

DB US Treasuries ex SOMA Index Selection Preview March 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 March 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
912810EJ3	3020288000	0.0347%
912810EK0	2852382000	0.0327%
912810EL8	9190294000	0.1086%
912810EM6	4403290000	0.0526%
912810EN4	2477626000	0.0307%
912810EP9	4735561000	0.0579%
912810EQ7	6798544000	0.0829%
912810ES3	4217062000	0.0574%
912810ET1	3754670000	0.0512%
912810EV6	3908707000	0.0529%
912810EW4	8024916000	0.1065%
912810EX2	3842418000	0.0537%
912810EY0	5123177000	0.0723%
912810EZ7	3496971000	0.0495%
912810FA1	3913256000	0.0556%
912810FB9	9413839000	0.1345%
912810FE3	6567393000	0.0913%
912810FF0	8349052000	0.1161%
912810FG8	6085341000	0.0843%
912810FJ2	4866580000	0.0722%
912810FM5	8222462000	0.1268%
912810FP8	13182908000	0.1928%
912810FT0	14514307000	0.2142%
912810PT9	4991865000	0.0766%
912810PU6	6423999000	0.1024%
912810PW2	6758148500	0.1009%
912810PX0	7650866200	0.1170%
912810QA9	12266042200	0.1663%
912810QB7	11634030800	0.1743%
912810QC5	12429582900	0.1907%
912810QD3	13370273800	0.2040%
912810QE1	21866265900	0.3419%
912810QH4	18263868400	0.2798%
912810QK7	16225306700	0.2321%
912810QL5	16564173700	0.2505%
912810QN1	18892899900	0.3019%
912810QQ4	14384507300	0.2217%
912810QS0	16011909000	0.2264%
912810QT8	14655774300	0.1913%
912810QU5	18328045400	0.2381%
912810QW1	15421857800	0.1977%
912810QX9	23575432300	0.2887%

912810QY7	28731009300	0.3540%
912810QZ4	29158758500	0.3788%
912810RB6	41432318600	0.5212%
912810RC4	34212968400	0.4801%
912810RD2	40369786900	0.5813%
912810RE0	41453879300	0.5831%
912810RG5	41626114500	0.5683%
912810RH3	42000063500	0.5486%
912810RJ9	41950034600	0.5409%
912810RK6	42000015800	0.4945%
912810RM2	41995080000	0.5426%
912810RNO	41986061900	0.5287%
912810RP5	41855007800	0.5424%
912810RQ3	38908027900	0.4594%
912810RS9	38830049600	0.4615%
912810RT7	38975068400	0.4398%
912810RU4	38840037300	0.4956%
912810RV2	38975012800	0.5063%
912810RX8	37950035500	0.4963%
912810RY6	36795009700	0.4581%
912810RZ3	36905021900	0.4625%
912810SA7	41985006200	0.5480%
912810SC3	44993050400	0.6049%
912810SD1	47973017200	0.6281%
912810SE9	50857013200	0.7165%
912810SF6	50981047600	0.6698%
912810SH2	50800019000	0.6571%
912810SJ8	51000059400	0.5808%
912810SK5	51000026200	0.5998%
912810SL3	27449872500	0.2966%
9128282A7	63029062700	0.6647%
9128282D1	28000007000	0.2950%
9128282F6	33802089600	0.3527%
9128282N9	27858012900	0.3017%
9128282P4	33579101700	0.3552%
9128282R0	62446068700	0.6936%
9128282S8	33767022200	0.3576%
9128282U3	28000010800	0.3024%
9128282W9	33990052300	0.3623%
9128282Y5	27735086700	0.3028%
9128283C2	33865011400	0.3619%
9128283D0	27978071700	0.3069%
9128283F5	61574074300	0.6885%

9128283J7	28977458000	0.3157%
9128283P3	28000066100	0.3065%
9128283U2	32508059800	0.3501%
9128283V0	28000015600	0.3097%
9128283W8	65637100400	0.7571%
9128283Z1	28980057300	0.3280%
9128284A5	34167032400	0.3749%
9128284B3	27851025100	0.2960%
9128284D9	34940037300	0.3815%
9128284F4	28484034400	0.3200%
9128284G2	29630062400	0.3146%
9128284L1	34883021200	0.3835%
9128284M9	28863042600	0.3279%
9128284N7	69000148900	0.8098%
9128284P2	31000018500	0.3299%
9128284R8	29305242400	0.3325%
9128284S6	35812072700	0.3933%
9128284T4	31998118800	0.3402%
9128284U1	35350121500	0.3863%
9128284V9	71166154100	0.8318%
9128284W7	33792030300	0.3592%
9128284X5	36452046400	0.4044%
9128284Z0	30934044900	0.3519%
9128285A4	34975019100	0.3764%
9128285C0	30609048300	0.3524%
9128285D8	37900046700	0.4220%
9128285F3	35747081000	0.3853%
9128285J5	30682000300	0.3528%
9128285K2	38739005200	0.4309%
9128285L0	36642167300	0.3946%
9128285M8	74163186200	0.8908%
9128285N6	34515090800	0.3938%
9128285P1	42211625200	0.4690%
9128285R7	38000030400	0.4069%
9128285T3	31383158000	0.3530%
9128285U0	40865018600	0.4495%
9128285V8	37999062100	0.4055%
9128285Z9	41000065400	0.4484%
9128286A3	31298106200	0.3516%
9128286B1	73710170800	0.8494%
9128286C9	37540055600	0.4003%
9128286D7	39994084100	0.4260%
9128286F2	33037102000	0.3725%

