**EU/UK RISK RETENTION CERTIFICATE**

**Federal National Mortgage Association
1100 15th Street N.W.
Washington, DC, 20005**

Computershare Trust Company, N.A.

Corporate Trust Operations

1505 Energy Park Drive

St. Paul, Minnesota 55108

Attention: Corporate Trust Services

Citibank, N.A.

388 Greenwich Street

New York, New York 10013

Attention: Citibank Agency & Trust

**Re: FANNIE MAE CONNECTICUT AVENUE SECURITIES**

This certificate (the "**EU/UK Risk Retention Certificate**") is being delivered to the addressee on behalf of each Affected Investor in connection with the related Series of Notes.

# DEFINITIONS

The following capitalized terms shall have the following meanings:

"**Affected Investor**" means each EU Institutional Investor or UK Institutional Investor that is a holder or prospective holder of a beneficial interest in the Notes of any Series.

"**Applicable** **Closing Date**" means, for a Series, the applicable "Closing Date" specified on Schedule I hereto.

"**Applicable Reference Tranches**" means, for a Series, the applicable "Reference Tranches" specified on Schedule I hereto.

"**EU**" means the European Union.

"**EU Institutional Investor**" means (a) an 'institutional investor' as defined in the EU Securitization Regulation and includes (i) insurance undertakings and reinsurance undertakings as defined in Directive 2009/138/EC; (ii) institutions for occupational retirement provision falling within the scope of Directive (EU) 2016/2341 (subject to certain exceptions), and certain investment managers and authorized entities appointed by such institutions; (iii) alternative investment fund managers as defined in Directive 2011/61/EU which manage and/or market alternative investment funds in the EU; (iv) certain internally-managed investment companies authorized in accordance with Directive 2009/65/EC, and management companies as defined in that Directive; (v) credit institutions as defined in Regulation (EU) No 575/2013 (as amended, the "**CRR**"); and (vi) investment firms as defined in CRR) and (b) certain consolidated affiliates of such credit institutions and investment firms who are subject to the requirements of Article 5 of the EU Securitization Regulation pursuant to Article 14 of the CRR.

"**EU Securitization Regulation**" means Regulation (EU) 2017/2402, as amended.

"**EU Securitization Rules**" means the EU Securitization Regulation together with regulatory and implementing technical standards applicable thereto and official guidance published by the European Banking Authority, the European Securities and Markets Authority and the European Commission in relation thereto.

"**EUWA**" means the European Union (Withdrawal) Act 2018, as amended.

"**Fannie Mae**" means the Federal National Mortgage Association.

"**FSMA**" means the UK Financial Services and Markets Act 2000, as amended.

"**Notes**" means, for a Series, the Connecticut Avenue Securities notes issued on the related Applicable Closing Date.

"**Series**" means each series of Connecticut Avenue Securities Notes specified on Schedule I hereto.

"**UK**" means the United Kingdom of Great Britain and Northern Ireland.

"**UK Institutional Investor**" means (a) an "institutional investor" as defined in the UK Securitization Regulation and includes (i) insurance undertakings as defined in section 417(1) of the FSMA; (ii) reinsurance undertakings as defined in section 417(1) of the FSMA; (iii) occupational pension schemes as defined in section 1(1) of the Pension Schemes Act 1993 that have their main administration in the UK and fund managers of such schemes appointed under section 34(2) of the Pensions Act 1995 that, in respect of activity undertaken pursuant to such appointment, are authorized for the purposes of section 31 of FSMA; (iv) AIFMs as defined in regulation 4(1) of the Alternative Investment Fund Managers Regulation 2013 which market or manage AIFs (as defined in regulation 3 of those Regulations) in the UK; (v) management companies as defined in section 237(2) of FSMA; (vi) UCITS as defined by section 236A of FSMA which are authorized open ended investment companies as defined in section 237(3) of FSMA; (vii) CRR firms ("**UK CRR Firms**") as defined by Article 4(1)(2A) of Regulation (EU) No 575/2013, as it forms part of UK domestic law by virtue of the EUWA (as amended, the "**UK CRR**"); and (viii) FCA investment firms as defined by Article 4(1)(2AB) of the UK CRR and (b) certain consolidated affiliates of such UK CRR Firms which are subject to the requirements of Article 5 of the UK Securitization Regulation pursuant to Article 14 of the UK CRR.

