021

This report shows the projected constituents and weights for the DB US treasuries SOMA Adjusted Index

Bloomberg ticker: DBTRYALL <Index>

For the month of August 2021 based on current market data.

Final constituents and index weights will be published on the first business day of the month

For detailed index rules please refer to the Index Description

CUSIP	Adjusted Amount Outstanding	Weights
9128284F4	\$16,799,532,900	0.1825618091902810%
912828YU8	\$22,132,061,900	0.2318494812210310%
912828Q29	\$25,928,013,400	0.2664875758377070%
9128285P1	\$23,120,992,600	0.2465018481728880%
9128285C0	\$22,508,000,000	0.2497491418704570%
9128285N6	\$23,666,115,000	0.2607318925445750%
9128283C2	\$26,524,776,400	0.2729869830139950%
912810ES3	\$3,535,062,000	0.0441501200637940%
912810EW4	\$6,453,916,000	0.0818618588406165%
912810FG8	\$4,632,341,000	0.0614903958870780%
912810FP8	\$8,195,908,000	0.1148590765794240%
912810QC5	\$12,429,582,900	0.1816795712646030%
912810QB7	\$11,634,030,800	0.1638005723536360%
912810QN1	\$13,645,899,900	0.2074830112792470%
912810QW1	\$13,175,857,800	0.1589349990165420%
912810RE0	\$24,482,879,300	0.3283675439344750%
912828WJ5	\$59,262,794,800	0.6318607788084210%
912828L24	\$23,559,996,500	0.2421426030365660%
912828ZW3	\$44,042,095,300	0.4356162473452550%
91282CAP6	\$39,913,146,800	0.3984809814231000%
91282CBC4	\$55,327,035,900	0.5472618042873110%
91282CBD2	\$55,326,783,500	0.5535630248461090%
912810EV6	\$3,356,707,000	0.0431023345810616%
912810EX2	\$3,735,418,000	0.0496732582455845%
912810FA1	\$3,663,256,000	0.0496305260412488%
912810FM5	\$6,846,462,000	0.0985839225574864%
912810FJ2	\$4,215,580,000	0.0597393986317091%
912810FB9	\$7,852,839,000	0.1046573526467130%
912810EY0	\$4,543,177,000	0.0596014725154984%
912810PX0	\$7,650,866,200	0.1098956310708360%
912810QE1	\$13,471,265,900	0.2004137844776430%
91282CAE1	\$105,969,112,100	1.0081016371320600%
91282CAZ4	\$53,258,995,100	0.5275118577563580%
912810QH4	\$13,042,868,400	0.1874154029096340%
912828UN8	\$39,000,846,200	0.4048129618468510%
912810RC4	\$21,793,968,400	0.2911278924082170%
912828WE6	\$54,883,109,100	0.5836096052599700%
912828ZT0	\$42,332,023,300	0.4190871460657300%
91282CAD3	\$43,561,008,200	0.4237258961280750%
912810SQ2	\$53,004,936,900	0.4716313152960080%
91282CAJ0	\$51,000,359,900	0.5039058657993510%
91282CAG6	\$43,557,947,600	0.4362649245270430%

