

FX Index Selection Report – Aug 2016

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 15th Aug 2016

Index Name		Old Composition	New Composition
Deutsche Bank Momentum Index	Long	AUD	AUD
		JPY	JPY
		NZD	NZD
	Short	CHF	GBP
		GBP	NOK
		NOK	USD

Source: Deutsche Bank

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

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