

DB US Treasuries ex SOMA Index Selection Preview August 2020

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

Bloomberg ticker: DBTRYALL <Index>

For the month of August 2020 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
912828Z94	71899525300	0.8528%
9128284V9	67561282400	0.8798%
9128285M8	66855723500	0.8837%
9128284N7	65994022100	0.8510%
9128286B1	63948945600	0.8236%
912828D56	63274691800	0.7540%
9128283W8	62325989400	0.7990%
912828ZQ6	92544258000	1.0084%
912828M56	60640537200	0.7284%
912828G38	60230883800	0.7131%
912828WJ5	59369794800	0.7037%
912828W71	59245965900	0.6930%
9128282A7	59490388700	0.6936%
912828K74	59305058400	0.7048%
912828R36	59004658100	0.6893%
912828J27	58727374400	0.6938%
912828X88	58669049900	0.7230%
912828TY6	56781941600	0.6395%
9128282R0	56390957200	0.6950%
9128286T2	54494972000	0.6874%
912828P46	56223944200	0.6582%
912828WE6	56038109100	0.6632%
912828M80	55179015600	0.6270%
912828XB1	54998170800	0.6526%
912828U24	54475176800	0.6527%
912828ZW3	47000095300	0.5099%
9128283F5	52547023100	0.6461%
912828N30	52756036600	0.6012%
912828ZX1	45999789600	0.4995%
912828YB0	47888753300	0.5729%
912810SL3	51999652300	0.6761%
912828ZT0	45000023300	0.4885%
912810SJ8	49186860000	0.6715%
912828V98	48938889300	0.5996%
912810SH2	48633653300	0.7425%
912828ZR4	43999313800	0.4778%
912810SF6	48602670200	0.7607%
912828UN8	48496846200	0.5560%
912810SE9	47942596600	0.7934%
912828B66	47267824100	0.5660%
912828XT2	44693135100	0.5200%
912828ZV5	41000067700	0.4469%

912828VB3	46268762100	0.5265%
912810SD1	45714869700	0.7125%
912828ZU7	44000003300	0.4791%
912810SK5	43784146500	0.6108%
912828VS6	43113916400	0.5066%
912828ZL7	43000068000	0.4698%
912810SC3	42509053700	0.6714%
912828ZP8	41459006900	0.4498%
912828ZM5	41999663100	0.4562%
912828ZS2	38000003300	0.4145%
912828YS3	41676866400	0.5029%
912810SR0	55931910100	0.6183%
912810SN9	61666994600	0.6714%
912828ZC7	41015018300	0.4652%
912828ZF0	41000009400	0.4509%
912828RR3	40619126000	0.4536%
912810SA7	40007143400	0.6209%
912828ZG8	39998136700	0.4366%
912828ZH6	38932825400	0.4241%
912828YV6	38950023900	0.4470%
9128286R6	37807951100	0.4442%
912828YT1	37379216200	0.4144%
9128286Y1	36780133500	0.4124%
9128285U0	35639538600	0.4199%
912828YM6	35950074400	0.4127%
912828YP9	36302000500	0.4025%
912828Z52	35256210900	0.4047%
912810RZ3	34935379700	0.5156%
912828ZA1	35733600600	0.3960%
912828YA2	35485953700	0.3987%
912810RK6	35506005300	0.4954%
912810RV2	35116964000	0.5411%
912810RT7	34692981800	0.4663%
912828ZN3	33510041700	0.3659%
912828YH7	34477803900	0.3960%
912810RY6	34041024300	0.5039%
912828Y87	34278665200	0.3982%
912828ZD5	33650057700	0.3694%
9128286Z8	34297014400	0.3952%
912828YY0	34329006000	0.3979%
912828RC6	33781031800	0.3782%
912828YF1	33693913000	0.3786%
912810RQ3	33519915600	0.4701%