91282CAU5	\$48,787,013,100	0.4758491036704420%
91282CAX9	\$54,013,317,000	0.5405614505431000%
912828YX2	\$23,212,003,200	0.2444510878992620%
9128282S8	\$27,674,849,600	0.2833981446280730%
9128282P4	\$28,429,101,300	0.2922561119627770%
912828R69	\$22,455,776,600	0.2311853070728470%
912828R28	\$23,326,020,300	0.2402330076902760%
9128284R8	\$23,065,242,400	0.2524170155672610%
912828Z78	\$21,594,002,600	0.2257997012950360%
912828YG9	\$19,342,991,100	0.2031637208027650%
912828YQ7	\$23,297,053,500	0.2443787000819300%
9128286X3	\$25,141,030,800	0.2694496977081060%
9128283Z1	\$26,590,058,600	0.2904561410360540%
912828YD6	\$23,794,998,800	0.2470089657673880%
912828ZE3	\$22,553,242,100	0.2236152912522770%
912828ZB9	\$13,729,003,100	0.1403393763491210%
912828P79	\$20,678,018,900	0.2126145736934140%
912828Y61	\$23,769,134,100	0.2531765392827920%
912828YK0	\$23,760,010,700	0.2423319976463550%
9128285D8	\$26,736,866,200	0.2853412272103270%
912828YW4	\$27,533,137,300	0.2817241509888180%
912828YF1	\$28,397,913,000	0.2902194983889440%
912828ZD5	\$32,559,057,700	0.3282333369956110%
9128282W9	\$22,973,965,600	0.2360692563436660%
9128283U2	\$26,960,068,500	0.2819621720082990%
9128285K2	\$24,658,890,000	0.2630462922208130%
912828Z29	\$23,734,015,000	0.2423394350067850%
9128284L1	\$24,803,151,900	0.2610215307206730%
9128284X5	\$20,874,054,200	0.2222486996597600%
912828ZH6	\$36,913,825,400	0.3701659731237600%
912810RQ3	\$30,748,915,600	0.3461561112994220%
9128284U1	\$26,537,981,400	0.2784282258318240%
912810RT7	\$33,835,981,800	0.3637879823091100%
912810RV2	\$30,566,964,000	0.3774308412695780%
9128285U0	\$29,224,538,600	0.3095963066850300%
9128285Z9	\$30,975,038,700	0.3308852268281560%
9128284D9	\$25,565,002,700	0.2678614033947030%
912810RZ3	\$34,133,379,700	0.4017766378910500%
9128286R6	\$36,061,951,100	0.3817718524976960%
912810RH3	\$30,081,029,800	0.3747257611161010%
912810RK6	\$34,480,005,300	0.3874041143471480%
912810RJ9	\$27,183,539,900	0.3301778752515470%
912810RP5	\$13,041,148,200	0.1592063819646780%

9128284S6	\$22,589,572,700	0.2376582756314530%
912810RN0	\$25,686,346,000	0.3084992488501480%
912810RM2	\$20,249,835,500	0.2465135000248930%
912828Y87	\$33,805,665,200	0.3551189834425720%
912810RU4	\$23,138,030,200	0.2775647081120310%
9128286G0	\$22,925,007,600	0.2438738971446710%
912810RS9	\$30,714,693,800	0.3441329451856380%
9128286Z8	\$33,821,014,400	0.3525150610913430%
912810RY6	\$32,799,024,300	0.3879980440784680%
9128284A5	\$24,116,740,600	0.2533814997890130%
912810RX8	\$22,725,560,900	0.2792281341920470%
912828YV6	\$34,345,023,900	0.3565416705272750%
912828YY0	\$31,448,006,000	0.3288876378125330%
912810SA7	\$38,684,143,400	0.4795643863320470%
912828Z52	\$30,000,210,900	0.3116178136776820%
912828YH7	\$31,953,803,900	0.3323425198730610%
912828YM6	\$34,510,074,400	0.3586466723804550%
912810QS0	\$12,746,909,000	0.1717067617235030%
912828TJ9	\$19,798,896,300	0.2027594471158680%
912828VB3	\$43,034,762,100	0.4442263575005570%
912828VS6	\$41,820,916,400	0.4427470929455320%
912810RG5	\$23,638,114,500	0.3040120715403590%
912828ZV5	\$38,158,067,600	0.3737713301504410%
91282CAC5	\$42,095,952,000	0.4216991119225390%
91282CAN1	\$45,868,502,600	0.4592519243709460%
91282CAT8	\$53,735,825,000	0.5297023922741020%
912810EN4	\$2,329,626,000	0.0259346258676203%
912810ET1	\$3,333,670,000	0.0429086771623567%
912810PU6	\$6,423,999,000	0.0961151986589447%
912810QD3	\$13,370,273,800	0.1914091734364450%
912810QY7	\$22,551,009,300	0.2618465482928530%
912828L57	\$26,351,020,800	0.2702940437588400%
912828M49	\$23,535,763,400	0.2418055421932030%
912810SR0	\$42,342,997,500	0.3769987212320710%
91282CAM3	\$52,255,074,700	0.5157253456181940%
91282CBE0	\$48,790,144,100	0.4863441509753190%
9128283D0	\$22,265,106,500	0.2371555224277710%
9128282U3	\$25,649,010,700	0.2702901538853910%
912828XQ8	\$24,320,007,600	0.2504660215125350%
9128283J7	\$23,695,048,300	0.2511459020497560%
912828P38	\$23,933,945,200	0.2473403269024040%
912828T91	\$24,068,006,200	0.2492388200823930%
912828T26	\$26,264,000,100	0.2705133980497110%

