

GRAB

99 Actions	90 Templates	97 Hide	90 Table	Volatility Comparison							
Period	Daily	Range	02-Dec-2010	02-Jun-2015	Ann. Factor	250	Cur	LCL			
Security	Type	LIVE	%	6M	Lag	Security	Type	LIVE	%	6M	Lag
1. SPX Index	Mny	LIVE	105.0%	6M	0D	2. SPX Index	Hvol	LIVE	100.0%	3M	0D
2. SPX Index	Mny	LIVE	95.0%	6M	0D	4. SPX Index	Mny	LIVE	100.0%	3M	0D
Spread(Absolute)						Spread(Absolute)					



Please let us know if you would like to discuss. Best regards,
Daniel

Daniel Sabba
Key Client Partners
Deutsche Bank Securities Inc.

All trade execution information contained herein is being provided as an accommodation at your request in advance of your receipt of the official trade confirmation(s). Additional trade detail information available upon request. The terms of the trade(s) may be subject to change prior to settlement, and therefore the official trade confirmation(s) and account statements issued by Deutsche Bank shall govern. Deutsche Bank is not responsible for any discrepancy between the informal execution report and the official trade confirmation(s) or account statements.