



## STRADE UNITS

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### ABOUT THE STRADE BASKET

- STRADE BASKET is a fully-systematic trading strategy that employs multiple models and styles, spread over various programs from various developers around the world.
- The evaluation, selection and combination of the models and programs in the STRADE BASKET are the core competence of the strategy-developer.
- The goal is to achieve consistent absolute returns in all market scenarios, uncorrelated with major indices, and to provide added-value as a diversification to portfolios that have other assets.
- The period of time for investments ranges from a few minutes to only a few days.
- The strategy invests exclusively in E-mini S&P 500 futures.
- The strategy has extremely high liquidity due to the high daily trading volume of E-mini S&P 500 futures.

#### INVESTMENT IDEA

If you want to know what's the market, ask the market.  
It is not the facts which guide the conduct of men,  
but their opinions about the facts.  
Emotions influence our decisions; a totally emotional decision  
is typically very fast.

#### INVESTMENT POLICY

Short-term rises or falls in price triggered by behaviour patterns,  
conspicuous trading or trends are systematically identified and exploited.

#### FORM

STRADE BASKET is a strategy accepted onto the dbSelect platform and has  
access to Deutsche Bank's cutting edge re-packaging and derivatives packaging.  
It can also be invested in form of Managed Accounts.

#### PERFORMANCE OF THE STRADE BASKET

(= Investors Trading Macro Index on the dbSelect platform of Deutsche Bank AG, London Branch)  
Before costs, without any influence of interest, commissions and leverage

	Jan	Feb	Mar	Apr	May	June	July	Aug	Sept	Oct	Nov	Dec	Year
2007												1.79%	1.8%
2008	-14.74%	11.03%	8.81%	10.05%	-14.34%	17.52%	-1.52%	9.34%	16.64%	-7.99%	4.95%	13.92%	57.7%
2009	-1.69%	3.31%	4.47%	0.49%	1.38%	3.97%	3.67%	-0.22%	-0.80%	3.44%	-1.28%	-2.53%	14.8%
2010	7.67%	-3.28%	0.26%	1.20%	2.81%	1.20%	2.44%	1.05%	2.35%	-4.27%	-3.72%	1.19%	8.6%
2011	0.02%	0.91%	-1.22%	-3.53%	0.63%	5.59%	-0.23%	0.55%	1.93%	1.50%	-0.87%	0.75%	5.9%
2012	-1.27%												-1.3%

Source: dbSelect Managed Investment Platform

All performance figures are calculated on a gross, excess return basis. We present returns on a gross basis because fees may vary based on investor instrument and features and are thus not comparable on a net basis. We present excess returns because the platform is unfunded and, therefore, does not generate cash returns in the manager trading program. Monthly Performance Data reflect self-reported, third-party verified returns from other funds & managed accounts.



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<b>ISUER</b>	Deutsche Bank AG, Frankfurt (D)
<b>STATUS</b>	Senior, unsecured
<b>CURRENCY</b>	EUR
<b>NOMINAL AMOUNT</b>	Up to EUR 30'000'000
<b>DENOMINATION</b>	EUR 100
<b>MINIMUM INVESTMENT SIZE</b>	Delta 1 Certificate: EUR 5'000'000 Delta 2 Certificate: EUR 2'500'000 Delta 4 Certificate: EUR 1'250'000
<b>INDEX</b>	Investors Trading Macro Index
<b>INDEX SPONSOR</b>	Deutsche Bank AG, London Branch
<b>ADVISOR</b>	INVESTORS TRADING AG, Basel (CH)
<b>ISSUE DATE</b>	Daily
<b>REDEMPTION</b>	Daily
<b>FRONT FEE</b>	Max. 2% at the disposition of third party distributor <sup>(1)</sup>
<b>DUE DILIGENCE</b>	Detailed offer and Index Description provided separately
<b>GOVERNING LAW</b>	English Law

(1) Is determined individually

**DISCLAIMER:** PAST PERFORMANCE IS NO GUARANTEE FOR FUTURE RESULTS. PRICES CAN GO DOWN AS WELL AS UP. THERE IS A SIGNIFICANT RISK INVOLVED IN FUTURES TRADING.

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