



DBIQ – Index Website

Jun 2016



DBIQ Overview



- DBIQ offers an integrated view of index development and production that covers:
 - All asset classes
 - All currencies
 - Alpha and beta
- DBIQ has a 16 year track record in delivering index products
- The DBIQ Website is Deutsche Banks portal for index data

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Link to Deutsche Banks investible Indices

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Link to Benchmark Bond Indices, this is decommissioned and not available

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Investible Indices



Investible Indices



Search asset class for desired region and risk class

Select an index for further data

Investible Index Asset Class Toolbar

Name	Asset Class	Sector	Region	Risk Class	Strategy	Currency	Bloomberg Ticker List	Reuters RIC	Returns	Index Level	1 day % chg	1 month % chg	1 year % chg	YTD % chg	Price Date
D9 Salsa Gross Levels	Equities	Market Neutral	Europe	Alpha	Passive	EUR	DBEESALG	DBEESALG	TR	5066.26	1.16	1.02	14.91	6.97	11-Jul-2008
Euro Value Index Total Return	Equities	Value	Europe	Enhanced Beta	Passive	EUR	DBEEUVA	DBEEUVA	TR	10951.24	-3.84	-14.65	-32.40	-29.78	11-Jul-2008
Div Hedged CROCI Eur Index	Equities	CROCI	Europe	Enhanced Beta	Passive	EUR	DBEEDHC	DBEEDHC	TR	3861.72	-3.09	-15.49	-28.42	-26.15	11-Jul-2008
DAX Top 10 Total Return	Equities	Value	Europe	Enhanced Beta	Passive	EUR	DBEEDAKT	DBDAKT	TR	163.36	-2.52	-10.05	-25.70	-25.44	11-Jul-2008
Euro Growth Index Total Return	Equities	Growth	Europe	Enhanced Beta	Passive	EUR	DBEEUVR	DBEUVOR	TR	8574.40	-2.13	-12.27	-29.91	-26.26	11-Jul-2008
SectorLeader Index	Equities	Growth	Europe	Enhanced Beta	Passive	EUR	DBEESLE	DBEESLE	TR	541.20	1.61	10.07	28.22	21.60	11-Jul-2008
CROCI Germany Index Total Return	Equities	CROCI	Europe	Enhanced Beta	Passive	EUR	DBEECROT	CROCIGET	TR	6590.22	-3.37	-15.77	-24.63	-25.04	11-Jul-2008
CROCI Euro Index Total Return	Equities	CROCI	Europe	Enhanced Beta	Passive	EUR	DBROEUR	CROCIEU	TR	5608.39	-3.09	-15.29	-26.24	-24.99	11-Jul-2008
Islamic Europe Equity Builder Index Total Return	Equities	Sharia	Europe	Enhanced Beta	Passive	EUR	DBEIEE	DBEIEEP	TR	9829.92	-1.45	-9.88	-14.83	-14.70	11-Jul-2008
Solar Large Cap Master Index	Equities	Value	Europe	Enhanced Beta	Passive	EUR	DBEESLTR	DBEESLTR	TR	1360.45	-2.45	-10.75	-26.73	-23.75	11-Jul-2008
CROCI Euro Invest Index	Equities	CROCI	Europe	Enhanced Beta	Passive	EUR	DBEECREI	DBEECREI	TR	2659.03	-3.09	-15.68	-30.63	-27.28	11-Jul-2008
130 30 Master Index USD(Net Performance Fees)	Equities	Value	Europe	Enhanced Beta	Passive	USD	DBGLC30U	DBGLC30U	TR	7521.39	-0.87	-4.04	-3.68	-3.93	11-Jul-2008
130 30 Master Index EUR(Net Performance Fees)	Equities	Value	Europe	Enhanced Beta	Passive	EUR	DBGLC30E	DBGLC30E	TR	6172.63	-1.59	-6.61	-15.74	-11.32	11-Jul-2008
db SOLAR Euro zone TR	Equities	Value	Europe	Enhanced Beta	Passive	EUR	DBEEUVT	DBEEUVT	TR	1449.28	-2.94	-13.74	0.00	-23.03	11-Jul-2008
TSI 2 Index TR	Equities	Technical	Europe	Enhanced Beta	Passive	EUR			TR	135.22	-1.10	-1.14	6.12	0.37	11-Jul-2008
Solar Islamic Master TR	Equities	Sharia	Europe	Enhanced Beta	Passive	EUR	DBEESITR	DBEESITR	TR	1573.01	-2.21	-10.39	0.00	-15.33	11-Jul-2008
db SOLAR TR	Equities	Value	Europe	Enhanced Beta	Passive	EUR	DBEESRTR	DBEESRTR	TR	1396.90	-2.75	-11.86	-30.43	-21.81	11-Jul-2008
UK Growth Index Total Return	Equities	Growth	Europe	Enhanced Beta	Passive	GBP	DBEUKGT	DBUKGT	TR	4077.71	-2.26	-11.82	-31.91	-21.57	11-Jul-2008
CROCI Islamic Europe Index Total Return	Equities	Sharia	Europe	Enhanced Beta	Passive	EUR	DBEECIET	DBCRISET	TR	2544.21	-2.63	-8.02	-15.83	-12.32	11-Jul-2008
CROCI UK TR	Equities	Value	Europe	Enhanced Beta	Passive	GBP	DBEECRUT	DBEECRUT	TR	5543.12	-3.42	-10.48	-20.07	-15.82	11-Jul-2008
ValueGrowth Select Index Total Return	Equities	Hybrid	Europe	Enhanced Beta	Passive	EUR	DBEUVGS	DBVGS	TR	2669.74	-4.02	-14.64	-28.18	-28.28	11-Jul-2008
TSI Index TR	Equities	Technical	Europe	Enhanced Beta	Passive	EUR	DBEETS	DBTSITR	TR	130.94	0.01	-0.21	1.35	6.23	11-Jul-2008
CROCI EUR Optinvest Index	Equities	CROCI	Europe	Enhanced Beta	Passive	EUR	DBEECROP	DBEECROP	TR	3410.06	-3.09	-15.65	-29.13	-26.53	11-Jul-2008
UK Value Index Total Return	Equities	Value	Europe	Enhanced Beta	Passive	GBP	DBEUKVT	DBUKVT	TR	5161.52	-4.28	-18.07	-46.25	-35.31	11-Jul-2008
DB MDAX Index Total Return	Equities	Value	Europe	Enhanced Beta	Passive	EUR	DBEMDAX	DBMDAX	TR	2307.71	-1.29	-10.17	-18.89	-5.04	11-Jul-2008
Eurovision Index Total Return	Equities	Hybrid	Europe	Enhanced Beta	Passive	EUR	DBEEV	DBEV	TR	5425.46	-3.81	-11.46	-33.18	-31.59	11-Jul-2008

