

# FX Index Selection Report – Sep 2020

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 14<sup>th</sup> Sep 2020

Index Name		Old Composition	New Composition
Deutsche Bank Balanced Currency Harvest Index	Long	CAD	CAD
		MXN	MXN
		TRY	NZD
		USD	TRY
		ZAR	ZAR
	Short	CHF	CHF
		EUR	EUR
		JPY	JPY
		KRW	SEK
		TWD	TWD

Source: Deutsche Bank

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

Source: Deutsche Bank

Deutsche Bank CoreSeries FX Carry Balanced USD Index	Long	USD	NZD
		NZD	USD
		RUB	MXN
		TRY	ZAR
		MXN	TRY
	Short	TWD	ILS
		JPY	TWD
		CHF	EUR
		EUR	JPY
		ILS	CHF

Source: Deutsche Bank



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

Source: Deutsche Bank

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

Source: Deutsche Bank

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

Source: Deutsche Bank

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

**Index Development Contacts:**

London: +44 (0)207 545 0505 Hong Kong:  
+852 2203 6786  
New York: +1 212 250 8998

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