

DB US Treasuries ex SOMA Index Selection Preview November 2019

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 2019 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
912810EH7	3022973000	0.0354%
912810EJ3	3020288000	0.0367%
912810EKO	2852382000	0.0345%
912810EL8	9190294000	0.1144%
912810EM6	4403290000	0.0550%
912810EN4	2477626000	0.0322%
912810EP9	4735561000	0.0603%
912810EQ7	6798544000	0.0860%
912810ES3	4242062000	0.0598%
912810ET1	3754670000	0.0529%
912810EV6	3908707000	0.0544%
912810EW4	8024916000	0.1090%
912810EX2	3842418000	0.0550%
912810EY0	5123177000	0.0739%
912810EZ7	3496971000	0.0505%
912810FA1	3913256000	0.0566%
912810FB9	9413839000	0.1367%
912810FE3	6567393000	0.0924%
912810FF0	8349052000	0.1174%
912810FG8	6085341000	0.0852%
912810FJ2	4866580000	0.0730%
912810FM5	8227462000	0.1280%
912810FP8	13267908000	0.1947%
912810FT0	14514307000	0.2117%
912810PT9	4991865000	0.0756%
912810PU6	6423999000	0.1009%
912810PW2	6758148500	0.0988%
912810PX0	7650866200	0.1145%
912810QA9	12344042200	0.1625%
912810QB7	11634030800	0.1699%
912810QC5	12429582900	0.1859%
912810QD3	13386273800	0.1987%
912810QE1	22266265900	0.3384%
912810QH4	18767868400	0.2792%
912810QK7	16225306700	0.2247%
912810QL5	16933173700	0.2483%
912810QN1	18892899900	0.2932%
912810QQ4	14585507300	0.2179%
912810QS0	16167909000	0.2205%
912810QT8	14660774300	0.1839%
912810QU5	18328045400	0.2284%
912810QW1	15449857800	0.1900%

912810QX9	23578432300	0.2763%
912810QY7	28855009300	0.3401%
912810QZ4	29352758500	0.3656%
912810RB6	41467318600	0.4993%
912810RC4	34322968400	0.4626%
912810RD2	40569786900	0.5618%
912810RE0	41721879300	0.5636%
912810RG5	41874114500	0.5484%
912810RH3	42000063500	0.5250%
912810RJ9	42000034600	0.5177%
912810RK6	42000015800	0.4705%
912810RM2	41995080000	0.5187%
912810RNO	41993061900	0.5041%
912810RP5	41930007800	0.5186%
912810RQ3	38958027900	0.4363%
912810RS9	38990049600	0.4394%
912810RT7	39025068400	0.4158%
912810RU4	38840037300	0.4707%
912810RV2	38980012800	0.4809%
912810RX8	38950035500	0.4834%
912810RY6	39000009700	0.4589%
912810RZ3	39010021900	0.4621%
912810SA7	42000006200	0.5185%
912810SC3	44993050400	0.5727%
912810SD1	48000017200	0.5936%
912810SE9	50958013200	0.6804%
912810SF6	50982047600	0.6320%
912810SH2	50890019000	0.6204%
912810SJ8	51000059400	0.5435%
9128282A7	63030062700	0.6677%
9128282D1	28000007000	0.2976%
9128282F6	34000089600	0.3611%
9128282N9	27885012900	0.3066%
9128282P4	33747101700	0.3653%
9128282R0	62980068700	0.7028%
9128282S8	33767022200	0.3625%
9128282U3	28000010800	0.3039%
9128282W9	34000052300	0.3673%
9128282Y5	27952086700	0.3065%
9128283C2	33965011400	0.3712%
9128283D0	27978071700	0.3115%
9128283F5	62814074300	0.7049%
9128283G3	23858062300	0.2577%

9128283J7	29484458000	0.3257%
9128283L2	24000009500	0.2593%
9128283P3	28000066100	0.3109%
9128283Q1	24000029600	0.2594%
9128283U2	33404059800	0.3681%
9128283V0	28000015600	0.3143%
9128283W8	66000100400	0.7648%
9128283X6	26000056200	0.2817%
9128283Z1	28980057300	0.3289%
9128284A5	34447032400	0.3822%
9128284B3	27999025100	0.3034%
9128284D9	35000037300	0.3863%
9128284F4	28834034400	0.3247%
9128284G2	29964062400	0.3243%
9128284L1	34918021200	0.3931%
9128284M9	28978042600	0.3343%
9128284N7	69000148900	0.8134%
9128284P2	31000018500	0.3406%
9128284R8	29677242400	0.3418%
9128284S6	35969072700	0.4044%
9128284T4	32000118800	0.3511%
9128284U1	35900121500	0.4013%
9128284V9	71777154100	0.8416%
9128284W7	34000030300	0.3729%
9128284X5	36940046400	0.4136%
9128284Z0	30995044900	0.3530%
9128285A4	35000019100	0.3836%
9128285C0	30725048300	0.3540%
9128285D8	38000046700	0.4269%
9128285F3	36000081000	0.3949%
9128285G1	38000195100	0.4174%
9128285J5	30939000300	0.3609%
9128285K2	38939005200	0.4427%
9128285L0	37000167300	0.4110%
9128285M8	74447186200	0.8975%
9128285N6	34790090800	0.4023%
9128285P1	43512625200	0.4941%
9128285Q9	39000077300	0.4271%
9128285R7	38000030400	0.4194%
9128285S5	39810083900	0.4338%
9128285T3	31752158000	0.3614%
9128285U0	40990018600	0.4601%
9128285V8	37999062100	0.4173%

