

DB US Treasuries ex SOMA Index Selection Preview October 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 October 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
91282CAL5	56845294300	0.6115%
91282CAM3	60256032200	0.6482%
91282CAN1	59119072300	0.6360%
91282CAK7	52055619500	0.5600%
9128283D0	24519106500	0.2880%
9128282U3	27309010700	0.3134%
912828XQ8	28033007600	0.3128%
912828M49	25231763400	0.2833%
912828J43	27457023400	0.3025%
912828WZ9	27673020300	0.3074%
9128283J7	24643048300	0.2879%
912828P38	24557945200	0.2748%
912828T91	26263006200	0.2972%
912828T26	26764000100	0.3004%
912828V80	25633082800	0.2958%
9128282D1	26422021000	0.2947%
912828S92	26622080800	0.2959%
912828ZN3	33148041700	0.3592%
9128282N9	24280017800	0.2813%
912828U57	25744270300	0.2960%
9128285J5	25777998700	0.3187%
9128285C0	23593000000	0.2918%
912828XX3	24203013800	0.2792%
9128282Y5	23808081100	0.2783%
912828Y79	23784072300	0.2891%
9128283P3	25840061100	0.3033%
912828V23	23401186400	0.2701%
912828X70	25622014500	0.2957%
912828W48	24733014200	0.2842%
9128286L9	28852970700	0.3465%
9128286A3	25978104200	0.3149%
9128285T3	23045157000	0.2795%
912828S35	25902895400	0.2890%
9128283V0	26291025700	0.3116%
9128286S4	23916692800	0.2889%
9128284M9	25085016900	0.3053%
9128284Z0	23663994800	0.2859%
912828Y95	26376918700	0.3095%
9128286F2	28054076700	0.3378%
912810SN9	60000108700	0.6242%
912828XZ8	21583038000	0.2610%
9128287B0	25804032000	0.3030%

9128284F4	19351532900	0.2331%
912828YU8	23652061900	0.2751%
912828Q29	26493013400	0.2968%
9128285N6	25358115000	0.3115%
9128283C2	29629776400	0.3337%
912828YX2	23240003200	0.2721%
9128282S8	29840849600	0.3306%
912828R69	25200776600	0.2833%
9128284R8	24355242400	0.2963%
912828Z78	22209002600	0.2560%
912828YG9	21705991100	0.2528%
912828YQ7	24946053500	0.2903%
9128286X3	26961030800	0.3211%
912828R28	26107020300	0.2934%
9128285F3	28103802500	0.3149%
912828T67	31530028800	0.3450%
9128283Z1	26676058600	0.3193%
912828T34	27294049500	0.2981%
912828YD6	25249998800	0.2880%
912828V72	28963114600	0.3197%
912828ZE3	25628242100	0.2803%
912828ZB9	15266003100	0.1719%
912828P79	24465018900	0.2721%
9128282P4	29786101300	0.3316%
912828U65	30922944800	0.3408%
912828Y61	25488134100	0.2956%
9128285R7	22361746400	0.2496%
912828YK0	27570010700	0.3059%
9128285D8	26736866200	0.3151%
912828YW4	32296137300	0.3604%
912828YF1	33693913000	0.3723%
9128285V8	32295056900	0.3598%
9128286H8	26461989300	0.2942%
9128286Y1	36780133500	0.4085%
9128286M7	30487389600	0.3420%
912828ZD5	32972057700	0.3579%
912828XR6	30802812200	0.3421%
912828W89	23461972500	0.2613%
912828XW5	28876884800	0.3207%
9128282W9	27032965600	0.3036%
9128287C8	27991077500	0.3109%
912828U81	27396009500	0.3030%
912828X47	29565328300	0.3292%

912828W55	27153859400	0.2997%
9128283U2	28125068500	0.3195%
9128285K2	26733890000	0.3150%
912828Z29	24934015000	0.2774%
9128284L1	25972151900	0.3013%
9128284X5	22189054200	0.2572%
912828ZH6	37732825400	0.4075%
912810RQ3	32781915600	0.4413%
9128284U1	26810981400	0.3099%
912810RT7	34468981800	0.4441%
912810RV2	30566964000	0.4511%
9128285U0	34592538600	0.4041%
9128285Z9	32167038700	0.3742%
9128284D9	25605002700	0.2951%
912810RZ3	34449379700	0.4910%
9128286R6	37492951100	0.4368%
912810RH3	33406029800	0.4952%
912810RK6	35225005300	0.4724%
912810RJ9	31697539900	0.4639%
912810RP5	23299148200	0.3430%
9128284S6	24213572700	0.2809%
912810RN0	30519346000	0.4370%
912810RM2	30498835500	0.4474%
912828Y87	34239665200	0.3912%
912810RU4	29827030200	0.4323%
9128286G0	26379007600	0.3055%
912810RS9	32202693800	0.4360%
912828YT1	37229216200	0.4088%
9128286Z8	34177014400	0.3906%
9128285P1	23902992600	0.2816%
912810RY6	33476024300	0.4740%
9128284A5	24545740600	0.2804%
912828YZ7	29782412800	0.3277%
912828Z60	28927382600	0.3170%
912828YJ3	33075135900	0.3633%
912828YP9	35358000500	0.3884%
912810RX8	26964560900	0.4007%
912828YV6	38950023900	0.4434%
9128285L0	28506779900	0.3194%
912828YY0	33759006000	0.3881%
912810SA7	39426143400	0.5849%
912828Z52	34548210900	0.3908%
912828YH7	34277803900	0.3905%

