**Deutsche Bank EFTs**[www.index.db.com](http://www.index.db.com)

Go to indices

Select 1 or 2 (no more than 5) offshore ETFs to include in our data set

Get Bloomberg tickers and send to Nico

**JSE ETFs**

Select all ETFs from different classes (i.e. don’t include Stanlib and Satrix top 40 ETFs, only include one of those)

Get Bloomberg tickers for these ETFs and send to Nico

**JSE Stocks**

Use top 70 stocks in analysis by market cap

**DBX Trackers**

Can include DBX trackers since most of them trade on the JSE

**Methodology**

Regression analysis for top 70 stocks

Use stratification to identify hedges during rand rallies and rand tanks, respectively

Use DCC modelling to analyse time-variant volatility and correlation between the Rand and other assets over time

**To do over weekend**

Get tickers for Deutsche Bank and JSE ETFs and send to Nico

Ask Nico for code regarding stratification