Global Corporate Trust
8 Greenway Plaza, Suite 1100
Houston, Texas 77046

Notice to Holders of MidOcean Credit CLO XVI
and, as applicable, MidOcean Credit CLO XVI LLC

	Rule 144A[1]		Regulation S	
	CUSIP	ISIN	CUSIP	ISIN
Class A Notes	597921AA3	US597921AA33	G60908AA1	USG60908AA15
Class B Notes	597921AE5	US597921AE54	G60908AC7	USG60908AC70
Class C Notes	597921AG0	US597921AG03	G60908AD5	USG60908AD53
Class D-1 Notes	597921AJ4	US597921AJ42	G60908AE3	USG60908AE37
Class D-2 Notes	597921AL9	US597921AL97	G60908AF0	USG60908AF02
Class D-3 Notes	597921AN5	US597921AN53	G60908AG8	USG60908AG84
Class E Notes	597922AA1	US597922AA16	G60910AA7	USG60910AA78
Subordinated Notes	597922AC7	US597922AC71	G60910AB5	USG60910AB51

and notice to the parties listed on Schedule A attached hereto.

PLEASE FORWARD THIS NOTICE TO BENEFICIAL HOLDERS

Notice of Proposed Supplemental Indenture and Request for Consent from a Majority of the Controlling Class

THIS NOTICE CONTAINS IMPORTANT INFORMATION THAT IS OF INTEREST TO THE REGISTERED AND BENEFICIAL OWNERS OF THE NOTES. IF APPLICABLE, ALL DEPOSITORIES, CUSTODIANS, AND OTHER INTERMEDIARIES RECEIVING THIS NOTICE ARE REQUESTED TO EXPEDITE RE-TRANSMITTAL TO BENEFICIAL OWNERS OF THE NOTES IN A TIMELY MANNER

Reference is made to that certain Indenture, dated as of November 7, 2024 (as amended, restated, extended, supplemented or otherwise modified in writing from time to time, the "***Indenture***"), by and among MidOcean Credit CLO XVI, as issuer (the "***Issuer"),*** MidOcean Credit CLO XVI LLC, as co-issuer (the "***Co-Issuer***" and, together with the Issuer, the "***Issuers***"), and U.S. Bank Trust Company, National Association, as trustee (in such capacity, the "***Trustee***"). Capitalized terms used but not defined herein which are defined in the Indenture shall have the meaning given thereto in the Indenture.

Pursuant to Section 8.3(b) of the Indenture, the Trustee hereby provides notice of a proposed supplemental indenture (hereinafter referred to as the "***Proposed Supplemental Indenture***") to be entered into among the Issuer, Co-Issuer and the Trustee, with the consent of a Majority of the Controlling Class. As detailed in the Proposed Supplemental

[1] The CUSIP/ISIN numbers appearing herein are included solely for the convenience of the Holders of Notes. The Trustee is not responsible for the selection or use of CUSIP/ISIN numbers, or for the accuracy or correctness of CUSIP/ISIN numbers printed on any Notes or as indicated in this notice.

attached hereto as **Exhibit A**, the Issuer, Co-Issuer and Trustee seek to amend the Indenture pursuant to Section 8.1(a)(xx) and Section 8.1(a)(xxx) of the Indenture for purposes of an amendment to Schedule I of the Indenture, an amendment to the Weighted Average Life Test and certain amendments related thereto. Additionally, pursuant to Section 8.1(a)(xxx) of the Indenture, the consent of a Majority of the Class B Notes and/or Class C Notes to the Proposed Supplemental Indenture is required if a Majority of such Class or Classes has objected to the Proposed Supplemental Indenture within 10 Business Days after the date of this notice. The proposed date of execution of the Proposed Supplemental Indenture is on or after March 16, 2026.

For purposes of effecting the Proposed Supplemental Indenture, the Issuer is requesting the consent of the Holders of a Majority of the Controlling Class as required by Section 8.1(a)(xx) and Section 8.1(a)(xxx) of the Indenture. For purposes of obtaining such consent, the Issuer has requested that the Trustee provide this notice on its behalf.

Accordingly, on behalf of the Issuer, each Holder of the Controlling Class is hereby requested to:

1. review this notice and the Proposed Supplemental Indenture; and

2. complete the form of consent (the "***Consent***") attached hereto as **Exhibit C** and return the same to the Trustee at the address below (by overnight delivery and by e-mail) on or before 5:00 p.m. (New York time) on **March 13, 2026** (the "***Consent Deadline***").

Address of Trustee

U.S. Bank Trust Company, National Association, as Trustee
8 Greenway Plaza, Suite 1100
Attention: Global Corporate Trust – MidOcean Credit CLO XVI
Email: roxanne.stanford@usbank.com

Only a registered Holder (or such registered Holder's authorized legal representative) or a beneficial owner of such a Class of Notes at the close of business on February 23, 2026 (the "***Record Date***") may provide its consent.

Please note that the Issuer (or the Trustee on its behalf) reserves the right to modify this notice and/or the Record Date and Consent Deadline specified herein. In addition, please note that the execution of the Proposed Supplemental Indenture is subject to the satisfaction of certain conditions set forth in the Indenture, including, without limitation, the conditions set forth in Article VIII of the Indenture. The Trustee does not express any view on the merits of, and does not make any recommendation (either for or against) with respect to the foregoing, and gives no investment, tax or legal advice. Each Holder should seek advice from its own counsel and advisors based on the Holder's particular circumstances.

The Trustee does not express any view on the merits of with respect to the Supplemental Indenture and gives no investment, tax or legal advice. Recipients of this notice are cautioned that this notice is not evidence that the Trustee will recognize the recipient as a Holder. In addressing inquiries that may be directed to it, the Trustee may conclude that a specific response to a particular inquiry from an individual Holder is not consistent with equal and full dissemination of information to all Holders. Holders should not rely on the Trustee as their sole source of information.

The Trustee expressly reserves all rights under the Indenture, including, without limitation, its right to payment in full of all fees and costs (including, without limitation, fees and costs incurred or to be incurred by the Trustee in performing its duties, indemnities owing or to become owing to the Trustee, compensation for Trustee time spent and reimbursement for fees and costs of counsel and other agents it employs in performing its duties or to pursue remedies) prior to any distribution to Holders or other parties, as provided in and subject to the applicable terms of the Indenture, and its right, prior to exercising any rights or powers vested in it by the Indenture at the request or direction of any of the Holders, to receive security or indemnity satisfactory to it against all costs, expenses and liabilities which might be incurred in compliance therewith, and all rights that may be available to it under applicable law or otherwise.

This notice is being sent to Holders by U.S. Bank Trust Company, National Association in its capacity as Trustee. Holders with questions regarding this notice should direct their inquiries, in writing, to: Roxanne Stanford, U.S. Bank Trust Company, National Association, Attention: Global Corporate Trust – MidOcean Credit CLO XVI, 8 Greenway Plaza, Suite 1100, Houston, Texas 77046 or via email at roxanne.stanford@usbank.com.

U.S. BANK TRUST COMPANY,
NATIONAL ASSOCIATION, **February 23, 2026**
as Trustee

SCHEDULE A

MidOcean Credit CLO XVI
c/o MaplesFS Limited
P.O. Box 1093
Boundary Hall, Cricket Square
Grand Cayman, KY1-1102
Cayman Islands
Attention: The Directors
Email: cayman@maples.com

with a copy to:

Maples and Calder (Cayman) LLP
P.O. Box 309, Ugland House
Grand Cayman, KY1-1104
Cayman Islands
Attention: MidOcean Credit CLO XVI
Email: cayman@maples.com

MidOcean Credit CLO XVI LLC
c/o Maples Fiduciary Services (Delaware) Inc.
4001 Kennett Pike, Suite 302
Wilmington, Delaware 19807
Attention: The Managers
Email: DelawareServices@Maples.com

MidOcean Credit RR Manager LLC
245 Park Avenue
New York, New York 10022
Attention: Joseph Rotondo/Damion Brown
Email:
midoceanclos@midoceanpartners.com,
arubeo@midoceanpartners.com,
jrotondo@midoceanpartners.com,
dbrown@midoceanpartners.com

U.S. Bank Trust Company, National Association, as Information Agent
Email: midoceanxvi17g5@usbank.com

U.S. Bank Trust Company, National Association, as Collateral Administrator

Fitch Ratings, Inc.
Email:
cdo.surveillance@fitchratings.com

Moody's Investors Service
E-mail: cdomonitoring@moodys.com

eb.ca@euroclear.com
CA_Luxembourg@clearstream.com
ca_mandatory.events@clearstream.com
consentannouncements@dtcc.com

Uploaded to DTC portal at:
https://issueragentservices.dtcc.com

Cayman Islands Stock Exchange Ltd.
P.O. Box 2408
Grand Cayman, KY1-1105, Cayman Islands
Email: listing@csx.ky

EXHIBIT A

[Proposed Supplemental Indenture]

Subject to amendment and completion 2.23.2026

FIRST SUPPLEMENTAL INDENTURE

to the

INDENTURE
dated as of November 7, 2024

by and among

MIDOCEAN CREDIT CLO XVI,
as Issuer,

MIDOCEAN CREDIT CLO XVI LLC,
as Co-Issuer,

and

U.S. BANK TRUST COMPANY, NATIONAL ASSOCIATION,
as Trustee

This FIRST SUPPLEMENTAL INDENTURE dated as of March [16], 2026 (this "First Supplemental Indenture") to the Indenture, dated as of November 7, 2024, is entered into by and among MidOcean Credit CLO XVI, an exempted company incorporated with limited liability under the laws of the Cayman Islands (the "Issuer"), MidOcean Credit CLO XVI LLC, a limited liability company organized under the laws of the State of Delaware (the "Co-Issuer" and, together with the Issuer, the "Issuers"), and U.S. Bank Trust Company, National Association, as trustee under the Indenture (together with its successors in such capacity, the "Trustee"). Capitalized terms used but not otherwise defined herein shall have the respective meanings set forth in the Indenture.

PRELIMINARY STATEMENT

WHEREAS, pursuant to Section 8.1(a)(xx) of the Indenture, each of the Issuers and the Trustee, at any time and from time to time may enter into one or more supplemental indentures with the prior written consent of a Majority of the Controlling Class, to evidence any waiver or elimination by any Rating Agency of any requirement or condition of such Rating Agency set forth herein, or to conform to ratings criteria, methodology and other guidelines in general published or otherwise communicated by any rating agency (including, without limitation, to amend Schedule A or Schedule I to the Indenture, and any related definitions);

WHEREAS, pursuant to Section 8.1(a)(xxx) of the Indenture, each of the Issuers and the Trustee, at any time and from time to time may enter into one or more supplemental indentures, subject to the consent of a Majority of the Controlling Class, to modify or amend the restrictions on the sales of Collateral Assets, the Portfolio Concentration Limits, the Investment Criteria (both during and after the Reinvestment Period), the Coverage Tests, any restrictions on Maturity Amendments, the Collateral Quality Tests and the definitions related thereto which affect the calculation thereof or the definitions of the terms "Collateral Asset", "Loss Mitigation Obligation", "Specified Equity Security", "Defaulted Asset", "Discount Asset" and "Eligibility Criteria"; *provided* that, in the case of an amendment adopted pursuant to clause (xxx) of the Indenture in connection with a Partial Redemption, the written consent of a Majority of the most senior Class of Secured Notes not being redeemed in connection with such Partial Redemption shall be required; *provided* further that, in the case of an amendment adopted pursuant to clause (xxx) of the Indenture that is not in connection with a Partial Redemption, if a Majority of the Class B Notes or a Majority of the Class C Notes has objected to the proposed supplemental indenture under clause (xxx) of the Indenture within 10 Business Days of the date of delivery of notice of such supplemental indenture by the Trustee because such Class would be materially and adversely affected by the amendment under such supplemental indenture, consent to such supplemental indenture shall be obtained from a Majority of such Class subsequent to such objection;

WHEREAS, the conditions set forth for amendment to the Indenture pursuant to Article VIII of the Indenture have been satisfied; and

WHEREAS, the Issuers desire to amend Schedule I to the Indenture to conform to ratings criteria, methodology and other guidelines in general published or otherwise communicated by such rating agency;

NOW, THEREFORE, in consideration of the mutual agreements herein set forth, the parties agree as follows:

1. Amendments. Effective as of the date hereof upon the execution of this First Supplemental Indenture, pursuant to Section 8.1(a)(xx) and Section 8.1(a)(xxx) of the Indenture, as applicable, (a) Schedule I to the Indenture is amended by (i) deleting the Fitch Test Matrix therein and (ii) adding the text attached hereto as Annex A and (b) the following modifications are made. For the avoidance of doubt, the modifications herein shall commence on the measurement date first occurring on or after the date hereof.

(a) Schedule E of the Indenture shall be updated to include new clauses CC, DD and EE as follows:

"CC. The Fitch Test Matrix WAL Value;"

"DD. Any interpolated values pursuant to a proviso in the Fitch Test Matrix under Schedule I of this Indenture; and"

"EE. The Fitch Test Matrix Collateral Principal Balance."

(b) The following defined terms are added, or existing ones are replaced, as applicable, to the existing defined terms in the Indenture in alphabetical order:

"2026 Amendment Date": March [16], 2026.

"Fitch Rating Condition": For so long as Fitch is the Rating Agency with respect to any Outstanding Class of Secured Notes, with respect to any action taken or to be taken by or on behalf of the Issuer, a condition that is satisfied if Fitch has confirmed in writing, including electronic messages, facsimile, press release, posting to its internet website, or other means then considered industry standard (or has declined to undertake the review of such action by such means) to the Issuer, the Trustee and the Collateral Manager that no immediate withdrawal or reduction with respect to its then-current rating of any Class of Secured Notes will occur as a result of such action; provided, that if (a) Fitch makes a public announcement or informs the Issuer, the Collateral Manager or the Trustee that (i) it believes that such confirmation is not required with respect to such action or such procedures or (ii) its practice or policy is to not give such confirmations or (b) Fitch no longer constitutes the Rating Agency under this Indenture, the requirement for satisfaction of the Fitch Rating Condition will not apply to such action or such procedures; provided, further, that any provision or requirement for satisfaction of the Fitch Rating Condition in this Indenture will not be required if the Issuer (or the Collateral Manager on its behalf) has certified to the Trustee that satisfaction of the Fitch Rating Condition has been requested from Fitch (via email to cdo.surveillance@fitchratings.com) at least three separate times during a 15 Business Day period and Fitch has either not made any response to such requests or has not indicated in response to any such request that it will consider the application for satisfaction of the Fitch Rating Condition.

"Fitch Test Matrix Collateral Principal Balance": As of any date of determination, the sum of the Collateral Principal Balance (excluding Defaulted Assets) plus (ii) for each Defaulted Asset, the Fitch Collateral Value thereof.

"Fitch Test Matrix Change Condition": A condition satisfied if (i) Fitch Weighted Average Rating Factor Test, the Fitch Weighted Average Recovery Rate Test, the Weighted Average Life Test, the Weighted Average Coupon Test and the Fitch Weighted Average Spread Test are satisfied, (ii) each Coverage Test is satisfied and (iii) the Fitch Test Matrix Collateral Principal Balance is equal to or higher than the percentage of the Effective Date Target Par Amount applicable to the specified Fitch Test Matrix.

"Fitch Test Matrix WAL Value": As of any date of determination, the value determined pursuant to clause (y) of the definition of "Weighted Average Life Test".

