

# FX Index Selection Report – June 2016

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 13<sup>th</sup> Jun 2016

Index Name		Old Composition	New Composition
Deutsche Bank Momentum Index	Long	JPY	JPY
		EUR	EUR
		SEK	SEK
	Short	NZD	CHF
		GBP	GBP
		NOK	NOK

Source: Deutsche Bank

Deutsche Bank Valuation Index	Long	CAD	CAD
		EUR	EUR
		JPY	JPY
	Short	CHF	CHF
		NOK	NOK
		SEK	SEK

Source: Deutsche Bank

Deutsche Bank Balanced Currency Harvest Index	Long	AUD	AUD
		BRL	BRL
		NZD	NZD
		TRY	TRY
		ZAR	ZAR
	Short	CHF	CHF
		CZK	EUR
		EUR	JPY
		JPY	SEK
		SEK	TWD

Source: Deutsche Bank

Deutsche Bank Global Currency Harvest Index	Long	BRL	BRL
		MXN	MXN
		NZD	NZD
		TRY	TRY
		ZAR	ZAR
	Short	CHF	CHF
		CZK	EUR
		EUR	JPY
		JPY	SEK
		SEK	TWD

Source: Deutsche Bank



Deutsche Bank G10 Currency Harvest Index	Long	AUD	AUD
		NOK	NOK
		NZD	NZD
	Short	CHF	CHF
		EUR	EUR
		SEK	SEK

Source: Deutsche Bank

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

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