912828V80	\$24,880,082,800	0.2639280143312420%
9128282D1	\$26,422,021,000	0.2722653360758710%
912828S92	\$25,791,080,800	0.2650784294655350%
912828ZN3	\$32,680,041,700	0.3210091735811700%
9128282N9	\$22,214,017,800	0.2362146372597160%
912828U57	\$25,702,270,300	0.2692357980971480%
9128285J5	\$19,908,998,700	0.2207164685554830%
9128284M9	\$24,800,016,900	0.2716769072670350%
912810EM6	\$3,958,290,000	0.0438732096972839%
912810FE3	\$5,670,393,000	0.0754923342560810%
912810QX9	\$15,400,432,300	0.1799409485051850%
912810QZ4	\$19,323,758,500	0.2394360639431470%
912810EP9	\$4,735,561,000	0.0540169552390800%
912810EZ7	\$2,856,971,000	0.0385051993484583%
912810FF0	\$7,788,052,000	0.1018856835542230%
912810RB6	\$30,631,318,600	0.3630961355382150%
912810RD2	\$22,326,786,900	0.3021386154369190%
912810EQ7	\$6,798,544,000	0.0783469543453113%
91282CBU4	\$57,039,075,400	0.5705606070082040%
91282CBX8	\$58,319,885,200	0.5831522037526630%
91282CCK5	\$59,999,874,800	0.5996387240351880%
91282CCD1	\$59,999,875,600	0.5997709004992090%
912828XX3	\$23,725,013,800	0.2490517338479840%
9128282Y5	\$21,847,081,100	0.2319405791301070%
912828Y79	\$21,620,072,300	0.2391641944699890%
9128283P3	\$25,840,061,100	0.2747745911234540%
912828V23	\$22,827,186,400	0.2397118124548670%
912828X70	\$24,561,014,500	0.2582007674102700%
912828X88	\$56,329,049,900	0.6151516451549340%
912828W48	\$23,911,014,200	0.2526082157796120%
9128286L9	\$26,646,970,700	0.2879009310508310%
9128286A3	\$25,708,104,200	0.2830790184680730%
9128285T3	\$21,609,157,000	0.2354083107384420%
912828S35	\$24,056,895,400	0.2464768486250340%
9128283V0	\$26,296,025,700	0.2849626730869340%
9128286S4	\$20,097,692,800	0.2181354299956800%
9128284Z0	\$22,615,994,800	0.2486898186549530%
912828Y95	\$24,634,918,700	0.2627267371352210%
9128286F2	\$27,014,076,700	0.2954391146065230%
912810SN9	\$59,999,108,700	0.5086412665435220%
912828XZ8	\$18,456,038,000	0.2008150959366600%
9128287B0	\$23,732,032,000	0.2511452914227510%
912828YE4	\$30,258,017,800	0.3122679548802880%

912828ZF0	\$39,646,009,400	0.3973481897308580%
912828ZC7	\$34,156,018,300	0.3510557955432010%
912828ZQ6	\$80,776,062,800	0.7696719669682360%
912810SC3	\$40,774,053,700	0.5140309016923220%
912810SD1	\$45,144,869,700	0.5606810302798110%
912828ZL7	\$42,507,068,000	0.4233939039747120%
912810SE9	\$44,991,596,600	0.5937307317633690%
912828Z86	\$24,830,996,500	0.2547251923049940%
912810SF6	\$48,354,670,200	0.6020197601643780%
912810SH2	\$48,366,653,300	0.5859178840428800%
912810SK5	\$41,771,146,500	0.4605452997289810%
912828YA2	\$32,115,953,700	0.3283173899725120%
912810SJ8	\$49,042,860,000	0.5288952364626580%
912828ZP8	\$35,821,006,900	0.3582051604730890%
912828M80	\$50,435,015,600	0.5189729939069040%
912828P46	\$52,333,944,200	0.5500234547495370%
912828A7	\$55,974,388,700	0.5849970326019880%
912828V98	\$46,969,889,300	0.5115702657695370%
912828D56	\$62,780,691,800	0.6727844551309460%
912828J27	\$57,662,374,400	0.6128923637129900%
912828G38	\$59,692,883,800	0.6354775469031710%
912828M56	\$59,248,537,200	0.6366065352151910%
912828F5	\$47,991,023,100	0.5212759263670960%
912828K74	\$58,266,058,400	0.6214498184468730%
912828XB1	\$52,430,170,800	0.5581549293396720%
912828N30	\$45,346,036,600	0.4672829964853500%
912828U24	\$51,617,176,800	0.5515931659023740%
912828R36	\$54,435,658,100	0.5703327989804710%
912828R0	\$45,627,957,200	0.4978286176369470%
9128283W8	\$62,191,989,400	0.7006485088925000%
912828W71	\$54,643,965,900	0.5768408641680830%
9128284N7	\$65,354,022,100	0.7385681256829240%
9128284V9	\$65,182,282,400	0.7424196398901990%
912828XT2	\$42,066,135,100	0.4419015509232140%
9128285M8	\$61,162,723,500	0.7046508375365170%
9128286B1	\$61,743,945,600	0.6937127539076960%
9128286T2	\$50,311,972,000	0.5530400110924240%
912828YS3	\$33,984,866,400	0.3574908385246490%
912810SL3	\$51,744,652,300	0.5291192582911490%
912828YB0	\$45,581,753,300	0.4767424670711190%
912828Z94	\$58,764,525,300	0.6071282092182740%
912828TY6	\$53,951,941,600	0.5521894469297750%
912810PT9	\$4,976,865,000	0.0731100719408643%