"**UK Securitization Regulation**" means Regulation (EU) 2017/2402 as it forms part of UK domestic law by virtue of the EUWA and as amended by the Securitisation (Amendment) (EU Exit) Regulations 2019, and as further amended.

"**UK Securitization Rules**" means the UK Securitization Regulation together with technical standards applicable thereto and official guidance published by the UK Financial Conduct Authority or the UK Prudential Regulation Authority in relation thereto.

# CERTIFICATIONS

## Fannie Mae hereby certifies to the addressee, on behalf of each Affected Investor in a Series, that from the Applicable Closing Date to the date hereof:

1. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), has retained a material net economic interest (the "**Retained Interest**") in the exposure related to the Notes issuance transaction for such Series (the "**Transaction**") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (*i.e.*, the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches; and
2. neither Fannie Mae nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

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Very truly yours,

**FEDERAL NATIONAL MORTGAGE ASSOCIATION**

SCHEDULE I

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| **Series** | 2013-C01 |
| **Closing Date** | October 24, 2013 |
| **Reference Tranches** | (i) the Class A-H Reference Tranche, (ii) the Class M-1 and Class M-1H Reference Tranches (in the aggregate), (iii) the Class M-2 and Class M-2H Reference Tranches (in the aggregate) and (iv) the Class B-H Reference Tranche |

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| **Series** | 2014-C01 |
| **Closing Date** | January 27, 2014 |
| **Reference Tranches** | (i) the Class A-H Reference Tranche, (ii) the Class M-1 and Class M-1H Reference Tranches (in the aggregate), (iii) the Class M-2 and Class M-2H Reference Tranches (in the aggregate) and (iv) the Class B-H Reference Tranche |

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| **Series** | 2014-C02 |
| **Closing Date** | May 28, 2014 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate) and (iv) the Class 1B-H Reference Tranche and(i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate) and (iv) the Class 2B-H Reference Tranche |

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| **Series** | 2014-C03 |
| **Closing Date** | July 25, 2014 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate) and (iv) the Class 1B-H Reference Tranche, and (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate) and (iv) the Class 2B-H Reference Tranche |

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| **Series** | 2014-C04 |
| **Closing Date** | November 25, 2014 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate) and (iv) the Class 1B-H Reference Tranche, and (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate) and (iv) the Class 2B-H Reference Tranche |

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| **Series** | 2015-C01 |
| **Closing Date** | February 26, 2015 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate) and (iv) the Class 1B-H Reference Tranche, and (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate) and (iv) the Class 2B-H Reference Tranche |

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| **Series** | 2015-C02 |
| **Closing Date** | May 27, 2015 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate) and (iv) the Class 1B-H Reference Tranche, and (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate) and (iv) the Class 2B-H Reference Tranche |

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| **Series** | 2015-C03 |
| **Closing Date** | July 22, 2015 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate) and (iv) the Class 1B-H Reference Tranche, and (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate) and (iv) the Class 2B-H Reference Tranche |

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| **Series** | 2015-C04 |
| **Closing Date** | October 27, 2015 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate) and (iv) the Class 1B-H Reference Tranche, and (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate) and (iv) the Class 2B-H Reference Tranche |

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| **Series** | 2016-C01 |
| **Closing Date** | February 18, 2016 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1B and Class 1B-H Reference Tranches (in the aggregate), (vii) the Class 2A-H Reference Tranche, (viii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (ix) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (x) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (xi) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate) and (xii) the Class 2B-H Reference Tranche |

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| **Series** | 2016-C02 |
| **Closing Date** | March 30, 2016 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate) and (vi) the Class 1B and Class 1B-H Reference Tranches (in the aggregate) |