"Fitch Weighted Average Life Value": So long as the conditions applicable to any Fitch Test Matrix are satisfied, either (i) WAL Value No. 1, (ii) WAL Value No. 2 or (iii) WAL Value No. 3 set forth below, in each case as selected by the Collateral Manager at any time on written notice of at least two Business Days to the Issuer, the Trustee, the Collateral Administrator and each Rating Agency; provided that the Fitch Weighted Average Life Value to which the Collateral Manager wishes to change shall not be less than the then-applicable Weighted Average Life of the Collateral Assets:

WAL Value No. 1: 5.5

WAL Value No. 2: 6

WAL Value No. 3: 7

; provided that if, on any date of determination, no Fitch Test Matrix satisfies the applicable conditions, the Fitch Weighted Average Life Value shall be equal to the applicable Fitch Test Matrix WAL Value for the Fitch Test Matrix in use by the Collateral Manager as of such date of determination and shall decline on a straight-line basis on each following date of determination unless and until the Fitch Test Matrix Change Condition is satisfied with respect to any Fitch Test Matrix, following which date the Fitch Weighted Average Life Value shall be equal to the WAL Value No. 1, WAL Value No. 2 or WAL Value No. 3 as selected by the Collateral Manager at any time on written notice of at least two Business Days to the Issuer, the Trustee, the Collateral Administrator and each Rating Agency; provided that the Fitch Weighted Average Life Value to which the Collateral Manager wishes to change shall not be less than the then-applicable Weighted Average Life of the Collateral Assets.

"Weighted Average Life Test": A test that is satisfied as of any date of determination if (x) the Weighted Average Life of the Collateral Assets is less than or equal to (y) the lesser of (i) (A) [9] minus (B)(1) the sum of (x) the number of quarters from the Closing Date to the first Payment Date after the Closing Date and (y) the number of quarters that have elapsed since the first Payment Date after the Closing Date, through the date of determination divided by (2) four and (ii) the Fitch Weighted Average Life Value.

2. Governing Law.

THIS FIRST SUPPLEMENTAL INDENTURE AND EACH NOTE AND ANY CLAIM, CONTROVERSY OR DISPUTE ARISING UNDER OR RELATED TO THIS FIRST SUPPLEMENTAL INDENTURE, THE RELATIONSHIP OF THE PARTIES, AND/OR THE

INTERPRETATION AND ENFORCEMENT OF THE RIGHTS AND DUTIES OF THE PARTIES SHALL BE CONSTRUED IN ACCORDANCE WITH AND GOVERNED IN ALL RESPECTS (WHETHER IN CONTRACT, TORT OR OTHERWISE) BY THE LAWS OF THE STATE OF NEW YORK WITHOUT REGARD TO CONFLICT OF LAWS.

3. Execution in Counterparts.

This First Supplemental Indenture may be executed in several counterparts, each of which shall be an original and all of which shall constitute but one and the same instrument. Delivery of an executed counterpart of this First Supplemental Indenture by electronic means (including email or telecopy) will be effective as delivery of a manually executed counterpart of this First Supplemental Indenture. Counterparts may be executed and delivered via facsimile, electronic mail or other transmission method and may be executed by electronic signature (including, without limitation, any PDF file, .jpeg file, or any other electronic or image file, or any "electronic signature" as defined under the U.S. Electronic Signatures in Global and National Commerce Act or the New York Electronic Signatures and Records Act) and any counterpart so delivered shall be valid, effective and legally binding as if such electronic signatures were handwritten signatures and shall be deemed to have been duly and validly delivered for all purposes hereunder. Any requirement in this First Supplemental Indenture that a document is to be signed or authenticated by "manual signature" or similar language shall not be deemed to prohibit signature to be by facsimile or electronic signature and shall not be deemed to prohibit delivery thereof by electronic transmission. Any electronically signed document delivered via email from a person purporting to be an authorized officer shall be considered signed or executed by such authorized officer on behalf of the applicable Person. The Trustee shall have no duty to inquire into or investigate the authenticity or authorization of any such electronic signature and shall be entitled to conclusively rely on any such electronic signature without any liability with respect thereto.

4. Concerning the Trustee.

The recitals contained in this First Supplemental Indenture shall be taken as the statements of the Issuers, and the Trustee assumes no responsibility for their correctness. Except as provided in the Indenture, the Trustee shall not be responsible or accountable in any way whatsoever for or with respect to the validity, execution or sufficiency of this First Supplemental Indenture and makes no representation with respect thereto. In entering into this First Supplemental Indenture, the Trustee shall be entitled to the benefit of every provision of the Indenture relating to the conduct of or affecting the liability of or affording protection to the Trustee.

5. Non-Petition; Limited Recourse.

The parties hereto agree to the provisions set forth in Sections 2.7(i) and 5.4(d) of the Indenture, and such provisions are incorporated in this First Supplemental Indenture, *mutatis mutandis*.

6. No Other Changes.

Except as provided herein, the Indenture shall remain unchanged and in full force and effect, and each reference to the Indenture and words of similar import in the Indenture, as amended hereby, shall be a reference to the Indenture as amended hereby and as the same may be

further amended, supplemented and otherwise modified and in effect from time to time. This First Supplemental Indenture may be used to create a conformed amended and restated Indenture for the convenience of administration by the parties hereto.

7. Execution, Delivery and Validity.

Each of the Issuers represents and warrants to the Trustee that (i) this First Supplemental Indenture has been duly and validly executed and delivered by it and constitutes its legal, valid and binding obligation, enforceable against it in accordance with its terms and (ii) the execution of this First Supplemental Indenture is authorized or permitted under the Indenture and all conditions precedent thereto have been satisfied.

8. Binding Effect.

This First Supplemental Indenture shall be binding upon and inure to the benefit of the parties hereto and their respective successors and assigns.

9. Direction to Trustee.

The Issuers hereby direct the Trustee to execute this First Supplemental Indenture. The Issuers acknowledge and agree that the Trustee shall be entitled to rely upon, and shall be fully protected in relying upon, the foregoing direction.

IN WITNESS WHEREOF, the parties hereto have caused this First Supplemental Indenture to be duly executed and delivered by their respective proper and duly authorized officers as of the day and year first above written.

MIDOCEAN CREDIT CLO XVI
as Issuer

By:_____
Name:
Title:

MIDOCEAN CREDIT CLO XVI LLC
as Co-Issuer

By:_____
Name:
Title:

U.S. BANK TRUST COMPANY, NATIONAL ASSOCIATION
as Trustee

By:_____
Name:
Title:

ANNEX A

TEXT TO BE ADDED TO SCHEDULE I TO THE INDENTURE
PURSUANT TO THIS FIRST SUPPLEMENTAL INDENTURE

Fitch Test Matrix

Subject to the provisions provided below, the Collateral Manager will have the option to elect which of the cases set forth in the applicable matrix below (the "Fitch Test Matrix") shall be applicable for purposes of the Fitch Weighted Average Rating Factor Test, the Fitch Weighted Average Recovery Rate Test and the Fitch Weighted Average Spread Test. For any given case:

(a) the applicable value for determining satisfaction of Fitch Weighted Average Rating Factor Test will be the value set forth in the column header (or linear interpolation between two adjacent columns, as applicable) of the row-column combination in the Fitch Test Matrix selected by the Collateral Manager;

(b) the applicable value for determining satisfaction of the Fitch Weighted Average Spread Test will be the percentage set forth in the row header (or linear interpolation between two adjacent rows as applicable) of the row-column combination in the Fitch Test Matrix selected by the Collateral Manager; and

(c) the applicable value for determining satisfaction of the Fitch Weighted Average Recovery Rate Test will be the value in the intersection cell (or linear interpolation between two adjacent rows and/or two adjacent columns, as applicable) of the row-column combination in the Fitch Test Matrix selected by the Collateral Manager in relation to (a) and (b) above.

On two Business Days' notice to the Issuer, the Collateral Administrator and Fitch, the Collateral Manager may, subject to the conditions set forth below, elect to have a different matrix apply, with no limit on the number of such changes that may be effected, provided that any matrix may only be in effect on or after the first date of determination after the date of the 2026 Amendment Date on which the applicable conditions therein are satisfied; *provided* that the Fitch Test Matrix Change Condition is satisfied; *provided further* that (i) the Fitch Weighted Average Rating Factor Test, the Fitch Weighted Average Recovery Rate Test and the Fitch Weighted Average Spread Test applicable to the case to which the Collateral Manager desires to change are satisfied after giving effect to such change or, in the case of any tests that are not satisfied, the Issuer's level of compliance with such tests is improved after giving effect to the application of the different case and (ii) the Issuer shall not purchase any Collateral Asset unless the concentration limitations applicable to such matrix that is in effect are satisfied after giving effect to such purchase, or if such concentration limitations were not satisfied immediately prior to such purchase, compliance with such concentration limitations will be maintained or improved after giving effect to such purchase.

(i) applicable at the direction of the Collateral Manager on any date of determination after the 2026 Amendment Date on which the Fitch Test Matrix Collateral Principal Balance is greater than or equal to 100% of the Effective Date Target Par Amount:

(a) if the Fitch Test Matrix WAL Value is less than or equal to 6 years:

(1) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii)

each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	74.10%	75.60%	77.10%	78.30%	79.30%	80.30%	81.00%	81.80%	82.50%	83.20%	83.80%	84.40%	85.00%	85.60%	86.20%	86.80%
2.20%	71.10%	72.70%	74.20%	75.60%	76.70%	77.60%	78.50%	79.50%	80.20%	81.00%	81.70%	82.40%	83.20%	83.90%	84.50%	85.00%
2.40%	68.40%	70.00%	71.50%	73.10%	74.80%	76.00%	77.10%	78.10%	79.00%	79.80%	80.60%	81.30%	82.00%	82.80%	83.40%	84.00%
2.60%	65.70%	67.60%	69.30%	70.90%	72.40%	74.10%	75.60%	76.60%	77.50%	78.40%	79.20%	80.00%	80.80%	81.60%	82.30%	82.90%
2.80%	63.50%	65.10%	66.60%	68.30%	69.50%	71.10%	73.10%	74.90%	76.00%	76.90%	77.80%	78.70%	79.50%	80.30%	81.10%	81.80%
3.00%	61.30%	62.80%	64.20%	65.90%	67.50%	68.80%	70.30%	72.30%	74.00%	75.40%	76.30%	77.20%	78.10%	79.00%	79.80%	80.70%
3.20%	59.50%	60.90%	62.40%	63.70%	65.10%	66.60%	68.10%	69.50%	71.20%	73.00%	74.60%	75.80%	76.70%	77.70%	78.60%	79.50%
3.40%	57.60%	59.00%	60.40%	61.90%	63.30%	64.60%	66.10%	67.60%	69.00%	70.30%	72.20%	74.00%	75.50%	76.40%	77.20%	78.10%
3.60%	55.90%	57.40%	58.80%	60.00%	61.50%	62.80%	64.10%	65.40%	67.00%	68.40%	69.80%	71.50%	73.20%	74.90%	76.00%	77.00%
3.80%	53.40%	55.50%	57.00%	58.40%	59.70%	61.10%	62.50%	63.90%	65.10%	66.70%	68.50%	70.10%	71.60%	73.10%	74.60%	76.00%
4.00%	50.80%	53.10%	55.30%	56.80%	58.20%	59.50%	60.80%	62.20%	63.50%	65.20%	67.00%	68.70%	70.30%	71.80%	73.40%	74.90%
4.20%	48.70%	50.90%	53.10%	55.10%	56.50%	57.90%	59.10%	60.40%	62.10%	63.80%	65.50%	67.20%	68.90%	70.60%	72.20%	73.70%
4.40%	46.60%	48.70%	50.70%	52.80%	54.90%	56.40%	57.90%	59.30%	60.70%	62.40%	64.10%	65.80%	67.50%	69.30%	71.00%	72.50%
4.60%	44.80%	47.00%	49.10%	51.20%	53.30%	55.20%	56.60%	58.00%	59.50%	61.00%	62.80%	64.40%	66.20%	68.00%	69.70%	71.40%
4.80%	42.70%	45.20%	47.40%	49.40%	51.50%	53.70%	55.50%	56.90%	58.30%	59.70%	61.40%	63.10%	64.80%	66.70%	68.50%	70.20%
5.00%	40.70%	43.30%	45.60%	47.70%	49.70%	51.90%	53.90%	55.70%	57.10%	58.50%	60.10%	61.80%	63.60%	65.40%	67.20%	68.90%
5.20%	38.00%	41.50%	43.80%	46.00%	48.10%	50.10%	52.20%	54.20%	55.90%	57.30%	58.80%	60.60%	62.40%	64.10%	65.90%	67.60%
5.40%	34.20%	39.20%	42.10%	44.50%	46.60%	48.50%	50.50%	52.60%	54.60%	56.10%	57.60%	59.40%	61.20%	63.00%	64.60%	66.30%
5.60%	30.20%	35.60%	40.30%	42.70%	45.10%	47.10%	49.00%	50.90%	52.90%	54.90%	56.50%	58.30%	60.00%	61.60%	63.40%	65.00%
5.80%	25.80%	31.70%	37.00%	41.00%	43.30%	45.60%	47.50%	49.40%	51.40%	53.40%	55.30%	57.10%	58.90%	60.40%	62.10%	63.90%
6.00%	21.40%	27.60%	33.30%	38.30%	41.60%	44.00%	46.10%	48.00%	50.10%	52.10%	54.10%	56.00%	57.80%	59.40%	61.00%	62.50%
Weighted Average Fitch Recovery Rate																

(2) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	74.10%	75.60%	77.10%	78.30%	79.30%	80.30%	81.00%	81.80%	82.50%	83.20%	83.80%	84.40%	85.00%	85.60%	86.20%	86.80%
2.20%	71.00%	72.70%	74.20%	75.60%	76.70%	77.50%	78.50%	79.50%	80.20%	81.00%	81.70%	82.30%	83.10%	83.80%	84.40%	85.00%
2.40%	68.40%	70.00%	71.50%	73.10%	74.60%	75.90%	77.00%	78.00%	78.90%	79.70%	80.50%	81.20%	82.00%	82.70%	83.40%	84.00%
2.60%	65.70%	67.60%	69.30%	70.90%	72.40%	73.90%	75.50%	76.50%	77.40%	78.30%	79.10%	79.90%	80.70%	81.50%	82.20%	82.90%
2.80%	63.40%	65.00%	66.60%	68.20%	69.50%	71.00%	72.90%	74.70%	75.90%	76.80%	77.80%	78.60%	79.40%	80.20%	81.00%	81.80%
3.00%	61.20%	62.70%	64.10%	65.70%	67.30%	68.60%	70.10%	72.10%	73.90%	75.30%	76.30%	77.10%	78.00%	78.90%	79.70%	80.50%

