

FX Index Selection Report – Jun 2017

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 19th Jun 2017

Index Name		Old Composition	New Composition
Deutsche Bank Momentum Index	Long	AUD	AUD
		NZD	EUR
		USD	NZD
	Short	CAD	GBP
		GBP	JPY
		SEK	SEK

Source: Deutsche Bank

Deutsche Bank Valuation Index	Long	EUR	EUR
		GBP	GBP
		JPY	JPY
	Short	AUD	AUD
		CHF	CHF
		NOK	NOK

Source: Deutsche Bank

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

Source: Deutsche Bank

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

Source: Deutsche Bank



Deutsche Bank G10 Currency Harvest Index	Long	AUD	AUD
		NZD	NZD
		USD	USD
	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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