

DB US Treasuries ex SOMA Index Selection Preview October 2023

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

Bloomberg ticker: DBTRYALL <Index>

For the month of October 2023 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
91282CBQ3	\$60,353,974,900	0.528031%
912810SE9	\$44,991,596,600	0.350668%
9128282R0	\$43,591,957,200	0.388213%
91282CFM8	\$44,000,115,400	0.427454%
91282CEC1	\$53,000,056,200	0.469416%
91282CFB2	\$45,999,628,700	0.418360%
91282CFT3	\$35,000,022,800	0.334330%
91282CFP1	\$39,997,276,500	0.390148%
91282CFY2	\$35,010,384,400	0.330801%
91282CFX4	\$41,996,069,300	0.410135%
91282CGA3	\$39,998,855,200	0.385099%
91282CGG0	\$41,991,993,500	0.404676%
91282CGD7	\$41,988,991,200	0.406938%
912810TL2	\$56,975,709,700	0.502054%
91282CGJ4	\$34,991,566,000	0.321065%
91282CGH8	\$42,989,694,900	0.401118%
912810TQ1	\$38,980,857,800	0.334058%
91282CGC9	\$42,999,713,400	0.408976%
912810TR9	\$56,989,781,100	0.468918%
91282CFZ9	\$42,995,167,000	0.410364%
91282CGU9	\$41,995,578,300	0.407931%
91282CHD6	\$41,993,571,000	0.407725%
91282CEV9	\$40,000,017,200	0.364609%
91282CEW7	\$47,000,444,900	0.437546%
91282CES6	\$41,999,977,700	0.373683%
91282CEE7	\$55,749,720,700	0.488912%
912810TK4	\$38,987,007,500	0.311039%
91282CEP2	\$102,000,053,700	0.883675%
912810TF5	\$50,988,361,000	0.346997%
91282CDZ1	\$49,999,811,300	0.462392%
91282CFH9	\$44,999,305,400	0.413757%
91282CFE6	\$41,999,731,400	0.395309%
912810TG3	\$59,988,892,500	0.422390%
91282CEQ0	\$44,999,150,200	0.425119%
91282CDS7	\$52,000,079,500	0.480269%
91282CFN6	\$42,988,801,600	0.421968%
912810TN8	\$56,989,607,800	0.463286%
91282CBS9	\$56,246,506,500	0.475056%
91282CFU0	\$42,999,555,900	0.416037%
91282CFQ9	\$41,994,640,800	0.411097%
91282CBT7	\$56,094,907,200	0.494874%
91282CBJ9	\$61,374,049,800	0.506295%
912828ZL7	\$41,907,068,000	0.378184%
91282CHJ3	\$35,000,121,900	0.326446%

912828ZW3	\$43,442,095,300	0.388199%
91282CHB0	\$39,985,123,200	0.381882%
91282CHH7	\$39,999,462,300	0.386122%
91282CHK0	\$42,999,664,500	0.410815%
912810TM0	\$38,974,557,900	0.344559%
91282CGL9	\$39,999,060,000	0.382360%
91282CGZ8	\$34,990,381,100	0.323621%
91282CHE4	\$42,984,871,800	0.405341%
91282CGX3	\$41,985,054,400	0.406225%
91282CFW6	\$39,999,585,300	0.391125%
91282CHL8	\$41,993,504,000	0.409195%
91282CGP0	\$42,999,539,400	0.408399%
91282CEB3	\$58,565,831,800	0.495320%
91282CFC0	\$38,000,010,000	0.333129%
91282CED9	\$48,000,386,100	0.443911%
91282CFF3	\$98,950,274,900	0.838769%
91282CCJ8	\$51,838,977,000	0.454207%
91282CET4	\$47,999,444,600	0.437600%
91282CEH0	\$45,999,189,500	0.435245%
91282CEF4	\$51,000,384,500	0.466460%
91282CBW0	\$56,205,057,500	0.493557%
91282CGQ8	\$34,970,229,100	0.329215%
91282CGN5	\$41,986,941,700	0.405898%
912828Z78	\$76,444,093,200	0.670506%
91282CGE5	\$39,998,082,200	0.382625%
91282CGB1	\$34,999,955,300	0.329484%
912828YG9	\$17,851,991,100	0.159710%
912810SC3	\$40,045,053,700	0.298020%
91282CAD3	\$43,561,008,200	0.359803%
912810SU3	\$74,316,661,300	0.409245%
91282CGR6	\$39,969,948,700	0.386372%
91282CAH4	\$37,436,002,600	0.309669%
912810ES3	\$3,438,062,000	0.035140%
912810TS7	\$38,836,452,000	0.335950%
91282CHC8	\$98,979,291,600	0.887418%
912828J27	\$53,303,374,400	0.496655%
912810FJ2	\$4,014,580,000	0.042249%
912828YS3	\$33,984,866,400	0.283319%
912810FA1	\$3,633,256,000	0.037614%
912810FB9	\$7,775,839,000	0.081336%
91282CHA2	\$42,986,072,200	0.404139%
91282CHF1	\$34,990,047,100	0.327508%
91282CGS4	\$34,999,910,500	0.327393%
91282CGT2	\$42,999,809,700	0.408091%
912810SN9	\$59,744,108,700	0.278756%

