## FX Index Selection Report – Jan 2018

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 15<sup>th</sup> Jan 2018

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

Source: Deutsche Bank

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

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