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Deutsche Bank Private Wealth Management
 Markets Coverage Group
 Deutsche Bank Securities Inc.
 New York Office
 345 Park Avenue, 26th Floor
 New York, NY 10154

Statement Period: 01/01/2014 - 01/31/2014

Portfolio Holdings (continued)
U.S. DOLLARS (continued)

Date Acquired	Quantity	Unit Cost	Adjusted Cost Basis	Market Price	Market Value	Unrealized Gain/ Loss	Accrued Interest	Estimated Annual Income	Estimated Yield
Fixed Income (continued)									
⁶Asset Backed Securities (continued)									
COUNTRYWIDE HOME LOANS (continued)									
			Original Cost Basis: \$306,153.67						
Total Noncovered	1,211,860.000		302,669.88		275,616.28	-27,053.60	1,080.22		
Various ^{*,3,12}	3,288,140.000	N/A	Please Provide	86.9630	747,829.73	N/A	2,930.96		
			Original Cost Basis: Please Provide						
Total Unallocated	3,288,140.000		Please Provide		747,829.73	N/A	2,930.96		
Total	4,500,000.000		N/A		\$1,023,446.01	N/A	\$4,011.18	\$0.00	
⁵WASHINGTON MUT MTG SECS CORP 2004-RA2									
MTG PASSTHRU CTF CL C-B-1 VAR RATE									
6.972% 07/25/33 B/E DTD 06/01/04 S & P Rating D									
Factor: 0.64524087 Effective Date: 01/02/14									
Current Face Value: 832,360.722									
			Security Identifier: 939336S20						
12/13/13 ^{*,3,12}	837,723.000	77.0000	416,210.50	86.0460	465,107.12	48,896.62	3,140.90		
			Original Cost Basis: \$417,514.76						
Total Noncovered	837,723.000		416,210.50		465,107.12	48,896.62	3,140.90		
Various ^{*,3,12}	452,277.000	N/A	Please Provide	86.0460	251,105.99	N/A	1,695.74		
			Original Cost Basis: Please Provide						
Total Unallocated	452,277.000		Please Provide		251,105.99	N/A	1,695.74		
Total	1,290,000.000		N/A		\$716,213.11	N/A	\$4,836.64	\$0.00	
⁵IMPAC CMB TR 2005-2 ASSET BKD BD CL									
1-M-2 0.893% 04/25/35 B/E									
DTD 03/03/05 Moody Rating CA S & P Rating CC									
Factor: 0.14683303 Effective Date: 01/27/14									
Current Face Value: 1,468,330.300									
			Security Identifier: 45254N NC7						
12/13/13 ^{*,3,12}	1,500,554.000	69.4090	152,929.44	71.1550	156,776.45	3,847.01	32.79		
			Original Cost Basis: \$156,285.58						
Total Noncovered	1,500,554.000		152,929.44		156,776.45	3,847.01	32.79		
Various ^{*,3,12}	8,499,446.000	N/A	Please Provide	71.1550	888,013.98	N/A	185.75		
			Original Cost Basis: Please Provide						