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| **Series** | 2016-C03 |
| **Closing Date** | April 21, 2016 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1B and Class 1B-H Reference Tranches (in the aggregate), (vii) the Class 2A-H Reference Tranche, (viii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (ix) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (x) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (xi) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate) and (xii) the Class 2B and Class 2B-H Reference Tranches (in the aggregate) |

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| **Series** | 2016-C04 |
| **Closing Date** | July 28, 2016 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate) and (vi) the Class 1B and Class 1B-H Reference Tranches (in the aggregate) |

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| **Series** | 2016-C05 |
| **Closing Date** | August 10, 2016 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate) and (vi) the Class 2B and Class 2B-H Reference Tranches (in the aggregate) |

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| **Series** | 2016-C05 |
| **Closing Date** | August 10, 2016 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate) and (vi) the Class 2B and Class 2B-H Reference Tranches (in the aggregate) |

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| **Series** | 2016-C06 |
| **Closing Date** | November 9, 2016 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate) and (vi) the Class 1B and Class 1B-H Reference Tranches (in the aggregate) |

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| **Series** | 2016-C07 |
| **Closing Date** | December 8, 2016 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate) and (vi) the Class 2B and Class 2B-H Reference Tranches (in the aggregate) |

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| **Series** | 2017-C01 |
| **Closing Date** | January 26, 2017 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate) and (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) |

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| **Series** | 2017-C02 |
| **Closing Date** | March 22, 2017 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (viii) the Class 2B-2H Reference Tranche |

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| **Series** | 2017-C03 |
| **Closing Date** | May 10, 2017 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2017-C04 |
| **Closing Date** | May 31, 2017 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (viii) the Class 2B-2H Reference Tranche |

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| **Series** | 2017-C05 |
| **Closing Date** | July 26, 2017 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2017-C06 |
| **Closing Date** | August 23, 2017 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) (viii) the Class 1B-2H Reference Tranche, (ix) the Class 2A-H Reference Tranche, (x) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (xi) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (xii) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (xiii) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (xiv) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (xv) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (xvi) the Class 2B-2H Reference Tranche |

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| **Series** | 2017-C07 |
| **Closing Date** | November 21, 2017 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) (viii) the Class 1B-2H Reference Tranche, (ix) the Class 2A-H Reference Tranche, (x) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (xi) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (xii) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (xiii) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (xiv) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (xv) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (xvi) the Class 2B-2H Reference Tranche |

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| **Series** | 2018-C01 |
| **Closing Date** | February 14, 2018 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2018-C02 |
| **Closing Date** | March 14, 2018 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (viii) the Class 2B-2H Reference Tranche |

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| **Series** | 2018-C03 |
| **Closing Date** | May 8, 2018 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2018-C04 |
| **Closing Date** | July 3, 2018 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (viii) the Class 2B-2H Reference Tranche |

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| **Series** | 2018-C05 |
| **Closing Date** | August 3, 2018 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2018-C06 |
| **Closing Date** | October 10, 2018 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) (viii) the Class 1B-2H Reference Tranche, (ix) the Class 2A-H Reference Tranche, (x) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (xi) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (xii) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (xiii) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (xiv) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (xv) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (xvi) the Class 2B-2H Reference Tranche |

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| **Series** | 2018-R07 |
| **Closing Date** | November 7, 2018 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2019-R01 |
| **Closing Date** | February 13, 2019 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (viii) the Class 2B-2H Reference Tranche |

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| **Series** | 2019-R02 |
| **Closing Date** | March 13, 2019 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2019-R03 |
| **Closing Date** | April 17, 2019 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2019-R04 |
| **Closing Date** | July 3, 2019 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (viii) the Class 2B-2H Reference Tranche |

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| **Series** | 2019-R05 |
| **Closing Date** | August 7, 2019 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2019-R06 |
| **Closing Date** | October 9, 2019 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (viii) the Class 2B-2H Reference Tranche |

