

DB US Treasuries ex SOMA Index Selection Preview November 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 November 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

CUSIP	Adjusted Amount Outstanding	Weights
912810TV0	\$65,986,929,300	0.553224%
91282CJL6	\$53,653,570,900	0.435414%
912810TW8	\$41,993,621,100	0.347267%
912828ZQ6	\$79,924,062,800	0.525669%
91282CJN2	\$54,942,520,800	0.447078%
91282CHJ3	\$34,964,121,900	0.274922%
91282CDW8	\$60,917,656,900	0.440233%
912810EW4	\$6,194,916,000	0.050778%
912810EX2	\$3,670,418,000	0.030819%
912810EZ7	\$2,856,971,000	0.024242%
912810FG8	\$4,278,341,000	0.035897%
912810FA1	\$3,633,256,000	0.030889%
912810FE3	\$4,635,393,000	0.039016%
912810EY0	\$4,266,177,000	0.036504%
912810FM5	\$6,440,462,000	0.057777%
912810FB9	\$7,775,839,000	0.066868%
912810PT9	\$4,976,865,000	0.041584%
912810PU6	\$6,423,999,000	0.055532%
912810PW2	\$6,758,148,500	0.054268%
912810QB7	\$11,634,030,800	0.092371%
912810QS0	\$12,746,909,000	0.092942%
912810TX6	\$68,987,036,800	0.526913%
91282CKA8	\$53,999,742,300	0.431006%
91282CJZ5	\$119,987,491,300	0.939554%
91282CKC4	\$43,216,937,800	0.346275%
91282CKB6	\$62,999,152,300	0.504470%
91282CKD2	\$64,000,456,300	0.513139%
912810TZ1	\$41,967,871,600	0.331601%
912810RB6	\$30,295,318,600	0.191330%
912828R36	\$50,408,658,100	0.386613%
912810RU4	\$14,897,030,200	0.090699%
912828V98	\$44,589,889,300	0.340205%
9128282R0	\$43,591,957,200	0.329897%
912810SA7	\$37,214,143,400	0.227406%
9128283W8	\$59,974,989,400	0.457706%
9128284N7	\$64,079,022,100	0.493409%
9128284V9	\$64,498,282,400	0.491675%
912810SD1	\$43,777,869,700	0.266663%
912810SF6	\$47,307,670,200	0.287170%
9128286B1	\$59,889,945,600	0.449260%
9128286F2	\$26,236,076,700	0.203735%
9128286X3	\$23,864,030,800	0.184553%
912828Y95	\$23,374,918,700	0.178693%
912828YU8	\$21,239,061,900	0.160886%

912828Z94	\$58,133,525,300	0.404739%
912810SL3	\$51,329,652,300	0.249513%
912828ZB9	\$13,679,003,100	0.101340%
912810SN9	\$59,791,108,700	0.238823%
912828ZS2	\$31,263,003,300	0.226266%
912810RS9	\$26,452,693,800	0.150698%
912810RZ3	\$32,638,379,700	0.192520%
912810SJ8	\$43,570,860,000	0.225391%
912828YB0	\$45,481,753,300	0.323236%
91282CJM4	\$39,456,696,300	0.321811%
912810FF0	\$7,738,052,000	0.065358%
912810FP8	\$8,110,908,000	0.069433%
912810FT0	\$8,366,307,000	0.068703%
912810QE1	\$13,471,265,900	0.109893%
912810QC5	\$12,429,582,900	0.100192%
912810PX0	\$7,650,866,200	0.062806%
912810QN1	\$13,645,899,900	0.112773%
912810QZ4	\$19,136,758,500	0.125084%
912810RE0	\$23,548,879,300	0.164185%
912810QH4	\$13,042,868,400	0.104566%
912810QL5	\$12,871,173,700	0.101498%
912810RJ9	\$24,075,539,900	0.152572%
912810QW1	\$13,175,857,800	0.086193%
912810RD2	\$22,126,786,900	0.159126%
912828P46	\$51,793,944,200	0.397702%
912810RQ3	\$26,391,915,600	0.149561%
9128282A7	\$54,225,388,700	0.410887%
912810RT7	\$33,071,981,800	0.177130%
912828U24	\$51,104,176,800	0.391475%
912810RV2	\$29,251,964,000	0.180098%
9128285J5	\$19,288,998,700	0.152872%
9128285M8	\$59,749,723,500	0.462486%
912810SE9	\$44,637,596,600	0.293843%
9128285T3	\$21,567,157,000	0.168888%
9128286A3	\$25,708,104,200	0.200659%
9128286S4	\$19,295,692,800	0.150410%
9128286L9	\$25,632,970,700	0.197673%
912810SH2	\$45,936,653,200	0.274471%
912828YQ7	\$23,297,053,500	0.177052%
912828YS3	\$34,009,866,400	0.243233%
912828YX2	\$23,043,003,200	0.174568%
912810SR0	\$40,040,997,400	0.199261%
912810SS8	\$66,539,955,500	0.293125%
912810QD3	\$13,370,273,800	0.107347%
912810RC4	\$21,750,968,400	0.152275%