3.20%	59.30%	60.70%	62.20%	63.50%	64.90%	66.40%	67.90%	69.30%	70.90%	72.70%	74.40%	75.60%	76.60%	77.60%	78.50%	79.30%
3.40%	57.30%	58.70%	60.00%	61.50%	62.90%	64.30%	65.70%	67.20%	68.70%	70.00%	71.70%	73.50%	75.20%	76.20%	77.00%	77.90%
3.60%	55.40%	56.90%	58.30%	59.70%	61.00%	62.40%	63.70%	64.90%	66.50%	67.90%	69.30%	70.80%	72.60%	74.30%	75.60%	76.50%
3.80%	52.50%	54.80%	56.40%	57.80%	59.20%	60.50%	62.00%	63.40%	64.60%	65.90%	67.40%	68.90%	70.30%	71.60%	73.30%	74.90%
4.00%	49.80%	52.10%	54.40%	56.10%	57.50%	58.80%	60.10%	61.50%	62.90%	64.30%	65.90%	67.40%	68.90%	70.30%	71.60%	72.90%
4.20%	47.50%	49.70%	51.90%	54.10%	55.80%	57.20%	58.40%	59.80%	61.40%	62.90%	64.40%	65.90%	67.40%	68.90%	70.30%	71.60%
4.40%	45.00%	47.20%	49.20%	51.40%	53.50%	55.40%	56.90%	58.50%	59.90%	61.50%	63.00%	64.50%	66.00%	67.50%	69.00%	70.30%
4.60%	42.90%	45.10%	47.40%	49.50%	51.60%	53.60%	55.40%	57.00%	58.60%	60.10%	61.70%	63.20%	64.60%	66.10%	67.60%	69.00%
4.80%	40.90%	43.30%	45.70%	47.90%	50.00%	52.00%	53.90%	55.70%	57.20%	58.70%	60.10%	61.80%	63.30%	64.80%	66.30%	67.70%
5.00%	37.90%	41.50%	43.90%	46.20%	48.40%	50.40%	52.40%	54.30%	56.00%	57.50%	59.00%	60.40%	61.90%	63.30%	64.90%	66.40%
5.20%	34.20%	39.30%	42.20%	44.50%	46.70%	48.80%	50.90%	52.80%	54.70%	56.30%	57.80%	59.20%	60.70%	62.10%	63.50%	64.90%
5.40%	30.50%	35.70%	40.40%	42.80%	45.10%	47.30%	49.30%	51.30%	53.20%	55.10%	56.60%	58.10%	59.50%	61.00%	62.40%	63.80%
5.60%	26.40%	32.20%	37.20%	41.10%	43.50%	45.70%	47.80%	49.90%	51.80%	53.70%	55.40%	56.90%	58.40%	59.80%	61.30%	62.70%
5.80%	22.20%	28.40%	33.80%	38.70%	41.80%	44.10%	46.30%	48.40%	50.40%	52.30%	54.10%	55.80%	57.30%	58.70%	60.10%	61.60%
6.00%	18.10%	24.30%	30.30%	35.40%	40.10%	42.50%	44.80%	46.90%	49.00%	50.90%	52.80%	54.60%	56.20%	57.60%	59.10%	60.50%
Weighted Average Fitch Recovery Rate																

(3) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	74.30%	75.80%	77.20%	78.40%	79.40%	80.40%	81.10%	81.80%	82.60%	83.20%	83.80%	84.40%	85.00%	85.60%	86.30%	86.90%
2.20%	71.60%	73.20%	74.70%	76.00%	77.00%	77.90%	78.80%	79.70%	80.40%	81.20%	82.20%	82.90%	83.60%	84.20%	84.80%	85.40%
2.40%	68.80%	70.20%	71.70%	73.50%	75.20%	76.30%	77.40%	78.30%	79.20%	80.10%	80.90%	81.60%	82.30%	83.00%	83.60%	84.20%
2.60%	66.10%	67.90%	69.50%	71.10%	72.70%	74.50%	75.80%	76.80%	77.70%	78.70%	79.50%	80.30%	81.10%	81.90%	82.60%	83.20%
2.80%	63.90%	65.30%	66.90%	68.40%	69.80%	71.60%	73.60%	75.20%	76.20%	77.20%	78.10%	79.00%	79.80%	80.60%	81.40%	82.10%
3.00%	61.80%	63.20%	64.60%	66.20%	67.70%	69.20%	70.80%	72.80%	74.50%	75.70%	76.70%	77.60%	78.50%	79.30%	80.10%	81.00%
3.20%	59.90%	61.40%	62.80%	64.10%	65.50%	67.10%	68.50%	69.90%	71.70%	73.60%	75.20%	76.20%	77.10%	78.00%	78.90%	80.10%
3.40%	58.00%	59.40%	60.80%	62.30%	63.60%	64.90%	66.50%	68.10%	69.50%	71.20%	72.90%	74.60%	75.70%	76.60%	77.80%	79.00%
3.60%	56.30%	57.80%	59.10%	60.50%	61.90%	63.30%	64.60%	66.00%	67.70%	69.40%	70.90%	72.40%	73.90%	75.40%	76.70%	77.90%
3.80%	54.10%	56.00%	57.50%	58.90%	60.30%	61.70%	63.00%	64.50%	66.20%	68.00%	69.70%	71.20%	72.60%	74.20%	75.60%	76.90%
4.00%	51.70%	53.90%	55.70%	57.20%	58.50%	59.80%	61.30%	63.00%	64.70%	66.50%	68.20%	69.90%	71.40%	72.90%	74.50%	75.90%
4.20%	49.40%	51.60%	53.70%	55.60%	57.10%	58.60%	59.90%	61.60%	63.30%	65.00%	66.80%	68.50%	70.10%	71.70%	73.30%	74.80%
4.40%	47.90%	49.90%	52.10%	54.10%	55.80%	57.30%	58.70%	60.20%	61.90%	63.60%	65.30%	67.00%	68.80%	70.50%	72.10%	73.60%
4.60%	46.20%	48.30%	50.40%	52.50%	54.60%	56.10%	57.50%	58.90%	60.60%	62.30%	64.00%	65.60%	67.50%	69.20%	70.90%	72.50%
4.80%	44.30%	46.60%	48.60%	50.70%	52.90%	54.90%	56.40%	57.80%	59.20%	60.90%	62.70%	64.30%	66.10%	67.90%	69.70%	71.20%
5.00%	42.30%	44.80%	46.90%	49.00%	51.00%	53.20%	55.10%	56.60%	58.00%	59.60%	61.30%	63.10%	64.80%	66.70%	68.40%	70.00%
5.20%	40.50%	43.00%	45.30%	47.30%	49.30%	51.40%	53.50%	55.40%	56.80%	58.30%	60.00%	61.90%	63.60%	65.40%	67.10%	68.80%
5.40%	37.40%	41.20%	43.60%	45.80%	47.80%	49.70%	51.80%	53.80%	55.60%	57.20%	58.90%	60.70%	62.50%	64.20%	65.80%	67.50%
5.60%	33.60%	38.70%	41.80%	44.20%	46.30%	48.30%	50.30%	52.30%	54.20%	56.00%	57.70%	59.50%	61.10%	63.00%	64.60%	66.30%

5.80%	29.60%	35.10%	39.90%	42.50%	44.80%	46.80%	48.90%	50.90%	52.90%	54.90%	56.60%	58.40%	60.00%	61.60%	63.20%	65.00%
6.00%	25.30%	31.20%	36.50%	40.70%	43.10%	45.30%	47.50%	49.50%	51.50%	53.60%	55.40%	57.20%	59.00%	60.50%	62.10%	63.70%
Weighted Average Fitch Recovery Rate																

(4) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	74.30%	75.80%	77.20%	78.40%	79.40%	80.40%	81.10%	81.80%	82.60%	83.20%	83.80%	84.40%	85.00%	85.60%	86.20%	86.90%
2.20%	71.60%	73.20%	74.70%	76.00%	77.00%	77.90%	78.80%	79.70%	80.40%	81.20%	82.20%	82.90%	83.60%	84.20%	84.80%	85.40%
2.40%	68.80%	70.20%	71.70%	73.50%	75.20%	76.30%	77.40%	78.30%	79.20%	80.10%	80.90%	81.60%	82.30%	83.00%	83.60%	84.20%
2.60%	66.10%	67.90%	69.50%	71.10%	72.70%	74.50%	75.80%	76.80%	77.80%	78.70%	79.50%	80.30%	81.10%	81.90%	82.60%	83.20%
2.80%	63.90%	65.30%	66.90%	68.40%	69.80%	71.60%	73.60%	75.20%	76.20%	77.20%	78.20%	79.00%	79.80%	80.60%	81.40%	82.00%
3.00%	61.80%	63.20%	64.60%	66.20%	67.70%	69.20%	70.80%	72.80%	74.50%	75.70%	76.70%	77.60%	78.50%	79.30%	80.10%	80.80%
3.20%	59.90%	61.40%	62.80%	64.10%	65.50%	67.00%	68.50%	69.80%	71.70%	73.60%	75.20%	76.10%	77.10%	78.00%	78.80%	79.60%
3.40%	57.90%	59.30%	60.60%	62.10%	63.40%	64.80%	66.30%	67.90%	69.40%	70.90%	72.70%	74.40%	75.60%	76.50%	77.30%	78.20%
3.60%	56.00%	57.50%	58.90%	60.20%	61.60%	63.10%	64.30%	65.70%	67.10%	68.50%	70.00%	71.50%	73.20%	74.90%	75.90%	76.90%
3.80%	53.40%	55.60%	57.10%	58.50%	59.90%	61.30%	62.60%	63.90%	65.50%	67.00%	68.50%	70.00%	71.30%	72.60%	73.80%	75.30%
4.00%	51.00%	53.20%	55.20%	56.70%	58.00%	59.30%	60.90%	62.50%	64.00%	65.50%	67.00%	68.50%	69.90%	71.30%	72.60%	73.80%
4.20%	48.50%	50.60%	52.80%	54.90%	56.40%	57.90%	59.50%	61.00%	62.60%	64.10%	65.50%	67.10%	68.50%	70.00%	71.30%	72.60%
4.40%	46.40%	48.60%	50.70%	52.70%	54.80%	56.50%	58.10%	59.60%	61.10%	62.70%	64.10%	65.60%	67.10%	68.60%	70.00%	71.30%
4.60%	44.60%	46.90%	49.00%	51.10%	53.10%	55.00%	56.60%	58.30%	59.70%	61.30%	62.80%	64.30%	65.70%	67.20%	68.70%	70.10%
4.80%	42.70%	45.10%	47.30%	49.50%	51.50%	53.50%	55.30%	56.80%	58.30%	59.80%	61.50%	63.00%	64.40%	65.90%	67.40%	68.80%
5.00%	40.90%	43.30%	45.70%	47.80%	49.90%	51.90%	53.80%	55.60%	57.10%	58.60%	60.00%	61.50%	63.00%	64.60%	66.00%	67.50%
5.20%	38.10%	41.60%	44.00%	46.20%	48.30%	50.40%	52.40%	54.20%	55.90%	57.40%	58.90%	60.30%	61.80%	63.20%	64.60%	66.20%
5.40%	34.50%	39.50%	42.20%	44.60%	46.80%	48.90%	50.90%	52.80%	54.60%	56.20%	57.70%	59.20%	60.60%	62.10%	63.50%	64.80%
5.60%	30.90%	36.10%	40.50%	42.90%	45.20%	47.30%	49.40%	51.40%	53.20%	55.10%	56.60%	58.00%	59.50%	60.90%	62.30%	63.70%
5.80%	26.90%	32.60%	37.60%	41.20%	43.60%	45.80%	47.90%	49.90%	51.80%	53.70%	55.40%	56.90%	58.40%	59.80%	61.20%	62.60%
6.00%	22.80%	29.00%	34.20%	39.10%	42.00%	44.20%	46.40%	48.50%	50.40%	52.30%	54.20%	55.80%	57.30%	58.70%	60.10%	61.60%
Weighted Average Fitch Recovery Rate																

(b) if the Fitch Test Matrix WAL Value is less than or equal to 5.5 years:

(1) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor

Minimum Fitch Floating Spread	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35
2.00%	72.60%	74.20%	75.70%	76.90%	78.00%	79.10%	79.90%	80.70%	81.50%	82.20%	82.90%	83.50%	84.10%	84.60%	85.30%	86.00%
2.20%	69.20%	71.00%	72.70%	74.40%	75.80%	76.80%	77.80%	78.70%	79.50%	80.60%	81.50%	82.20%	83.00%	83.70%	84.30%	84.90%
2.40%	66.90%	68.50%	69.90%	71.60%	73.60%	75.30%	76.40%	77.40%	78.40%	79.30%	80.10%	80.90%	81.60%	82.30%	82.90%	83.90%
2.60%	64.20%	65.80%	67.60%	69.20%	70.80%	72.70%	74.70%	75.90%	76.90%	77.80%	78.70%	79.70%	80.50%	81.30%	82.00%	82.70%
2.80%	62.20%	63.70%	65.20%	66.90%	68.50%	70.00%	72.00%	73.90%	75.40%	76.50%	77.50%	78.40%	79.20%	80.00%	80.70%	81.50%
3.00%	60.50%	62.10%	63.60%	64.90%	66.50%	68.00%	69.50%	71.30%	73.10%	74.90%	76.00%	77.00%	77.90%	78.80%	79.60%	80.60%
3.20%	58.70%	60.10%	61.60%	63.10%	64.40%	65.90%	67.50%	69.00%	70.70%	72.70%	74.40%	75.60%	76.50%	77.40%	78.40%	79.40%
3.40%	57.10%	58.60%	59.90%	61.40%	62.90%	64.20%	65.60%	67.20%	68.70%	70.10%	71.90%	73.70%	75.20%	76.20%	77.20%	78.10%
3.60%	55.30%	56.90%	58.40%	59.80%	61.30%	62.70%	64.10%	65.40%	66.90%	68.40%	69.70%	71.40%	73.10%	74.70%	75.80%	76.70%
3.80%	53.00%	55.20%	56.70%	58.20%	59.60%	61.00%	62.40%	63.80%	65.00%	66.50%	68.00%	69.30%	70.80%	72.60%	74.20%	75.50%
4.00%	50.60%	53.00%	55.30%	56.80%	58.20%	59.50%	60.80%	62.20%	63.40%	64.60%	66.00%	67.40%	69.00%	70.60%	72.20%	73.90%
4.20%	48.50%	50.80%	53.10%	55.20%	56.70%	58.10%	59.40%	60.70%	62.00%	63.30%	64.40%	66.10%	67.80%	69.40%	70.90%	72.30%
4.40%	46.30%	48.50%	50.60%	52.90%	55.10%	56.50%	57.90%	59.20%	60.40%	61.80%	63.20%	64.80%	66.50%	68.10%	69.70%	71.20%
4.60%	44.30%	46.50%	48.60%	50.60%	52.80%	54.90%	56.40%	57.80%	59.10%	60.30%	62.00%	63.60%	65.20%	66.90%	68.50%	70.10%
4.80%	42.20%	44.40%	46.60%	48.70%	50.80%	53.00%	55.10%	56.40%	57.70%	59.10%	60.80%	62.40%	64.10%	65.70%	67.40%	69.00%
5.00%	39.90%	42.40%	44.80%	46.90%	48.90%	50.90%	53.00%	55.00%	56.30%	58.00%	59.60%	61.30%	62.90%	64.50%	66.20%	67.80%
5.20%	35.60%	40.40%	42.70%	44.90%	46.90%	48.90%	50.90%	53.00%	55.00%	56.80%	58.50%	60.10%	61.80%	63.40%	65.00%	66.60%
5.40%	31.10%	36.40%	40.70%	43.00%	45.30%	47.30%	49.30%	51.30%	53.50%	55.60%	57.40%	59.00%	60.70%	62.30%	63.90%	65.50%
5.60%	26.70%	32.50%	37.60%	41.20%	43.60%	45.90%	47.90%	49.80%	52.10%	54.20%	56.10%	57.90%	59.60%	61.20%	62.80%	64.40%
5.80%	22.50%	28.50%	34.20%	39.00%	42.00%	44.30%	46.40%	48.40%	50.60%	52.80%	54.90%	56.70%	58.40%	60.00%	61.80%	63.30%
6.00%	18.80%	24.90%	30.60%	35.70%	40.30%	42.70%	45.00%	47.00%	49.10%	51.40%	53.60%	55.60%	57.20%	58.90%	60.60%	62.30%
Weighted Average Fitch Recovery Rate																