Investible Indices – Index Summary



Select Report Type

Edit Report Settings

Index Summary / DBLCI - Microsoft Internet Explorer

Address: https://staging.dbindex.intranet.db.com:425/dbiqweb2/servlet/indexsummary?redirect=benchmarkIndexSummary&indexid=95000¤cyreturntype=USD-Local&rebalperiod=1&pricegroup=STD&

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Summary Constituents Index Level Analysis Benchmark Comparison Market Comparison

DESCRIPTION
DBLCI index aims to represent the performance of the commodity market, it invests in six commodities: Sweet Light Crude Oil (WTI), Heating Oil, Aluminium, Gold, Wheat and Corn. The weights are fixed and have been designed to be broadly representative of the commodity markets.

DETAILS

Historical Inception Date	01-Dec-1988
Index Live Date	28-Feb-2003
Bloomberg Id	DBLCMACL
Reuters Id	.DBLCMACL

RETURN DATA

Current Level	806.61	Low	385.73
High	818.60	Volatility	20.60
Annualized Return (%)	25.04	Sortino Ratio	1.99
Sharpe Ratio	1.22	Month-to-Date Return (%)	1.93
Max Drawdown (%)	-20.61	3 Month Return (%)	41.35
Daily Return (%)	1.55	6 Month Return (%)	75.58
3 Month Return (%)	18.77	12 Month Return (%)	75.58
YTD Return (%)	42.11	Risk Free Rate (%)	0.00

MONTHLY RETURN STATISTICS

Average Return (%)	1.93	Average Positive Return (%)	5.23
Number of +ve Months	21	% +ve Months (%)	56.76
Average Negative Return (%)	-2.38	Best Month (Feb 2008) (%)	11.19
Maximum Monthly Drawdown (%)	-7.87		

MONTHLY RETURNS

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2005							0.10%	6.87%	-0.54%	-7.87%	-3.26%	4.59%
2006	7.46%	-4.69%	3.14%	6.29%	-0.66%	-0.83%	-0.89%	-3.90%	-5.43%	1.53%	6.11%	-3.99%
2007	-1.79%	4.60%	0.31%	-0.20%	-1.39%	4.53%	4.92%	-0.98%	10.63%	6.29%	-1.52%	5.59%
2008	2.29%	11.19%	-0.23%	4.45%	7.45%	9.47%	1.93%					

