

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.

1 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) undertakings for collective investment in transferable securities ("**UCITS**") management companies as defined in Directive 2009/65/EC and certain

internally managed UCITS; (v) credit institutions as defined in Regulation (EU) No 575/2013 (as amended, the "**EU CRR**"); and (vi) investment firms as defined in the EU CRR and (b) certain consolidated affiliates, wherever established or located, of entities that are subject to the EU CRR.

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

"**EU Securitization Rules**" means the EU Securitization Regulation together with all relevant regulatory and implementing technical standards applicable thereto and official guidance published by the European Banking Authority, the European Securities and Markets Authority, the European Insurance and Occupation Pensions Authority (or, in each case, any predecessor or replacement authority) and the European Commission in relation thereto (in each case as amended, supplemented or replaced from time to time).

"**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 Rules and includes (i) insurance undertakings and reinsurance undertakings as defined in section 417(1) of the FSMA; (ii) the trustees and managers of 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; (iii) AIFMs as defined in regulation 4 of the Alternative Investment Fund Managers Regulation 2013 (as amended, the "**AIFM Regulations**") that have permission under the FSMA for managing AIFs (as defined in regulation 3 of the AIFM Regulations) and that market or manage AIFs in the UK, and small registered UK AIFMs (as defined in the AIFRM Regulations); (iv) management companies as defined in section 237(2) of FSMA; (v) UCITS as defined in section 236A of FSMA which are authorized open ended investment companies as defined in section 237(3) of FSMA; (vi) CRR firms as defined in 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 (vii) FCA investment firms as defined in Article 4(1)(2AB) of the UK CRR and (b) certain consolidated affiliates, wherever established or located, of entities that are subject to the UK CRR Firms.

"**UK Securitization Framework**" means (a) the UK Securitisation Regulations 2024 (as amended, the "**SR 2024**"); (b) the Securitisation Sourcebook in the UK Financial Conduct Authority's handbook of rules and guidance (the "**FCA Rules**"); (c) the Securitisation Part of the

UK Prudential Regulation Authority's rulebook of published policy (the "**PRA Rules**"); and (d) the relevant provisions of the FSMA related to the foregoing; in each case, as further amended, supplemented or replaced.

"**UK Securitization Rules**" means the UK Securitization Framework together with all relevant guidance, policy statements and directions relating to the application of the UK Securitization Framework published by the UK Financial Conduct Authority, the UK Prudential Regulation Authority and/or the UK Pensions Regulator (or their successors), any guidelines relating to the application of the EU Securitization Regulation which are applicable in the UK, and any other applicable laws, acts, statutory instruments, rules, guidance or policy statements published or enacted relating to the UK Securitization Framework, in each case as amended, supplemented or replaced from time to time.

2 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:

- (a) Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules as in effect on the Applicable Closing Date), 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, Article 6(3)(a) of Chapter 2 of the PRA Rules, and SECN 5.28R(1)(a) of the FCA Rules (in each case as in effect on the Applicable Closing Date) (*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
- (b) 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 both 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

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

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

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

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

Series	2014-C04
Closing Date	November 25, 2014
Reference Tranches	<p>(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,</p> <p>and</p> <p>(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</p>

Series	2015-C01
Closing Date	February 26, 2015
Reference Tranches	<p>(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,</p> <p>and</p> <p>(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</p>

Series	2015-C02
Closing Date	May 27, 2015
Reference Tranches	<p>(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,</p> <p>and</p> <p>(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</p>

Series	2015-C03
Closing Date	July 22, 2015
Reference Tranches	<p>(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,</p> <p>and</p> <p>(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</p>

Series	2015-C04
Closing Date	October 27, 2015
Reference Tranches	<p>(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,</p> <p>and</p> <p>(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</p>

Series	2016-C01
Closing Date	February 18, 2016
Reference Tranches	<p>(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</p>

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)

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)

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)

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)

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)

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)

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)

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)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

	<p>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, (xliiii) 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</p>
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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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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), (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

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

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

Series	2024-R06
Closing Date	September 26, 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

Series	2025-R01
Closing Date	January 29, 2025
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