

FX Index Selection Report

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 15Sep25

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

Source: Deutsche Bank

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

Source: Deutsche Bank



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

Source: Deutsche Bank

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

Source: Deutsche Bank

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