(2) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35
2.00%	72.60%	74.20%	75.70%	76.90%	78.00%	79.10%	79.90%	80.70%	81.50%	82.20%	82.90%	83.50%	84.10%	84.60%	85.30%	86.00%
2.20%	69.20%	71.00%	72.70%	74.20%	75.60%	76.70%	77.70%	78.60%	79.40%	80.50%	81.40%	82.10%	83.00%	83.60%	84.20%	84.80%
2.40%	66.90%	68.50%	69.90%	71.60%	73.30%	75.20%	76.30%	77.30%	78.30%	79.20%	80.10%	80.80%	81.50%	82.20%	82.90%	83.60%
2.60%	64.00%	65.70%	67.50%	69.20%	70.80%	72.60%	74.50%	75.80%	76.80%	77.70%	78.60%	79.60%	80.40%	81.20%	81.90%	82.60%
2.80%	62.10%	63.50%	65.10%	66.80%	68.40%	69.90%	71.80%	73.70%	75.30%	76.40%	77.40%	78.30%	79.10%	79.90%	80.60%	81.30%
3.00%	60.30%	61.90%	63.40%	64.80%	66.30%	67.90%	69.30%	71.10%	73.00%	74.70%	75.90%	76.90%	77.80%	78.70%	79.50%	80.30%
3.20%	58.40%	59.90%	61.40%	62.90%	64.20%	65.70%	67.30%	68.80%	70.40%	72.40%	74.20%	75.50%	76.40%	77.30%	78.30%	79.10%
3.40%	56.80%	58.30%	59.70%	61.10%	62.50%	63.90%	65.20%	66.80%	68.40%	69.70%	71.50%	73.20%	74.90%	76.00%	76.90%	77.80%
3.60%	54.70%	56.40%	57.90%	59.30%	60.80%	62.20%	63.60%	65.00%	66.40%	67.90%	69.30%	70.80%	72.50%	74.20%	75.50%	76.40%
3.80%	52.20%	54.50%	56.20%	57.60%	59.10%	60.40%	61.80%	63.20%	64.50%	65.80%	67.30%	68.70%	70.00%	71.70%	73.50%	75.10%

4.00%	49.60%	52.00%	54.30%	56.10%	57.60%	58.90%	60.20%	61.50%	62.80%	64.10%	65.30%	66.70%	68.10%	69.50%	71.10%	72.90%
4.20%	47.40%	49.60%	51.90%	54.10%	55.90%	57.30%	58.70%	59.90%	61.20%	62.50%	63.80%	64.90%	66.40%	67.80%	69.00%	70.40%
4.40%	45.10%	47.30%	49.40%	51.60%	53.80%	55.60%	57.00%	58.30%	59.60%	60.90%	62.30%	63.60%	64.70%	66.30%	67.80%	69.20%
4.60%	42.90%	45.10%	47.30%	49.30%	51.40%	53.50%	55.40%	56.80%	58.20%	59.40%	60.70%	62.10%	63.50%	65.00%	66.50%	68.00%
4.80%	40.60%	43.00%	45.10%	47.20%	49.30%	51.50%	53.50%	55.40%	56.70%	58.00%	59.20%	60.80%	62.30%	63.80%	65.20%	66.80%
5.00%	36.10%	40.60%	43.00%	45.30%	47.30%	49.30%	51.30%	53.30%	55.20%	56.60%	58.00%	59.50%	61.00%	62.60%	64.00%	65.50%
5.20%	31.50%	36.90%	40.90%	43.20%	45.30%	47.30%	49.40%	51.40%	53.40%	55.20%	56.70%	58.30%	59.80%	61.30%	62.80%	64.30%
5.40%	26.50%	32.30%	37.40%	41.10%	43.40%	45.70%	47.90%	50.00%	52.00%	53.90%	55.60%	57.10%	58.60%	60.10%	61.70%	63.20%
5.60%	21.30%	27.80%	33.50%	38.60%	41.80%	44.20%	46.40%	48.50%	50.60%	52.50%	54.40%	56.00%	57.50%	59.00%	60.50%	62.00%
5.80%	17.20%	23.40%	29.70%	35.00%	40.00%	42.50%	44.80%	47.10%	49.20%	51.10%	53.00%	54.90%	56.40%	57.90%	59.40%	60.90%
6.00%	13.50%	19.10%	25.40%	31.40%	36.50%	40.80%	43.20%	45.50%	47.60%	49.70%	51.70%	53.60%	55.40%	56.90%	58.30%	59.80%
Weighted Average Fitch Recovery Rate																

(3) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	72.40%	74.30%	75.80%	77.00%	78.00%	79.10%	80.00%	80.80%	81.60%	82.30%	83.00%	83.60%	84.20%	84.70%	85.40%	86.10%
2.20%	69.80%	71.60%	73.30%	75.20%	76.30%	77.40%	78.30%	79.20%	80.00%	80.80%	81.50%	82.50%	83.30%	83.90%	84.50%	85.00%
2.40%	67.50%	69.10%	70.20%	72.50%	74.60%	75.90%	76.90%	77.90%	78.80%	79.70%	80.60%	81.30%	82.00%	82.70%	83.30%	83.90%
2.60%	64.60%	66.30%	68.10%	69.70%	71.60%	73.50%	75.20%	76.20%	77.30%	78.30%	79.20%	80.00%	80.80%	81.60%	82.40%	83.20%
2.80%	62.70%	64.20%	65.80%	67.40%	69.00%	70.80%	72.80%	74.60%	75.90%	76.90%	77.80%	78.60%	79.40%	80.20%	81.20%	82.20%
3.00%	60.90%	62.50%	64.00%	65.40%	67.10%	68.60%	70.00%	71.80%	73.70%	75.40%	76.30%	77.30%	78.10%	79.00%	79.80%	80.80%
3.20%	59.10%	60.50%	62.10%	63.50%	64.90%	66.60%	68.20%	69.60%	71.40%	73.20%	74.90%	75.90%	76.80%	77.60%	78.70%	79.60%
3.40%	57.60%	59.00%	60.40%	62.00%	63.40%	64.70%	66.20%	67.70%	69.10%	70.60%	72.40%	74.10%	75.50%	76.50%	77.40%	78.30%
3.60%	55.80%	57.30%	58.90%	60.30%	61.90%	63.20%	64.50%	65.90%	67.30%	68.80%	70.10%	71.80%	73.50%	75.10%	76.00%	77.00%
3.80%	53.80%	55.80%	57.30%	58.70%	60.00%	61.40%	62.80%	64.10%	65.40%	66.90%	68.30%	69.90%	71.40%	73.00%	74.60%	75.80%
4.00%	51.60%	53.90%	55.80%	57.20%	58.60%	59.90%	61.20%	62.50%	63.80%	65.20%	66.90%	68.60%	70.20%	71.70%	73.10%	74.40%
4.20%	49.20%	51.40%	53.70%	55.60%	57.10%	58.40%	59.70%	61.00%	62.40%	64.00%	65.60%	67.30%	68.90%	70.50%	72.00%	73.40%
4.40%	47.00%	49.10%	51.30%	53.50%	55.50%	56.90%	58.20%	59.50%	61.00%	62.70%	64.40%	66.00%	67.70%	69.30%	70.80%	72.30%
4.60%	44.90%	47.10%	49.20%	51.20%	53.40%	55.30%	56.70%	58.20%	59.80%	61.50%	63.20%	64.80%	66.50%	68.10%	69.70%	71.20%
4.80%	42.90%	45.10%	47.20%	49.20%	51.30%	53.50%	55.40%	57.00%	58.70%	60.30%	62.00%	63.60%	65.20%	66.90%	68.50%	70.10%
5.00%	40.70%	43.00%	45.30%	47.40%	49.40%	51.50%	53.60%	55.70%	57.50%	59.20%	60.80%	62.50%	64.10%	65.70%	67.40%	69.00%
5.20%	37.20%	41.10%	43.60%	45.80%	47.90%	49.80%	52.10%	54.40%	56.30%	58.10%	59.70%	61.30%	63.00%	64.60%	66.20%	67.80%
5.40%	33.60%	38.60%	41.80%	44.20%	46.40%	48.40%	50.60%	52.90%	55.10%	56.90%	58.60%	60.20%	61.90%	63.50%	65.00%	66.70%
5.60%	29.80%	35.20%	40.00%	42.50%	44.80%	46.90%	49.10%	51.40%	53.60%	55.60%	57.40%	59.10%	60.80%	62.40%	64.00%	65.60%
5.80%	25.70%	31.50%	36.80%	40.80%	43.20%	45.40%	47.60%	49.90%	52.20%	54.40%	56.20%	57.90%	59.60%	61.30%	62.90%	64.50%
6.00%	22.00%	28.00%	33.40%	38.10%	41.50%	43.90%	46.10%	48.50%	50.70%	53.00%	55.10%	56.80%	58.40%	60.10%	61.80%	63.50%
Weighted Average Fitch Recovery Rate																

(4) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	72.40%	74.30%	75.80%	77.00%	78.00%	79.00%	80.00%	80.80%	81.60%	82.30%	82.90%	83.60%	84.20%	84.70%	85.40%	86.10%
2.20%	69.80%	71.60%	73.30%	75.20%	76.30%	77.30%	78.30%	79.20%	80.00%	80.80%	81.50%	82.50%	83.30%	83.90%	84.50%	85.00%
2.40%	67.50%	69.10%	70.20%	72.50%	74.60%	75.90%	76.90%	77.90%	78.80%	79.70%	80.60%	81.30%	82.00%	82.70%	83.30%	83.90%
2.60%	64.60%	66.30%	68.00%	69.70%	71.60%	73.50%	75.20%	76.20%	77.30%	78.30%	79.20%	80.00%	80.80%	81.60%	82.30%	83.00%
2.80%	62.70%	64.20%	65.70%	67.40%	69.00%	70.80%	72.80%	74.60%	75.90%	76.90%	77.80%	78.60%	79.40%	80.20%	81.00%	81.80%
3.00%	60.90%	62.50%	64.00%	65.40%	67.00%	68.60%	70.00%	71.80%	73.70%	75.40%	76.30%	77.30%	78.10%	79.00%	79.80%	80.50%
3.20%	59.00%	60.50%	62.00%	63.40%	64.90%	66.50%	68.10%	69.60%	71.30%	73.20%	74.80%	75.80%	76.70%	77.60%	78.50%	79.30%
3.40%	57.40%	58.90%	60.20%	61.80%	63.20%	64.60%	66.00%	67.50%	68.90%	70.30%	72.10%	73.80%	75.30%	76.30%	77.20%	78.10%
3.60%	55.40%	57.00%	58.60%	60.00%	61.50%	62.90%	64.20%	65.50%	67.00%	68.40%	69.80%	71.50%	73.10%	74.80%	75.80%	76.70%
3.80%	53.20%	55.40%	56.90%	58.30%	59.60%	61.00%	62.40%	63.70%	64.90%	66.40%	67.80%	69.20%	70.70%	72.30%	74.10%	75.40%
4.00%	50.80%	53.10%	55.30%	56.80%	58.10%	59.40%	60.70%	62.10%	63.30%	64.50%	65.80%	67.20%	68.50%	69.90%	71.70%	73.50%
4.20%	48.30%	50.40%	52.80%	55.00%	56.50%	57.90%	59.20%	60.40%	61.80%	63.00%	64.20%	65.70%	67.20%	68.70%	70.10%	71.30%
4.40%	46.00%	48.20%	50.20%	52.50%	54.60%	56.20%	57.50%	58.80%	60.00%	61.40%	62.90%	64.40%	65.90%	67.40%	68.80%	70.20%
4.60%	43.80%	46.00%	48.10%	50.10%	52.30%	54.30%	56.00%	57.30%	58.60%	60.10%	61.70%	63.20%	64.60%	66.10%	67.60%	69.00%
4.80%	41.60%	43.90%	46.00%	48.10%	50.00%	52.20%	54.30%	55.90%	57.30%	58.80%	60.40%	61.90%	63.40%	64.80%	66.40%	67.90%
5.00%	38.30%	41.60%	43.80%	46.10%	48.30%	50.40%	52.40%	54.30%	56.00%	57.60%	59.10%	60.60%	62.20%	63.70%	65.10%	66.70%
5.20%	34.10%	39.20%	42.10%	44.50%	46.80%	48.90%	50.90%	52.90%	54.80%	56.40%	57.90%	59.40%	60.90%	62.40%	63.90%	65.40%
5.40%	30.60%	35.80%	40.40%	42.90%	45.20%	47.40%	49.50%	51.50%	53.40%	55.20%	56.80%	58.20%	59.70%	61.30%	62.80%	64.30%
5.60%	26.30%	32.20%	37.40%	41.20%	43.60%	45.90%	48.00%	50.10%	52.00%	53.90%	55.60%	57.20%	58.60%	60.10%	61.60%	63.10%
5.80%	21.80%	28.20%	33.80%	38.80%	41.90%	44.30%	46.50%	48.70%	50.70%	52.60%	54.40%	56.10%	57.60%	59.00%	60.50%	62.00%
6.00%	17.60%	23.90%	30.10%	35.30%	40.20%	42.60%	44.90%	47.10%	49.20%	51.20%	53.10%	55.00%	56.50%	58.00%	59.40%	60.90%
Weighted Average Fitch Recovery Rate																

(c) if the Fitch Test Matrix WAL Value is less than or equal to 7 years:

(1) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**

Floating Spread																
2.00%	74.10%	75.60%	77.10%	78.30%	79.30%	80.30%	81.00%	81.80%	82.50%	83.20%	83.80%	84.40%	85.00%	85.60%	86.20%	86.80%
2.20%	71.10%	72.70%	74.20%	75.60%	76.70%	77.60%	78.50%	79.50%	80.20%	81.00%	81.70%	82.40%	83.20%	83.90%	84.50%	85.00%
2.40%	68.40%	70.00%	71.50%	73.10%	74.80%	76.00%	77.10%	78.10%	79.00%	79.80%	80.60%	81.30%	82.00%	82.80%	83.40%	84.00%
2.60%	65.70%	67.60%	69.30%	70.90%	72.40%	74.10%	75.60%	76.60%	77.50%	78.40%	79.20%	80.00%	80.80%	81.60%	82.30%	82.90%
2.80%	63.50%	65.10%	66.60%	68.30%	69.50%	71.10%	73.10%	74.90%	76.00%	76.90%	77.80%	78.70%	79.50%	80.30%	81.10%	81.80%
3.00%	61.30%	62.80%	64.20%	65.90%	67.50%	68.80%	70.30%	72.30%	74.00%	75.40%	76.30%	77.20%	78.10%	79.00%	79.80%	80.70%
3.20%	59.50%	60.90%	62.40%	63.70%	65.10%	66.60%	68.10%	69.50%	71.20%	73.00%	74.60%	75.80%	76.70%	77.70%	78.60%	79.50%
3.40%	57.60%	59.00%	60.40%	61.90%	63.30%	64.60%	66.10%	67.60%	69.00%	70.30%	72.20%	74.00%	75.50%	76.40%	77.20%	78.10%
3.60%	55.90%	57.40%	58.80%	60.00%	61.50%	62.80%	64.10%	65.40%	67.00%	68.40%	69.80%	71.50%	73.20%	74.90%	76.00%	77.00%
3.80%	53.40%	55.50%	57.00%	58.40%	59.70%	61.10%	62.50%	63.90%	65.10%	66.70%	68.50%	70.10%	71.60%	73.10%	74.60%	76.00%
4.00%	50.80%	53.10%	55.30%	56.80%	58.20%	59.50%	60.80%	62.20%	63.50%	65.20%	67.00%	68.70%	70.30%	71.80%	73.40%	74.90%
4.20%	48.70%	50.90%	53.10%	55.10%	56.50%	57.90%	59.10%	60.40%	62.10%	63.80%	65.50%	67.20%	68.90%	70.60%	72.20%	73.70%
4.40%	46.60%	48.70%	50.70%	52.80%	54.90%	56.40%	57.90%	59.30%	60.70%	62.40%	64.10%	65.80%	67.50%	69.30%	71.00%	72.50%
4.60%	44.80%	47.00%	49.10%	51.20%	53.30%	55.20%	56.60%	58.00%	59.50%	61.00%	62.80%	64.40%	66.20%	68.00%	69.70%	71.40%
4.80%	42.70%	45.20%	47.40%	49.40%	51.50%	53.70%	55.50%	56.90%	58.30%	59.70%	61.40%	63.10%	64.80%	66.70%	68.50%	70.20%
5.00%	40.70%	43.30%	45.60%	47.70%	49.70%	51.90%	53.90%	55.70%	57.10%	58.50%	60.10%	61.80%	63.60%	65.40%	67.20%	68.90%
5.20%	38.00%	41.50%	43.80%	46.00%	48.10%	50.10%	52.20%	54.20%	55.90%	57.30%	58.80%	60.60%	62.40%	64.10%	65.90%	67.60%
5.40%	34.20%	39.20%	42.10%	44.50%	46.60%	48.50%	50.50%	52.60%	54.60%	56.10%	57.60%	59.40%	61.20%	63.00%	64.60%	66.30%
5.60%	30.20%	35.60%	40.30%	42.70%	45.10%	47.10%	49.00%	50.90%	52.90%	54.90%	56.50%	58.30%	60.00%	61.60%	63.40%	65.00%
5.80%	25.80%	31.70%	37.00%	41.00%	43.30%	45.60%	47.50%	49.40%	51.40%	53.40%	55.30%	57.10%	58.90%	60.40%	62.10%	63.90%
6.00%	21.40%	27.60%	33.30%	38.30%	41.60%	44.00%	46.10%	48.00%	50.10%	52.10%	54.10%	56.00%	57.80%	59.40%	61.00%	62.50%
Weighted Average Fitch Recovery Rate																