912810QY7	\$22,325,009,300	0.139087%
9128283F5	\$44,632,023,100	0.338320%
91282CAE1	\$104,181,112,100	0.677871%
91282CAZ4	\$51,013,995,100	0.387419%
912810RG5	\$21,843,114,500	0.147955%
91282CJP7	\$49,998,646,500	0.404070%
912810SU3	\$74,203,661,300	0.346320%
91282CBW0	\$56,203,057,500	0.424114%
912810SX7	\$74,392,638,800	0.395642%
912810TF5	\$50,343,361,000	0.295460%
91282CBC4	\$54,959,035,900	0.416156%
91282CBS9	\$56,246,506,500	0.405548%
91282CGE5	\$39,998,082,200	0.318532%
912810TQ1	\$38,980,857,800	0.284421%
91282CGR6	\$39,843,948,700	0.318597%
91282CGV7	\$39,936,096,100	0.314352%
912810TR9	\$56,871,781,000	0.392016%
91282CHH7	\$39,999,462,300	0.320993%
91282CHQ7	\$42,999,671,100	0.344032%
912810TS7	\$38,836,452,000	0.285671%
91282CHM6	\$39,996,024,000	0.322250%
91282CHR5	\$34,887,308,600	0.277061%
91282CHT1	\$107,892,509,300	0.838533%
91282CHU8	\$41,989,106,900	0.336435%
91282CHX2	\$45,989,794,700	0.370028%
91282CHY0	\$43,999,698,800	0.353091%
91282CJC6	\$45,999,811,500	0.367972%
91282CJG7	\$37,955,128,600	0.319397%
91282CJK8	\$47,996,969,300	0.391449%
91282CJX0	\$40,974,875,200	0.324823%
91282CJW2	\$60,989,591,400	0.485504%
91282CJV4	\$59,997,458,100	0.479447%
91282CJT9	\$51,997,747,600	0.415218%
91282CJQ5	\$39,899,897,900	0.312943%
91282CJR3	\$57,996,267,100	0.458514%
91282CJS1	\$56,996,408,600	0.456868%
91282CJJ1	\$113,982,103,600	0.938291%
91282CJE2	\$50,437,382,200	0.411389%
912810FJ2	\$4,014,580,000	0.034954%
91282CHW4	\$39,737,434,500	0.316492%
91282CJA0	\$48,999,971,300	0.396525%
912810SZ2	\$73,921,440,500	0.354535%
91282CCP4	\$55,294,050,200	0.412204%
91282CGH8	\$42,989,694,900	0.337042%
91282CGP0	\$42,999,539,400	0.341556%