912810RH3	33551029800	0.5171%
9128285Z9	32867038700	0.3900%
912810RS9	33087693800	0.4626%
912810RX8	28964560900	0.4445%
912828YJ3	33076135900	0.3668%
912810RE0	32486879300	0.5371%
9128285V8	32640056900	0.3670%
9128287F1	32748202500	0.3646%
912828YE4	32811017800	0.3730%
912828T67	31630028800	0.3495%
912828YW4	32296137300	0.3637%
912810RJ9	32020539900	0.4822%
912810RB6	32078318600	0.4707%
9128282F6	31935299800	0.3523%
912810RN0	31067346000	0.4631%
912810RM2	31352835500	0.4736%
912810RG5	31533114500	0.5010%
9128282S8	31390849600	0.3537%
912828U65	31422944800	0.3497%
912810RU4	30710030200	0.4596%
912828XR6	31066812200	0.3483%
912828S76	30942082500	0.3414%
9128286M7	30943389600	0.3504%
912828X47	30820328300	0.3465%
9128286C9	30708504700	0.3495%
9128286H8	30725989300	0.3488%
9128282P4	29866101300	0.3386%
912828XW5	29811884800	0.3342%
9128285D8	29236866200	0.3476%
912828YZ7	30294412800	0.3364%
912828V72	29209114600	0.3285%
9128285F3	29356802500	0.3321%
9128286U9	29655847900	0.3349%
912828W55	28303859400	0.3182%
9128283C2	29679776400	0.3373%
912828Z60	29414382600	0.3276%
9128285L0	29417779900	0.3327%
9128287C8	29107077500	0.3263%
9128286L9	28902970700	0.3497%
912828SF8	29115690400	0.3282%
9128285K2	28868890000	0.3431%
912828YC8	28868935400	0.3202%
9128283U2	28362068500	0.3287%

9128282W9	28621965600	0.3244%
912828G53	28859076100	0.3217%
912828XQ8	28633007600	0.3256%
912828XD7	28648681100	0.3220%
9128286F2	28294076700	0.3472%
912828YK0	28023010700	0.3138%
912828XG0	28045014000	0.3167%
912828WZ9	28046020300	0.3146%
912828L24	27998996500	0.3174%
912828J43	27844023400	0.3123%
9128284U1	26810981400	0.3126%
912828ZE3	27536242100	0.3034%
912828G87	27742005100	0.3104%
9128285P1	27473992600	0.3264%
9128285C0	27428000000	0.3420%
912828U81	27448009500	0.3065%
912828T34	27490049500	0.3032%
9128286G0	26764007600	0.3161%
912828WY2	27203451100	0.3051%
912828L57	27117020800	0.3064%
9128284S6	25392572700	0.2972%
9128282U3	27309010700	0.3187%
912828F96	27112021800	0.3029%
912828D72	26978533700	0.3014%
9128286X3	27021030800	0.3243%
912828Y79	26808072300	0.3327%
9128283Z1	27065058600	0.3307%
912828S92	26996080800	0.3045%
912828Y95	26575918700	0.3169%
912828Q29	26818013400	0.3031%
9128285J5	26593998700	0.3314%
912828J76	26781002000	0.3003%
912828T26	26764000100	0.3030%
9128282D1	26669021000	0.3020%
912828F21	26137912100	0.2925%
9128284L1	26571151900	0.3110%
9128286A3	26338104200	0.3255%
912810RC4	26385968400	0.4349%
9128287B0	26264032000	0.3107%
912828R28	26107020300	0.2960%
912828T91	26363006200	0.3009%
9128284D9	25605002700	0.2977%
9128283V0	26291025700	0.3178%

