

FX Index Selection Report

- ☐ This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- ☐ Next Roll date 17Mar25

	OLD	NEW
Deutsche Bank CoreSeries FX Carry G10 USD Index	GBP	GBP
	Long NOK	NOK
	USD	USD
	CHF	CHF
	Short JPY	JPY
	SEK	SEK

Source: Deutsche Bank

	OLD	NEW
Deutsche Bank CoreSeries FX Carry Balanced USD Index	BRL	BRL
	GBP	GBP
	Long MXN	MXN
	NOK	TRY
	TRY	USD
	CHF	CHF
	JPY	EUR
	Short SEK	JPY
	THB	SEK
	TWD	TWD

Source: Deutsche Bank

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

Source: Deutsche Bank



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

Source: Deutsche Bank

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

Source: Deutsche Bank

		OLD	NEW
Deutsche Bank CoreSeries FX Carry Balanced (ex TRY) USD Index	Long	BRL	BRL
		GBP	GBP
		MXN	MXN
		NOK	USD
		ZAR	ZAR
	Short	CHF	CHF
		JPY	EUR
		SEK	JPY
		THB	SEK
		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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