

FX Index Selection Report – Sep 2019

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 16th Sep 2019

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

Source: Deutsche Bank

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

Source: Deutsche Bank

Deutsche Bank Balanced Currency Harvest Index	Long	CAD	CAD
		MXN	MXN
		TRY	TRY
		USD	USD
		ZAR	ZAR
	Short	CHF	CHF
		EUR	EUR
		JPY	JPY
		SEK	SEK
		HUF	TWD

Source: Deutsche Bank

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

Source: Deutsche Bank



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

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Carry G10 USD Index	Long	CAD	CAD
		NZD	NOK
		USD	USD
	Short	CHF	CHF
		EUR	EUR
		JPY	JPY

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Carry Balanced USD Index	Long	NZD	CAD
		USD	USD
		MXN	MXN
		RUB	TRY
		TRY	INR
	Short	CHF	CHF
		EUR	EUR
		JPY	JPY
		SEK	SEK
		HUF	TWD

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Carry Global USD Index	Long	MXN	MXN
		RUB	RUB
		TRY	TRY
		ZAR	ZAR
		INR	INR
	Short	CHF	CHF
		EUR	EUR
		JPY	JPY
		SEK	SEK
		HUF	TWD

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Momentum USD Index	Long	CHF	CAD
		JPY	JPY
		USD	USD
	Short	AUD	EUR
		NOK	NOK
		SEK	SEK

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Valuation USD Index	Long	EUR	EUR
		GBP	GBP
		JPY	SEK
	Short	AUD	CHF
		CHF	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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