912828ZN3	\$32,080,041,700	0.269323%
912828ZB9	\$13,679,003,100	0.118070%
912828ZE3	\$22,543,242,100	0.190949%
912810SZ2	\$74,098,440,500	0.420140%
912810SL3	\$51,427,652,300	0.294977%
91282CFV8	\$98,981,469,800	0.945569%
91282CGV7	\$39,961,096,200	0.384358%
912810SW9	\$66,409,003,300	0.421297%
91282CBH3	\$59,611,063,800	0.521776%
91282CDN8	\$54,000,288,600	0.499810%
912828Y95	\$24,046,918,700	0.216180%
912810TJ7	\$56,994,760,200	0.408251%
91282CEN7	\$49,000,037,600	0.450583%
91282CDW8	\$60,917,656,900	0.513479%
91282CDY4	\$104,999,940,900	0.833988%
91282CHQ7	\$42,999,671,100	0.411675%
912810SS8	\$66,640,955,500	0.345776%
91282CGM7	\$98,977,273,300	0.889641%
91282CDB4	\$58,000,027,700	0.538305%
912828YX2	\$23,043,003,200	0.204702%
912810RK6	\$32,683,005,300	0.218591%
91282CCS8	\$114,201,103,500	0.871838%
912810FM5	\$6,440,462,000	0.069832%
91282CCE9	\$62,000,024,900	0.519707%
91282CHM6	\$39,996,024,000	0.388644%
9128283Z1	\$26,440,058,600	0.248650%
91282CAL5	\$47,912,056,200	0.393740%
91282CBL4	\$105,198,996,900	0.809567%
91282CFJ5	\$36,998,432,700	0.332514%
9128285M8	\$59,751,723,500	0.547521%
91282CCZ2	\$56,831,966,600	0.494974%
91282CDG3	\$57,252,080,300	0.500850%
91282CCH2	\$57,191,015,600	0.477665%
91282CBP5	\$62,010,024,200	0.518883%
912828YY0	\$31,349,006,000	0.292772%
91282CHN4	\$41,849,607,700	0.407143%
91282CHR5	\$34,990,308,600	0.330302%
9128284N7	\$64,184,022,100	0.584644%
91282CAB7	\$45,420,832,700	0.404286%
912828ZF0	\$39,646,009,400	0.360094%
912810EV6	\$3,356,707,000	0.033918%
912810ET1	\$3,333,670,000	0.033717%
912810FE3	\$4,635,393,000	0.046988%
912810EW4	\$6,194,916,000	0.062011%
912810EY0	\$4,266,177,000	0.044469%