912828YM6	35619074400	0.4055%
912828ZG8	37926136700	0.4101%
912828ZA1	34928600600	0.3813%
912828YE4	32711017800	0.3665%
912828ZF0	40825009400	0.4453%
9128286C9	30508504700	0.3398%
912828ZC7	41015018300	0.4589%
912828ZQ6	86401062800	0.9299%
912810SC3	41686053700	0.6360%
912810SD1	45488869700	0.6768%
9128286U9	28897847900	0.3233%
912828ZL7	43000068000	0.4660%
912810SE9	45738596600	0.7309%
912828Z86	26115996500	0.2896%
912810SF6	48443670200	0.7232%
912810SH2	48430653300	0.7120%
912810SK5	43478146500	0.5830%
912828YA2	35485953700	0.3922%
912828ZM5	41992663100	0.4519%
912810SJ8	49186860000	0.6393%
912828ZP8	37448006900	0.4028%
912828M80	55059015600	0.6201%
912828P46	55473944200	0.6396%
9128282A7	58984388700	0.6777%
912828V98	48859889300	0.5884%
912828D56	63119691800	0.7379%
912828J27	58527374400	0.6793%
912828G38	60003883800	0.7045%
912828M56	59699537200	0.7114%
9128283F5	52497023100	0.6401%
912828K74	59300058400	0.6927%
912828XB1	54737170800	0.6440%
912828N30	52631036600	0.5944%
912828U24	54337176800	0.6461%
912828R36	58186658100	0.6746%
9128282R0	56232957200	0.6806%
9128283W8	62325989400	0.7829%
912828X88	58669049900	0.7173%
912828W71	58527965900	0.6789%
9128284N7	65454022100	0.8368%
9128284V9	67448282400	0.8601%
912828XT2	44266135100	0.5108%
9128285M8	65821723500	0.8621%

9128286B1	63584945600	0.8022%
9128286T2	53996972000	0.6742%
912828YS3	35421866400	0.4226%
912810SL3	51954652300	0.6425%
912828YB0	46662753300	0.5482%
912828Z94	71899525300	0.8371%
912828TY6	56459941600	0.6301%
912828L57	26880020800	0.3010%
912828ZR4	41621313800	0.4478%
912810ET1	3453670000	0.0495%
912810EV6	3602707000	0.0515%
912810FJ2	4215580000	0.0676%
912810FP8	8195908000	0.1307%
912810QC5	12429582900	0.2135%
912810QK7	12964306700	0.2085%
912810QL5	12871173700	0.2187%
912828RR3	40329126000	0.4462%
912810QT8	13386774300	0.1978%
912828WE6	55903109100	0.6560%
912810RE0	32152879300	0.5115%
912828G87	27690005100	0.3068%
912828ZW3	46900095300	0.5046%
91282CAJ0	51000360000	0.5483%
91282CAG6	49999947800	0.5378%
912810EQ7	6798544000	0.0865%
912810EY0	4651177000	0.0699%
912810FT0	8407307000	0.1380%
912810QA9	8732042200	0.1331%
912810RB6	32065318600	0.4579%
912828ZT0	45000023300	0.4845%
912828ZY9	42251008300	0.4543%
912810EM6	3978290000	0.0489%
912810EX2	3780418000	0.0562%
912810FE3	5798393000	0.0869%
912810FM5	7305462000	0.1220%
912810PX0	7650866200	0.1307%
912810QS0	12746909000	0.2034%
912828SF8	29047690400	0.3212%
912810RG5	31034114500	0.4797%
912828H86	25233011600	0.2771%
912828L24	27907996500	0.3107%
91282CAE1	74438948700	0.7983%
912810EN4	2329626000	0.0298%

912810EZ7	2856971000	0.0431%
912810FG8	5267341000	0.0789%
912810QD3	13370273800	0.2285%
912810QE1	13471265900	0.2357%
912810QZ4	23437758500	0.3455%
912828B66	47133824100	0.5527%
912828WJ5	59369794800	0.6978%
912828G53	28482076100	0.3145%
912828XD7	27710681100	0.3086%
912828ZU7	40792003300	0.4403%
912828ZV5	40745067600	0.4406%
91282CAD3	44000008200	0.4714%
912810SP4	49945562800	0.5348%
912810EL8	9190294000	0.1106%
912810FF0	7946052000	0.1194%
912810QB7	11634030800	0.1951%
912828SV3	24511399500	0.2723%
912810RD2	25280786900	0.4113%
912828F96	26738021800	0.2958%
91282CAC5	47998952000	0.5163%
912810EP9	4735561000	0.0598%
912810EW4	6677916000	0.0941%
912810PT9	4976865000	0.0851%
912810QH4	13042868400	0.2240%
912810QU5	15631045400	0.2303%
912810QW1	13175857800	0.1916%
912810QX9	18563432300	0.2587%
912828VS6	42785916400	0.4926%
912810RC4	26292968400	0.4172%
912828F21	25894912100	0.2871%
912828XG0	26982014000	0.3018%
912810SR0	53999997500	0.5791%
91282CAF8	47999841000	0.5160%
912810SQ2	50011923600	0.5329%
912810PU6	6423999000	0.1138%
912810PW2	6758148500	0.1128%
912810QN1	13720899900	0.2460%
912828TJ9	21870896300	0.2423%
912828VB3	46268762100	0.5218%
912828J76	26006002000	0.2889%
912828ZS2	36841003300	0.3988%
912828ZX1	45266779400	0.4870%
91282CAB7	48999832700	0.5269%

91282CAH4	47000002600	0.5073%
912810ES3	3535062000	0.0505%
912810FA1	3663256000	0.0556%
912810FB9	8024839000	0.1228%
912810QQ4	12599507300	0.2183%
912810QY7	23966009300	0.3356%
912828UN8	48439846200	0.5452%

Source: Deutsche Bank

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