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| **Series** | 2019-R07 |
| **Closing Date** | November 6, 2019 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2019-HRP1 |
| **Closing Date** | December 6, 2019 |
| **Reference Tranches** | (i) the Class A-H Reference Tranche, (ii) the Class M-2 and Class M-2H Reference Tranches (in the aggregate), (iii) the Class B-1 and Class B-1H Reference Tranches (in the aggregate) and (iv) the Class B-2H Reference Tranche |

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| **Series** | 2020-R01 |
| **Closing Date** | January 23, 2020 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2 and Class 1M-2H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1 and Class 1B-1H Reference Tranches (in the aggregate) and (viii) the Class 1B-2H Reference Tranche |

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| **Series** | 2020-R02 |
| **Closing Date** | February 12, 2020 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2 and Class 2M-2H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1 and Class 2B-1H Reference Tranches (in the aggregate) and (viii) the Class 2B-2H Reference Tranche |

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| **Series** | 2020-SBT1 |
| **Closing Date** | March 11, 2020 |
| **Reference Tranches** | (i) the Class 1A-AH Reference Tranche, (ii) the Class 1X-AH Reference Tranche, (iii) the Class M-1AH Reference Tranche, (iv) the Class 1M-2A and Class M-2AH Reference Tranches (in the aggregate), (v) the Class 1B-1A and Class B-1AH Reference Tranches (in the aggregate), (vi) the Class B-2AH Reference Tranche, (vii) the Class 1A-BH Reference Tranche, (viii) the Class 1X-BH Reference Tranche, (ix) the Class M1BH Reference Tranche, (x) the Class 1M-2B and Class M-2BH Reference Tranches (in the aggregate), (xi) the Class 1B-1B and Class B-1BH Reference Tranches (in the aggregate), (xii) the Class B-2BH Reference Tranche, (xiii) the Class 1A-CH Reference Tranche, (xiv) the Class 1X-CH Reference Tranche, (xv) the Class M-1CH Reference Tranche, (xvi) the Class 1M-2C and Class M-2CH Reference Tranches (in the aggregate), (xvii) the Class 1B-1C and Class B-1CH Reference Tranches (in the aggregate), (xviii) the Class B-2CH Reference Tranche, (xix) the Class 1A-DH Reference Tranche, (xx) the Class 1X-DH Reference Tranche, (xxi) the Class M-1DH Reference Tranche, (xxii) the Class 1M-2D and Class M-2DH Reference Tranches (in the aggregate), (xxiii) the Class 1B-1D and Class B-1DH Reference Tranches (in the aggregate), (xxiv) the Class B-2DH Reference Tranche, (xxv) the Class 1A-EH Reference Tranche, (xxvi) the Class 1X-EH Reference Tranche, (xxvii) the Class M-1EH Reference Tranche, (xxviii) the Class 1M-2E and Class M-2EH Reference Tranches (in the aggregate), (xxix) the Class 1B-1E and Class B-1EH Reference Tranches (in the aggregate), (xxx) the Class B-2EH Reference Tranche, (xxxi) the Class 1A-FH Reference Tranche, (xxxii) the Class 1X-FH Reference Tranche, (xxxiii) the Class M-1FH Reference Tranche, (xxxiv) the Class 1M-2F and Class M-2FH Reference Tranches (in the aggregate), (xxxv) the Class 1B-1F and Class B-1FH Reference Tranches (in the aggregate), (xxxvi) the Class B-2FH Reference Tranche, (xxxvii) the Class 2A-GH Reference Tranche, (xxxviii) the Class 2X-GH Reference Tranche, (xxxix) the Class M-1GH Reference Tranche, (xl) the Class 2M-2G and Class M-2GH Reference Tranches (in the aggregate), (xli) the Class 2B-1G and Class B-1GH Reference Tranches (in the aggregate), (xlii) the Class B-2GH Reference Tranche, (xliii) the Class 2A-HH Reference Tranche, (xliv) the Class 2X-HH Reference Tranche, (xlv) the Class M-1HH Reference Tranche, (xlvi) the Class 2M-2H and Class M-2HH Reference Tranches (in the aggregate), (xlvii) the Class 2B-1H and Class B-1HH Reference Tranches (in the aggregate), (xlviii) the Class B-2HH Reference Tranche, (xlix) the Class 2A-JH Reference Tranche, (l) the Class 2X-JH Reference Tranche, (li) the Class M-1JH Reference Tranche, (lii) the Class 2M-2J and Class M-2JH Reference Tranches (in the aggregate), (liii) the Class 2B-1J and Class B-1JH Reference Tranches (in the aggregate), (liv) the Class B-2JH Reference Tranche, (lv) the Class 2A-KH Reference Tranche, (lvi) the Class 2X-KH Reference Tranche, (lvii) the Class M-1KH Reference Tranche, (lviii) the Class 2M-2K and Class M-2KH Reference Tranches (in the aggregate), (lix) the Class 2B-1K and Class B-1KH Reference Tranches (in the aggregate), (lx) the Class B-2KH Reference Tranche, (lxi) the Class 2A-LH Reference Tranche, (lxii) the Class 2X-LH Reference Tranche, (lxiii) the Class M-1LH Reference Tranche, (lxiv) the Class 2M-2L and Class M-2LH Reference Tranches (in the aggregate), (lxv) the Class 2B-1L and Class B-1LH Reference Tranches (in the aggregate), (lxvi) the Class B-2LH Reference Tranche |