(2) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	74.10%	75.60%	77.10%	78.30%	79.30%	80.30%	81.00%	81.80%	82.50%	83.20%	83.80%	84.40%	85.00%	85.60%	86.20%	86.80%
2.20%	71.00%	72.70%	74.20%	75.60%	76.70%	77.50%	78.50%	79.50%	80.20%	81.00%	81.70%	82.30%	83.10%	83.80%	84.40%	85.00%
2.40%	68.40%	70.00%	71.50%	73.10%	74.60%	75.90%	77.00%	78.00%	78.90%	79.70%	80.50%	81.20%	82.00%	82.70%	83.40%	84.00%
2.60%	65.70%	67.60%	69.30%	70.90%	72.40%	73.90%	75.50%	76.50%	77.40%	78.30%	79.10%	79.90%	80.70%	81.50%	82.20%	82.90%
2.80%	63.40%	65.00%	66.60%	68.20%	69.50%	71.00%	72.90%	74.70%	75.90%	76.80%	77.80%	78.60%	79.40%	80.20%	81.00%	81.80%
3.00%	61.20%	62.70%	64.10%	65.70%	67.30%	68.60%	70.10%	72.10%	73.90%	75.30%	76.30%	77.10%	78.00%	78.90%	79.70%	80.50%
3.20%	59.30%	60.70%	62.20%	63.50%	64.90%	66.40%	67.90%	69.30%	70.90%	72.70%	74.40%	75.60%	76.60%	77.60%	78.50%	79.30%
3.40%	57.30%	58.70%	60.00%	61.50%	62.90%	64.30%	65.70%	67.20%	68.70%	70.00%	71.70%	73.50%	75.20%	76.20%	77.00%	77.90%
3.60%	55.40%	56.90%	58.30%	59.70%	61.00%	62.40%	63.70%	64.90%	66.50%	67.90%	69.30%	70.80%	72.60%	74.30%	75.60%	76.50%
3.80%	52.50%	54.80%	56.40%	57.80%	59.20%	60.50%	62.00%	63.40%	64.60%	65.90%	67.40%	68.90%	70.30%	71.60%	73.30%	74.90%
4.00%	49.80%	52.10%	54.40%	56.10%	57.50%	58.80%	60.10%	61.50%	62.90%	64.30%	65.90%	67.40%	68.90%	70.30%	71.60%	72.90%
4.20%	47.50%	49.70%	51.90%	54.10%	55.80%	57.20%	58.40%	59.80%	61.40%	62.90%	64.40%	65.90%	67.40%	68.90%	70.30%	71.60%

4.40%	45.00%	47.20%	49.20%	51.40%	53.50%	55.40%	56.90%	58.50%	59.90%	61.50%	63.00%	64.50%	66.00%	67.50%	69.00%	70.30%
4.60%	42.90%	45.10%	47.40%	49.50%	51.60%	53.60%	55.40%	57.00%	58.60%	60.10%	61.70%	63.20%	64.60%	66.10%	67.60%	69.00%
4.80%	40.90%	43.30%	45.70%	47.90%	50.00%	52.00%	53.90%	55.70%	57.20%	58.70%	60.10%	61.80%	63.30%	64.80%	66.30%	67.70%
5.00%	37.90%	41.50%	43.90%	46.20%	48.40%	50.40%	52.40%	54.30%	56.00%	57.50%	59.00%	60.40%	61.90%	63.30%	64.90%	66.40%
5.20%	34.20%	39.30%	42.20%	44.50%	46.70%	48.80%	50.90%	52.80%	54.70%	56.30%	57.80%	59.20%	60.70%	62.10%	63.50%	64.90%
5.40%	30.50%	35.70%	40.40%	42.80%	45.10%	47.30%	49.30%	51.30%	53.20%	55.10%	56.60%	58.10%	59.50%	61.00%	62.40%	63.80%
5.60%	26.40%	32.20%	37.20%	41.10%	43.50%	45.70%	47.80%	49.90%	51.80%	53.70%	55.40%	56.90%	58.40%	59.80%	61.30%	62.70%
5.80%	22.20%	28.40%	33.80%	38.70%	41.80%	44.10%	46.30%	48.40%	50.40%	52.30%	54.10%	55.80%	57.30%	58.70%	60.10%	61.60%
6.00%	18.10%	24.30%	30.30%	35.40%	40.10%	42.50%	44.80%	46.90%	49.00%	50.90%	52.80%	54.60%	56.20%	57.60%	59.10%	60.50%
Weighted Average Fitch Recovery Rate																

(3) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	74.30%	75.80%	77.20%	78.40%	79.40%	80.40%	81.10%	81.80%	82.60%	83.20%	83.80%	84.40%	85.00%	85.60%	86.30%	86.90%
2.20%	71.60%	73.20%	74.70%	76.00%	77.00%	77.90%	78.80%	79.70%	80.40%	81.20%	82.20%	82.90%	83.60%	84.20%	84.80%	85.40%
2.40%	68.80%	70.20%	71.70%	73.50%	75.20%	76.30%	77.40%	78.30%	79.20%	80.10%	80.90%	81.60%	82.30%	83.00%	83.60%	84.20%
2.60%	66.10%	67.90%	69.50%	71.10%	72.70%	74.50%	75.80%	76.80%	77.70%	78.70%	79.50%	80.30%	81.10%	81.90%	82.60%	83.20%
2.80%	63.90%	65.30%	66.90%	68.40%	69.80%	71.60%	73.60%	75.20%	76.20%	77.20%	78.10%	79.00%	79.80%	80.60%	81.40%	82.10%
3.00%	61.80%	63.20%	64.60%	66.20%	67.70%	69.20%	70.80%	72.80%	74.50%	75.70%	76.70%	77.60%	78.50%	79.30%	80.10%	81.00%
3.20%	59.90%	61.40%	62.80%	64.10%	65.50%	67.10%	68.50%	69.90%	71.70%	73.60%	75.20%	76.20%	77.10%	78.00%	78.90%	80.10%
3.40%	58.00%	59.40%	60.80%	62.30%	63.60%	64.90%	66.50%	68.10%	69.50%	71.20%	72.90%	74.60%	75.70%	76.60%	77.80%	79.00%
3.60%	56.30%	57.80%	59.10%	60.50%	61.90%	63.30%	64.60%	66.00%	67.70%	69.40%	70.90%	72.40%	73.90%	75.40%	76.70%	77.90%
3.80%	54.10%	56.00%	57.50%	58.90%	60.30%	61.70%	63.00%	64.50%	66.20%	68.00%	69.70%	71.20%	72.60%	74.20%	75.60%	76.90%
4.00%	51.70%	53.90%	55.70%	57.20%	58.50%	59.80%	61.30%	63.00%	64.70%	66.50%	68.20%	69.90%	71.40%	72.90%	74.50%	75.90%
4.20%	49.40%	51.60%	53.70%	55.60%	57.10%	58.60%	59.90%	61.60%	63.30%	65.00%	66.80%	68.50%	70.10%	71.70%	73.30%	74.80%
4.40%	47.90%	49.90%	52.10%	54.10%	55.80%	57.30%	58.70%	60.20%	61.90%	63.60%	65.30%	67.00%	68.80%	70.50%	72.10%	73.60%
4.60%	46.20%	48.30%	50.40%	52.50%	54.60%	56.10%	57.50%	58.90%	60.60%	62.30%	64.00%	65.60%	67.50%	69.20%	70.90%	72.50%
4.80%	44.30%	46.60%	48.60%	50.70%	52.90%	54.90%	56.40%	57.80%	59.20%	60.90%	62.70%	64.30%	66.10%	67.90%	69.70%	71.20%
5.00%	42.30%	44.80%	46.90%	49.00%	51.00%	53.20%	55.10%	56.60%	58.00%	59.60%	61.30%	63.10%	64.80%	66.70%	68.40%	70.00%
5.20%	40.50%	43.00%	45.30%	47.30%	49.30%	51.40%	53.50%	55.40%	56.80%	58.30%	60.00%	61.90%	63.60%	65.40%	67.10%	68.80%
5.40%	37.40%	41.20%	43.60%	45.80%	47.80%	49.70%	51.80%	53.80%	55.60%	57.20%	58.90%	60.70%	62.50%	64.20%	65.80%	67.50%
5.60%	33.60%	38.70%	41.80%	44.20%	46.30%	48.30%	50.30%	52.30%	54.20%	56.00%	57.70%	59.50%	61.10%	63.00%	64.60%	66.30%
5.80%	29.60%	35.10%	39.90%	42.50%	44.80%	46.80%	48.90%	50.90%	52.90%	54.90%	56.60%	58.40%	60.00%	61.60%	63.20%	65.00%
6.00%	25.30%	31.20%	36.50%	40.70%	43.10%	45.30%	47.50%	49.50%	51.50%	53.60%	55.40%	57.20%	59.00%	60.50%	62.10%	63.70%
Weighted Average Fitch Recovery Rate																

(4) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance, (y) each of the five largest obligors in

the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	74.30%	75.80%	77.20%	78.40%	79.40%	80.40%	81.10%	81.80%	82.60%	83.20%	83.80%	84.40%	85.00%	85.60%	86.20%	86.90%
2.20%	71.60%	73.20%	74.70%	76.00%	77.00%	77.90%	78.80%	79.70%	80.40%	81.20%	82.20%	82.90%	83.60%	84.20%	84.80%	85.40%
2.40%	68.80%	70.20%	71.70%	73.50%	75.20%	76.30%	77.40%	78.30%	79.20%	80.10%	80.90%	81.60%	82.30%	83.00%	83.60%	84.20%
2.60%	66.10%	67.90%	69.50%	71.10%	72.70%	74.50%	75.80%	76.80%	77.80%	78.70%	79.50%	80.30%	81.10%	81.90%	82.60%	83.20%
2.80%	63.90%	65.30%	66.90%	68.40%	69.80%	71.60%	73.60%	75.20%	76.20%	77.20%	78.20%	79.00%	79.80%	80.60%	81.40%	82.00%
3.00%	61.80%	63.20%	64.60%	66.20%	67.70%	69.20%	70.80%	72.80%	74.50%	75.70%	76.70%	77.60%	78.50%	79.30%	80.10%	80.80%
3.20%	59.90%	61.40%	62.80%	64.10%	65.50%	67.00%	68.50%	69.80%	71.70%	73.60%	75.20%	76.10%	77.10%	78.00%	78.80%	79.60%
3.40%	57.90%	59.30%	60.60%	62.10%	63.40%	64.80%	66.30%	67.90%	69.40%	70.90%	72.70%	74.40%	75.60%	76.50%	77.30%	78.20%
3.60%	56.00%	57.50%	58.90%	60.20%	61.60%	63.10%	64.30%	65.70%	67.10%	68.50%	70.00%	71.50%	73.20%	74.90%	75.90%	76.90%
3.80%	53.40%	55.60%	57.10%	58.50%	59.90%	61.30%	62.60%	63.90%	65.50%	67.00%	68.50%	70.00%	71.30%	72.60%	73.80%	75.30%
4.00%	51.00%	53.20%	55.20%	56.70%	58.00%	59.30%	60.90%	62.50%	64.00%	65.50%	67.00%	68.50%	69.90%	71.30%	72.60%	73.80%
4.20%	48.50%	50.60%	52.80%	54.90%	56.40%	57.90%	59.50%	61.00%	62.60%	64.10%	65.50%	67.10%	68.50%	70.00%	71.30%	72.60%
4.40%	46.40%	48.60%	50.70%	52.70%	54.80%	56.50%	58.10%	59.60%	61.10%	62.70%	64.10%	65.60%	67.10%	68.60%	70.00%	71.30%
4.60%	44.60%	46.90%	49.00%	51.10%	53.10%	55.00%	56.60%	58.30%	59.70%	61.30%	62.80%	64.30%	65.70%	67.20%	68.70%	70.10%
4.80%	42.70%	45.10%	47.30%	49.50%	51.50%	53.50%	55.30%	56.80%	58.30%	59.80%	61.50%	63.00%	64.40%	65.90%	67.40%	68.80%
5.00%	40.90%	43.30%	45.70%	47.80%	49.90%	51.90%	53.80%	55.60%	57.10%	58.60%	60.00%	61.50%	63.00%	64.60%	66.00%	67.50%
5.20%	38.10%	41.60%	44.00%	46.20%	48.30%	50.40%	52.40%	54.20%	55.90%	57.40%	58.90%	60.30%	61.80%	63.20%	64.60%	66.20%
5.40%	34.50%	39.50%	42.20%	44.60%	46.80%	48.90%	50.90%	52.80%	54.60%	56.20%	57.70%	59.20%	60.60%	62.10%	63.50%	64.80%
5.60%	30.90%	36.10%	40.50%	42.90%	45.20%	47.30%	49.40%	51.40%	53.20%	55.10%	56.60%	58.00%	59.50%	60.90%	62.30%	63.70%
5.80%	26.90%	32.60%	37.60%	41.20%	43.60%	45.80%	47.90%	49.90%	51.80%	53.70%	55.40%	56.90%	58.40%	59.80%	61.20%	62.60%
6.00%	22.80%	29.00%	34.20%	39.10%	42.00%	44.20%	46.40%	48.50%	50.40%	52.30%	54.20%	55.80%	57.30%	58.70%	60.10%	61.60%
Weighted Average Fitch Recovery Rate																

(ii) applicable at the direction of the Collateral Manager on any date of determination after the 2026 Amendment Date on which the Fitch Test Matrix Collateral Principal Balance is greater than or equal to 97% of the Effective Date Target Par Amount:

(a) if the Fitch Test Matrix WAL Value is less than or equal to 6 years:

(1) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**

Floating Spread																
2.00%	87.30%	88.20%	89.10%	89.90%	90.60%	91.20%	91.80%	92.30%	92.70%	93.20%	93.70%	94.10%	94.40%	94.70%	N.A.	N.A.
2.20%	83.00%	83.90%	84.70%	85.60%	86.60%	87.40%	88.20%	88.90%	89.60%	90.10%	90.60%	91.00%	91.70%	92.20%	92.70%	93.10%
2.40%	79.80%	80.70%	81.60%	82.30%	83.10%	83.80%	84.40%	85.00%	85.80%	86.60%	87.30%	88.00%	88.80%	89.50%	90.20%	90.80%
2.60%	76.00%	77.20%	78.30%	79.10%	80.10%	80.90%	81.60%	82.20%	82.90%	83.50%	84.10%	84.70%	85.30%	86.10%	87.00%	87.80%
2.80%	71.70%	73.00%	74.40%	75.50%	76.50%	77.50%	78.40%	79.30%	80.20%	81.00%	81.80%	82.50%	83.20%	83.90%	84.60%	85.30%
3.00%	67.30%	68.70%	69.90%	71.30%	73.40%	75.20%	76.30%	77.40%	78.40%	79.30%	80.10%	80.90%	81.70%	82.50%	83.20%	84.00%
3.20%	63.50%	64.90%	66.60%	68.30%	69.80%	71.70%	73.70%	75.30%	76.40%	77.30%	78.30%	79.20%	80.10%	81.00%	81.90%	82.60%
3.40%	61.10%	62.70%	64.10%	65.60%	67.30%	68.80%	70.30%	72.30%	74.10%	75.50%	76.50%	77.50%	78.40%	79.30%	80.30%	81.20%
3.60%	58.90%	60.30%	61.90%	63.30%	64.70%	66.30%	67.80%	69.30%	71.00%	72.80%	74.60%	75.80%	76.70%	77.70%	78.70%	79.70%
3.80%	56.80%	58.30%	59.70%	61.20%	62.70%	64.00%	65.40%	66.90%	68.40%	69.80%	71.60%	73.40%	75.00%	76.10%	77.20%	78.20%
4.00%	54.80%	56.40%	57.90%	59.20%	60.60%	62.00%	63.40%	64.70%	66.10%	67.70%	69.40%	71.20%	73.00%	74.70%	75.90%	77.00%
4.20%	52.20%	54.40%	56.10%	57.50%	58.90%	60.10%	61.50%	62.90%	64.30%	65.90%	67.70%	69.40%	71.10%	72.80%	74.40%	75.70%
4.40%	49.60%	51.90%	54.10%	55.90%	57.30%	58.60%	59.80%	61.40%	62.90%	64.40%	66.20%	67.90%	69.60%	71.10%	72.70%	74.10%
4.60%	47.20%	49.30%	51.50%	53.70%	55.60%	57.10%	58.50%	59.90%	61.50%	63.00%	64.60%	66.30%	68.10%	69.80%	71.40%	72.90%
4.80%	45.20%	47.40%	49.50%	51.70%	53.90%	55.70%	57.20%	58.70%	60.10%	61.60%	63.20%	64.90%	66.70%	68.40%	70.10%	71.70%
5.00%	43.20%	45.60%	47.70%	49.80%	52.00%	54.10%	55.90%	57.40%	58.90%	60.20%	61.80%	63.60%	65.30%	67.10%	68.80%	70.40%
5.20%	41.10%	43.70%	46.00%	48.10%	50.10%	52.30%	54.40%	56.10%	57.60%	58.90%	60.50%	62.30%	64.00%	65.60%	67.30%	69.00%
5.40%	38.30%	41.70%	44.10%	46.40%	48.40%	50.50%	52.70%	54.80%	56.30%	57.70%	59.20%	60.90%	62.60%	64.30%	65.90%	67.60%
5.60%	34.40%	39.30%	42.20%	44.60%	46.80%	48.90%	51.00%	53.00%	55.00%	56.40%	57.90%	59.60%	61.30%	62.90%	64.50%	66.20%
5.80%	30.30%	35.60%	40.20%	42.80%	45.20%	47.30%	49.30%	51.30%	53.30%	55.20%	56.60%	58.30%	59.90%	61.60%	63.30%	64.80%
6.00%	25.80%	31.60%	36.80%	40.90%	43.40%	45.70%	47.70%	49.60%	51.60%	53.60%	55.40%	57.00%	58.70%	60.30%	62.00%	63.60%
Weighted Average Fitch Recovery Rate																

(2) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	87.30%	88.20%	89.10%	89.90%	90.60%	91.20%	91.80%	92.20%	92.70%	93.20%	93.70%	94.10%	94.40%	94.70%	N.A.	N.A.
2.20%	83.00%	83.90%	84.70%	85.60%	86.60%	87.40%	88.20%	88.90%	89.60%	90.10%	90.60%	91.00%	91.40%	91.90%	92.30%	92.70%
2.40%	79.80%	80.70%	81.60%	82.30%	83.10%	83.80%	84.40%	85.00%	85.80%	86.60%	87.30%	88.00%	88.70%	89.30%	89.90%	90.40%
2.60%	76.00%	77.20%	78.30%	79.10%	80.10%	80.90%	81.60%	82.20%	82.90%	83.50%	84.10%	84.70%	85.20%	86.00%	86.70%	87.40%
2.80%	71.60%	72.90%	74.20%	75.40%	76.30%	77.30%	78.30%	79.20%	80.10%	80.90%	81.70%	82.40%	83.10%	83.80%	84.40%	85.00%
3.00%	66.80%	68.30%	69.50%	71.10%	73.20%	75.10%	76.20%	77.30%	78.30%	79.20%	80.00%	80.80%	81.50%	82.20%	82.90%	83.60%
3.20%	63.20%	64.70%	66.30%	68.00%	69.50%	71.40%	73.30%	75.10%	76.20%	77.20%	78.20%	79.10%	79.90%	80.70%	81.50%	82.20%
3.40%	60.70%	62.20%	63.70%	65.10%	66.80%	68.40%	69.80%	71.70%	73.60%	75.20%	76.20%	77.20%	78.10%	79.00%	79.90%	80.60%
3.60%	58.40%	59.80%	61.30%	62.80%	64.20%	65.60%	67.20%	68.70%	70.20%	72.10%	73.90%	75.40%	76.30%	77.30%	78.20%	79.10%
3.80%	56.20%	57.70%	59.10%	60.50%	62.00%	63.40%	64.70%	66.20%	67.70%	69.10%	70.60%	72.50%	74.20%	75.50%	76.50%	77.40%
4.00%	53.80%	55.70%	57.20%	58.50%	59.90%	61.30%	62.70%	64.00%	65.20%	66.80%	68.20%	69.50%	71.20%	72.90%	74.60%	75.80%

4.20%	51.00%	53.30%	55.30%	56.80%	58.10%	59.40%	60.70%	62.10%	63.40%	64.80%	66.30%	67.80%	69.30%	70.70%	72.00%	73.50%
4.40%	48.30%	50.40%	52.70%	54.90%	56.40%	57.70%	59.00%	60.20%	61.70%	63.20%	64.70%	66.20%	67.70%	69.20%	70.60%	71.90%
4.60%	45.80%	48.00%	50.00%	52.20%	54.30%	55.90%	57.30%	58.60%	60.20%	61.80%	63.30%	64.80%	66.30%	67.80%	69.30%	70.70%
4.80%	43.30%	45.50%	47.70%	49.70%	51.80%	53.80%	55.70%	57.30%	58.80%	60.30%	61.90%	63.40%	64.90%	66.40%	67.90%	69.30%
5.00%	41.10%	43.40%	45.60%	47.90%	50.00%	52.10%	54.00%	55.80%	57.40%	58.90%	60.40%	62.00%	63.50%	64.90%	66.50%	67.90%
5.20%	38.00%	41.30%	43.60%	46.00%	48.20%	50.30%	52.30%	54.30%	56.00%	57.60%	59.10%	60.60%	62.10%	63.60%	65.00%	66.50%
5.40%	33.90%	38.60%	41.60%	44.10%	46.40%	48.50%	50.60%	52.60%	54.60%	56.30%	57.80%	59.30%	60.80%	62.30%	63.70%	65.10%
5.60%	29.60%	34.70%	39.20%	42.10%	44.50%	46.80%	49.00%	51.00%	53.00%	54.90%	56.50%	58.00%	59.50%	60.90%	62.40%	63.90%
5.80%	25.10%	30.70%	35.60%	40.20%	42.70%	45.10%	47.30%	49.40%	51.40%	53.30%	55.10%	56.70%	58.20%	59.60%	61.20%	62.70%
6.00%	20.60%	26.40%	31.80%	36.60%	40.90%	43.30%	45.50%	47.70%	49.80%	51.70%	53.60%	55.40%	57.00%	58.50%	59.90%	61.50%
Weighted Average Fitch Recovery Rate																

(3) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	87.30%	88.30%	89.20%	90.00%	90.60%	91.20%	91.80%	92.20%	92.70%	93.10%	93.70%	94.00%	94.40%	94.80%	N.A.	N.A.
2.20%	83.00%	83.90%	84.80%	85.70%	86.60%	87.50%	88.20%	88.80%	89.50%	90.10%	90.60%	91.00%	91.60%	92.20%	92.70%	93.10%
2.40%	79.90%	80.80%	81.60%	82.40%	83.10%	83.80%	84.50%	85.10%	85.90%	86.70%	87.40%	88.10%	88.80%	89.50%	90.20%	90.80%
2.60%	76.10%	77.30%	78.30%	79.20%	80.10%	80.90%	81.60%	82.20%	82.90%	83.50%	84.10%	84.70%	85.40%	86.20%	87.10%	87.80%
2.80%	71.70%	73.10%	74.50%	75.60%	76.70%	77.70%	78.70%	79.60%	80.40%	81.20%	82.00%	82.70%	83.30%	84.10%	84.80%	85.50%
3.00%	67.40%	68.80%	70.10%	71.90%	73.90%	75.50%	76.60%	77.60%	78.60%	79.50%	80.30%	81.10%	81.90%	82.70%	83.40%	84.20%
3.20%	63.90%	65.40%	67.10%	68.70%	70.30%	72.30%	74.20%	75.60%	76.60%	77.60%	78.50%	79.40%	80.30%	81.20%	82.10%	82.90%
3.40%	61.60%	63.10%	64.50%	66.10%	67.70%	69.20%	70.90%	72.80%	74.60%	75.80%	76.80%	77.70%	78.60%	79.60%	80.60%	81.50%
3.60%	59.30%	60.80%	62.30%	63.80%	65.10%	66.70%	68.30%	69.70%	71.50%	73.30%	75.10%	76.00%	77.00%	78.10%	79.10%	80.10%
3.80%	57.30%	58.80%	60.10%	61.70%	63.10%	64.40%	65.80%	67.40%	68.80%	70.60%	72.50%	74.20%	75.70%	76.80%	77.80%	78.80%
4.00%	55.40%	56.90%	58.30%	59.60%	61.10%	62.50%	63.80%	65.30%	67.10%	68.80%	70.50%	72.30%	74.00%	75.50%	76.50%	77.60%
4.20%	52.90%	55.10%	56.60%	58.00%	59.30%	60.70%	62.20%	63.70%	65.40%	67.20%	69.00%	70.60%	72.10%	73.80%	75.30%	76.30%
4.40%	50.30%	52.60%	54.70%	56.40%	57.90%	59.30%	60.80%	62.30%	64.00%	65.70%	67.40%	69.10%	70.70%	72.20%	73.70%	75.20%
4.60%	48.40%	50.50%	52.80%	54.90%	56.50%	58.00%	59.40%	60.90%	62.50%	64.20%	65.90%	67.60%	69.30%	70.90%	72.50%	74.00%
4.80%	46.60%	48.70%	50.80%	53.00%	55.10%	56.60%	58.10%	59.50%	61.00%	62.70%	64.40%	66.20%	67.90%	69.60%	71.20%	72.70%
5.00%	44.70%	46.90%	49.00%	51.10%	53.30%	55.30%	56.80%	58.30%	59.70%	61.30%	63.10%	64.80%	66.60%	68.30%	69.90%	71.40%
5.20%	42.70%	45.20%	47.30%	49.30%	51.40%	53.60%	55.50%	57.00%	58.40%	60.00%	61.80%	63.50%	65.10%	66.90%	68.50%	70.10%
5.40%	40.70%	43.20%	45.60%	47.60%	49.70%	51.80%	54.00%	55.70%	57.10%	58.70%	60.40%	62.20%	63.80%	65.40%	67.10%	68.80%
5.60%	37.50%	41.20%	43.70%	46.00%	48.10%	50.10%	52.20%	54.20%	55.90%	57.50%	59.10%	60.80%	62.50%	64.10%	65.70%	67.40%
5.80%	33.70%	38.60%	41.80%	44.30%	46.50%	48.50%	50.50%	52.50%	54.50%	56.10%	57.80%	59.50%	61.10%	62.80%	64.40%	66.10%
6.00%	29.60%	34.90%	39.80%	42.50%	44.90%	46.90%	48.90%	50.80%	52.80%	54.80%	56.50%	58.20%	59.80%	61.50%	63.10%	64.70%
Weighted Average Fitch Recovery Rate																

(4) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	87.30%	88.30%	89.20%	89.90%	90.60%	91.20%	91.80%	92.20%	92.70%	93.10%	93.70%	94.00%	94.40%	94.80%	N.A.	N.A.
2.20%	83.00%	83.90%	84.80%	85.70%	86.60%	87.50%	88.20%	88.80%	89.50%	90.10%	90.60%	91.00%	91.50%	91.90%	92.30%	92.70%
2.40%	79.90%	80.80%	81.60%	82.40%	83.10%	83.80%	84.50%	85.10%	85.90%	86.70%	87.40%	88.10%	88.70%	89.30%	89.90%	90.40%
2.60%	76.10%	77.30%	78.30%	79.20%	80.10%	80.90%	81.60%	82.20%	82.90%	83.50%	84.10%	84.70%	85.30%	86.10%	86.80%	87.50%
2.80%	71.60%	73.00%	74.30%	75.60%	76.70%	77.70%	78.70%	79.60%	80.40%	81.20%	82.00%	82.70%	83.30%	84.00%	84.60%	85.20%
3.00%	67.00%	68.40%	69.90%	72.00%	73.90%	75.50%	76.60%	77.60%	78.60%	79.50%	80.30%	81.10%	81.80%	82.50%	83.20%	83.80%
3.20%	63.80%	65.30%	67.00%	68.60%	70.10%	72.20%	74.10%	75.50%	76.50%	77.50%	78.50%	79.40%	80.20%	81.00%	81.70%	82.40%
3.40%	61.30%	62.90%	64.30%	65.80%	67.40%	69.00%	70.50%	72.50%	74.30%	75.60%	76.60%	77.50%	78.50%	79.30%	80.20%	80.90%
3.60%	59.00%	60.40%	62.00%	63.40%	64.70%	66.30%	67.80%	69.30%	70.90%	72.80%	74.50%	75.70%	76.70%	77.60%	78.50%	79.40%
3.80%	56.80%	58.30%	59.70%	61.10%	62.60%	63.90%	65.20%	66.80%	68.30%	69.70%	71.40%	73.10%	74.80%	75.90%	76.80%	77.70%
4.00%	54.70%	56.30%	57.80%	59.10%	60.50%	61.90%	63.20%	64.50%	66.10%	67.60%	69.10%	70.50%	71.90%	73.50%	75.20%	76.10%
4.20%	52.00%	54.20%	55.90%	57.30%	58.70%	59.90%	61.40%	62.90%	64.40%	66.00%	67.50%	69.00%	70.40%	71.70%	73.00%	74.20%
4.40%	49.20%	51.40%	53.60%	55.50%	56.90%	58.30%	59.70%	61.30%	62.90%	64.30%	65.80%	67.40%	68.80%	70.30%	71.60%	72.90%
4.60%	46.70%	48.90%	51.00%	53.10%	55.10%	56.70%	58.20%	59.70%	61.40%	62.90%	64.40%	65.90%	67.40%	69.00%	70.40%	71.70%
4.80%	44.60%	46.90%	49.20%	51.30%	53.40%	55.30%	56.90%	58.40%	59.90%	61.50%	63.00%	64.50%	66.00%	67.50%	69.00%	70.40%
5.00%	42.60%	45.10%	47.30%	49.50%	51.60%	53.60%	55.40%	57.00%	58.50%	60.00%	61.70%	63.20%	64.60%	66.10%	67.60%	69.00%
5.20%	40.50%	43.00%	45.40%	47.70%	49.80%	51.80%	53.80%	55.60%	57.20%	58.80%	60.20%	61.80%	63.30%	64.70%	66.20%	67.60%
5.40%	36.90%	41.00%	43.50%	45.80%	48.00%	50.10%	52.10%	54.10%	55.90%	57.40%	58.90%	60.40%	61.90%	63.40%	64.80%	66.30%
5.60%	32.90%	38.00%	41.50%	43.90%	46.20%	48.40%	50.50%	52.50%	54.40%	56.10%	57.60%	59.10%	60.60%	62.10%	63.50%	64.90%
5.80%	28.60%	34.10%	39.20%	42.10%	44.50%	46.70%	48.90%	50.90%	52.80%	54.70%	56.30%	57.80%	59.30%	60.80%	62.30%	63.80%
6.00%	24.00%	30.20%	35.40%	40.30%	42.70%	45.00%	47.20%	49.30%	51.30%	53.20%	55.00%	56.60%	58.10%	59.60%	61.10%	62.60%
Weighted Average Fitch Recovery Rate																