91282CGJ4	\$34,926,566,000	0.270912%
91282CGL9	\$39,999,060,000	0.318055%
91282CGM7	\$98,977,273,300	0.750252%
912810QQ4	\$12,599,507,300	0.100719%
91282CAU5	\$46,834,013,100	0.334280%
912810TN8	\$56,626,607,800	0.386110%
91282CHB0	\$39,452,123,200	0.314632%
91282CHA2	\$42,986,072,200	0.339577%
91282CHC8	\$98,979,291,600	0.748300%
91282CHE4	\$42,889,871,800	0.339221%
91282CHK0	\$42,999,664,500	0.343734%
91282CJF9	\$51,999,331,500	0.433162%
91282CDF5	\$57,372,048,500	0.411899%
91282CFT3	\$34,983,022,800	0.281172%
912810TL2	\$56,975,709,600	0.420425%
912810TM0	\$38,974,557,900	0.293242%
91282CFY2	\$34,904,384,400	0.277854%
91282CGB1	\$34,974,955,300	0.277345%
912810TC2	\$62,710,471,700	0.349691%
91282CKK6	\$68,981,029,800	0.564072%
91282CKJ9	\$57,994,770,300	0.463977%
91282CKG5	\$66,999,721,600	0.532528%
912828Z78	\$76,444,093,200	0.573429%
912810SP4	\$67,341,007,700	0.275354%
912810RY6	\$32,389,024,300	0.189538%
9128286T2	\$49,121,972,000	0.365545%
91282CAH4	\$37,310,002,600	0.267380%
912810SC3	\$39,561,053,600	0.249477%
912810SQ2	\$48,905,936,900	0.240112%
9128285N6	\$23,165,115,000	0.182663%
91282CAT8	\$52,104,825,000	0.396281%
91282CBH3	\$59,611,063,800	0.449851%
91282CBB6	\$55,601,009,800	0.395981%
91282CBL4	\$105,200,996,900	0.698237%
91282CBP5	\$62,010,024,200	0.446599%
91282CGZ8	\$34,741,381,100	0.271494%
912810TU2	\$41,989,050,500	0.326964%
91282CHZ7	\$36,998,903,800	0.301455%
91282CCR0	\$61,003,353,900	0.432335%
91282CGT2	\$42,999,809,700	0.336345%
91282CGS4	\$34,899,910,500	0.270496%
91282CHF1	\$34,840,047,100	0.274952%
91282CFU0	\$42,999,555,900	0.347658%
91282CFV8	\$98,981,469,800	0.794744%
91282CFZ9	\$42,995,167,000	0.343615%

91282CGA3	\$39,998,855,200	0.320102%
91282CGC9	\$42,999,713,400	0.342574%
91282CKN0	\$44,000,037,100	0.365381%
91282CKP5	\$69,998,678,800	0.578659%
91282CKF7	\$42,849,914,600	0.339654%
91282CKH3	\$65,989,030,100	0.525823%
912810QA9	\$7,837,042,200	0.056768%
912810QT8	\$13,386,774,300	0.090127%
912810RK6	\$32,683,005,300	0.187434%
912810RP5	\$12,853,148,200	0.080861%
912828X88	\$54,306,049,900	0.416624%
912810RX8	\$22,448,560,900	0.139321%
912828YD6	\$23,373,998,800	0.176401%
912828YG9	\$17,851,991,100	0.135022%
912810SK5	\$40,892,146,500	0.219207%
912828ZV5	\$36,610,067,600	0.264132%
912810QK7	\$12,964,306,700	0.096764%
912810QU5	\$14,166,045,400	0.094034%
912810QX9	\$15,397,432,300	0.095585%
912810RM2	\$15,439,835,500	0.097469%
912828M56	\$58,373,537,200	0.456745%
9128287B0	\$23,665,032,000	0.181535%
912828ZE3	\$22,543,242,100	0.164374%
912828ZN3	\$32,080,041,700	0.232987%
91282CAL5	\$47,912,056,200	0.340902%
912810ST6	\$54,693,013,400	0.280096%
912810RH3	\$28,130,029,800	0.180633%
912810RN0	\$21,164,346,000	0.129275%
91282CAY7	\$49,744,022,400	0.355443%
91282CBJ9	\$61,374,049,800	0.437516%
91282CBT7	\$56,091,907,200	0.422935%
912810TA6	\$74,657,027,300	0.398231%
91282CCY5	\$68,325,887,400	0.485951%
912810TB4	\$68,982,021,500	0.322163%
91282CBZ3	\$61,874,975,400	0.447541%
91282CCB5	\$103,812,930,900	0.709469%
91282CCF6	\$58,335,032,700	0.438765%
912810SY5	\$56,050,824,300	0.330336%
91282CCH2	\$56,941,015,600	0.409144%
91282CCV1	\$60,461,016,600	0.429260%
91282CCS8	\$113,899,103,400	0.749293%
91282CCW9	\$60,149,002,300	0.448136%
91282CGQ8	\$34,670,229,100	0.274773%
91282CCE9	\$61,940,024,900	0.446553%
91282CDJ7	\$110,953,950,900	0.734696%

