

Initial Margin: 20%
 Index Perf = [(Final/Initial - 1)]

Indicative levels as of 4/8/14. Source: DB GM Equity Derivatives.
 * (Enterprise Value/Net Capital Invested)/(Cash Return on Capital Invested)

5-Year History of CROCI US DIVIDENDS vs. S&P 500 Index (source: Bloomberg, as of close 4/7/14)



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