ANNOUNCEMENTS
No announcements

DBLCI INDEX LEVELS

Excel

Investible Indices – Index Summary Configure Report



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Summary Constituents Index Level Analysis Benchmark Comparison Market Comparison Configure Report

Currency / Return Type: USD-Local Report Frequency: Daily Category: Excess Return Refresh Page

History: 3 years Report Start Date: 07/11/2005 Report End Date: 07/11/2008

DESCRIPTION
DBLICI index aims to represent the performance of the commodity market, it invests in six commodities; Sweet Light Crude Oil (WTI), Heating Oil, Aluminium, Gold, Wheat and Corn. The weights are fixed and have been designed to be broadly representative of the commodity markets.

DETAILS

Guide	
Historical Inception Date	01-Dec-1988
Index Live Date	28-Feb-2003
Bloomberg Id	DBLCLMACL

DBLICI INDEX LEVELS Excel

825	30.0
800	27.5
775	
750	25.0

Edit return date and reporting currency

Select historical period

Investible Indices – Constituents



Index Constituents / DBLCI - Microsoft Internet Explorer

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Summary **Constituents** Index Level Analysis Benchmark Comparison Market Comparison

STANDARD COMMODITY INDEX

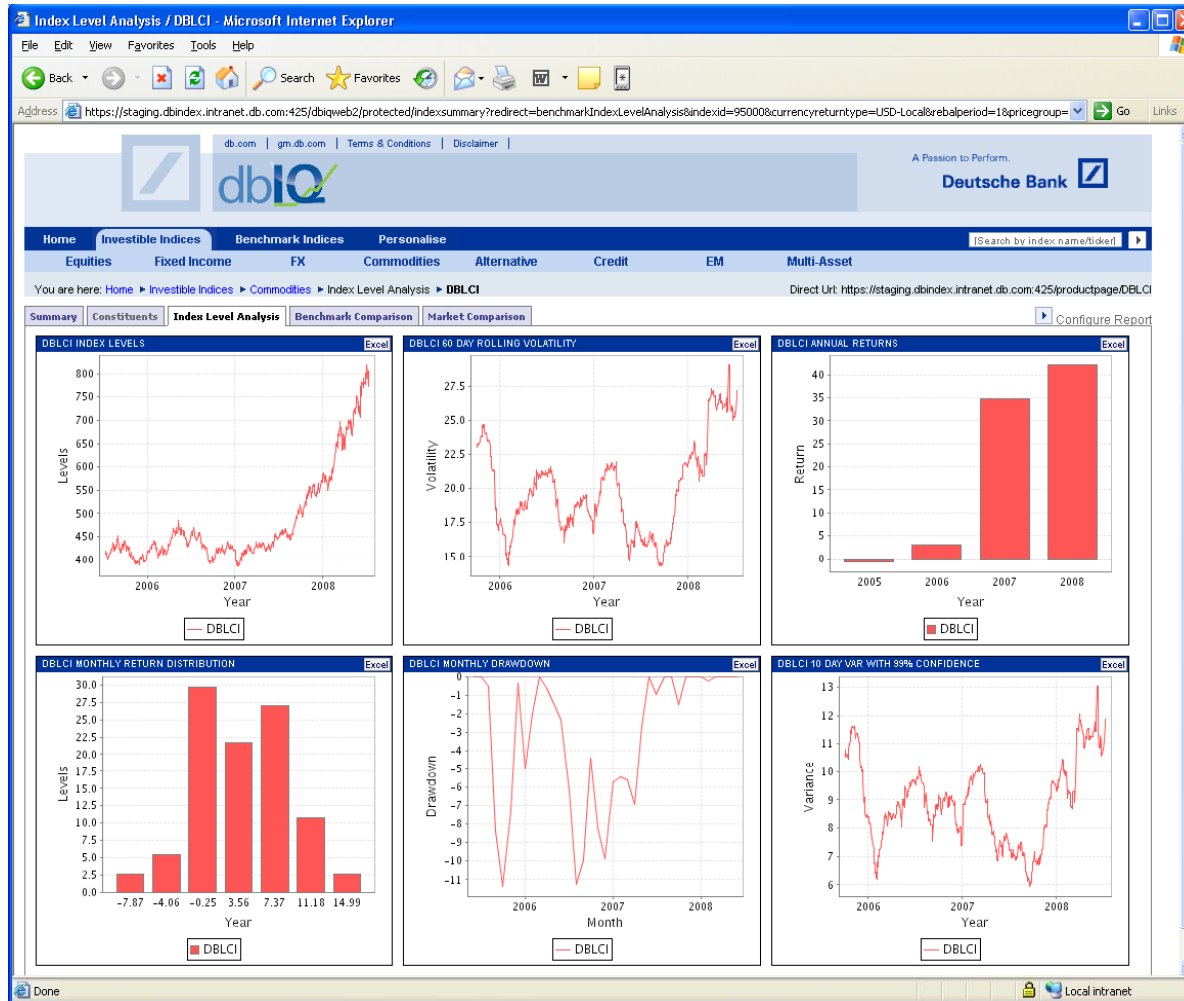
Price Date	Name	Expiry Date	Weight
11-Jul-2008	Aluminium	17-Dec-2008	5.26
11-Jul-2008	Light Crude	20-Aug-2008	18.88
11-Jul-2008	Corn	12-Dec-2008	6.35
11-Jul-2008	Gold	29-Dec-2008	3.87
11-Jul-2008	Heating Oil	29-Aug-2008	11.1
11-Jul-2008	Wheat	12-Dec-2008	4.74