9128284W7	25735897800	0.2907%
912828Z86	26231996500	0.2955%
9128284R8	24524242400	0.3009%
912828S35	25902895400	0.2915%
912828Y61	25939134100	0.3073%
9128283P3	25970061100	0.3074%
912828Z29	25361015000	0.2847%
912828YD6	25324998800	0.2929%
912828V80	25763082800	0.3030%
912828H86	25623011600	0.2861%
912828U57	25744270300	0.2986%
9128285N6	25543115000	0.3163%
912828X70	25622014500	0.2983%
912810RD2	25425786900	0.4245%
9128284A5	25209740600	0.2942%
9128284X5	22560054200	0.2672%
912828M49	25423763400	0.2881%
912828YQ7	25123053500	0.2946%
912828P38	24755945200	0.2819%
912828R69	25200776600	0.2857%
9128284M9	25085016900	0.3079%
9128284Z0	24962994800	0.3077%
9128286S4	24136692800	0.2938%
912828W48	24946014200	0.2919%
912828P79	24765018900	0.2799%
9128283D0	24550106500	0.2907%
9128283J7	24718048300	0.2911%
9128285A4	24473155900	0.2764%
9128282N9	24521017800	0.2893%
912828SV3	24553399500	0.2753%
912828YU8	23854061900	0.2795%
912828XX3	24273013800	0.2823%
912828W89	24079972500	0.2707%
912828XZ8	23675038000	0.2887%
912810QY7	24091009300	0.3462%
912828V23	23401186400	0.2724%
9128282Y5	24078081100	0.2838%
912810QZ4	23507758500	0.3596%
9128285T3	23333157000	0.2853%
912828YX2	23455003200	0.2767%
9128285R7	22787746400	0.2568%
912810RP5	23299148200	0.3533%
912828YG9	22001991100	0.2582%

912828Z78	22209002600	0.2597%
912828TJ9	21888896300	0.2467%
9128284F4	20444532900	0.2483%
912810QX9	19086432300	0.2759%
912828ZB9	15786003100	0.1800%
912810QU5	15681045400	0.2396%
912810QN1	13739899900	0.2558%
912810QE1	13471265900	0.2444%
912810QW1	13332857800	0.1989%
912810QT8	13386774300	0.2028%
912810QD3	13370273800	0.2336%
912810QH4	13042868400	0.2292%
912810QK7	12964306700	0.2164%
912810QL5	12871173700	0.2239%
912810QS0	12746909000	0.2112%
912810QQ4	12599507300	0.2235%
912810QC5	12429582900	0.2213%
912810QB7	11634030800	0.1995%
912810QA9	9116042200	0.1440%
912810EL8	9190294000	0.1116%
912810FT0	8407307000	0.1431%
912810FP8	8271908000	0.1360%
912810FF0	7996052000	0.1212%
912810FB9	8024839000	0.1239%
912810PX0	7650866200	0.1337%
912810FM5	7445462000	0.1258%
912810EQ7	6798544000	0.0895%
912810PW2	6758148500	0.1171%
912810EW4	6698916000	0.0974%
912810PU6	6423999000	0.1164%
912810FE3	5848393000	0.0902%
912810FG8	5267341000	0.0812%
912810PT9	4976865000	0.0883%
912810EP9	4735561000	0.0622%
912810EY0	4651177000	0.0704%
912810FJ2	4215580000	0.0697%
912810EM6	3978290000	0.0509%
912810EX2	3780418000	0.0580%
912810FA1	3663256000	0.0574%
912810EV6	3602707000	0.0533%
912810ES3	3535062000	0.0509%
912810ET1	3453670000	0.0513%
912810EZ7	2884971000	0.0449%

912810EK0	2852382000	0.0347%
912810EN4	2329626000	0.0300%
91282CAD3	49000106200	0.5324%
91282CAC5	53454745100	0.5808%
91282CAB7	54568288400	0.5929%
912828ZY9	50035625700	0.5437%

Source: Deutsche Bank

Index Guide Disclaimers

This document is intended for information only and does not create any legally binding obligations on the part of Deutsche Bank AG and/or its affiliates (“DB”). This document is intended to provide a summary of the index it purports to describe. No warranty or representation is made as to the correctness, completeness and accuracy of the information.

Without limitation, this document does not constitute an offer, an invitation to offer or a recommendation to enter into any transaction. When making an investment decision, you should rely solely on the final documentation relating to the transaction. Products based on the index or indices described in this document may not be appropriate for all investors and before entering into any transaction you should take steps to ensure that you fully understand the transaction and have made an independent assessment of the appropriateness of the transaction in the light of your own objectives and circumstances, including the possible risks and benefits of entering into such transaction. Refer to your DB Sales person for product related information. For general information regarding the nature and risks of the proposed transaction and types of financial instruments please go to www.globalmarkets.db.com/riskdisclosures. You should also consider seeking advice from your own advisers in making this assessment. If you decide to enter into a transaction with DB, you do so in reliance on your own judgment. Past performance is no indication of future results.