(b) if the Fitch Test Matrix WAL Value is less than or equal to 5.5 years:

(1) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**

Floating Spread																
2.00%	86.10%	87.10%	88.00%	88.90%	89.70%	90.40%	91.00%	91.50%	92.00%	92.50%	93.00%	93.40%	93.80%	94.30%	94.70%	95.00%
2.20%	82.00%	82.90%	83.80%	84.60%	85.40%	86.40%	87.20%	88.10%	88.80%	89.60%	90.20%	90.70%	91.20%	91.70%	92.30%	92.80%
2.40%	78.90%	80.10%	81.00%	81.80%	82.50%	83.30%	84.00%	84.70%	85.30%	86.00%	86.80%	87.50%	88.30%	89.10%	89.90%	90.50%
2.60%	75.30%	76.40%	77.60%	78.70%	79.50%	80.40%	81.20%	81.90%	82.60%	83.20%	83.90%	84.50%	85.30%	86.10%	87.00%	87.80%
2.80%	70.90%	72.40%	73.60%	75.00%	76.10%	77.10%	78.00%	79.00%	79.90%	80.70%	81.50%	82.30%	83.00%	83.70%	84.50%	85.20%
3.00%	66.60%	68.00%	69.60%	70.80%	72.10%	73.70%	75.40%	76.50%	77.50%	78.50%	79.40%	80.20%	81.00%	81.80%	82.70%	83.50%
3.20%	62.40%	64.10%	65.40%	66.90%	68.40%	70.00%	72.10%	74.00%	75.50%	76.60%	77.60%	78.50%	79.40%	80.30%	81.20%	82.00%
3.40%	59.90%	61.50%	63.00%	64.40%	65.90%	67.50%	69.00%	70.60%	72.60%	74.40%	75.70%	76.70%	77.70%	78.60%	79.60%	80.50%
3.60%	58.00%	59.40%	60.90%	62.40%	63.80%	65.20%	66.80%	68.30%	69.70%	71.50%	73.30%	75.00%	76.00%	77.00%	78.00%	79.00%
3.80%	56.00%	57.60%	59.10%	60.50%	62.00%	63.30%	64.60%	66.10%	67.60%	69.00%	70.60%	72.30%	74.00%	75.40%	76.40%	77.60%
4.00%	53.60%	55.60%	57.20%	58.70%	60.10%	61.50%	62.90%	64.20%	65.50%	67.30%	69.00%	70.70%	72.20%	73.70%	75.20%	76.40%
4.20%	50.80%	53.20%	55.30%	56.90%	58.30%	59.70%	61.10%	62.50%	64.00%	65.70%	67.50%	69.20%	70.80%	72.40%	73.80%	75.30%
4.40%	48.60%	50.90%	53.30%	55.30%	56.80%	58.30%	59.70%	61.10%	62.60%	64.20%	66.00%	67.70%	69.40%	71.00%	72.50%	74.00%
4.60%	46.80%	49.00%	51.30%	53.60%	55.50%	57.00%	58.40%	59.80%	61.20%	62.80%	64.50%	66.20%	68.00%	69.60%	71.20%	72.70%
4.80%	44.90%	47.20%	49.40%	51.60%	53.80%	55.70%	57.10%	58.50%	59.90%	61.30%	63.10%	64.80%	66.50%	68.20%	69.90%	71.50%
5.00%	42.90%	45.40%	47.70%	49.70%	51.90%	54.00%	55.80%	57.30%	58.70%	60.00%	61.70%	63.40%	65.00%	66.80%	68.50%	70.20%
5.20%	40.80%	43.50%	45.90%	48.00%	50.00%	52.20%	54.30%	56.00%	57.40%	58.80%	60.30%	62.10%	63.70%	65.40%	67.20%	68.90%
5.40%	37.80%	41.50%	44.10%	46.40%	48.40%	50.40%	52.60%	54.60%	56.20%	57.60%	59.00%	60.70%	62.40%	64.10%	65.80%	67.60%
5.60%	34.00%	39.20%	42.20%	44.60%	46.80%	48.80%	50.80%	52.90%	54.90%	56.40%	57.80%	59.40%	61.10%	62.90%	64.50%	66.20%
5.80%	30.00%	35.60%	40.30%	42.80%	45.20%	47.20%	49.20%	51.20%	53.30%	55.20%	56.60%	58.20%	59.80%	61.60%	63.30%	64.90%
6.00%	25.70%	31.80%	37.00%	41.00%	43.40%	45.60%	47.70%	49.60%	51.60%	53.60%	55.40%	57.00%	58.70%	60.30%	62.10%	63.70%
Weighted Average Fitch Recovery Rate																

(2) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	86.10%	87.10%	88.00%	88.90%	89.70%	90.40%	91.00%	91.50%	92.00%	92.50%	93.00%	93.40%	93.80%	94.30%	94.70%	95.00%
2.20%	82.00%	82.90%	83.80%	84.60%	85.40%	86.40%	87.20%	88.00%	88.80%	89.60%	90.20%	90.70%	91.10%	91.60%	92.00%	92.40%
2.40%	78.90%	80.00%	81.00%	81.80%	82.50%	83.30%	84.00%	84.70%	85.30%	86.00%	86.80%	87.50%	88.20%	88.90%	89.50%	90.10%
2.60%	75.30%	76.40%	77.60%	78.70%	79.50%	80.40%	81.20%	81.90%	82.60%	83.20%	83.80%	84.50%	85.10%	85.90%	86.60%	87.30%
2.80%	70.70%	72.20%	73.40%	74.80%	76.00%	76.90%	77.80%	78.80%	79.70%	80.40%	81.30%	82.00%	82.70%	83.40%	84.10%	84.70%
3.00%	66.10%	67.60%	69.10%	70.30%	71.70%	73.50%	75.30%	76.40%	77.40%	78.40%	79.30%	80.10%	80.90%	81.70%	82.40%	83.10%
3.20%	61.80%	63.30%	64.80%	66.40%	68.10%	69.70%	71.70%	73.60%	75.30%	76.40%	77.40%	78.30%	79.20%	80.00%	80.80%	81.60%
3.40%	59.50%	61.00%	62.60%	64.00%	65.40%	67.10%	68.60%	70.00%	72.00%	73.90%	75.40%	76.40%	77.40%	78.30%	79.10%	80.00%
3.60%	57.40%	58.90%	60.40%	61.90%	63.30%	64.70%	66.20%	67.70%	69.10%	70.70%	72.50%	74.30%	75.60%	76.50%	77.50%	78.30%
3.80%	55.30%	56.90%	58.50%	59.80%	61.30%	62.70%	64.10%	65.40%	66.90%	68.40%	69.70%	71.40%	73.20%	74.80%	75.80%	76.70%

4.00%	52.40%	54.70%	56.40%	57.90%	59.40%	60.80%	62.20%	63.50%	64.80%	66.20%	67.60%	69.00%	70.40%	72.20%	73.80%	75.30%
4.20%	49.60%	51.90%	54.20%	56.00%	57.50%	58.90%	60.20%	61.70%	63.00%	64.30%	65.80%	67.40%	69.00%	70.40%	71.80%	73.10%
4.40%	47.10%	49.30%	51.50%	53.80%	55.60%	57.10%	58.50%	59.80%	61.30%	62.80%	64.40%	66.00%	67.50%	69.00%	70.50%	71.80%
4.60%	44.60%	46.90%	49.00%	51.20%	53.40%	55.30%	56.70%	58.30%	59.80%	61.40%	63.00%	64.50%	66.10%	67.60%	69.10%	70.60%
4.80%	42.50%	44.80%	46.90%	49.00%	51.20%	53.20%	55.20%	56.90%	58.40%	60.00%	61.60%	63.20%	64.70%	66.20%	67.80%	69.20%
5.00%	40.40%	42.80%	45.10%	47.20%	49.40%	51.60%	53.60%	55.50%	57.10%	58.70%	60.20%	61.80%	63.40%	64.80%	66.40%	67.90%
5.20%	36.80%	40.70%	43.10%	45.40%	47.70%	49.90%	52.00%	53.90%	55.70%	57.40%	58.90%	60.50%	62.10%	63.50%	65.00%	66.50%
5.40%	32.70%	37.50%	41.10%	43.50%	45.90%	48.20%	50.30%	52.30%	54.30%	56.10%	57.70%	59.20%	60.70%	62.30%	63.70%	65.20%
5.60%	28.40%	33.70%	38.40%	41.70%	44.10%	46.40%	48.60%	50.70%	52.80%	54.70%	56.40%	58.00%	59.50%	61.00%	62.50%	63.90%
5.80%	23.90%	29.60%	34.70%	39.50%	42.30%	44.70%	46.90%	49.10%	51.20%	53.20%	55.10%	56.70%	58.20%	59.70%	61.20%	62.70%
6.00%	19.40%	25.30%	30.80%	35.80%	40.40%	42.90%	45.30%	47.50%	49.70%	51.70%	53.70%	55.40%	57.00%	58.50%	59.90%	61.50%
Weighted Average Fitch Recovery Rate																

(3) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	86.20%	87.20%	88.10%	88.90%	89.70%	90.50%	91.00%	91.50%	92.00%	92.50%	93.00%	93.40%	93.80%	94.30%	94.60%	95.00%
2.20%	82.00%	83.00%	83.80%	84.70%	85.60%	86.50%	87.30%	88.20%	88.90%	89.60%	90.20%	90.70%	91.30%	91.80%	92.30%	92.80%
2.40%	79.00%	80.20%	81.10%	81.80%	82.60%	83.30%	84.00%	84.60%	85.20%	86.00%	86.80%	87.60%	88.40%	89.10%	89.90%	90.50%
2.60%	75.30%	76.50%	77.60%	78.60%	79.50%	80.50%	81.20%	81.90%	82.50%	83.20%	83.90%	84.60%	85.40%	86.20%	87.10%	87.90%
2.80%	71.00%	72.40%	73.70%	75.10%	76.10%	77.00%	78.10%	79.00%	79.90%	80.80%	81.60%	82.30%	83.10%	83.80%	84.60%	85.30%
3.00%	66.70%	68.20%	69.70%	70.90%	72.30%	74.30%	75.70%	76.80%	77.80%	78.70%	79.60%	80.40%	81.20%	82.10%	82.90%	83.70%
3.20%	62.60%	64.10%	65.60%	67.30%	68.90%	70.50%	72.60%	74.50%	75.80%	76.80%	77.80%	78.70%	79.60%	80.50%	81.40%	82.30%
3.40%	60.40%	62.00%	63.40%	64.80%	66.40%	68.00%	69.50%	71.20%	73.10%	74.90%	76.00%	77.00%	77.90%	78.90%	79.90%	80.80%
3.60%	58.40%	59.90%	61.40%	62.90%	64.20%	65.70%	67.20%	68.70%	70.10%	72.00%	73.80%	75.30%	76.20%	77.30%	78.50%	79.70%
3.80%	56.50%	58.10%	59.50%	61.00%	62.40%	63.80%	65.00%	66.60%	68.40%	70.10%	71.70%	73.30%	74.70%	76.00%	77.30%	78.50%
4.00%	54.30%	56.10%	57.60%	59.10%	60.50%	62.00%	63.30%	65.00%	66.80%	68.60%	70.30%	71.80%	73.30%	74.80%	76.10%	77.30%
4.20%	51.80%	54.10%	56.00%	57.50%	58.90%	60.30%	61.80%	63.50%	65.20%	67.00%	68.80%	70.40%	72.00%	73.50%	74.90%	76.20%
4.40%	49.70%	52.10%	54.40%	56.10%	57.60%	59.00%	60.40%	62.00%	63.80%	65.50%	67.30%	69.00%	70.60%	72.10%	73.60%	75.10%
4.60%	47.90%	50.10%	52.40%	54.70%	56.30%	57.80%	59.10%	60.50%	62.30%	64.00%	65.80%	67.50%	69.20%	70.80%	72.30%	73.80%
4.80%	46.10%	48.30%	50.50%	52.80%	54.90%	56.50%	57.90%	59.30%	60.90%	62.60%	64.30%	66.00%	67.80%	69.50%	71.10%	72.60%
5.00%	44.20%	46.60%	48.70%	50.90%	53.10%	55.10%	56.60%	58.00%	59.50%	61.20%	63.00%	64.60%	66.40%	68.10%	69.80%	71.30%
5.20%	42.20%	44.80%	47.10%	49.10%	51.20%	53.30%	55.30%	56.80%	58.20%	59.90%	61.60%	63.30%	64.90%	66.70%	68.40%	70.10%
5.40%	40.20%	42.90%	45.40%	47.50%	49.50%	51.60%	53.70%	55.50%	56.90%	58.60%	60.20%	62.00%	63.70%	65.30%	67.10%	68.80%
5.60%	36.70%	41.00%	43.50%	45.80%	47.90%	49.80%	51.90%	54.00%	55.70%	57.30%	59.00%	60.70%	62.40%	64.10%	65.80%	67.50%
5.80%	32.90%	38.20%	41.60%	44.10%	46.30%	48.30%	50.20%	52.30%	54.30%	56.00%	57.70%	59.40%	61.10%	62.80%	64.50%	66.20%
6.00%	28.90%	34.70%	39.60%	42.30%	44.60%	46.70%	48.70%	50.60%	52.70%	54.70%	56.50%	58.20%	59.90%	61.60%	63.30%	64.90%

