

DB US Treasuries ex SOMA Index Selection Preview September 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 September 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	0.0356%
912810EJ3	3020288000	0.0369%
912810EK0	2852382000	0.0347%
912810EL8	9190294000	0.1152%
912810EM6	4435290000	0.0559%
912810EN4	2478626000	0.0325%
912810EP9	4735561000	0.0609%
912810EQ7	6798544000	0.0870%
912810ES3	4242062000	0.0606%
912810ET1	3754670000	0.0537%
912810EV6	3908707000	0.0553%
912810EW4	8024916000	0.1108%
912810EX2	3842418000	0.0560%
912810EY0	5123177000	0.0752%
912810EZ7	3496971000	0.0514%
912810FA1	3913256000	0.0577%
912810FB9	9413839000	0.1395%
912810FE3	6567393000	0.0946%
912810FF0	8359052000	0.1203%
912810FG8	6085341000	0.0873%
912810FJ2	4926580000	0.0757%
912810FM5	8286462000	0.1323%
912810FP8	13271908000	0.2004%
912810FT0	14514307000	0.2191%
912810PT9	4996865000	0.0784%
912810PU6	6423999000	0.1046%
912810PW2	6830148500	0.1038%
912810PX0	7650866200	0.1192%
912810QA9	12553042200	0.1724%
912810QB7	11634030800	0.1770%
912810QC5	12429582900	0.1939%
912810QD3	13391273800	0.2075%
912810QE1	22266265900	0.3537%
912810QH4	18769868400	0.2919%
912810QK7	16260306700	0.2359%
912810QL5	17176173700	0.2636%
912810QN1	18892899900	0.3066%
912810QQ4	14636507300	0.2289%
912810QS0	16241909000	0.2324%
912810QT8	14660774300	0.1932%
912810QU5	18328045400	0.2400%
912810QW1	15449857800	0.1997%
912810QX9	23579432300	0.2909%
912810QY7	29038009300	0.3604%
912810QZ4	29450758500	0.3861%
912810RB6	41482318600	0.5260%
912810RC4	34372968400	0.4874%

912810RD2	41454786900	0.6036%
912810RE0	41741879300	0.5932%
912810RG5	41965114500	0.5785%
912810RH3	42000063500	0.5532%
912810RJ9	42000034600	0.5456%
912810RK6	42000015800	0.4968%
912810RM2	41995080000	0.5468%
912810RN0	42000061900	0.5319%
912810RP5	41980007800	0.5478%
912810RQ3	39000027900	0.4617%
912810RS9	38990049600	0.4644%
912810RT7	39025068400	0.4403%
912810RU4	38940037300	0.4982%
912810RV2	39000012800	0.5081%
912810RX8	39000035500	0.5112%
912810RY6	39000009700	0.4852%
912810RZ3	39010021900	0.4886%
912810SA7	42000006200	0.5483%
912810SC3	45000050400	0.6050%
912810SD1	48000017200	0.6276%
912810SE9	51000013200	0.7190%
912810SF6	51000047600	0.6685%
912810SH2	51000019000	0.6576%
912810SJ8	31398523000	0.3549%
9128282A7	63215062700	0.6827%
9128282D1	28000007000	0.3032%
9128282F6	34000089600	0.3658%
9128282N9	28000012900	0.3122%
9128282P4	34000101700	0.3714%
9128282R0	63000068700	0.7179%
9128282S8	34000022200	0.3713%
9128282U3	28000010800	0.3111%
9128282V1	24000020800	0.2596%
9128282W9	34000052300	0.3742%
9128282Y5	28000086700	0.3146%
9128282Z2	24000066200	0.2602%
9128283C2	34000011400	0.3751%
9128283D0	28000071700	0.3162%
9128283F5	63000074300	0.7225%
9128283G3	24000062300	0.2604%
9128283J7	29519458000	0.3308%
9128283L2	24000009500	0.2605%
9128283P3	28000066100	0.3155%
9128283Q1	24000029600	0.2607%
9128283U2	34000059800	0.3785%
9128283V0	28000015600	0.3190%
9128283W8	66000100400	0.7822%
9128283X6	26000056200	0.2832%

9128283Z1	29000057300	0.3384%
9128284A5	35000032400	0.3973%
9128284B3	28000025100	0.3087%
9128284D9	35000037300	0.3951%
9128284F4	29000034400	0.3356%
9128284G2	30000062400	0.3303%
9128284L1	35000021200	0.3982%
9128284M9	29000042600	0.3397%
9128284N7	69000148900	0.8322%
9128284P2	31000018500	0.3426%
9128284R8	30000242400	0.3509%
9128284S6	36000072700	0.4091%
9128284T4	32000118800	0.3533%
9128284U1	36000121500	0.4069%
9128284V9	72000154100	0.8646%
9128284W7	34000030300	0.3755%
9128284X5	37000046400	0.4245%
9128284Y3	36000189900	0.3968%
9128284Z0	31000044900	0.3634%
9128285A4	35000019100	0.3915%
9128285B2	37000075500	0.4080%
9128285C0	31000048300	0.3681%
9128285D8	38000046700	0.4378%
9128285F3	36000081000	0.4033%
9128285G1	38000195100	0.4192%
9128285J5	31000000300	0.3676%
9128285K2	39000005200	0.4487%
9128285L0	37000167300	0.4141%
9128285M8	75000186200	0.9263%
9128285N6	34810090800	0.4094%
9128285P1	43512625200	0.5001%
9128285Q9	39000077300	0.4290%
9128285R7	38000030400	0.4225%
9128285S5	40000083900	0.4379%
9128285T3	32000158000	0.3704%
9128285U0	41000018600	0.4658%
9128285V8	38000062100	0.4206%
9128285X4	40000052800	0.4374%
9128285Z9	41000065400	0.4629%
9128286A3	32000106200	0.3699%
9128286B1	75000170800	0.8868%
9128286C9	38000055600	0.4202%
9128286D7	41925084100	0.4635%
9128286F2	33540102000	0.3890%
9128286G0	42973156300	0.4878%
9128286H8	38000072100	0.4236%
9128286L9	32000000900	0.3649%
9128286M7	38000025000	0.4213%

