

## DB Platinum CROCI US Dividends I1D-U

Style: US Large-Cap Value Equity

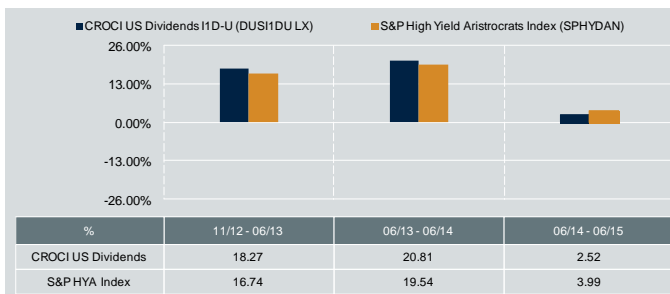
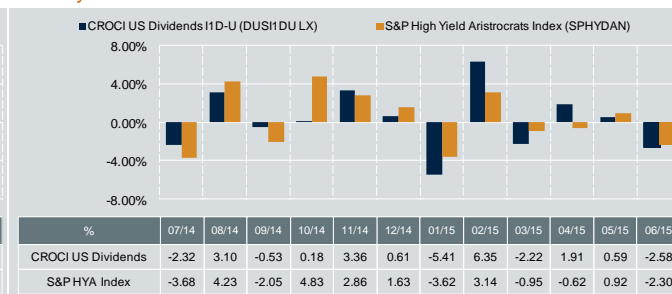
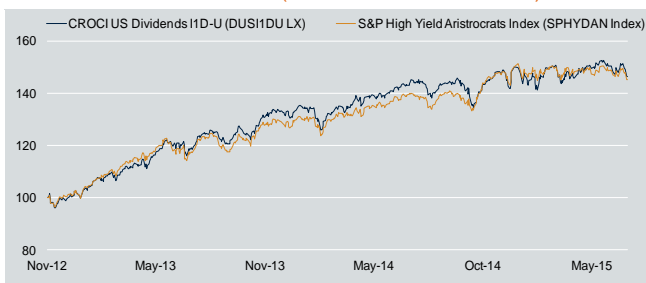
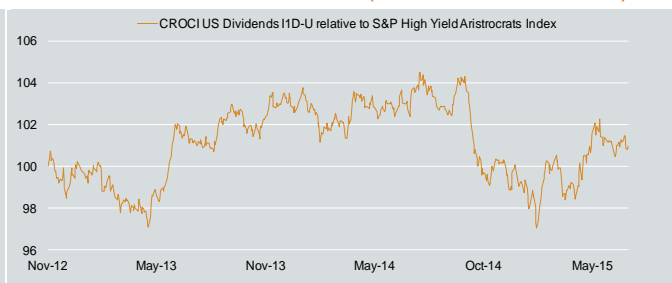
Fund Inception Date: 02.11.2012

Fund Assets under Management: \$ 147,035,109

The aim of the Fund is to invest in a portfolio of shares issued by large companies in the United States, selected using the CROCI US Dividends Strategy (Strategy). The Strategy selects shares on the basis of an economic valuation using the Deutsche Bank CROCI<sup>(1)</sup> methodology. The selection universe contains the 500 largest companies by market capitalisation in the United States, excluding companies from the financial sector. The Strategy may exclude shares with low liquidity and companies that do not pass a series of dividend sustainability screens based on cash returns, financial leverage and volatility; and stocks paying zero dividends and those with a below average dividend yield. The Strategy then selects the forty companies with the lowest positive CROCI economic price-earnings ratio (CROCI Ratio) from the remaining selection universe. The CROCI methodology enables the comparison of company valuations across sectors and regions on an equal basis by making certain adjustments to company reported financial statements providing the CROCI Ratios used to select the shares with the lowest valuations due to their price potential. The shares comprising the Strategy are reviewed quarterly and weighted equally upon each rebalancing. The Strategy has a selection buffer, which will prevent the replacement of an existing share unless its CROCI Ratio is sufficiently higher than that of the proposed replacement share.

Historical Performance<sup>(2)</sup>

	Returns (%)				Annualised Returns (%)			
	YTD	1M	3M	6M	1Y	3Y	5Y	Since Launch
CROCI US Dividends I1D-U	-1.77	-2.58	-0.13	-1.77	2.52	-	-	15.46
S&P High Yield Aristocrats Index	-3.50	-2.30	-2.01	-3.50	3.99	-	-	15.05
Excess Return vs the Benchmark	1.73	-0.28	1.88	1.73	-1.47	-	-	0.41

Annual Returns Since Launch<sup>(2)</sup>Monthly Return Last 12 Months<sup>(2)</sup>Performance Since Launch (02.11.2012 – 30.06.2015)<sup>(2)</sup>Relative Performance Since Launch (02.11.2012 – 30.06.2015)<sup>(2)</sup>Since Launch Risk Profile<sup>(2)</sup>

	CROCI US Dividends I1D-U	S&P High Yield Aristocrats Index
Annualised Vol. <sup>(3)</sup>	11.53%	11.19%
Maximum Drawdown	-7.81%	-6.98%
Best Daily Return	3.56%	2.27%
Worst Daily Return	-2.64%	-2.77%
% of days with positive returns	56.01%	55.62%
Sharpe Ratio <sup>(3)</sup>	1.33	1.34
VaR 95%/1M <sup>(4)</sup>	3.30%	3.40%

## Monthly Portfolio Return Contribution

Leading Contributors		Lagging Contributors	
Stocks	Contribution (%)	Stocks	Contribution (%)
Eli Lilly	0.26	Seagate Tech.	-0.35
Valero Energy	0.16	Intel	-0.27
Baxter	0.13	Qualcomm	-0.25
Stanley Works	0.10	Xilinx	-0.23
Mosaic	0.10	Emerson Elect.	-0.20