912810PW2	\$6,758,148,500	0.0963641116647145%
912810QK7	\$12,964,306,700	0.1766330305648270%
912810QL5	\$12,871,173,700	0.1826426787319390%
912810QT8	\$13,386,774,300	0.1643847469454560%
912828ZS2	\$33,656,003,300	0.3300475543193470%
91282CAL5	\$48,312,056,200	0.4682786271494570%
91282CAR2	\$47,694,838,600	0.4774508955333380%
912810ST6	\$62,480,013,400	0.5785495715056860%
91282CBA8	\$44,815,093,700	0.4469592598811780%
91282CBB6	\$57,409,009,800	0.5626609255747630%
912810FT0	\$8,376,307,000	0.1189142403868250%
912810QA9	\$7,885,042,200	0.1021883987847690%
912810QQ4	\$12,599,507,300	0.1821281708886450%
912810QU5	\$14,166,045,400	0.1752733562311600%
912828B66	\$47,143,824,100	0.5070319446505390%
912828ZY9	\$36,388,008,300	0.3636147416396830%
91282CAB7	\$45,440,832,700	0.4495326313810250%
912810SP4	\$67,704,007,700	0.5945211023070120%
91282CAH4	\$39,317,002,600	0.3847459639630420%
91282CAK7	\$36,166,063,900	0.3612924235926390%
91282CAY7	\$51,019,022,400	0.5008543633063700%
912828ZU7	\$34,854,003,300	0.3492152148582480%
91282CAF8	\$37,692,841,000	0.3767165455517640%
912810SS8	\$67,254,955,500	0.6263534262572900%
91282CAW1	\$48,101,203,100	0.4815180056738630%
91282CAV3	\$116,191,029,200	1.1263577705241400%
912810SU3	\$74,735,661,300	0.7432336949967850%
91282CBL4	\$115,587,996,900	1.1478138967312100%
91282CBM2	\$57,999,984,100	0.5782681948948330%
91282CBJ9	\$61,950,049,800	0.6134159863477650%
91282CBH3	\$60,161,063,800	0.5954978491883260%
91282CBG5	\$58,958,439,400	0.5901132306985860%
91282CBS9	\$60,717,506,500	0.6201262616502320%
91282CBT7	\$59,302,907,200	0.5967557678672670%
91282CBR1	\$57,756,549,300	0.5775997854316680%
91282CBP5	\$62,000,024,200	0.6290451817876870%
91282CBQ3	\$60,632,974,900	0.6033165843557930%
91282CBN0	\$56,073,015,700	0.5610865067442790%
912810SW9	\$74,244,003,300	0.7526227060416670%
91282CBV2	\$55,602,870,500	0.5577053713798400%
91282CBZ3	\$61,999,975,400	0.6323364593137400%
91282CBW0	\$60,648,057,500	0.6096283574177380%
912810SX7	\$78,950,561,500	0.8739520298505090%

91282CCB5	\$123,257,752,200	1.2768445988258100%
91282CCC3	\$56,386,992,300	0.5630744679708870%
91282CCH2	\$61,999,018,600	0.6302656868682920%
91282CCJ8	\$60,999,977,000	0.6156082987176950%
91282CCG4	\$57,999,972,300	0.5787881017634420%
91282CCE9	\$62,000,024,900	0.6313023522600480%
91282CCF6	\$61,000,032,700	0.6124983904349320%
912810SY5	\$50,999,808,800	0.5466409242291240%
91282CCL3	\$67,548,183,300	0.6759409599232230%

Source: Deutsche Bank

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