

FX Index Selection Report – Sep 2017

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 18th Sep 2017

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

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	TRY
		BRL	AUD
		NZD	NZD
		TRY	ZAR
		ZAR	MXN
	Short	CHF	SEK
		EUR	TWD
		HUF	EUR
		JPY	CHF
		SEK	JPY

Source: Deutsche Bank

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

Source: Deutsche Bank



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