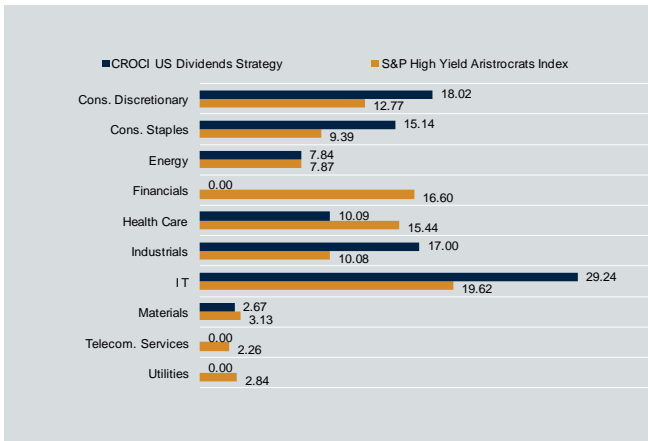
(1) CROCI<sup>®</sup> is a registered trade mark of Deutsche Bank AG in certain jurisdictions. Deutsche Bank AG reserves all of its registered and unregistered trade mark rights. (2) Source: Deutsche Bank, Bloomberg. The Fund's performance is shown net of all fund fees but gross of any initial charge which will have an impact on the realisable value of the investment. Past performance is not a reliable indicator of future results. (3) For the purpose of volatility calculation, Benchmark Index levels are considered only for the days when the fund NAV is available to make the comparison with the fund class. (4) These figures represent the historic simulated VaR of the Sub-Fund's NAV calculated on the basis of the full NAV history of the relevant share class.

All information as of 30 June 2015 unless otherwise specified.  
Please refer to the Important Notice at the end of this document.



# Deutsche Asset & Wealth Management

## Sector Breakdown (%)



Source: Deutsche Bank, Bloomberg, Constituents as of 30 June 2015

## Portfolio Composition

Share	(%)	Share	(%)
AbbVie Inc	2.49	McDonald's Corp	2.50
Accenture Plc	2.62	Merck & Co Inc	2.53
Archer-Daniels-Midland Co	2.51	Microsoft Corp	2.45
Baxter International Inc	2.53	Mosaic Co	2.38
CA Inc	2.55	National Oilwell Varco Inc	2.48
Cisco Systems Inc	2.42	PepsiCo Inc	2.47
Coach Inc	2.52	Pfizer Inc	2.53
Coca-Cola Co	2.47	Philip Morris International	2.39
Coca-Cola Enterprises	2.55	Phillips 66	2.62
Cummins Inc	2.45	Procter & Gamble Co	2.47
Dover Corp	2.37	Qualcomm Inc	2.47
Eaton Corp Plc	2.50	Raytheon Co	2.54
Eli Lilly & Co	2.58	Rockwell Automation Inc	2.53
Emerson Electric Co	2.49	Schlumberger Ltd	2.55
General Electric Co	2.41	Seagate Technology Plc	2.36
Intel Corp	2.51	Stanley Black & Decker Inc	2.44
Intl Business Machines	2.51	Symantec Corp	2.43
Johnson & Johnson	2.49	Valero Energy Corp	2.72
Kohl's Corp	2.60	Wal-Mart Stores Inc	2.48
Lockheed Martin Corp	2.52	Xilinx Inc	2.59

Source: Deutsche Bank, Constituents as of 31 March 2015

## Key Facts

Issuer / Manager	DB Platinum / Deutsche Asset & Wealth Management Investment S.A.
Share Classes	I1D-U
WKN	A1J4TT
BBG Ticker	DUS11DU LX
ISIN-Code	LU0832278773
Currency	USD
Tax Reporting (ISO Country Codes)	AT, DE
Upfront Fee	0.00%
Management Fee p.a.	0.50%
Fixed Fee p.a.	0.10%
Taxe d'Abonnement p.a.	0.01%
All-in Fee (TER)	0.61%
Dividend Reference Date	31.01.2016
Dividend Payment Frequency	Yearly
Dividend Rate	TBD
Dividend Payment Date	30.04.2016
Minimum Subscription	1 share
Fund NAV per Share	\$ 140.27
Launch Date	02.11.2012
Strategy	CROCI US Dividends Strategy
Subscription Deadline	2:00 p.m. CET (T)
Settlement	T+3
Maturity	No maturity

## Registered Countries (I1D-U Share Class)

Austria, Germany, Italy, Luxembourg, Spain, Switzerland, UK

## Dividend History

Dividends	Apr 15	Apr 14	Apr 13
CROCI US Dividends I1D-U (\$)	2.75	2.70	0.54

## Important Notice

Investments in funds involve numerous risks including, among others, general market risks, credit risks, foreign exchange risks, interest rate risks and liquidity risks

Key risk factors to consider before investing:

- The value of an investment in a Deutsche Bank fund may go down as well as up and can result in losses, up and including a total loss of the amount initially invested.
- Past performance is not a reliable indicator of future results.
- Movements in exchange rates can impact the value of your investment. If the currency of your country of residence is different from the currency in which the underlying investments of the fund are made, the value of your investment may increase or decrease subject to movements in exchange rates.
- The Strategy has been built on the premise that stocks with lower CROCI Economic P/E ratios may outperform stocks with higher CROCI Economic P/E ratios over time. Such a premise may not be correct and prospective investors should evaluate this assumption prior to investing.

## Other important information

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The prospectus, key investor information, articles of association, annual and semi-annual reports are all available in German language from the Representative in printed form free of charge or in electronic form from the website [systematic.deutscheawm.com](http://systematic.deutscheawm.com).

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