912810EZ7	\$2,856,971,000	0.029576%
912810FG8	\$4,263,341,000	0.042831%
91282CCY5	\$68,335,887,400	0.568410%
91282CCP4	\$55,656,050,200	0.481717%
91282CCF6	\$58,799,032,700	0.514395%
912828ZV5	\$37,110,067,600	0.309307%
91282CEU1	\$43,999,142,400	0.415181%
9128285N6	\$23,666,115,000	0.222175%
912828XZ8	\$17,376,038,000	0.163284%
91282CEY3	\$42,999,452,100	0.405244%
91282CDQ1	\$57,000,175,900	0.497733%
912810SQ2	\$49,239,936,900	0.275075%
91282CDP3	\$63,608,180,100	0.527311%
912810TD0	\$63,004,979,100	0.380013%
912810RJ9	\$24,621,539,900	0.182819%
912810RM2	\$15,989,835,500	0.118138%
9128286T2	\$49,171,972,000	0.429041%
912810SH2	\$46,287,653,300	0.327730%
91282CAM3	\$52,255,074,700	0.462603%
912810QD3	\$13,370,273,800	0.126766%
9128285J5	\$19,393,998,700	0.183245%
9128283W8	\$60,552,989,400	0.546010%
9128282A7	\$54,584,388,700	0.484212%
912810QS0	\$12,746,909,000	0.108737%
912810QE1	\$13,471,265,900	0.130008%
91282CAZ4	\$51,221,995,100	0.451502%
91282CCV1	\$60,590,016,600	0.499011%
912810QA9	\$7,842,042,200	0.066696%
912810SD1	\$43,852,869,700	0.315250%
912828X88	\$55,298,049,900	0.500230%
9128285T3	\$21,571,157,000	0.200529%
912828Y79	\$21,235,072,300	0.199238%
912810SK5	\$40,919,146,500	0.259750%
912810SY5	\$57,203,824,300	0.389284%
912810FF0	\$7,738,052,000	0.078683%
912810EX2	\$3,670,418,000	0.037764%
91282CAE1	\$104,758,112,100	0.783273%
912810SP4	\$67,340,007,700	0.323118%
912810SX7	\$74,871,638,900	0.470951%
912828ZT0	\$41,156,023,300	0.369027%
91282CBB6	\$55,740,009,800	0.458708%
91282CBC4	\$54,959,035,900	0.483168%
912810SF6	\$47,371,670,200	0.340384%
912828U24	\$51,286,176,800	0.462034%
91282CFL0	\$36,001,998,000	0.342624%

91282CCW9	\$60,366,002,300	0.522571%
91282CAJ0	\$45,539,359,900	0.403778%
912828ZQ6	\$79,918,062,800	0.603831%
9128286F2	\$26,237,076,700	0.241512%
912828K74	\$55,260,058,400	0.508671%
91282CAT8	\$53,635,825,000	0.473045%
912810FP8	\$8,110,908,000	0.083280%
912828ZC7	\$32,352,018,300	0.296987%
912810TA6	\$74,961,027,300	0.459468%
91282CBZ3	\$61,999,975,400	0.521813%
912810RZ3	\$32,623,379,700	0.225979%
912810TC2	\$63,006,471,700	0.405543%
91282CDK4	\$58,900,052,800	0.515747%
912810SJ8	\$43,570,860,000	0.266472%
9128286B1	\$60,034,945,600	0.529782%
91282CDF5	\$57,482,048,500	0.479788%
9128283V0	\$26,067,025,700	0.245221%
912810TH1	\$44,995,449,800	0.356434%
91282CEM9	\$43,999,644,100	0.395771%
91282CFK2	\$41,000,028,000	0.387294%
91282CDH1	\$53,625,064,800	0.496460%
91282CDJ7	\$110,999,950,900	0.853666%
9128283F5	\$44,894,023,100	0.400372%
912810RQ3	\$26,452,915,600	0.174882%
912810QN1	\$13,645,899,900	0.133174%
912810QC5	\$12,429,582,900	0.118597%
9128286L9	\$25,642,970,700	0.236630%
9128284V9	\$64,772,282,400	0.583307%
912810RC4	\$21,750,968,400	0.178688%
9128287B0	\$23,665,032,000	0.213713%
912810RN0	\$21,767,346,000	0.155352%
91282CCB5	\$104,288,930,900	0.831347%
912810QL5	\$12,871,173,700	0.119400%
912810RU4	\$14,904,030,200	0.106403%
912810RT7	\$33,071,981,800	0.206473%
912810RX8	\$22,687,560,900	0.165424%
912810QB7	\$11,634,030,800	0.109263%
912810ST6	\$54,826,013,400	0.320848%
912828YM6	\$29,925,074,400	0.280788%
912828YQ7	\$23,297,053,500	0.207467%
912810RG5	\$21,847,114,500	0.173582%
912828G38	\$59,253,883,800	0.561087%
912810FT0	\$8,371,307,000	0.082047%
912828YU8	\$21,725,061,900	0.192764%
9128282Y5	\$21,497,081,100	0.204495%

