

DB US Treasuries ex SOMA Index Selection Preview September 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 September 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	71,899,525,300	0.8406%
9128284V9	67,559,282,400	0.8648%
9128285M8	66,730,723,500	0.8772%
9128284N7	65,454,022,100	0.8400%
9128286B1	63,659,945,600	0.8062%
912828D56	63,204,691,800	0.7431%
9128283W8	62,325,989,400	0.7860%
912828ZQ6	90,000,062,800	0.9728%
912828M56	60,265,537,200	0.7221%
912828G38	60,230,883,800	0.7114%
912828WJ5	59,369,794,800	0.7020%
912828W71	59,212,965,900	0.6908%
9128282A7	59,490,388,700	0.6865%
912828K74	59,300,058,400	0.6966%
912828R36	58,569,658,100	0.6822%
912828J27	58,682,374,400	0.6851%
912828X88	58,669,049,900	0.7202%
912828TY6	56,609,941,600	0.6359%
9128282R0	56,365,957,200	0.6850%
9128286T2	54,156,972,000	0.6790%
912828P46	55,979,944,200	0.6487%
912828WE6	55,903,109,100	0.6598%
912828M80	55,059,015,600	0.6240%
912828XB1	54,937,170,800	0.6501%
912828U24	54,435,176,800	0.6501%
912828ZW3	47,000,095,300	0.5086%
9128283F5	52,497,023,100	0.6428%
912828N30	52,631,036,600	0.5982%
912828ZX1	45,999,779,400	0.4981%
912828YB0	47,041,753,300	0.5550%
912810SL3	51,999,652,300	0.6487%
912828ZT0	45,000,023,300	0.4872%
912810SJ8	49,186,860,000	0.6443%
912828V98	48,897,889,300	0.5912%
912810SH2	48,448,653,300	0.7173%
912828ZR4	42,059,313,800	0.4555%
912810SF6	48,592,670,200	0.7303%
912828UN8	48,472,846,200	0.5491%
912810SE9	46,113,596,600	0.7417%
912828B66	47,133,824,100	0.5560%
912828XT2	44,563,135,100	0.5172%
912828ZV5	41,000,067,600	0.4452%

912828VB3	46,268,762,100	0.5251%
912810SD1	45,533,869,700	0.6818%
912828ZU7	42,187,003,300	0.4582%
912810SK5	43,689,146,500	0.5906%
912828VS6	42,785,916,400	0.4956%
912828ZL7	43,000,068,000	0.4686%
912810SC3	42,016,053,700	0.6451%
912828ZP8	38,544,006,900	0.4171%
912828ZM5	41,999,663,100	0.4549%
912828ZS2	37,688,003,300	0.4095%
912828YS3	37,250,866,400	0.4464%
912810SR0	53,999,998,500	0.5845%
912810SN9	60,000,108,700	0.6304%
912828ZC7	41,015,018,300	0.4640%
912828ZF0	40,900,009,400	0.4487%
912828RR3	40,329,126,000	0.4491%
912810SA7	39,582,143,400	0.5903%
912828ZG8	38,395,136,700	0.4180%
912828ZH6	38,632,825,400	0.4198%
912828YV6	38,950,023,900	0.4459%
9128286R6	37,630,951,100	0.4409%
912828YT1	37,254,216,200	0.4119%
9128286Y1	36,780,133,500	0.4112%
9128285U0	34,739,538,600	0.4082%
912828YM6	35,928,074,400	0.4114%
912828YP9	35,903,000,500	0.3970%
912828Z52	35,150,210,900	0.3999%
912810RZ3	34,648,379,700	0.4968%
912828ZA1	35,460,600,600	0.3918%
912828YA2	35,485,953,700	0.3948%
912810RK6	35,325,005,300	0.4752%
912810RV2	33,736,964,000	0.5004%
912810RT7	34,562,981,800	0.4470%
912828ZN3	33,460,041,700	0.3639%
912828YH7	34,427,803,900	0.3944%
912810RY6	33,841,024,300	0.4819%
912828Y87	34,239,665,200	0.3934%
912828ZD5	33,072,057,700	0.3621%
9128286Z8	34,297,014,400	0.3942%
912828YY0	34,329,006,000	0.3969%
912828YF1	33,693,913,000	0.3775%
912810RQ3	33,169,915,600	0.4482%
912810RH3	33,466,029,800	0.4976%

