

DB US Treasuries ex SOMA Index Selection Preview October 2024

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 2024 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

912810TV0	\$65,986,929,500	0.579136%
91282CJL6	\$53,653,570,900	0.429101%
912810TW8	\$41,993,621,200	0.359866%
912828ZQ6	\$79,924,062,800	0.531267%
91282CJN2	\$54,989,520,800	0.448551%
91282CHJ3	\$34,964,121,900	0.277269%
91282CDW8	\$60,917,656,900	0.442267%
912810EW4	\$6,194,916,000	0.050154%
912810EX2	\$3,670,418,000	0.030512%
912810EZ7	\$2,856,971,000	0.024080%
912810FG8	\$4,278,341,000	0.035987%
912810FA1	\$3,633,256,000	0.030779%
912810FE3	\$4,635,393,000	0.039064%
912810EY0	\$4,266,177,000	0.036216%
912810FM5	\$6,440,462,000	0.058110%
912810FB9	\$7,775,839,000	0.066655%
912810PT9	\$4,976,865,000	0.042710%
912810PU6	\$6,423,999,000	0.056999%
912810PW2	\$6,758,148,500	0.055921%
912810QB7	\$11,634,030,800	0.095395%
912810QS0	\$12,746,909,000	0.096563%
912810TX6	\$68,987,036,800	0.552607%
91282CKA8	\$53,999,742,300	0.428082%
91282CJZ5	\$119,987,491,300	0.957820%
91282CKC4	\$43,816,937,800	0.354968%
91282CKB6	\$62,999,152,300	0.498079%
91282CKD2	\$64,000,456,300	0.515170%
912810TZ1	\$41,967,871,600	0.343969%
912810RB6	\$30,295,318,600	0.199007%
912828R36	\$50,408,658,100	0.382200%
912810RU4	\$14,897,030,200	0.095091%
912828V98	\$44,589,889,300	0.337992%
9128282R0	\$43,591,957,200	0.328732%
912810SA7	\$37,214,143,400	0.238082%
9128283W8	\$60,225,989,400	0.459167%
9128284N7	\$64,184,022,100	0.494230%
9128284V9	\$64,747,282,400	0.494257%
912810SD1	\$43,777,869,700	0.279063%
912810SF6	\$47,307,670,200	0.301061%
9128286B1	\$60,024,945,600	0.451988%
9128286F2	\$26,236,076,700	0.201157%
9128286X3	\$23,864,030,800	0.182521%
912828Y95	\$23,374,918,700	0.176977%

912828YU8	\$21,239,061,900	0.159619%
912828Z94	\$58,510,525,300	0.411004%
912810SL3	\$51,329,652,300	0.262896%
912828ZB9	\$13,679,003,100	0.100704%
912810SN9	\$59,791,108,700	0.252951%
912828ZS2	\$31,263,003,300	0.225305%
912810RS9	\$26,452,693,800	0.158067%
912810RZ3	\$32,638,379,700	0.201626%
912810SJ8	\$43,570,860,000	0.237248%
912828YB0	\$45,481,753,300	0.325380%
91282CJM4	\$39,456,696,300	0.324860%
912810FF0	\$7,738,052,000	0.065476%
912810FP8	\$8,110,908,000	0.070144%
912810FT0	\$8,366,307,000	0.070391%
912810QE1	\$13,471,265,900	0.113696%
912810QC5	\$12,429,582,900	0.103554%
912810PX0	\$7,650,866,200	0.064704%
912810QN1	\$13,645,899,900	0.116848%
912810QZ4	\$19,136,758,500	0.129890%
912810RE0	\$23,548,879,300	0.170809%
912810QH4	\$13,042,868,400	0.108249%
912810QL5	\$12,871,173,700	0.105160%
912810RJ9	\$24,075,539,900	0.159376%
912810QW1	\$13,175,857,800	0.089512%
912810RD2	\$22,126,786,900	0.165231%
912828P46	\$51,793,944,200	0.392562%
912810RQ3	\$26,391,915,600	0.157022%
912828A7	\$54,225,388,700	0.406928%
912810RT7	\$33,071,981,800	0.186252%
912828U24	\$51,104,176,800	0.388133%
912810RV2	\$29,251,964,000	0.188619%
9128285C0	\$22,129,000,000	0.173182%
9128285J5	\$19,288,998,700	0.150556%
9128285M8	\$59,749,723,500	0.463644%
912810SE9	\$44,637,596,600	0.307031%
9128285T3	\$21,567,157,000	0.166537%
9128286A3	\$25,708,104,200	0.198031%
9128286S4	\$19,295,692,800	0.148674%
9128286L9	\$25,632,970,700	0.197547%
912810SH2	\$45,936,653,200	0.287750%
912828YQ7	\$23,297,053,500	0.175534%
912828YS3	\$34,009,866,400	0.244813%
912828YX2	\$23,043,003,200	0.173294%

