



CMBX.NA.BBB-2
Annex Date: 25th of October, 2006
Legal Final Maturity of the Index: 15th of March, 2049
Initial Index Coupon: 87bps

Reference Entity	Class	Cusip	Legal Final Maturity	Initial Factor	Ref. Obs.'s Initial Pass-Through at Commencement	Original Principal Amount
Banc of America Commercial Mortgage Trust 2006-5	H	05950XAW6	10-Sep-47	1.00	6.28550000%	33,649,000
LB-UBS COMMERCIAL MORTGAGE TRUST 2006 C6	K	50179MAT8	15-Sep-39	1.00	6.06411000%	53,316,000
Credit Suisse Commercial Mortgage Trust Series 2006-C4	K	22545MAR8	15-Sep-39	1.00	6.09800000%	53,414,000
ML-CFC Commercial Mortgage Trust 2006-3	H	60687VAQ8	12-Jul-46	1.00	6.10840000%	21,219,000
Bear Stearns Commercial Mortgage Securities Trust 2006-PWR13	H	07388LAS9	11-Sep-41	1.00	6.03300000%	29,068,000
J.P. Morgan Chase Commercial Mortgage Securities Trust 2006-CIBC16	H	46629GAT5	12-May-45	1.00	6.11070000%	24,159,000
Banc of America Commercial Mortgage Inc., Series 2006-4	K	05950WAV0	10-Jul-46	1.00	6.29880000%	37,503,000
Wachovia Bank Commercial Mortgage Trust Series 2006-C27	J	92977QAS7	15-Jul-45	1.00	6.30900000%	34,649,000
Merrill Lynch Mortgage Trust 2006-C2	H	59022KAP0	12-Aug-43	1.00	6.34180000%	15,427,000
Morgan Stanley Capital I Trust 2006 - HQ9	K	61750CAV9	12-Jul-44	1.00	6.13400000%	25,652,000
Morgan Stanley Capital I Trust 2006-TOP23	H	61749MAH2	12-Aug-41	1.00	5.98314900%	10,086,000
Banc of America Commercial Mortgage Inc., Series 2006-3	H	05950AT5	10-Jul-44	1.00	6.11820000%	22,103,000
Greenwich Capital Commercial Funding Corp., Commercial Mortgage Trust 2006-GG7	K	20173MAS9	10-Jul-38	1.00	6.11007000%	36,116,000
Credit Suisse Commercial Mortgage Trust Series 2006-C3	H	22545DAP2	15-Jun-38	1.00	5.82770000%	21,758,000
Citigroup Commercial Mortgage Trust 2006-C4	H	17309DAQ6	15-Mar-49	1.00	5.72060000%	25,465,000
J.P. Morgan Chase Commercial Mortgage Securities Trust 2006-LDP7	J	46628FBA8	17-Apr-45	1.00	5.87550000%	44,324,000
LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C4	K	52108RAX0	15-Jun-38	1.00	5.91961000%	27,257,000
Wachovia Bank Commercial Mortgage Trust Series 2006-C26	H	92976UAG5	15-Jun-45	1.00	6.03700000%	19,483,000
ML-CFC Commercial Mortgage Trust 2006-2	H	60687UAQ0	12-Jun-46	1.00	5.91696000%	20,716,000
Banc of America Commercial Mortgage Inc., Series 2006-2	H	05950EAR9	10-May-45	1.00	5.77570000%	33,739,000
Bear Stearns Commercial Mortgage Securities Trust 2006-PWR12	H	07387JAW6	11-Sep-38	1.00	5.75000000%	25,988,000
J.P. Morgan Chase Commercial Mortgage Securities Trust 2006-CIBC15	H	46627QAG3	12-Jun-43	1.00	6.06880000%	21,183,000
Morgan Stanley Capital I Trust 2006-IQ11	H	617453AF2	15-Oct-42	1.00	5.77900000%	14,141,000
COMM 2006-C7 Mortgage Trust	H	20047QAR6	10-Jun-46	1.00	5.79400000%	30,591,000
Wachovia Bank Commercial Mortgage Trust Series 2006-C25	K	92976VAZ1	15-May-43	1.00	5.95400000%	32,202,000

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 DOCUMENTOR 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.