This material was prepared by DBIQ. It is not investment research, and has not been prepared in accordance with legal requirements designed to promote the independence of such. Any opinions expressed herein may differ from the opinions expressed by other DB departments including the Research Department. DB may engage in transactions in a manner inconsistent with any views discussed herein. DB trades or may trade as principal in instruments (or related derivatives) linked to the index or indices described in this document, and may have proprietary positions in the instruments (or related derivatives). DB may make a market in such instruments (or related derivatives), which may in extreme circumstances affect the levels of the index or indices described.

The Index Administrator makes no express or implied representations or warranties as to (a) the advisability of purchasing or assuming any risk in connection with any transaction which references or is otherwise linked to this Index, (b) the levels at which the Index stands at any particular time on any particular date, (c) the results to be obtained by any party from the use of the Index or any data included in it for the purposes of issuing securities or carrying out any financial transaction or (d) any other matter. Calculations may be based on information obtained from various publicly available sources. The Index Administrator has relied on these sources and has not independently verified the information extracted from these sources and accepts no responsibility or liability in respect thereof. If there is a calculation error the Index Administrator may restate the Index Level.

Without prejudice to the Index Owner or Index Administrator’s obligations under any regulatory system, and without limiting any of the foregoing, in no event shall DB have any liability (whether in negligence or otherwise) to any person in connection with such person's use of the Index, unless such use is pursuant to a transaction between that party and DB relating to the Index and such liability results from wilful default and/or gross negligence on the part of DB.

The distribution of this document and availability of related products and services in certain jurisdictions may be restricted by law. You may not distribute this document, in whole or in part, without our express written permission. DB specifically disclaims all liability for any direct, indirect, consequential or other losses or damages including loss of profits incurred by you or any third party that may arise from any reliance on this document or for the reliability, accuracy, completeness or timeliness thereof.

Unless governing law provides otherwise, all transactions should be executed through the Deutsche Bank entity in the investor's home jurisdiction. In the U.S. this report is approved and/or distributed by Deutsche

Bank Securities Inc., a member of the NYSE, the NASD, NFA and SIPC. In Germany, this report is approved and/or communicated by Deutsche Bank AG, a joint stock corporation with limited liability incorporated in the Federal Republic of Germany with its principal office in Frankfurt am Main. Deutsche Bank AG is authorised under German Banking Law (competent authority: European Central Bank) and is subject to supervision by the European Central Bank and by BaFin, Germany's Federal Financial Supervisory Authority. In the United Kingdom, this report is approved and/or communicated by Deutsche Bank AG acting through its London Branch at Winchester House, 1 Great Winchester Street, London EC2N 2DB. Deutsche Bank AG in the United Kingdom is authorised by the Prudential Regulation Authority and is subject to limited regulation by the Prudential Regulation Authority and Financial Conduct Authority. Details about the extent of our authorisation and regulation by the Prudential Regulation Authority, and regulation by the Financial Conduct Authority are available from us on request. This report is distributed in Hong Kong by Deutsche Bank AG, Hong Kong Branch, in Korea by Deutsche Securities Korea Co. This report is distributed in Singapore by Deutsche Bank AG, Singapore Branch, and recipients in Singapore of this report are to contact Deutsche Bank AG, Singapore Branch in respect of any matters arising from, or in connection with, this report. Where this report is issued or promulgated in Singapore to a person who is not an accredited investor, expert investor or institutional investor (as defined in the applicable Singapore laws and regulations), Deutsche Bank AG, Singapore Branch accepts legal responsibility to such person for the contents of this report. In Japan this report is approved and/or distributed by Deutsche Securities Inc. The information contained in this report does not constitute the provision of investment advice. In Australia, retail clients should obtain a copy of a Product Disclosure Statement (PDS) relating to any financial product referred to in this report and considers the PDS before making any decision about whether to acquire the product. Deutsche Bank AG Johannesburg is incorporated in the Federal Republic of Germany (Branch Register Number in South Africa: 1998/003298/10). Additional information relative to securities, other financial products or issuers discussed in this report is available upon request. This report may not be reproduced, distributed or published by any person for any purpose without Deutsche Bank's prior written consent. Please cite source when quoting.

Copyright © 2020 Deutsche Bank AG