9128285Z9	32,367,038,700	0.3788%
912810RS9	32,758,693,800	0.4453%
912810RX8	27,197,560,900	0.4060%
912828YJ3	33,075,135,900	0.3658%
912810RE0	32,283,879,300	0.5153%
9128285V8	32,585,056,900	0.3654%
912828YE4	32,811,017,800	0.3720%
912828T67	31,530,028,800	0.3474%
912828YW4	32,296,137,300	0.3628%
912810RJ9	31,921,539,900	0.4686%
912810RB6	32,070,318,600	0.4596%
9128282F6	31,905,299,800	0.3509%
912810RNO	30,687,346,000	0.4408%
912810RM2	31,146,835,500	0.4584%
912810RG5	31,130,114,500	0.4829%
9128282S8	31,340,849,600	0.3522%
912828U65	30,922,944,800	0.3431%
912810RU4	30,299,030,200	0.4413%
912828XR6	30,939,812,200	0.3459%
9128286M7	30,581,389,600	0.3453%
912828X47	29,604,328,300	0.3318%
9128286C9	30,508,504,700	0.3421%
9128286H8	27,878,989,300	0.3156%
9128282P4	29,806,101,300	0.3340%
912828XW5	29,376,884,800	0.3284%
9128285D8	27,086,866,200	0.3212%
912828YZ7	29,816,412,800	0.3302%
912828V72	29,109,114,600	0.3235%
9128285F3	28,385,802,500	0.3202%
9128286U9	29,347,847,900	0.3305%
912828W55	27,502,859,400	0.3083%
9128283C2	29,679,776,400	0.3365%
912828Z60	28,974,382,600	0.3196%
9128285L0	28,928,779,900	0.3263%
9128287C8	28,548,077,500	0.3191%
9128286L9	28,902,970,700	0.3488%
912828SF8	29,092,690,400	0.3238%
9128285K2	26,877,890,000	0.3186%
912828YC8	28,832,935,400	0.3189%
9128283U2	28,145,068,500	0.3217%
9128282W9	27,450,965,600	0.3103%
912828G53	28,719,076,100	0.3193%
912828XQ8	28,633,007,600	0.3216%

912828XD7	27,710,681,100	0.3105%
9128286F2	28,144,076,700	0.3444%
912828YK0	28,001,010,700	0.3127%
912828XG0	27,220,014,000	0.3065%
912828WZ9	27,712,020,300	0.3099%
912828L24	27,948,996,500	0.3160%
912828J43	27,680,023,400	0.3096%
9128284U1	26,810,981,400	0.3118%
912828ZE3	27,536,242,100	0.3023%
912828G87	27,690,005,100	0.3089%
9128285P1	27,004,992,600	0.3200%
9128285C0	24,428,000,000	0.3039%
912828U81	27,448,009,500	0.3056%
912828T34	27,344,049,500	0.3008%
9128286G0	26,591,007,600	0.3132%
912828L57	26,880,020,800	0.3029%
9128284S6	24,909,572,700	0.2907%
9128282U3	27,309,010,700	0.3179%
912828F96	26,907,021,800	0.2997%
912828D72	26,767,533,700	0.2982%
9128286X3	27,001,030,800	0.3232%
912828Y79	23,804,072,300	0.2910%
9128283Z1	26,836,058,600	0.3270%
912828S92	26,902,080,800	0.3008%
912828Y95	26,575,918,700	0.3134%
912828Q29	26,493,013,400	0.2986%
9128285J5	26,553,998,700	0.3301%
912828J76	26,081,002,000	0.2917%
912828T26	26,764,000,100	0.3022%
9128282D1	26,422,021,000	0.2984%
912828F21	25,995,912,100	0.2901%
9128284L1	25,997,151,900	0.3035%
9128286A3	26,218,104,200	0.3195%
912810RC4	26,320,968,400	0.4189%
9128287B0	26,194,032,000	0.3091%
912828R28	26,107,020,300	0.2952%
912828T91	26,363,006,200	0.3001%
9128284D9	25,605,002,700	0.2969%
9128283V0	26,291,025,700	0.3134%
912828Z86	26,115,996,500	0.2915%
9128284R8	24,515,242,400	0.3000%
912828S35	25,902,895,400	0.2907%
912828Y61	25,488,134,100	0.2974%

