

FX Index Selection Report – Jun 2019

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 17th Jun 2019

Index Name		Old Composition	New Composition
Deutsche Bank Momentum Index	Long	CHF	CHF
		JPY	JPY
		USD	USD
	Short	AUD	AUD
		NOK	NOK
		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	ZAR	USD
		CAD	MXN
		MXN	CAD
		USD	ZAR
		TRY	TRY
	Short	HUF	JPY
		EUR	CHF
		CHF	EUR
		JPY	HUF
		SEK	SEK

Source: Deutsche Bank

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

Source: Deutsche Bank



Deutsche Bank G10 Currency Harvest Index	Long	USD	USD
		CAD	CAD
		NZD	NZD
	Short	JPY	JPY
		CHF	CHF
		EUR	EUR

Source: Deutsche Bank

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

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