

FX Index Selection Report

- This report shows the upcoming constituent list for the Deutsche Bank suite of FX Indices
- Next Roll date 18th Jan 2021

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|--|-------|-----|-----|
| Deutsche Bank CoreSeries FX Momentum USD Index | Long | AUD | AUD |
| | | CHF | CHF |
| | | SEK | SEK |
| | Short | CAD | CAD |
| | | GBP | NOK |
| | | 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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