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Annex Date: 25 of January, 2017
Legal Final Maturity of the Index: November 17, 2059
Initial Index Coupon: 150

	Reference Entity	Index RED ID	Class	Cusip	Legal Final Maturity	Initial Factor	Ref. Obs. Initial Pass-Through at Commencement	Original Principal Amount ($)
1	JPMCC Commercial Mortgage Securities Trust 2016-JP4	137BEPAJ0	B	46645UAY3	15-Dec-49	1.00000000	4.05260000%	$ 61,106,000
2	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P6	137BEPAJ0	B	17291EAZ4	10-Dec-49	1.00000000	4.24863200%	$ 44,529,000
3	CD 2016-CD2 Mortgage Trust	137BEPAJ0	B	12515ABH2	10-Nov-49	1.00000000	3.87900000%	$ 72,971,000
4	Morgan Stanley Capital I Trust 2016-UBS12	137BEPAJ0	B	61691EBE4	15-Dec-49	1.00000000	4.03000000%	$ 40,191,000
5	GS Mortgage Securities Trust 2016-GS4	137BEPAJ0	B	36251XAW7	10-Nov-49	1.00000000	3.70307300%	$ 48,761,000
6	CFCRE 2016-C6 Mortgage Trust	137BEPAJ0	B	12532ABB4	10-Nov-49	1.00000000	3.80400000%	$ 39,377,000
7	JPMDB Commercial Mortgage Securities Trust 2016-C4	137BEPAJ0	B	46646RAP8	15-Dec-49	1.00000000	3.63780000%	$ 61,841,000
8	Morgan Stanley Capital I Trust 2016-BNK2	137BEPAJ0	B	61690YBY7	15-Nov-49	1.00000000	3.48500000%	$ 32,742,000
9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-C3	137BEPAJ0	B	17325GAG1	15-Nov-49	1.00000000	3.66900000%	$ 40,662,000
10	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	137BEPAJ0	B	61766RBD7	15-Nov-49	1.00000000	3.88000000%	$ 45,277,000
11	Wells Fargo Commercial Mortgage Trust 2016-C36	137BEPAJ0	B	95000MBU4	15-Nov-59	1.00000000	3.67100000%	$ 42,909,000
12	COMM 2016-COR1 Mortgage Trust	137BEPAJ0	B	12594MBE7	10-Oct-49	1.00000000	3.89700000%	$ 54,554,000
13	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P5	137BEPAJ0	B	17325DAG8	10-Oct-49	1.00000000	3.69800000%	$ 41,284,000
14	Wells Fargo Commercial Mortgage Trust 2016-NXS6	137BEPAJ0	B	95000KBG9	15-Nov-49	1.00000000	3.81100000%	$ 35,964,000
15	GS Mortgage Securities Trust 2016-GS3	137BEPAJ0	B	36251PAJ3	10-Oct-49	1.00000000	3.39500000%	$ 53,417,000
16	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	137BEPAJ0	B	61766NBF1	15-Sep-49	1.00000000	3.30700000%	$ 42,049,000
17	Wells Fargo Commercial Mortgage Trust 2016-LC24	137BEPAJ0	B	95000HBL5	15-Oct-49	1.00000000	3.62100000%	$ 48,347,000
18	CD 2016-CD1 Mortgage Trust	137BEPAJ0	B	12514MBF1	10-Aug-49	1.00000000	3.07700000%	$ 31,644,000
19	Morgan Stanley Capital I Trust 2016-UBS11	137BEPAJ0	B	61767FBE0	15-Aug-49	1.00000000	3.13600000%	$ 34,189,000
20	Wells Fargo Commercial Mortgage Trust 2016-BNK1	137BEPAJ0	B	95000GBD5	15-Aug-49	1.00000000	2.96700000%	$ 44,452,000
21	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P4	137BEPAJ0	B	29429EAJ0	10-Jul-49	1.00000000	3.37700000%	$ 34,255,000
22	Wells Fargo Commercial Mortgage Trust 2016-C35	137BEPAJ0	B	95000FAY2	15-Jul-48	1.00000000	3.43800000%	$ 49,865,000
23	SG Commercial Mortgage Securities Trust 2016-C5	137BEPAJ0	B	78419CAK0	10-Oct-48	1.00000000	3.93300000%	$ 35,919,000
24	Citigroup Commercial Mortgage Trust 2016-C1	137BEPAJ0	B	17290YAU2	10-May-49	1.00000000	4.11700000%	$ 35,896,000
25	GS Mortgage Securities Trust 2016-GS2	137BEPAJ0	B	36252TAW5	10-May-49	1.00000000	3.75900000%	$ 42,224,000

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