912810SA7	\$37,306,143,400	0.268541%
91282CCRO	\$61,003,353,900	0.500982%
912810PW2	\$6,758,148,500	0.064425%
912828ZS2	\$31,273,003,300	0.261531%
912810SR0	\$40,305,997,500	0.228475%
91282CAV3	\$108,752,029,200	0.827523%
9128284M9	\$24,509,016,900	0.232489%
91282CAY7	\$50,059,022,400	0.413390%
912810PT9	\$4,976,865,000	0.049772%
912828Z94	\$58,617,525,300	0.473855%
912828YV6	\$34,229,023,900	0.319901%
91282CAU5	\$47,009,013,100	0.387262%
912828YB0	\$45,481,753,300	0.376130%
912828P46	\$51,795,944,200	0.467184%
912828Z52	\$29,054,210,900	0.268787%
91282CHX2	\$45,990,222,200	0.444050%
9128284F4	\$15,701,532,900	0.148804%
912810TB4	\$68,972,021,500	0.380836%
912828YH7	\$30,981,803,900	0.292026%
912810RS9	\$26,793,693,800	0.178336%
912810RH3	\$28,130,029,800	0.211795%
912810RV2	\$29,441,964,000	0.212760%
912810RB6	\$30,295,318,600	0.223215%
912810QT8	\$13,386,774,300	0.104739%
912810QW1	\$13,175,857,800	0.100227%
9128283P3	\$25,136,061,100	0.236538%
912828XB1	\$50,799,170,800	0.474125%
912828R36	\$50,723,658,100	0.456644%
912810PU6	\$6,423,999,000	0.066366%
912810QH4	\$13,042,868,400	0.123271%
912810QQ4	\$12,599,507,300	0.118496%
9128284R8	\$22,515,242,400	0.212860%
91282CHW4	\$39,737,785,500	0.376638%
9128283D0	\$21,835,106,500	0.207188%
91282CDL2	\$57,683,631,000	0.483119%
9128284Z0	\$21,926,994,800	0.204458%
91282CHU8	\$41,989,106,900	0.405097%
912810QZ4	\$19,151,758,500	0.146023%
912810QX9	\$15,397,432,300	0.111022%
912810RE0	\$23,565,879,300	0.192998%
912810RP5	\$12,853,148,200	0.094587%
9128286S4	\$19,296,692,800	0.178004%
912810QK7	\$12,964,306,700	0.113452%
912810QY7	\$22,325,009,300	0.161982%
912810PX0	\$7,650,866,200	0.074504%

9128286X3	\$24,158,030,800	0.220409%
912828YD6	\$23,373,998,800	0.206241%
912810RD2	\$22,126,786,900	0.186986%
912828V98	\$45,867,889,300	0.412404%
912828M56	\$58,373,537,200	0.540528%
91282CHV6	\$44,990,903,600	0.438197%
912810TU2	\$15,990,208,600	0.146940%
912810TT5	\$42,979,337,800	0.383533%
91282CHT1	\$72,959,696,700	0.675491%
9128285C0	\$22,129,000,000	0.209900%
9128283J7	\$22,855,048,300	0.215513%
9128286A3	\$25,708,104,200	0.238082%
912810QU5	\$14,166,045,400	0.109285%
912810RY6	\$32,364,024,300	0.222277%
91282CHY0	\$44,000,032,600	0.428063%

Source: Deutsche Bank

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