Deutsche Bank
Global Markets Equity

Global Market Structure

Supplement: US Quantitative Analysis Factsheet - February 2011

Passion to Perform

Below is a selection of quantitative metrics, which provides additional analysis of the markets and liquidity during February 2011. For further information, please contact:

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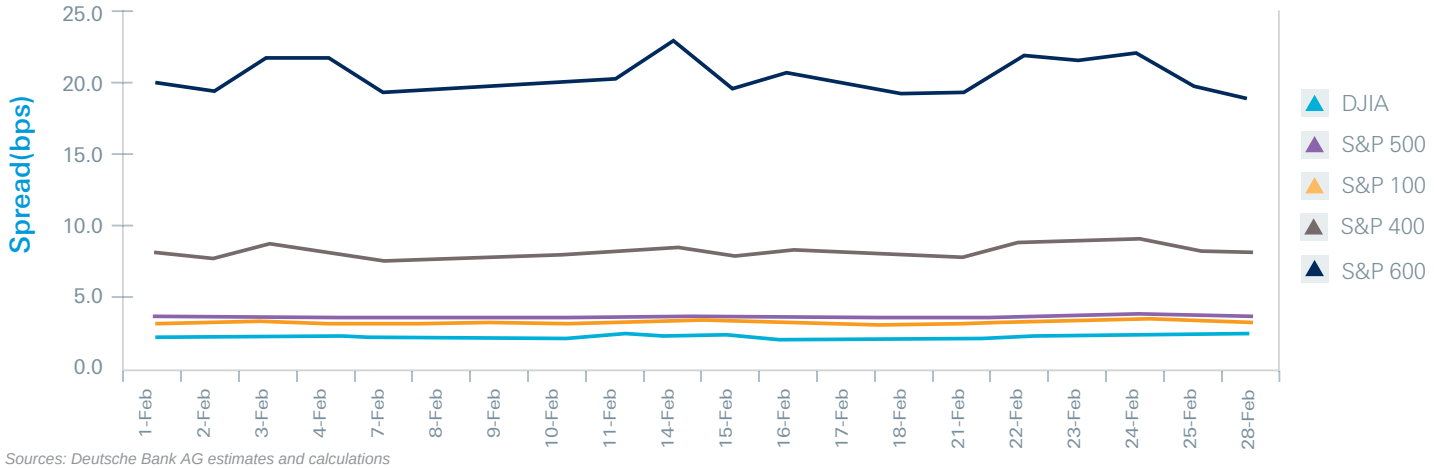
Liquidity

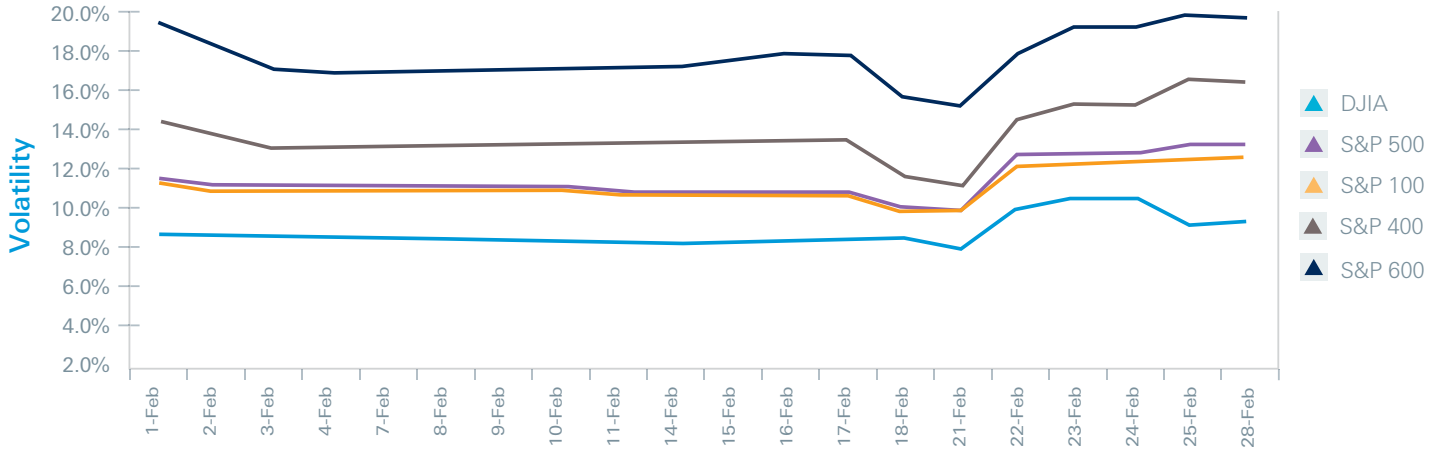
The chart below shows the daily index primary spreads on US indices during February 2011:



Sources: Deutsche Bank AG estimates and calculations

Historical Volatility

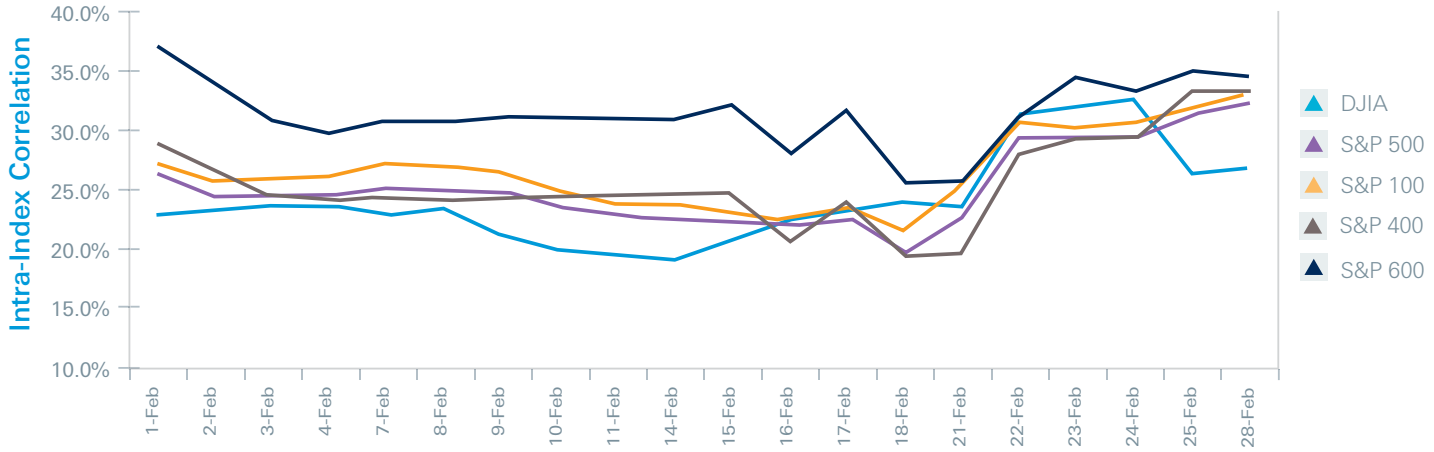
The chart below shows primary volatility of US indices during February 2011:



Sources: Deutsche Bank AG estimates and calculations

Intra-Index Correlation

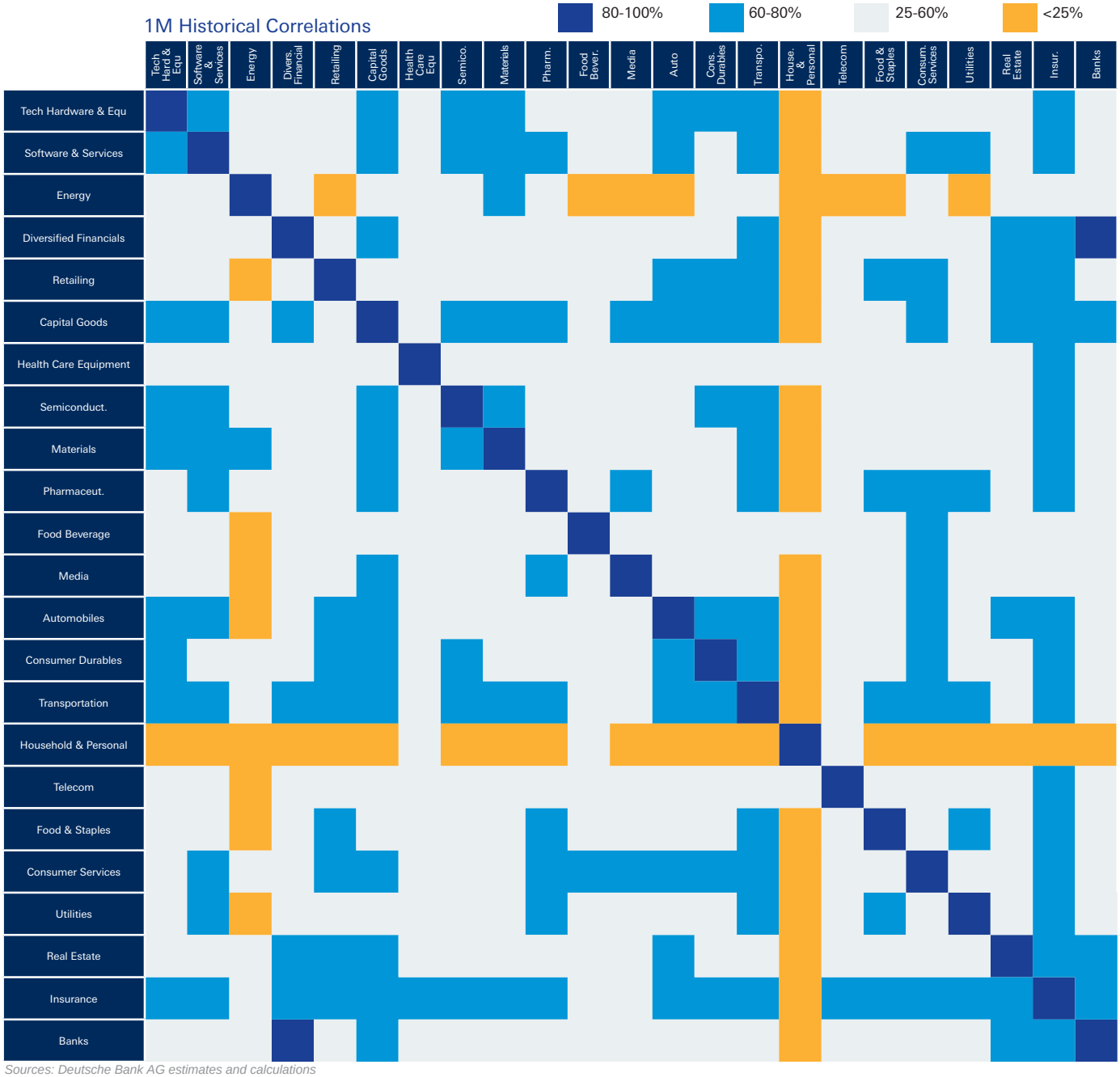
The chart below shows the correlation of movement within each index, calculated using the index and index constituents volatilities and weights:



Sources: Deutsche Bank AG estimates and calculations

Sector Correlation Matrix

The matrix below shows the % correlation of movement between two sectors during the previous month:



Sources: Deutsche Bank AG estimates and calculations

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