DBLCI STANDARD COMMODITY INDEX

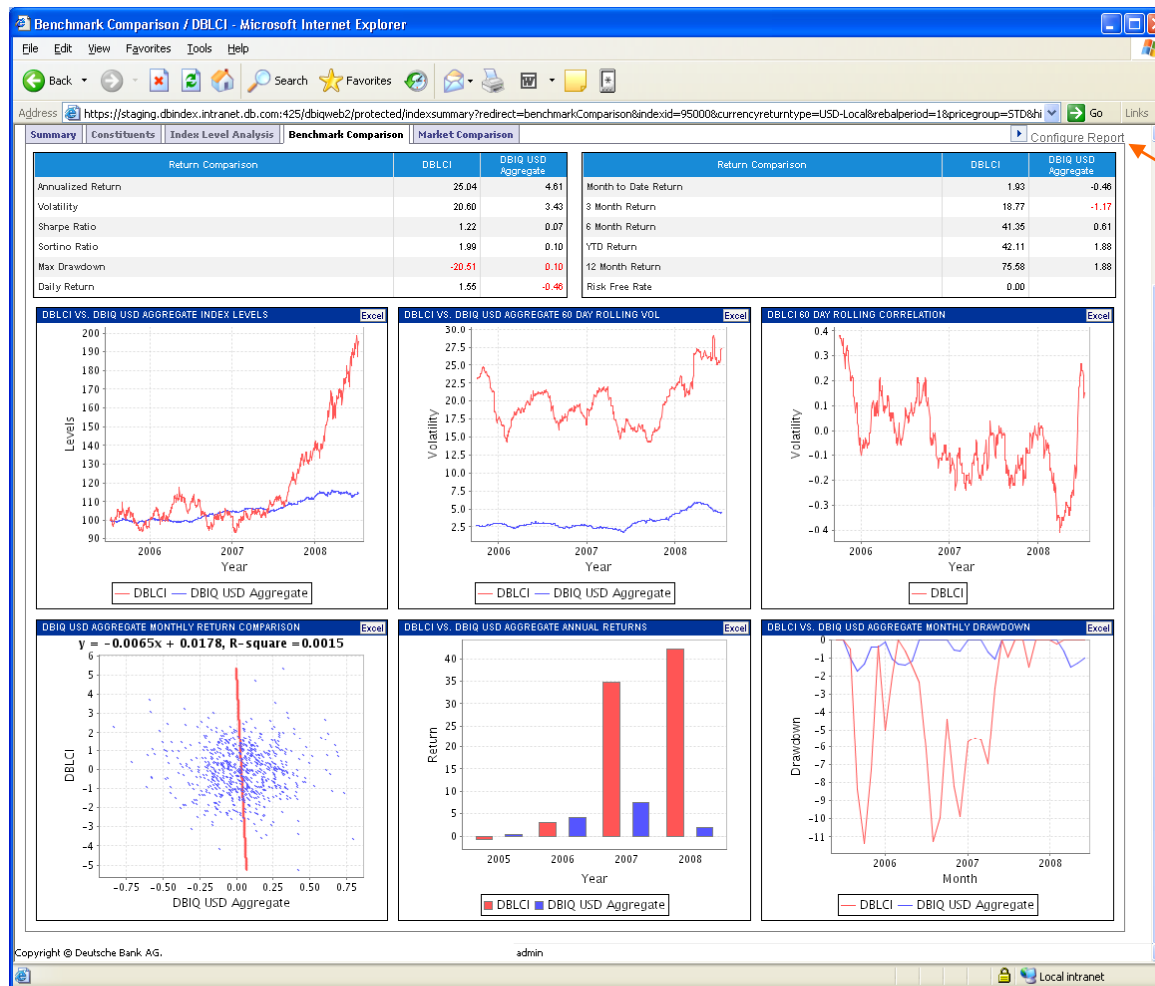
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Done Local intranet

