



# Security Index (cont'd)

Structured Credit						
Region	Last Update	Added	Removed	Investment Theme	Industry	Is 144A
U.S.	10/26/2015	5/1/2014		CMBS: Extension Protected Duper Tranches	Commercial MBS	#N/A
U.S.	9/28/2015	5/1/2014		GSE Mortgage Credit Risk Transfer Deals	Collateral CMO	#N/A
U.S.	10/1/2015	5/1/2014		Collateralized Loan Obligations (CLOs): Senior Classes	Other ABS	#N/A
U.S.	9/24/2015	6/1/2014		Ford Credit Auto Owner Trust Series 2014-REV1	Other ABS	#N/A
U.S.	9/24/2015	8/28/2014		Applebees/IHOP Funding LLC Series 2014-1 Class A2	Other ABS	#N/A

Municipal Credit								
Region	Last Update	Added	Removed	Identifier	Issuer	Industry	Security Description	Is 144A
U.S.	10/31/2015	5/1/2014		04780MTX7	ATLANTA GA ARPT REVENUE	Airport	ATL ARPT REV-C-AMT	N
U.S.	10/31/2015	5/1/2014		13063BP63	CALIFORNIA ST	General Obligation	CALIFORNIA ST	N
U.S.	10/31/2015	7/30/2015		594612BR3	MICHIGAN ST	General Obligation	MICHIGAN ST-A	N
U.S.		12/1/2014	10/31/2015	64972GBX1	NEW YORK CITY NY MUNI WTR FINA	Water	NY CITY WTR FIN-DD	N
U.S.	10/31/2015	5/1/2014		64971WEM8	NEW YORK CITY NY TRANSITIONAL	General	NYC TRANS FIN AUTH-D1	N
U.S.	10/31/2015	5/1/2014		704879Z81	PEARLAND TX INDEP SCH DIST	School District	PEARLAND ISD-REF	N
U.S.	10/31/2015	5/1/2014		88283LJF4	TEXAS ST TRANSPRTN COMMISSION	Transportation	TX TRANSPTRN-A-REF	N

Euroland Rates > Covered Bonds								
Region	Last Update	Added	Removed	Identifier	Security Name	Industry	Security Description	Is 144A
See attached slide								

Note: Removed names will stop being shown after 3 months

Deutsche Asset  
& Wealth Management