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| **Series** | 2021-R01 |
| **Closing Date** | October 27, 2021 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2021-R02 |
| **Closing Date** | December 1, 2021 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M2A and Class 2M-AH Reference Tranches (in the aggregate), (iv) the Class 2M2B and Class 2M-BH Reference Tranches (in the aggregate), (v) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vi) the Class 2B-1A and Class 2B-AH Reference Tranches (in the aggregate), (vii) the Class 2B-1B and Class 2B-BH Reference Tranches (in the aggregate), (viii) the Class 2B-2 and Class 2B-2H Reference Tranches (in the aggregate) and (ix) the Class 2B-3H Reference Tranche |

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| **Series** | 2021-R03 |
| **Closing Date** | December 29, 2021 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2022-R01 |
| **Closing Date** | January 20, 2022 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2022-R02 |
| **Closing Date** | February 9, 2022 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M2A and Class 2M-AH Reference Tranches (in the aggregate), (iv) the Class 2M2B and Class 2M-BH Reference Tranches (in the aggregate), (v) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vi) the Class 2B-1A and Class 2B-AH Reference Tranches (in the aggregate), (vii) the Class 2B-1B and Class 2B-BH Reference Tranches (in the aggregate), (viii) the Class 2B-2 and Class 2B-2H Reference Tranches (in the aggregate) and (ix) the Class 2B-3H Reference Tranche |

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| **Series** | 2022-R03 |
| **Closing Date** | March 30, 2022 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2022-R04 |
| **Closing Date** | April 8, 2022 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2022-R05 |
| **Closing Date** | May 11, 2022 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (iv) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (v) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vi) the Class 2B-1A and Class 2B-AH Reference Tranches (in the aggregate), (vii) the Class 2B-1B and Class 2B-BH Reference Tranches (in the aggregate), (viii) the Class 2B-2 and Class 2B-2H Reference Tranches (in the aggregate) and (ix) the Class 2B-3H Reference Tranche |

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| **Series** | 2022-R06 |
| **Closing Date** | June 10, 2022 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2022-R07 |
| **Closing Date** | July 1, 2022 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2022-R08 |
| **Closing Date** | August 5, 2022 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2H Reference Tranche and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2022-R09 |
| **Closing Date** | September 28, 2022 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (iv) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (v) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vi) the Class 2B-1A and Class 2B-AH Reference Tranches (in the aggregate), (vii) the Class 2B-1B and Class 2B-BH Reference Tranches (in the aggregate), (viii) the Class 2B-2H Reference Tranche and (ix) the Class 2B-3H Reference Tranche |