Investible Indices – Index Level Analysis

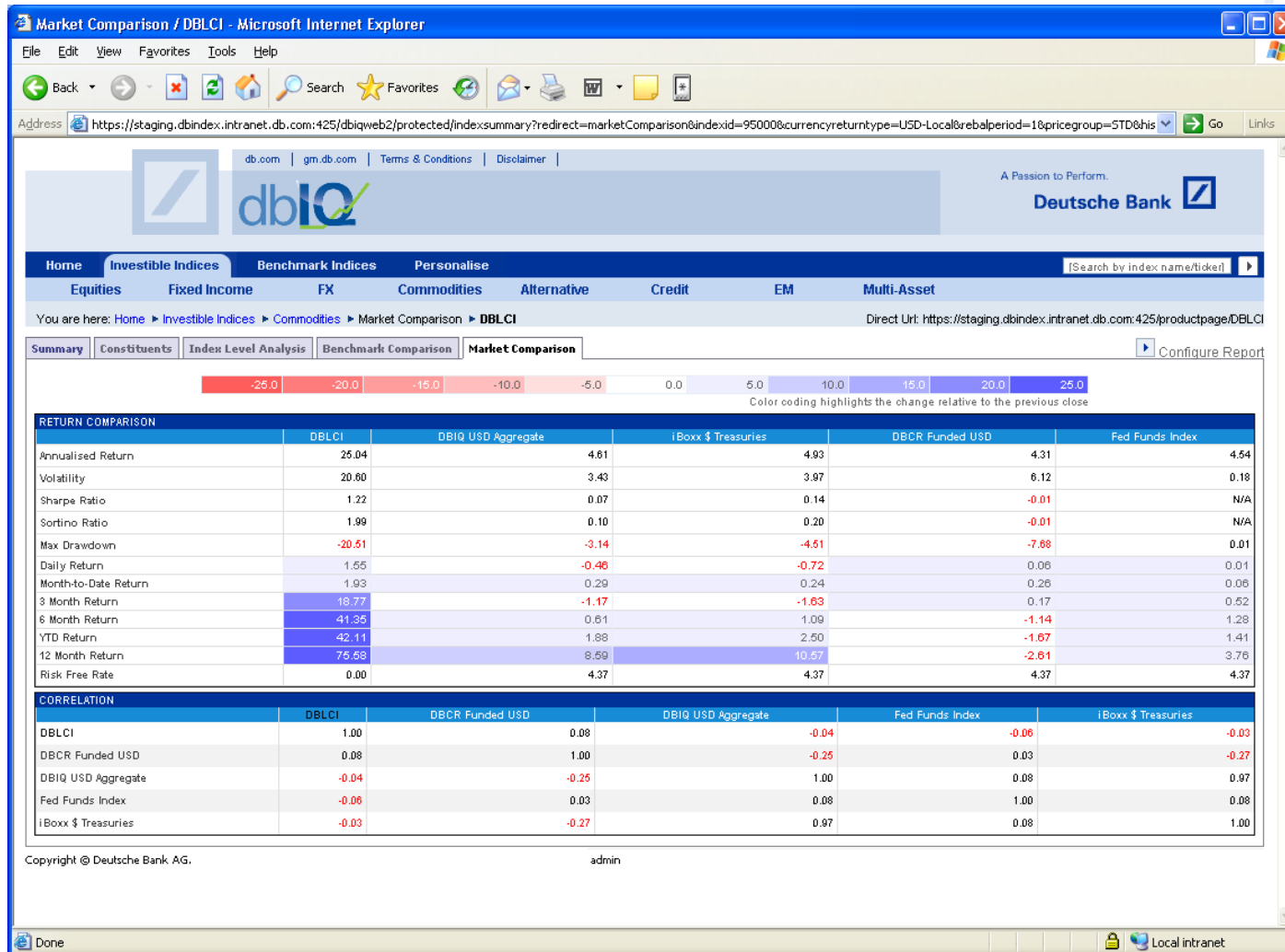


Investible Indices – Benchmark Comparison



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Investible Indices – Market Comparison





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