91282CDG3	\$57,252,080,300	0.429589%
91282CDK4	\$58,900,052,800	0.441998%
91282CDP3	\$63,608,180,100	0.453618%
91282CDQ1	\$57,000,175,900	0.426512%
91282CDY4	\$104,708,940,900	0.712250%
91282CEM9	\$43,404,644,100	0.331185%
91282CES6	\$41,433,977,700	0.313225%
912810TG3	\$59,565,892,500	0.352666%
91282CET4	\$47,999,444,600	0.370450%
91282CEW7	\$47,000,444,900	0.368192%
91282CFB2	\$45,999,628,700	0.353861%
912810TK4	\$38,741,007,500	0.264148%
91282CFF3	\$98,950,274,900	0.712807%
91282CEC1	\$53,000,056,200	0.400021%
91282CDL2	\$57,531,631,000	0.413972%
912810TD0	\$63,006,979,100	0.320696%
91282CEP2	\$101,916,053,700	0.748856%
91282CEN7	\$48,990,037,600	0.380695%
912810TJ7	\$56,657,760,200	0.341057%
91282CFH9	\$44,999,305,400	0.348830%
91282CKT7	\$70,000,000,900	0.573779%
912810UB2	\$41,995,358,800	0.340880%
912810UA4	\$68,992,524,500	0.567522%
91282CKR1	\$57,999,025,400	0.472748%
91282CAD3	\$43,561,008,200	0.312027%
91282CAV3	\$108,752,029,200	0.716574%
91282CBQ3	\$58,477,974,900	0.440635%
91282CCZ2	\$56,831,966,600	0.423236%
912810SW9	\$66,249,003,200	0.365793%
91282CCJ8	\$51,838,977,000	0.389685%
91282CEB3	\$58,525,831,800	0.424005%
91282CEF4	\$51,000,384,500	0.389843%
91282CEE7	\$55,671,720,700	0.410974%
912810TH1	\$44,479,449,800	0.301593%
91282CFC0	\$37,304,010,000	0.278478%
91282CFM8	\$44,000,115,400	0.349872%
91282CFW6	\$39,999,585,300	0.323376%
91282CEV9	\$39,914,017,200	0.307869%
91282CFJ5	\$36,834,432,700	0.280575%
91282CFL0	\$35,878,998,000	0.281973%
91282CKE0	\$55,999,866,700	0.446966%
91282CKU4	\$46,609,832,500	0.385611%
91282CKS9	\$68,998,119,700	0.562413%
91282CKQ3	\$120,001,027,200	0.978037%
91282CKV2	\$57,999,564,600	0.473021%

91282CLD1	\$43,999,963,100	0.350975%
91282CLC3	\$69,999,028,600	0.557288%
91282CLB5	\$68,978,444,500	0.553467%
91282CKZ3	\$57,989,782,700	0.467996%
91282CKW0	\$43,999,141,200	0.354847%
91282CKX8	\$69,999,265,200	0.565334%
91282CKY6	\$68,989,747,600	0.557949%
91282CLG4	\$57,999,110,700	0.458483%
912810UC0	\$69,302,228,300	0.529920%
91282CLF6	\$120,532,159,800	0.933006%
91282CLM1	\$44,900,792,800	0.345013%
91282CLN9	\$70,000,181,200	0.541413%
91282CLP4	\$68,999,983,400	0.541160%
91282CLL3	\$57,999,546,800	0.452282%
91282CLJ8	\$43,999,841,500	0.341819%
91282CLK5	\$69,997,765,400	0.546318%
91282CLH2	\$68,994,135,400	0.545350%
912810UD8	\$42,218,501,200	0.316584%
912810TT5	\$62,969,705,200	0.470245%
91282CLU3	\$44,000,000,000	0.348031%
91282CLS8	\$70,164,113,400	0.554984%
91282CLR0	\$71,180,811,500	0.563026%
91282CLQ2	\$58,796,091,400	0.465066%

Source: Deutsche Bank

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