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| **Series** | 2023-R01 |
| **Closing Date** | January 17, 2023 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2H Reference Tranche and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2023-R02 |
| **Closing Date** | February 10, 2023 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2023-R03 |
| **Closing Date** | May 3, 2023 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (iv) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (v) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vi) the Class 2B-1A and Class 2B-AH Reference Tranches (in the aggregate), (vii) the Class 2B-1B and Class 2B-BH Reference Tranches (in the aggregate), (viii) the Class 2B-2H Reference Tranche and (ix) the Class 2B-3H Reference Tranche |

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| **Series** | 2023-R04 |
| **Closing Date** | May 31, 2023 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2023-R05 |
| **Closing Date** | July 6, 2023 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2023-R06 |
| **Closing Date** | July 26, 2023 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2023-R07 |
| **Closing Date** | October 11, 2023 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (iv) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (v) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vi) the Class 2B-1A and Class 2B-AH Reference Tranches (in the aggregate), (vii) the Class 2B-1B and Class 2B-BH Reference Tranches (in the aggregate), (viii) the Class 2B-2H Reference Tranche and (ix) the Class 2B-3H Reference Tranche |

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| **Series** | 2023-R08 |
| **Closing Date** | November 20, 2023 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2H Reference Tranche and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2024-R01 |
| **Closing Date** | January 31, 2024 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2024-R02 |
| **Closing Date** | March 13, 2024 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iii) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (iv) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (v) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vi) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (vii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (viii) the Class 1B-2 and Class 1B-2H Reference Tranches (in the aggregate) and (ix) the Class 1B-3H Reference Tranche |

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| **Series** | 2024-R03 |
| **Closing Date** | April 17, 2024 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iii) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (iv) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (v) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vi) the Class 2B-1A and Class 2B-AH Reference Tranches (in the aggregate) or (vii) the Class 2B-1B and Class 2B-BH Reference Tranches (in the aggregate), (viii) the Class 2B-2H Reference Tranche and (ix) the Class 2B-3H Reference Tranche |

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| **Series** | 2024-R04 |
| **Closing Date** | May 30, 2024 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1A-1 and Class 1A-1H Reference Tranches (in the aggregate), (iii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (viii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (ix) the Class 1B-2H Reference Tranche and (x) the Class 1B-3H Reference Tranche |

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| **Series** | 2024-R05 |
| **Closing Date** | July 26, 2024 |
| **Reference Tranches** | (i) the Class 2A-H Reference Tranche, (ii) the Class 2A-1 and Class 2A-1H Reference Tranches (in the aggregate), (iii) the Class 2M-1 and Class 2M-1H Reference Tranches (in the aggregate), (iv) the Class 2M-2A and Class 2M-AH Reference Tranches (in the aggregate), (v) the Class 2M-2B and Class 2M-BH Reference Tranches (in the aggregate), (vi) the Class 2M-2C and Class 2M-CH Reference Tranches (in the aggregate), (vii) the Class 2B-1A and Class 2B-AH Reference Tranches (in the aggregate), (viii) the Class 2B-1B and Class 2B-BH Reference Tranches (in the aggregate), (ix) the Class 2B-2H Reference Tranche and (x) the Class 2B-3H Reference Tranche |

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| **Series** | 2024-R06 |
| **Closing Date** | September 24, 2024 |
| **Reference Tranches** | (i) the Class 1A-H Reference Tranche, (ii) the Class 1A-1 and Class 1A-1H Reference Tranches (in the aggregate), (iii) the Class 1M-1 and Class 1M-1H Reference Tranches (in the aggregate), (iv) the Class 1M-2A and Class 1M-AH Reference Tranches (in the aggregate), (v) the Class 1M-2B and Class 1M-BH Reference Tranches (in the aggregate), (vi) the Class 1M-2C and Class 1M-CH Reference Tranches (in the aggregate), (vii) the Class 1B-1A and Class 1B-AH Reference Tranches (in the aggregate), (viii) the Class 1B-1B and Class 1B-BH Reference Tranches (in the aggregate), (ix) the Class 1B-2H Reference Tranche and (x) the Class 1B-3H Reference Tranche |