



CMBX.NA.AAA.10

Annex Date: 25 of January, 2017

Legal Final Maturity of the Index: November 17, 2059

Initial Index Coupon: 50

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	137BENAJ5	A4	46645UAT4	15-Dec-49	1.00000000	3.64830000%	\$ 266,136,000
2 CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P6	137BENAJ5	A5	17291EAW1	10-Dec-49	1.00000000	3.72000000%	\$ 228,776,000
3 CD 2016-CD2 Mortgage Trust	137BENAJ5	A4	12515ABE9	10-Nov-49	1.00000000	3.52600000%	\$ 293,430,000
4 Morgan Stanley Capital I Trust 2016-UBS12	137BENAJ5	A4	61691EBA2	15-Dec-49	1.00000000	3.59600000%	\$ 237,609,000
5 GS Mortgage Securities Trust 2016-GS4	137BENAJ5	A-4	36251XAR8	10-Nov-49	1.00000000	3.44200000%	\$ 267,043,000
6 CFCRE 2016-C6 Mortgage Trust	137BENAJ5	A-3	12532AAZ2	10-Nov-49	1.00000000	3.21700000%	\$ 267,118,000
7 JPMDB Commercial Mortgage Securities Trust 2016-C4	137BENAJ5	A-3	46646RAJ2	15-Dec-49	1.00000000	3.14130000%	\$ 381,323,000
8 Morgan Stanley Capital I Trust 2016-BNK2	137BENAJ5	A4	61690YBU5	15-Nov-49	1.00000000	3.04900000%	\$ 194,805,000
9 CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-C3	137BENAJ5	A-4	17325GAD8	15-Nov-49	1.00000000	3.15400000%	\$ 209,266,000
10 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	137BENAJ5	A-5	61766RAZ9	15-Nov-49	1.00000000	3.10200000%	\$ 292,019,000
11 Wells Fargo Commercial Mortgage Trust 2016-C36	137BENAJ5	A-4	95000MBP5	15-Nov-59	1.00000000	3.06500000%	\$ 250,203,000
12 COMM 2016-COR1 Mortgage Trust	137BENAJ5	A-4	12594MBC1	10-Oct-49	1.00000000	3.09100000%	\$ 265,440,000
13 CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P5	137BENAJ5	A-4	17325DAD5	10-Oct-49	1.00000000	2.94100000%	\$ 246,197,000
14 Wells Fargo Commercial Mortgage Trust 2016-NXS6	137BENAJ5	A-4	95000KBB0	15-Nov-49	1.00000000	2.91800000%	\$ 206,019,000
15 GS Mortgage Securities Trust 2016-GS3	137BENAJ5	A-4	36251PAD6	10-Oct-49	1.00000000	2.85000000%	\$ 320,243,000
16 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	137BENAJ5	A-5	61766NBB0	15-Sep-49	1.00000000	2.86000000%	\$ 291,364,000
17 Wells Fargo Commercial Mortgage Trust 2016-LC24	137BENAJ5	A-4	95000HBF8	15-Oct-49	1.00000000	2.94200000%	\$ 290,568,000
18 CD 2016-CD1 Mortgage Trust	137BENAJ5	A-4	12514MBC8	10-Aug-49	1.00000000	2.72400000%	\$ 207,191,000
19 Morgan Stanley Capital I Trust 2016-UBS11	137BENAJ5	A4	61767FBA8	15-Aug-49	1.00000000	2.78200000%	\$ 175,531,000
20 Wells Fargo Commercial Mortgage Trust 2016-BNK1	137BENAJ5	A-3	95000GAY0	15-Aug-49	1.00000000	2.65200000%	\$ 267,018,000
21 CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P4	137BENAJ5	A-4	29429EAD3	10-Jul-49	1.00000000	2.90200000%	\$ 201,346,000
22 Wells Fargo Commercial Mortgage Trust 2016-C35	137BENAJ5	A-4	95000FAT3	15-Jul-48	1.00000000	2.93100000%	\$ 227,377,000
23 SG Commercial Mortgage Securities Trust 2016-C5	137BENAJ5	A-4	78419CAD6	10-Oct-48	1.00000000	3.05500000%	\$ 188,922,000
24 Citigroup Commercial Mortgage Trust 2016-C1	137BENAJ5	A-4	17290YAR9	10-May-49	1.00000000	3.20900000%	\$ 237,485,000
25 GS Mortgage Securities Trust 2016-GS2	137BENAJ5	A-4	36252TAR6	10-May-49	1.00000000	3.05000000%	\$ 187,977,000

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the annex or the data contained herein in any other manner, including but not limited to in furtherance of other trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group Limited on +44 (0)1727 734265 or info@Markit.com. The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

Data Provider means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENT OR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.