9128285X4	40000052800	0.4352%
9128285Z9	41000065400	0.4571%
9128286A3	31700106200	0.3602%
9128286B1	75000170800	0.8646%
9128286C9	38000055600	0.4168%
9128286D7	40187084100	0.4365%
9128286F2	33268102000	0.3747%
9128286G0	42873156300	0.4750%
9128286H8	38000072100	0.4152%
9128286L9	31998000900	0.3547%
9128286M7	37669025000	0.4096%
9128286R6	41000073800	0.4555%
9128286S4	32283620100	0.3640%
9128286T2	75025063100	0.8526%
9128286U9	37880088100	0.4144%
9128286V7	43641927600	0.4745%
9128286X3	35220557000	0.3902%
9128286Y1	38000208300	0.4109%
9128286Z8	41000024500	0.4436%
9128287A2	39900047400	0.4291%
9128287B0	31838032100	0.3467%
9128287C8	37748089900	0.4075%
9128287F1	40000158500	0.4307%
912828A42	23367150800	0.2531%
912828A83	23240045600	0.2528%
912828B58	25133056000	0.2720%
912828B66	49814824100	0.5608%
912828B90	25686013500	0.2770%
912828C57	64441144800	0.6966%
912828D56	65965033800	0.7332%
912828D72	29000006700	0.3133%
912828F21	28998912100	0.3137%
912828F96	28960021800	0.3152%
912828G38	65894116700	0.7329%
912828G53	29000076100	0.3145%
912828G87	29000005100	0.3158%
912828H86	29000011600	0.3107%
912828J27	65852090500	0.7201%
912828J43	29000022400	0.3122%
912828J76	29000002000	0.3118%
912828K74	65813051200	0.7199%
912828L24	28754996500	0.3110%
912828L57	28518020800	0.3069%

912828L99	35000100200	0.3762%
912828M49	28978018200	0.3154%
912828M56	65999061500	0.7365%
912828M80	64149043900	0.7001%
912828M98	35000052000	0.3771%
912828N30	62965098000	0.6893%
912828N48	35000019100	0.3772%
912828N89	35000022200	0.3746%
912828P38	28767076700	0.3105%
912828P46	62747092900	0.6710%
912828P79	27950022100	0.2988%
912828P87	34000014100	0.3620%
912828PC8	54852669800	0.6000%
912828PX2	45591458200	0.5038%
912828Q29	27908013900	0.2979%
912828Q37	33998040000	0.3621%
912828Q78	33780014000	0.3625%
912828QN3	29573403700	0.3280%
912828R28	27999008300	0.3021%
912828R36	62932044000	0.6754%
912828R69	28000010500	0.3018%
912828R77	34000135700	0.3643%
912828RC6	40512031800	0.4391%
912828RR3	41044126000	0.4466%
912828S27	33998041700	0.3620%
912828S35	27970007400	0.2981%
912828S76	34000084700	0.3616%
912828S92	27975073800	0.2963%
912828SF8	30089690400	0.3262%
912828SV3	25520399500	0.2763%
912828T26	28000000500	0.2972%
912828T34	33789055600	0.3584%
912828T67	34000051800	0.3633%
912828T91	27800001200	0.2999%
912828TJ9	22329896300	0.2400%
912828TY6	33963975100	0.3664%
912828U24	62930174100	0.6930%
912828U57	27900038300	0.3071%
912828U65	33950020200	0.3669%
912828U81	33900114600	0.3681%
912828UN8	50574846200	0.5502%
912828V23	28000098400	0.3093%
912828V72	33566063600	0.3629%

912828V80	28000046500	0.3089%
912828V98	63000105600	0.7024%
912828VB3	51388762100	0.5567%
912828VS6	43652916400	0.4846%
912828W48	27990004200	0.3067%
912828W55	33171041900	0.3581%
912828W71	68865029100	0.7538%
912828W89	33555008700	0.3619%
912828WC0	27935007900	0.3019%
912828WE6	57438109100	0.6493%
912828WG1	65964061400	0.7200%
912828WJ5	64261794800	0.7215%
912828WN6	27417059800	0.2974%
912828WR7	27039030800	0.2937%
912828WY2	29000051100	0.3153%
912828WZ9	29000000300	0.3141%
912828X47	33900393900	0.3685%
912828X70	28000004000	0.3074%
912828X88	63000247900	0.7131%
912828XB1	65824390100	0.7283%
912828XD7	28999681100	0.3149%
912828XG0	29000014000	0.3168%
912828XQ8	29000008600	0.3152%
912828XR6	33898012200	0.3667%
912828XT2	69000190100	0.7571%
912828XW5	34000011000	0.3674%
912828XX3	28000034100	0.3065%
912828XZ8	29468014100	0.3366%
912828Y20	32541047500	0.3566%
912828Y61	35414134100	0.3970%
912828Y79	29983072800	0.3443%
912828Y87	41000082200	0.4431%
912828Y95	32000022700	0.3479%
912828YA2	38000002800	0.4068%
912828YB0	75000085400	0.7930%
912828YC8	40000032000	0.4281%
912828YD6	31538000800	0.3311%
912828YE4	41000062800	0.4322%
912828YF1	38000053000	0.4064%
912828YG9	35324243400	0.3765%
912828YH7	45259281000	0.4821%
912828YJ3	40000006200	0.4277%
912828YK0	38000042000	0.4042%

912828YM6	45286741200	0.4850%
912828YP9	44182080800	0.4731%
912828YQ7	35345641600	0.3785%

Source: Deutsche Bank

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