

# FX Index Selection Report – Dec 2021

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 13<sup>th</sup> Dec 2021

Index Name		Old Composition	New Composition
Deutsche Bank Balanced Currency Harvest Index	Long	BRL	NOK
		MXN	TRY
		NOK	NZD
		NZD	RUB
		TRY	BRL
	Short	CHF	EUR
		EUR	TWD
		JPY	CHF
		SEK	SEK
		TWD	ILS

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Carry G10 USD Index	Long	NZD	USD
		NOK	NZD
		CAD	NOK
	Short	EUR	CHF
		CHF	SEK
		SEK	EUR

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Carry Balanced USD Index	Long	TRY	NOK
		RUB	TRY
		BRL	NZD
		NZD	RUB
		NOK	BRL
	Short	SEK	EUR
		EUR	TWD
		ILS	CHF
		CHF	SEK
		TWD	ILS

Source: Deutsche Bank



Deutsche Bank CoreSeries FX Carry Global USD Index	Long	RUB	MXN
		TRY	BRL
		BRL	TRY
		ZAR	RUB
		MXN	ZAR
	Short	SEK	SEK
		TWD	EUR
		EUR	TWD
		CHF	CHF
		ILS	ILS

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Momentum USD Index	Long	NZD	GBP
		CAD	CAD
		NOK	USD
	Short	SEK	SEK
		EUR	EUR
		JPY	JPY

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Valuation USD Index	Long	CAD	EUR
		EUR	GBP
		JPY	JPY
	Short	AUD	AUD
		CHF	CHF
		NOK	NOK

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Carry Balanced (ex TRY) USD Index	Long	NZD	BRL
		RUB	MXN
		NOK	NZD
		MXN	NOK
		BRL	RUB
	Short	ILS	SEK
		CHF	ILS
		EUR	EUR
		SEK	TWD
		TWD	CHF

Source: Deutsche Bank

Close Index Levels are published daily on the DBIQ website, <https://index.db.com> and Bloomberg.

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