



CMBX.NA.A.10  
Annex Date: 25 of January, 2017  
Legal Final Maturity of the Index: November 17, 2059  
Initial Index Coupon: 200

| 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          | 137BEOAJ3    | C     | 46645UAZ0 | 15-Dec-49            | 1.00000000     | 3.46194500%                                    | \$ 49,882,000                  |
| 2 CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P6                  | 137BEOAJ3    | C     | 17291EBA8 | 10-Dec-49            | 1.00000000     | 4.28863200%                                    | \$ 49,095,000                  |
| 3 CD 2016-CD2 Mortgage Trust                                   | 137BEOAJ3    | C     | 12515ABJ8 | 10-Nov-49            | 1.00000000     | 4.03178400%                                    | \$ 40,540,000                  |
| 4 Morgan Stanley Capital I Trust 2016-UBS12                    | 137BEOAJ3    | C     | 61691EBF1 | 15-Dec-49            | 1.00000000     | 4.15112600%                                    | \$ 42,253,000                  |
| 5 GS Mortgage Securities Trust 2016-GS4                        | 137BEOAJ3    | C     | 36251XAY3 | 10-Nov-49            | 1.00000000     | 3.80407300%                                    | \$ 43,628,000                  |
| 6 CFCRE 2016-C6 Mortgage Trust                                 | 137BEOAJ3    | C     | 12532ABC2 | 10-Nov-49            | 1.00000000     | 4.22876500%                                    | \$ 37,408,000                  |
| 7 JPMDB Commercial Mortgage Securities Trust 2016-C4           | 137BEOAJ3    | C     | 46646RAQ6 | 15-Dec-49            | 1.00000000     | 3.09717100%                                    | \$ 47,786,000                  |
| 8 Morgan Stanley Capital I Trust 2016-BNK2                     | 137BEOAJ3    | C     | 61690YBZ4 | 15-Nov-49            | 1.00000000     | 3.91218300%                                    | \$ 31,879,000                  |
| 9 CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-C3                  | 137BEOAJ3    | C     | 17325GAH9 | 15-Nov-49            | 1.00000000     | 4.14024900%                                    | \$ 30,259,000                  |
| 10 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 | 137BEOAJ3    | C     | 61766RBE5 | 15-Nov-49            | 1.00000000     | 4.32184000%                                    | \$ 44,085,000                  |
| 11 Wells Fargo Commercial Mortgage Trust 2016-C36              | 137BEOAJ3    | C     | 95000MBV2 | 15-Nov-59            | 1.00000000     | 4.19244500%                                    | \$ 36,473,000                  |
| 12 COMM 2016-COR1 Mortgage Trust                               | 137BEOAJ3    | C     | 12594MBF4 | 10-Oct-49            | 1.00000000     | 4.39631700%                                    | \$ 41,194,000                  |
| 13 CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P5                 | 137BEOAJ3    | C     | 17325DAH6 | 10-Oct-49            | 1.00000000     | 4.32430300%                                    | \$ 41,285,000                  |
| 14 Wells Fargo Commercial Mortgage Trust 2016-NXS6             | 137BEOAJ3    | C     | 95000KBH7 | 15-Nov-49            | 1.00000000     | 4.30881700%                                    | \$ 35,963,000                  |
| 15 GS Mortgage Securities Trust 2016-GS3                       | 137BEOAJ3    | C     | 36251PAL8 | 10-Oct-49            | 1.00000000     | 3.99982500%                                    | \$ 45,404,000                  |
| 16 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 | 137BEOAJ3    | C     | 61766NBG9 | 15-Sep-49            | 1.00000000     | 4.13376900%                                    | \$ 40,942,000                  |
| 17 Wells Fargo Commercial Mortgage Trust 2016-LC24             | 137BEOAJ3    | C     | 95000HBM3 | 15-Oct-49            | 1.00000000     | 4.46480100%                                    | \$ 44,428,000                  |
| 18 CD 2016-CD1 Mortgage Trust                                  | 137BEOAJ3    | C     | 12514MBG9 | 10-Aug-49            | 1.00000000     | 3.63100000%                                    | \$ 28,129,000                  |
| 19 Morgan Stanley Capital I Trust 2016-UBS11                   | 137BEOAJ3    | C     | 61767FBF7 | 15-Aug-49            | 1.00000000     | 3.69100000%                                    | \$ 34,188,000                  |
| 20 Wells Fargo Commercial Mortgage Trust 2016-BNK1             | 137BEOAJ3    | C     | 95000GBE3 | 15-Aug-49            | 1.00000000     | 3.07100000%                                    | \$ 39,284,000                  |
| 21 CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P4                 | 137BEOAJ3    | C     | 29429EAK7 | 10-Jul-49            | 1.00000000     | 3.97661300%                                    | \$ 33,353,000                  |
| 22 Wells Fargo Commercial Mortgage Trust 2016-C35              | 137BEOAJ3    | C     | 95000FAZ9 | 15-Jul-48            | 1.00000000     | 4.17600000%                                    | \$ 48,587,000                  |
| 23 SG Commercial Mortgage Securities Trust 2016-C5             | 137BEOAJ3    | C     | 78419CAL8 | 10-Oct-48            | 1.00000000     | 4.84634100%                                    | \$ 33,157,000                  |
| 24 Citigroup Commercial Mortgage Trust 2016-C1                 | 137BEOAJ3    | C     | 17290YAV0 | 10-May-49            | 1.00000000     | 4.95380000%                                    | \$ 34,951,000                  |
| 25 GS Mortgage Securities Trust 2016-GS2                       | 137BEOAJ3    | C     | 36252TAY1 | 10-May-49            | 1.00000000     | 4.53002300%                                    | \$ 35,656,000                  |

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