

Index Construction

Portfolio Selection

FXSelect allows investors to create tradable indices that reflect the performance of a portfolio of currency managers

There are several approaches to constructing a portfolio of managers on FXSelect:

■ **Select managers yourself**

- DB will provide names and daily return data for every manager on the FXSelect platform
- choose from the full investable universe
- anonymously hire and exit managers at will (re-weight index on a daily basis)
- no transaction costs
- dynamic risk and leverage control (discretionary or rule based)

■ **Use a group of managers actively chosen and managed by a knowledgeable third party*,**

For example:

- Mercer Currency Manager Index (Mercer Investment Consulting)
- FX Alpha Edge (Parker Global Strategies)
- DynexCorp Ltd (Dynamic Currency Alpha)
- other options available

*this may result in slightly higher fees