Cash Equity Risk Premia Portfolio TV5

Bloomberg: [redacted]

Historical Performance

Performance

Summary

20 Feb 2002 - 31 Oct 2016	Equity Portfolio TV5	MSCI World PR
Growth Over Period	171.5%	78.7%
Compounded Annual Growth	**7.0%**	**4.0%**
Annualised Daily Volatility	5.0%	17.2%
Information Ratio	1.41	0.23
Worst Drawdown	**-8.5%**	**-59.1%**
Calmar Ratio	0.83	0.07
Average monthly return	0.5%	0.3%
Best monthly return	4.2%	10.8%
Worst monthly return	-3.2%	-19.2%
% months with gains	69%	58%
Correlations (Period, 5Y, 3Y, 1Y)	0.00 ; 0.26 ; 0.33 ; 0.14	

Source: Deutsche Bank, Bloomberg ([redacted] Index). The Index has only existed since 21 October 2013. Prior to this date, the Index's historical performance has been simulated and calculated by means of a retrospective application of the Index model. Returns shown for retrospective periods do not reflect actual historical returns. All prospective investors should be aware that no actual investment which allowed a tracking of the performance of the Index was possible at any time prior to October 2013. Performance, actual or simulated, is not a reliable indicator of future results.