912810SR0	\$40,040,997,400	0.207971%
912810SS8	\$66,539,955,500	0.309704%
912810QD3	\$13,370,273,800	0.110991%
912810RC4	\$21,750,968,400	0.158217%
912810QY7	\$22,325,009,300	0.144741%
9128283F5	\$44,894,023,100	0.339534%
91282CAE1	\$104,571,112,100	0.688647%
91282CAZ4	\$51,013,995,100	0.381924%
912810RG5	\$21,843,114,500	0.153968%
91282CJP7	\$49,998,646,500	0.400942%
912810SU3	\$74,203,661,300	0.365334%
91282CBW0	\$56,203,057,500	0.419309%
912810SX7	\$74,392,638,800	0.415713%
912810TF5	\$50,343,361,000	0.307474%
91282CBC4	\$54,959,035,900	0.410357%
91282CBS9	\$56,246,506,500	0.408333%
91282CGE5	\$39,998,082,200	0.314210%
912810TQ1	\$38,980,857,800	0.295170%
91282CGR6	\$39,843,948,700	0.314635%
91282CGV7	\$39,936,096,100	0.316473%
912810TR9	\$56,871,781,000	0.411146%
91282CHH7	\$39,999,462,300	0.317528%
91282CHQ7	\$42,999,671,100	0.344383%
912810TS7	\$38,836,452,000	0.296532%
91282CHM6	\$39,996,024,000	0.318922%
91282CHR5	\$34,887,308,600	0.279424%
91282CHT1	\$107,892,509,300	0.853810%
91282CHU8	\$41,989,106,900	0.333174%
912810TT5	\$62,969,705,200	0.492990%
91282CHX2	\$45,989,794,700	0.370587%
91282CHY0	\$43,999,698,800	0.349806%
91282CJC6	\$45,999,811,500	0.372958%
91282CJG7	\$37,955,128,600	0.322194%
91282CJK8	\$47,996,969,300	0.388095%
91282CJX0	\$40,999,875,200	0.328481%
91282CJW2	\$60,999,591,400	0.487324%
91282CJV4	\$59,997,458,100	0.473073%
91282CJT9	\$51,997,747,600	0.412161%
91282CJQ5	\$39,999,897,900	0.317021%
91282CJR3	\$57,996,267,100	0.459951%
91282CJS1	\$56,996,408,600	0.450582%
91282CJJ1	\$113,982,103,600	0.954950%
91282CJE2	\$50,437,382,200	0.405154%

