

DB Emerging Markets Liquid Balanced Index, Constituents Annual Selection 2020

This report shows the upcoming constituent list for DB Emerging Markets Liquid Balanced

Bloomberg ticker: DBLQBLTR <Index>

For the quarter from March 2020 to May 2020

For detailed index rules please refer to the index Description

NOTE:

The inclusion of Lebanon as an eligible country is provisional and subject to change in the event of material information regarding Lebanese bonds being announced before 8am New York City time on February 28th 2020

24-Feb-20 - The February 2020 selection for DBIQ EM USD Liquid Balanced - DBLQBLTR Index, notified on 24 February 2020, has been revised. XS2083908645 will not enter the index and XS1313647841 will be retained. Following a review of the issues XS2083908645 and XS2083908132 it has been determined they are held in whole by Banque Du Liban and therefore considered Private Placements. Users should contact DBIQ (index.data@db.com) directly for any further information/feedback on this.

ISIN	Weight	Preliminary Notional
US040114HF05	0.8676%	0.19393
US105756CB40	0.8745%	0.08104
XS2084425623	0.8732%	0.08750
USY20721BK48	0.8718%	0.05806
US718286BZ91	0.8745%	0.07287
USP01012CA29	0.8730%	0.08122
XS0880597603	0.8785%	0.07630
XS1696899035	0.8785%	0.07217
XS2057866191	0.8785%	0.08536
XS1819680288	0.8780%	0.08108
XS1819680528	0.8779%	0.07989
XS2083302500	0.8781%	0.08179
US040114GX20	0.8732%	0.18220
US040114HL72	0.8728%	0.19362
XS1110833123	0.8785%	0.08271
XS1675862012	0.8785%	0.07448
XS1675862103	0.8785%	0.07058
US105756BR01	0.8785%	0.07333
US105756BY51	0.8785%	0.07248
US168863CA49	1.3175%	0.12592
US168863CE60	1.3177%	0.11351
XS1706605281	0.8784%	0.08444
XS1891577030	0.8785%	0.07037
US195325BK01	0.8785%	0.05838
US195325BM66	0.8785%	0.06470
US195325BR53	0.8785%	0.06632
USP3699PGF82	0.8781%	0.09604
USP3699PGH49	0.8783%	0.08354
USP3699PGJ05	0.8783%	0.08183
USP3579EAY34	0.8784%	0.07150
USP3579EBE60	0.8784%	0.07699
USP3579EBY25	0.8784%	0.07987
XS1535071986	0.8767%	0.10561
XS1626768730	0.8767%	0.10072
XS1626530320	0.8767%	0.10697
XS1558078496	0.8785%	0.07674
XS1775617464	0.8784%	0.08124
XS1953057491	0.8785%	0.07388
XS0908769887	1.3174%	0.11919
XS0997000251	1.3174%	0.11626
US445545AF36	0.8785%	0.05091
US445545AJ57	0.8782%	0.07758

US445545AL04	0.8782%	0.07710
USY20721AJ83	0.8785%	0.06250
USY20721AL30	0.8785%	0.05623
XS1117279882	0.8783%	0.08146
XS1405770220	0.8784%	0.08234
XS1577950311	0.8785%	0.07739
XS1028952403	0.8783%	0.08094
XS1781710543	0.8784%	0.07810
XS1781710626	0.8785%	0.07611
XS1120709826	0.8785%	0.06791
XS1263139856	0.8785%	0.05777
XS1263054519	0.8783%	0.07709
XS1313647841	0.8547%	0.26208
XS1396347566	0.8474%	0.25878
XS1419879686	0.8580%	0.26603
USY8137FAF54	0.8776%	0.08880
USY8137FAP37	0.8780%	0.08531
USY8137FAR92	0.8780%	0.08625
USY6142NAA64	1.3141%	0.11346
USY6142NAB48	1.3142%	0.12766
US91086QAV05	0.8785%	0.06538
US91086QAZ19	0.8785%	0.06876
US91086QBF46	0.8785%	0.07700
XS1717013095	0.8781%	0.08723
XS1777972941	0.8783%	0.08320
XS1910828182	0.8781%	0.07677
XS1575968026	0.8785%	0.08513
XS1750113661	0.8784%	0.08425
XS1750114396	0.8785%	0.08621
US698299AD63	0.8782%	0.06062
US698299AV61	0.8782%	0.07032
US698299BF03	0.8784%	0.07936
US715638AP79	0.8784%	0.05192
US715638BM30	0.8785%	0.05697
US715638DA73	0.8783%	0.08397
US718286BD89	0.8783%	0.06297
US718286BG11	0.8785%	0.05942
XS1056560920	0.8783%	0.07623
XS1299811486	0.8783%	0.07479
XS1729875598	0.8784%	0.08138
US731011AT95	0.8783%	0.08521
US857524AC63	0.8783%	0.08221
US731011AU68	0.8783%	0.08216

USP75744AB11	0.8785%	0.06930
USP75744AD76	0.8783%	0.07854
USP75744AF25	0.8785%	0.07071
XS0468535637	0.8785%	0.05876
XS1807174559	0.8785%	0.06483
XS1959337749	0.8785%	0.06702
US77586TAD81	0.8783%	0.08039
US77586TAE64	0.8785%	0.06407
XS1837994794	0.8785%	0.07106
XS0767473852	0.8785%	0.06463
XS0971721963	0.8785%	0.06229
RU000A0JXU14	0.8785%	0.06665
XS1508675508	0.8785%	0.07434
XS1694218469	0.8785%	0.07292
XS1791939736	0.8785%	0.06903
USP01012AN67	0.8784%	0.07631
USP01012AR71	0.8785%	0.07712
US900123AT75	0.8783%	0.07597
US900123AY60	0.8783%	0.08165
US900123BB58	0.8784%	0.07835
XS1303926528	0.8785%	0.07524
XS1303927179	0.8785%	0.07505
XS1902171757	0.8785%	0.06882
US836205AP92	0.8782%	0.07840
US836205AS32	0.8783%	0.08982
US836205AZ74	0.8782%	0.08089

Source: Deutsche Bank

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