9128283P3	25,870,061,100	0.3054%
912828Z29	24,934,015,000	0.2792%
912828YD6	25,314,998,800	0.2920%
912828V80	25,713,082,800	0.2985%
912828H86	25,303,011,600	0.2796%
912828U57	25,744,270,300	0.2978%
9128285N6	25,528,115,000	0.3153%
912828X70	25,622,014,500	0.2975%
912810RD2	25,380,786,900	0.4142%
9128284A5	25,100,740,600	0.2921%
9128284X5	22,353,054,200	0.2640%
912828M49	25,231,763,400	0.2852%
912828YQ7	25,123,053,500	0.2937%
912828P38	24,572,945,200	0.2768%
912828R69	25,200,776,600	0.2850%
9128284M9	25,085,016,900	0.3071%
9128284Z0	24,110,994,800	0.2965%
9128286S4	24,111,692,800	0.2927%
912828W48	24,823,014,200	0.2897%
912828P79	24,615,018,900	0.2775%
9128283D0	24,519,106,500	0.2897%
9128283J7	24,718,048,300	0.2904%
9128285A4	23,864,155,900	0.2688%
9128282N9	24,521,017,800	0.2857%
912828SV3	24,542,399,500	0.2744%
912828YU8	23,776,061,900	0.2777%
912828XX3	24,273,013,800	0.2816%
912828W89	23,560,972,500	0.2641%
912828XZ8	21,907,038,000	0.2665%
912810QY7	23,971,009,300	0.3367%
912828V23	23,401,186,400	0.2717%
9128282Y5	23,953,081,100	0.2816%
912810QZ4	23,437,758,500	0.3465%
9128285T3	23,248,157,000	0.2835%
912828YX2	23,430,003,200	0.2755%
9128285R7	22,513,746,400	0.2530%
912810RP5	23,299,148,200	0.3442%
912828YG9	22,001,991,100	0.2574%
912828Z78	22,209,002,600	0.2571%
912828TJ9	21,870,896,300	0.2439%
9128284F4	20,194,532,900	0.2446%
912810QX9	18,736,432,300	0.2621%
912828ZB9	15,326,003,100	0.1742%

912810QU5	15,681,045,400	0.2318%
912810QN1	13,739,899,900	0.2474%
912810QE1	13,471,265,900	0.2368%
912810QW1	13,223,857,800	0.1929%
912810QT8	13,386,774,300	0.1986%
912810QD3	13,370,273,800	0.2295%
912810QH4	13,042,868,400	0.2249%
912810QK7	12,964,306,700	0.2095%
912810QL5	12,871,173,700	0.2197%
912810QS0	12,746,909,000	0.2042%
912810QQ4	12,599,507,300	0.2190%
912810QC5	12,429,582,900	0.2145%
912810QB7	11,634,030,800	0.1961%
912810QA9	8,857,042,200	0.1358%
912810EL8	9,190,294,000	0.1113%
912810FT0	8,407,307,000	0.1389%
912810FP8	8,195,908,000	0.1314%
912810FF0	7,946,052,000	0.1199%
912810FB9	8,024,839,000	0.1234%
912810PX0	7,650,866,200	0.1315%
912810FM5	7,320,462,000	0.1228%
912810EQ7	6,798,544,000	0.0871%
912810PW2	6,758,148,500	0.1137%
912810EW4	6,698,916,000	0.0950%
912810PU6	6,423,999,000	0.1146%
912810FE3	5,798,393,000	0.0873%
912810FG8	5,267,341,000	0.0793%
912810PT9	4,976,865,000	0.0857%
912810EP9	4,735,561,000	0.0602%
912810EY0	4,651,177,000	0.0702%
912810FJ2	4,215,580,000	0.0679%
912810EM6	3,978,290,000	0.0492%
912810EX2	3,780,418,000	0.0565%
912810FA1	3,663,256,000	0.0559%
912810EV6	3,602,707,000	0.0518%
912810ES3	3,535,062,000	0.0508%
912810ET1	3,453,670,000	0.0498%
912810EZ7	2,856,971,000	0.0433%
912810EN4	2,329,626,000	0.0300%
91282CAD3	44,000,008,300	0.4734%
91282CAC5	47,999,872,800	0.5198%
91282CAB7	48,999,932,700	0.5299%
91282ZY9	46,000,008,300	0.4977%

91282CAH4	47,000,000,000	0.5092%
91282CAJ0	55,430,929,100	0.6005%
91282CAG6	54,343,773,700	0.5888%
912810SQ2	27,171,851,700	0.2944%
912810SP4	41,463,586,800	0.4492%
91282CAE1	60,600,624,700	0.6566%
91282CAF8	76,548,181,000	0.8293%

Source: Deutsche Bank

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