912810FJ2	\$4,014,580,000	0.035125%
91282CJB8	\$47,996,339,600	0.386612%
91282CHW4	\$39,737,434,500	0.319369%
91282CJA0	\$48,999,971,300	0.406048%
912810SZ2	\$73,921,440,500	0.374313%
91282CCP4	\$55,294,050,200	0.408278%
91282CGH8	\$42,989,694,900	0.336621%
91282CGP0	\$42,999,539,400	0.341207%
91282CGJ4	\$34,991,566,000	0.273355%
91282CGL9	\$39,999,060,000	0.313937%
91282CGM7	\$98,977,273,300	0.762969%
912810QQ4	\$12,599,507,300	0.104397%
91282CAU5	\$47,009,013,100	0.334862%
912810TN8	\$56,626,607,800	0.405019%
91282CHB0	\$39,452,123,200	0.311043%
91282CHA2	\$42,986,072,200	0.339493%
91282CHC8	\$98,979,291,600	0.761586%
91282CHE4	\$42,984,871,800	0.340048%
91282CHK0	\$42,999,664,500	0.343905%
91282CJF9	\$51,999,331,500	0.433841%
91282CDF5	\$57,372,048,500	0.413154%
91282CFT3	\$35,000,022,800	0.282752%
912810TL2	\$56,975,709,600	0.440219%
912810TM0	\$38,974,557,900	0.303942%
91282CFY2	\$34,950,384,400	0.279848%
91282CGB1	\$34,999,955,300	0.279356%
912810TC2	\$62,710,471,700	0.363957%
91282CKK6	\$68,981,029,800	0.557534%
91282CKJ9	\$57,994,770,300	0.471442%
91282CKG5	\$66,999,721,600	0.545596%
912828Z78	\$76,444,093,200	0.569615%
912810SP4	\$67,341,007,700	0.291697%
912810RY6	\$32,389,024,300	0.198718%
9128286T2	\$49,121,972,000	0.367321%
91282CAH4	\$37,310,002,600	0.266661%
912810SC3	\$39,561,053,600	0.260846%
912810SQ2	\$48,905,936,900	0.250774%
9128285N6	\$23,165,115,000	0.180019%
91282CAT8	\$52,104,825,000	0.390315%
91282CBH3	\$59,611,063,800	0.443913%
91282CBB6	\$55,740,009,800	0.396653%
91282CBL4	\$105,200,996,900	0.707437%
91282CBP5	\$62,010,024,200	0.446525%

91282CGZ8	\$34,815,381,100	0.274169%
912810TU2	\$41,989,050,500	0.339197%
91282CHZ7	\$36,998,903,800	0.310861%
91282CCRO	\$61,003,353,900	0.433234%
91282CGT2	\$42,999,809,700	0.342253%
91282CGS4	\$34,899,910,500	0.277464%
91282CHF1	\$34,840,047,100	0.277099%
91282CFU0	\$42,999,555,900	0.346525%
91282CFV8	\$98,981,469,800	0.806998%
91282CFZ9	\$42,995,167,000	0.342681%
91282CGA3	\$39,998,855,200	0.315568%
91282CGC9	\$42,999,713,400	0.341939%
91282CKN0	\$44,000,037,100	0.369421%
91282CKP5	\$69,998,678,800	0.580980%
91282CKF7	\$42,999,914,600	0.351728%
91282CKH3	\$65,989,030,100	0.531057%
912810QA9	\$7,837,042,200	0.058723%
912810QT8	\$13,386,774,300	0.093698%
912810RK6	\$32,683,005,300	0.196439%
912810RP5	\$12,853,148,200	0.084628%
912828X88	\$54,306,049,900	0.414406%
912810RX8	\$22,448,560,900	0.145787%
912828YD6	\$23,373,998,800	0.174779%
912828YG9	\$17,851,991,100	0.134947%
912810SK5	\$40,892,146,500	0.230262%
912828ZV5	\$36,610,067,600	0.263110%
912810QK7	\$12,964,306,700	0.100343%
912810QU5	\$14,166,045,400	0.097830%
912810QX9	\$15,397,432,300	0.099378%
912810RM2	\$15,439,835,500	0.101951%
912828M56	\$58,373,537,200	0.450138%
9128287B0	\$23,665,032,000	0.179616%
912828ZE3	\$22,543,242,100	0.163984%
912828ZN3	\$32,080,041,700	0.231842%
91282CAL5	\$47,912,056,200	0.340833%
912810ST6	\$54,693,013,400	0.292001%
912810RH3	\$28,130,029,800	0.188725%
912810RNO	\$21,164,346,000	0.135431%
91282CAM3	\$52,201,074,700	0.392145%
91282CAY7	\$50,059,022,400	0.357205%
91282CBJ9	\$61,374,049,800	0.437311%
91282CBT7	\$56,091,907,200	0.419590%
912810TA6	\$74,657,027,300	0.414686%

