

## FX Index Selection Report

- ☐ This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- ☐ Next Roll date 19Jun23

	OLD	NEW
Deutsche Bank CoreSeries FX Carry G10 USD Index	CAD	GBP
	Long NZD	NZD
	USD	USD
	CHF	CHF
	Short EUR	EUR
	JPY	JPY

Source: Deutsche Bank

	OLD	NEW
Deutsche Bank CoreSeries FX Carry Balanced USD Index	HUF	HUF
	MXN	MXN
	Long NZD	NZD
	TRY	TRY
	USD	USD
	CHF	CHF
	EUR	JPY
	Short JPY	KRW
	THB	THB
	TWD	TWD

Source: Deutsche Bank

	OLD	NEW
Deutsche Bank CoreSeries FX Carry Global USD Index	BRL	BRL
	HUF	HUF
	Long MXN	MXN
	TRY	TRY
	ZAR	ZAR
	CHF	CHF
	EUR	JPY
	Short JPY	KRW
	THB	THB
	TWD	TWD

Source: Deutsche Bank



	OLD	NEW
Deutsche Bank CoreSeries FX Momentum USD Index	CHF	CHF
	Long EUR	EUR
	GBP	GBP
	CAD	JPY
	Short JPY	NOK
	NOK	SEK

Source: Deutsche Bank

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

Source: Deutsche Bank

	OLD	NEW
Deutsche Bank CoreSeries FX Carry Balanced (ex TRY) USD Index	BRL	BRL
	HUF	HUF
	Long MXN	MXN
	NZD	NZD
	USD	USD
	CHF	CHF
	EUR	JPY
	Short JPY	KRW
	THB	THB
	TWD	TWD

Source: Deutsche Bank

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

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