9128286R6	41000073800	0.4616%
9128286S4	32408620100	0.3719%
9128286T2	75025063100	0.8752%
9128286U9	38000088100	0.4194%
9128286V7	44201927600	0.4837%
9128286X3	35361557000	0.3990%
9128286Y1	38000208300	0.4146%
9128286Z8	41000024500	0.4500%
9128287A2	40000047400	0.4330%
9128287B0	32000032100	0.3550%
9128287C8	38000089900	0.4139%
9128287F1	40000158500	0.4338%
912828A42	23463150800	0.2553%
912828A83	23240045600	0.2539%
912828B58	25133056000	0.2734%
912828B66	49814824100	0.5680%
912828B90	25686013500	0.2814%
912828C57	65315144800	0.7179%
912828D56	66000033800	0.7440%
912828D72	29000006700	0.3187%
912828F21	28999912100	0.3193%
912828F96	29000021800	0.3179%
912828G38	66000116700	0.7448%
912828G53	29000076100	0.3167%
912828G87	29000005100	0.3183%
912828H86	29000011600	0.3132%
912828J27	66000090500	0.7325%
912828J43	29000022400	0.3175%
912828J76	29000002000	0.3172%
912828K74	65895051200	0.7327%
912828L24	28964996500	0.3190%
912828L32	35000010000	0.3787%
912828L57	28960020800	0.3173%
912828L65	34990985700	0.3782%
912828L99	35000100200	0.3778%
912828M49	28980018200	0.3185%
912828M56	66000061500	0.7489%
912828M80	64830043900	0.7145%
912828M98	35000052000	0.3787%
912828N30	62965098000	0.6963%
912828N48	35000019100	0.3790%
912828N89	35000022200	0.3765%
912828P38	28952076700	0.3158%
912828P46	63040092900	0.6862%
912828P79	27950022100	0.3042%
912828P87	34000014100	0.3660%
912828PC8	54875669800	0.6029%
912828PX2	45591458200	0.5065%

912828Q29	27908013900	0.3034%
912828Q37	34000040000	0.3665%
912828Q78	34000014000	0.3670%
912828QN3	29573403700	0.3300%
912828R28	28000008300	0.3055%
912828R36	63090044000	0.6896%
912828R69	28000010500	0.3051%
912828R77	34000135700	0.3666%
912828RC6	40512031800	0.4421%
912828RR3	41044126000	0.4500%
912828S27	34000041700	0.3644%
912828S35	27990007400	0.3017%
912828S76	34000084700	0.3640%
912828S92	28000073800	0.3000%
912828SF8	30089690400	0.3289%
912828SV3	25670399500	0.2803%
912828T26	28000000500	0.3028%
912828T34	34000055600	0.3653%
912828T67	34000051800	0.3661%
912828T91	28000001200	0.3057%
912828TJ9	22331896300	0.2421%
912828TY6	34069975100	0.3711%
912828U24	62930174100	0.7064%
912828U57	28000038300	0.3119%
912828U65	34000020200	0.3703%
912828U81	34000114600	0.3720%
912828UN8	50574846200	0.5559%
912828V23	28000098400	0.3132%
912828V72	34000063600	0.3705%
912828V80	28000046500	0.3129%
912828V98	63000105600	0.7163%
912828VB3	51428762100	0.5634%
912828VS6	43652916400	0.4903%
912828VV9	26140237500	0.2860%
912828VZ0	20346860600	0.2219%
912828W48	28000004200	0.3140%
912828W55	34000041900	0.3736%
912828W71	69000029100	0.7730%
912828W89	34000008700	0.3732%
912828WC0	27935007900	0.3032%
912828WE6	57481109100	0.6576%
912828WG1	66672061400	0.7321%
912828WJ5	64276794800	0.7315%
912828WN6	27417059800	0.2993%
912828WR7	27039030800	0.2956%
912828WY2	29000051100	0.3174%
912828WZ9	29000000300	0.3168%
912828X47	34000393900	0.3727%

912828X70	28000004000	0.3115%
912828X88	63000247900	0.7275%
912828XB1	65985390100	0.7417%
912828XD7	28999681100	0.3176%
912828XG0	29000014000	0.3196%
912828XQ8	29000008600	0.3181%
912828XR6	34000012200	0.3709%
912828XT2	69000190100	0.7672%
912828XW5	34000011000	0.3707%
912828XX3	28000034100	0.3108%
912828XZ8	30000014100	0.3481%
912828Y20	33000047500	0.3640%
912828Y61	36000134100	0.4082%
912828Y79	30000072800	0.3500%
912828Y87	41000082200	0.4496%
912828Y95	32000022700	0.3545%
912828YA2	62796996600	0.6784%
912828YB0	44618951200	0.4853%

Source: Deutsche Bank

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