91282CCY5	\$68,325,887,400	0.490543%
912810TB4	\$68,982,021,500	0.340422%
91282CBZ3	\$61,974,975,400	0.448528%
91282CCB5	\$103,812,930,900	0.719304%
91282CCF6	\$58,335,032,700	0.434065%
912810SY5	\$56,050,824,300	0.342938%
91282CCH2	\$57,191,015,600	0.411505%
91282CCV1	\$60,590,016,600	0.431272%
91282CCS8	\$114,199,103,400	0.763068%
91282CCW9	\$60,149,002,300	0.444105%
91282CGQ8	\$34,970,229,100	0.279066%
91282CCE9	\$62,000,024,900	0.447382%
91282CDJ7	\$110,953,950,900	0.746459%
91282CDG3	\$57,252,080,300	0.426114%
91282CDK4	\$58,900,052,800	0.438619%
91282CDP3	\$63,608,180,100	0.455523%
91282CDQ1	\$57,000,175,900	0.423438%
91282CDY4	\$104,708,940,900	0.723952%
91282CEM9	\$43,789,644,100	0.335712%
91282CES6	\$41,999,977,700	0.319172%
912810TG3	\$59,565,892,500	0.370100%
91282CET4	\$47,999,444,600	0.368555%
91282CEW7	\$47,000,444,900	0.366533%
91282CFB2	\$45,999,628,700	0.352462%
912810TK4	\$38,741,007,500	0.274326%
91282CFF3	\$98,950,274,900	0.724749%
91282CEC1	\$53,000,056,200	0.397605%
91282CDL2	\$57,683,631,000	0.416539%
912810TD0	\$63,006,979,100	0.338043%
91282CEP2	\$101,916,053,700	0.760922%
91282CEN7	\$48,990,037,600	0.378577%
912810TJ7	\$56,657,760,200	0.358325%
91282CFH9	\$44,999,305,400	0.347585%
91282CFP1	\$39,646,276,500	0.315527%
91282CKT7	\$70,000,000,900	0.576357%
912810UB2	\$41,995,358,800	0.353582%
912810UA4	\$68,992,524,500	0.594475%
91282CKR1	\$57,999,025,400	0.470125%
91282CAD3	\$43,561,008,200	0.311018%
91282CAV3	\$108,752,029,200	0.724971%
91282CBQ3	\$58,477,974,900	0.435211%
91282CCZ2	\$56,831,966,600	0.421593%
912810SW9	\$66,249,003,200	0.380658%

91282CCJ8	\$51,838,977,000	0.385736%
91282CEB3	\$58,545,831,800	0.426201%
91282CEF4	\$51,000,384,500	0.392535%
91282CEE7	\$55,671,720,700	0.418058%
912810TH1	\$44,479,449,800	0.312994%
91282CFC0	\$37,809,010,000	0.283902%
91282CFM8	\$44,000,115,400	0.355777%
91282CFW6	\$39,999,585,300	0.318670%
91282CEV9	\$39,914,017,200	0.309523%
91282CFJ5	\$36,959,432,700	0.283214%
91282CFLO	\$35,878,998,000	0.288999%
91282CKE0	\$55,999,866,700	0.444266%
91282CKU4	\$46,609,832,500	0.390062%
91282CKS9	\$68,998,119,700	0.556204%
91282CKQ3	\$120,001,027,200	0.996679%
91282CKV2	\$57,999,564,600	0.470649%
91282CLD1	\$43,999,963,100	0.355497%
91282CLC3	\$69,999,028,600	0.560390%
91282CLB5	\$68,978,445,500	0.548013%
91282CKZ3	\$57,989,782,700	0.465923%
91282CKW0	\$43,999,141,200	0.359294%
91282CKX8	\$69,999,265,200	0.568120%
91282CKY6	\$68,989,747,600	0.552114%
91282CLG4	\$57,999,110,700	0.456695%
912810UC0	\$47,210,923,900	0.378920%
91282CLF6	\$81,372,332,600	0.643051%
91282CLM1	\$44,000,000,000	0.342366%
91282CLN9	\$71,445,154,300	0.555919%
91282CLP4	\$70,424,647,300	0.547978%
91282CLL3	\$58,554,417,200	0.455615%
91282CLJ8	\$47,498,677,700	0.369590%
91282CLK5	\$75,566,080,600	0.587984%
91282CLH2	\$74,486,516,100	0.579584%
912810UD8	\$30,540,635,200	0.237638%

Source: Deutsche Bank

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