9128286G0	41873156300	0.4605%
9128286H8	38000072100	0.4087%
9128286L9	31876000900	0.3537%
9128286M7	37533025000	0.4020%
9128286R6	41000073800	0.4476%
9128286S4	32133620100	0.3588%
9128286T2	73936063100	0.8415%
9128286U9	35862088100	0.3826%
9128286V7	43510927600	0.4595%
9128286X3	34771557000	0.3821%
9128286Y1	38000208300	0.4015%
9128286Z8	41000024500	0.4374%
9128287A2	39264047400	0.4112%
9128287B0	31774032100	0.3436%
9128287C8	36066089900	0.3806%
9128287F1	39935158500	0.4186%
912828B66	49726824100	0.5486%
912828B90	25556013500	0.2702%
912828C57	63586144800	0.6741%
912828D56	65860033800	0.7204%
912828D72	28861006700	0.3064%
912828F21	28693912100	0.3050%
912828F96	28960021800	0.3068%
912828G38	65517116700	0.7183%
912828G53	29000076100	0.3063%
912828G87	28747005100	0.3047%
912828H86	29000011600	0.3034%
912828J27	65842090500	0.7112%
912828J43	29000022400	0.3073%
912828J76	28755002000	0.3045%
912828K74	65491051200	0.7090%
912828L24	28569996500	0.3048%
912828L57	28518020800	0.3029%
912828M49	28650018200	0.3050%
912828M56	65849061500	0.7269%
912828M80	63659043900	0.6795%
912828N30	62965098000	0.6740%
912828P38	28555076700	0.3021%
912828P46	62622092900	0.6652%
912828P79	27860022100	0.2945%
912828P87	34000014100	0.3549%
912828Q29	27908013900	0.2947%
912828Q37	33857040000	0.3537%

912828Q78	33624014000	0.3516%
912828QN3	29436403700	0.3156%
912828R28	27979008300	0.2964%
912828R36	62881044000	0.6709%
912828R69	28000010500	0.2963%
912828R77	33648135700	0.3515%
912828RC6	40215031800	0.4237%
912828RR3	41044126000	0.4347%
912828S27	33998041700	0.3534%
912828S35	27830007400	0.2918%
912828S76	34000084700	0.3531%
912828S92	27975073800	0.2918%
912828SF8	29864690400	0.3154%
912828SV3	25483399500	0.2695%
912828T26	28000000500	0.2947%
912828T34	33736055600	0.3517%
912828T67	33930051800	0.3543%
912828T91	27800001200	0.2951%
912828TJ9	22263896300	0.2341%
912828TY6	71289113800	0.7532%
912828U24	62930174100	0.6881%
912828U57	27815038300	0.3006%
912828U65	33886020200	0.3570%
912828U81	33772114600	0.3572%
912828UN8	50574846200	0.5387%
912828V23	27750098400	0.3010%
912828V72	33553063600	0.3537%
912828V80	28000046500	0.3034%
912828V98	62975105600	0.6972%
912828VB3	50459762100	0.5365%
912828VS6	43650916400	0.4745%
912828W48	27965004200	0.3044%
912828W55	32190041900	0.3421%
912828W71	68855029100	0.7487%
912828W89	33464008700	0.3553%
912828WE6	57438109100	0.6357%
912828WG1	65496061400	0.6936%
912828WJ5	64055794800	0.7064%
912828WN6	27383059800	0.2887%
912828WR7	26889030800	0.2837%
912828WY2	29000051100	0.3062%
912828WZ9	29000000300	0.3068%
912828X47	33871393900	0.3593%

912828X70	28000004000	0.3026%
912828X88	63000247900	0.7083%
912828XB1	65740390100	0.7189%
912828XD7	28999681100	0.3074%
912828XG0	29000014000	0.3090%
912828XQ8	28953008600	0.3072%
912828XR6	33898012200	0.3582%
912828XT2	69000190100	0.7448%
912828XW5	34000011000	0.3590%
912828XX3	28000034100	0.3020%
912828XZ8	28739014100	0.3237%
912828Y20	32248047500	0.3425%
912828Y61	34724134100	0.3806%
912828Y79	29601072800	0.3350%
912828Y87	40855082200	0.4354%
912828Y95	31927022700	0.3448%
912828YA2	37986002800	0.3981%
912828YB0	75000085400	0.7983%
912828YC8	38850032000	0.4084%
912828YD6	31485000800	0.3317%
912828YE4	41000062800	0.4300%
912828YF1	38000053000	0.4008%
912828YG9	34916243400	0.3734%
912828YH7	45084281000	0.4780%
912828YJ3	39748006200	0.4174%
912828YK0	37398042000	0.3926%
912828YM6	40731174400	0.4314%
912828YP9	40000064300	0.4197%
912828YQ7	30513028500	0.3259%
912828YS3	75000084300	0.8107%
912828YT1	40000024600	0.4193%
912828YU8	31455061900	0.3356%
912828YV6	41000024700	0.4339%
912828YW4	38000047000	0.4011%
912828YX2	32000003300	0.3437%
912828YY0	41000072200	0.4386%
912828YZ7	40000045700	0.4200%
912828Z29	38000053100	0.3993%
912828Z52	41000041300	0.4304%
912828Z60	40000130000	0.4176%
912828Z78	32000003900	0.3378%
912828Z86	54899762100	0.5743%
912828Z94	39007715400	0.4108%

Source: Deutsche Bank

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