Weighted Average Fitch Recovery Rate

(4) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	86.20%	87.10%	88.10%	88.90%	89.70%	90.40%	91.00%	91.50%	92.00%	92.50%	93.00%	93.40%	93.80%	94.30%	94.60%	94.90%
2.20%	82.00%	83.00%	83.80%	84.60%	85.50%	86.50%	87.30%	88.20%	88.90%	89.60%	90.20%	90.70%	91.20%	91.60%	92.00%	92.40%
2.40%	79.00%	80.20%	81.00%	81.80%	82.60%	83.30%	84.00%	84.60%	85.20%	86.00%	86.80%	87.60%	88.30%	88.90%	89.60%	90.20%
2.60%	75.20%	76.50%	77.60%	78.60%	79.50%	80.40%	81.20%	81.90%	82.50%	83.20%	83.80%	84.50%	85.20%	86.00%	86.70%	87.40%
2.80%	70.80%	72.20%	73.50%	74.90%	76.00%	76.90%	77.90%	78.80%	79.70%	80.60%	81.40%	82.10%	82.90%	83.50%	84.20%	84.80%
3.00%	66.20%	67.80%	69.20%	70.40%	72.20%	74.20%	75.70%	76.80%	77.80%	78.70%	79.60%	80.40%	81.20%	81.90%	82.70%	83.30%
3.20%	62.40%	63.90%	65.40%	67.10%	68.70%	70.40%	72.40%	74.30%	75.70%	76.70%	77.70%	78.60%	79.50%	80.30%	81.10%	81.80%
3.40%	60.10%	61.70%	63.20%	64.60%	66.10%	67.70%	69.20%	70.80%	72.70%	74.50%	75.80%	76.80%	77.70%	78.60%	79.40%	80.20%
3.60%	58.10%	59.50%	61.00%	62.50%	63.90%	65.20%	66.80%	68.30%	69.70%	71.40%	73.20%	74.90%	75.90%	76.90%	77.80%	78.60%
3.80%	56.00%	57.60%	59.10%	60.40%	61.90%	63.30%	64.60%	66.00%	67.50%	68.90%	70.30%	72.10%	73.80%	75.30%	76.20%	77.10%
4.00%	53.40%	55.50%	57.00%	58.50%	59.90%	61.40%	62.80%	64.00%	65.40%	67.00%	68.50%	70.00%	71.40%	72.80%	74.40%	75.60%
4.20%	50.50%	52.90%	55.10%	56.60%	58.00%	59.40%	60.80%	62.30%	63.90%	65.40%	67.00%	68.60%	70.10%	71.40%	72.80%	74.10%
4.40%	48.00%	50.10%	52.50%	54.70%	56.20%	57.70%	59.20%	60.80%	62.50%	64.00%	65.60%	67.10%	68.70%	70.10%	71.50%	72.80%
4.60%	46.10%	48.10%	50.30%	52.40%	54.50%	56.20%	57.90%	59.40%	61.00%	62.60%	64.10%	65.70%	67.30%	68.80%	70.20%	71.60%
4.80%	44.10%	46.20%	48.50%	50.70%	52.70%	54.70%	56.50%	58.10%	59.60%	61.20%	62.80%	64.30%	65.80%	67.40%	68.90%	70.30%
5.00%	42.00%	44.30%	46.70%	48.90%	51.00%	53.10%	55.10%	56.70%	58.30%	59.80%	61.40%	63.00%	64.50%	66.00%	67.50%	69.00%
5.20%	39.80%	42.40%	44.80%	47.10%	49.30%	51.50%	53.50%	55.40%	57.00%	58.60%	60.10%	61.70%	63.20%	64.60%	66.20%	67.70%
5.40%	36.00%	40.40%	42.90%	45.40%	47.70%	49.80%	51.90%	53.80%	55.70%	57.30%	58.80%	60.40%	61.90%	63.40%	64.80%	66.30%
5.60%	32.00%	36.90%	41.10%	43.60%	45.90%	48.10%	50.20%	52.30%	54.20%	56.00%	57.60%	59.10%	60.60%	62.10%	63.60%	65.00%
5.80%	27.70%	33.20%	38.40%	41.70%	44.10%	46.40%	48.60%	50.70%	52.70%	54.70%	56.40%	57.90%	59.40%	60.90%	62.40%	63.80%
6.00%	23.30%	29.20%	34.60%	39.70%	42.30%	44.70%	47.00%	49.20%	51.20%	53.20%	55.10%	56.60%	58.20%	59.60%	61.10%	62.60%
Weighted Average Fitch Recovery Rate																

(c) if the Fitch Test Matrix WAL Value is less than or equal to 7 years:

(1) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor

Minimum Fitch Floating Spread	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35
2.00%	87.30%	88.20%	89.10%	89.90%	90.60%	91.20%	91.80%	92.30%	92.70%	93.20%	93.70%	94.10%	94.40%	94.70%	N.A.	N.A.
2.20%	83.00%	83.90%	84.70%	85.60%	86.60%	87.40%	88.20%	88.90%	89.60%	90.10%	90.60%	91.00%	91.70%	92.20%	92.70%	93.10%
2.40%	79.80%	80.70%	81.60%	82.30%	83.10%	83.80%	84.40%	85.00%	85.80%	86.60%	87.30%	88.00%	88.80%	89.50%	90.20%	90.80%
2.60%	76.00%	77.20%	78.30%	79.10%	80.10%	80.90%	81.60%	82.20%	82.90%	83.50%	84.10%	84.70%	85.30%	86.10%	87.00%	87.80%
2.80%	71.70%	73.00%	74.40%	75.50%	76.50%	77.50%	78.40%	79.30%	80.20%	81.00%	81.80%	82.50%	83.20%	83.90%	84.60%	85.30%
3.00%	67.30%	68.70%	69.90%	71.30%	73.40%	75.20%	76.30%	77.40%	78.40%	79.30%	80.10%	80.90%	81.70%	82.50%	83.20%	84.00%
3.20%	63.50%	64.90%	66.60%	68.30%	69.80%	71.70%	73.70%	75.30%	76.40%	77.30%	78.30%	79.20%	80.10%	81.00%	81.90%	82.60%
3.40%	61.10%	62.70%	64.10%	65.60%	67.30%	68.80%	70.30%	72.30%	74.10%	75.50%	76.50%	77.50%	78.40%	79.30%	80.30%	81.20%
3.60%	58.90%	60.30%	61.90%	63.30%	64.70%	66.30%	67.80%	69.30%	71.00%	72.80%	74.60%	75.80%	76.70%	77.70%	78.70%	79.70%
3.80%	56.80%	58.30%	59.70%	61.20%	62.70%	64.00%	65.40%	66.90%	68.40%	69.80%	71.60%	73.40%	75.00%	76.10%	77.20%	78.20%
4.00%	54.80%	56.40%	57.90%	59.20%	60.60%	62.00%	63.40%	64.70%	66.10%	67.70%	69.40%	71.20%	73.00%	74.70%	75.90%	77.00%
4.20%	52.20%	54.40%	56.10%	57.50%	58.90%	60.10%	61.50%	62.90%	64.30%	65.90%	67.70%	69.40%	71.10%	72.80%	74.40%	75.70%
4.40%	49.60%	51.90%	54.10%	55.90%	57.30%	58.60%	59.80%	61.40%	62.90%	64.40%	66.20%	67.90%	69.60%	71.10%	72.70%	74.10%
4.60%	47.20%	49.30%	51.50%	53.70%	55.60%	57.10%	58.50%	59.90%	61.50%	63.00%	64.60%	66.30%	68.10%	69.80%	71.40%	72.90%
4.80%	45.20%	47.40%	49.50%	51.70%	53.90%	55.70%	57.20%	58.70%	60.10%	61.60%	63.20%	64.90%	66.70%	68.40%	70.10%	71.70%
5.00%	43.20%	45.60%	47.70%	49.80%	52.00%	54.10%	55.90%	57.40%	58.90%	60.20%	61.80%	63.60%	65.30%	67.10%	68.80%	70.40%
5.20%	41.10%	43.70%	46.00%	48.10%	50.10%	52.30%	54.40%	56.10%	57.60%	58.90%	60.50%	62.30%	64.00%	65.60%	67.30%	69.00%
5.40%	38.30%	41.70%	44.10%	46.40%	48.40%	50.50%	52.70%	54.80%	56.30%	57.70%	59.20%	60.90%	62.60%	64.30%	65.90%	67.60%
5.60%	34.40%	39.30%	42.20%	44.60%	46.80%	48.90%	51.00%	53.00%	55.00%	56.40%	57.90%	59.60%	61.30%	62.90%	64.50%	66.20%
5.80%	30.30%	35.60%	40.20%	42.80%	45.20%	47.30%	49.30%	51.30%	53.30%	55.20%	56.60%	58.30%	59.90%	61.60%	63.30%	64.80%
6.00%	25.80%	31.60%	36.80%	40.90%	43.40%	45.70%	47.70%	49.60%	51.60%	53.60%	55.40%	57.00%	58.70%	60.30%	62.00%	63.60%
Weighted Average Fitch Recovery Rate																

(2) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance and (y) (i) the two largest obligors in the portfolio each constitutes no more than 1.25% of the Collateral Principal Balance and (ii) each other obligor in the portfolio constitutes no more than 1.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35
2.00%	87.30%	88.20%	89.10%	89.90%	90.60%	91.20%	91.80%	92.20%	92.70%	93.20%	93.70%	94.10%	94.40%	94.70%	N.A.	N.A.
2.20%	83.00%	83.90%	84.70%	85.60%	86.60%	87.40%	88.20%	88.90%	89.60%	90.10%	90.60%	91.00%	91.40%	91.90%	92.30%	92.70%
2.40%	79.80%	80.70%	81.60%	82.30%	83.10%	83.80%	84.40%	85.00%	85.80%	86.60%	87.30%	88.00%	88.70%	89.30%	89.90%	90.40%
2.60%	76.00%	77.20%	78.30%	79.10%	80.10%	80.90%	81.60%	82.20%	82.90%	83.50%	84.10%	84.70%	85.20%	86.00%	86.70%	87.40%
2.80%	71.60%	72.90%	74.20%	75.40%	76.30%	77.30%	78.30%	79.20%	80.10%	80.90%	81.70%	82.40%	83.10%	83.80%	84.40%	85.00%
3.00%	66.80%	68.30%	69.50%	71.10%	73.20%	75.10%	76.20%	77.30%	78.30%	79.20%	80.00%	80.80%	81.50%	82.20%	82.90%	83.60%
3.20%	63.20%	64.70%	66.30%	68.00%	69.50%	71.40%	73.30%	75.10%	76.20%	77.20%	78.20%	79.10%	79.90%	80.70%	81.50%	82.20%
3.40%	60.70%	62.20%	63.70%	65.10%	66.80%	68.40%	69.80%	71.70%	73.60%	75.20%	76.20%	77.20%	78.10%	79.00%	79.90%	80.60%
3.60%	58.40%	59.80%	61.30%	62.80%	64.20%	65.60%	67.20%	68.70%	70.20%	72.10%	73.90%	75.40%	76.30%	77.30%	78.20%	79.10%

3.80%	56.20%	57.70%	59.10%	60.50%	62.00%	63.40%	64.70%	66.20%	67.70%	69.10%	70.60%	72.50%	74.20%	75.50%	76.50%	77.40%
4.00%	53.80%	55.70%	57.20%	58.50%	59.90%	61.30%	62.70%	64.00%	65.20%	66.80%	68.20%	69.50%	71.20%	72.90%	74.60%	75.80%
4.20%	51.00%	53.30%	55.30%	56.80%	58.10%	59.40%	60.70%	62.10%	63.40%	64.80%	66.30%	67.80%	69.30%	70.70%	72.00%	73.50%
4.40%	48.30%	50.40%	52.70%	54.90%	56.40%	57.70%	59.00%	60.20%	61.70%	63.20%	64.70%	66.20%	67.70%	69.20%	70.60%	71.90%
4.60%	45.80%	48.00%	50.00%	52.20%	54.30%	55.90%	57.30%	58.60%	60.20%	61.80%	63.30%	64.80%	66.30%	67.80%	69.30%	70.70%
4.80%	43.30%	45.50%	47.70%	49.70%	51.80%	53.80%	55.70%	57.30%	58.80%	60.30%	61.90%	63.40%	64.90%	66.40%	67.90%	69.30%
5.00%	41.10%	43.40%	45.60%	47.90%	50.00%	52.10%	54.00%	55.80%	57.40%	58.90%	60.40%	62.00%	63.50%	64.90%	66.50%	67.90%
5.20%	38.00%	41.30%	43.60%	46.00%	48.20%	50.30%	52.30%	54.30%	56.00%	57.60%	59.10%	60.60%	62.10%	63.60%	65.00%	66.50%
5.40%	33.90%	38.60%	41.60%	44.10%	46.40%	48.50%	50.60%	52.60%	54.60%	56.30%	57.80%	59.30%	60.80%	62.30%	63.70%	65.10%
5.60%	29.60%	34.70%	39.20%	42.10%	44.50%	46.80%	49.00%	51.00%	53.00%	54.90%	56.50%	58.00%	59.50%	60.90%	62.40%	63.90%
5.80%	25.10%	30.70%	35.60%	40.20%	42.70%	45.10%	47.30%	49.40%	51.40%	53.30%	55.10%	56.70%	58.20%	59.60%	61.20%	62.70%
6.00%	20.60%	26.40%	31.80%	36.60%	40.90%	43.30%	45.50%	47.70%	49.80%	51.70%	53.60%	55.40%	57.00%	58.50%	59.90%	61.50%
Weighted Average Fitch Recovery Rate																

(3) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 5% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	87.30%	88.30%	89.20%	90.00%	90.60%	91.20%	91.80%	92.20%	92.70%	93.10%	93.70%	94.00%	94.40%	94.80%	N.A.	N.A.
2.20%	83.00%	83.90%	84.80%	85.70%	86.60%	87.50%	88.20%	88.80%	89.50%	90.10%	90.60%	91.00%	91.60%	92.20%	92.70%	93.10%
2.40%	79.90%	80.80%	81.60%	82.40%	83.10%	83.80%	84.50%	85.10%	85.90%	86.70%	87.40%	88.10%	88.80%	89.50%	90.20%	90.80%
2.60%	76.10%	77.30%	78.30%	79.20%	80.10%	80.90%	81.60%	82.20%	82.90%	83.50%	84.10%	84.70%	85.40%	86.20%	87.10%	87.80%
2.80%	71.70%	73.10%	74.50%	75.60%	76.70%	77.70%	78.70%	79.60%	80.40%	81.20%	82.00%	82.70%	83.30%	84.10%	84.80%	85.50%
3.00%	67.40%	68.80%	70.10%	71.90%	73.90%	75.50%	76.60%	77.60%	78.60%	79.50%	80.30%	81.10%	81.90%	82.70%	83.40%	84.20%
3.20%	63.90%	65.40%	67.10%	68.70%	70.30%	72.30%	74.20%	75.60%	76.60%	77.60%	78.50%	79.40%	80.30%	81.20%	82.10%	82.90%
3.40%	61.60%	63.10%	64.50%	66.10%	67.70%	69.20%	70.90%	72.80%	74.60%	75.80%	76.80%	77.70%	78.60%	79.60%	80.60%	81.50%
3.60%	59.30%	60.80%	62.30%	63.80%	65.10%	66.70%	68.30%	69.70%	71.50%	73.30%	75.10%	76.00%	77.00%	78.10%	79.10%	80.10%
3.80%	57.30%	58.80%	60.10%	61.70%	63.10%	64.40%	65.80%	67.40%	68.80%	70.60%	72.50%	74.20%	75.70%	76.80%	77.80%	78.80%
4.00%	55.40%	56.90%	58.30%	59.60%	61.10%	62.50%	63.80%	65.30%	67.10%	68.80%	70.50%	72.30%	74.00%	75.50%	76.50%	77.60%
4.20%	52.90%	55.10%	56.60%	58.00%	59.30%	60.70%	62.20%	63.70%	65.40%	67.20%	69.00%	70.60%	72.10%	73.80%	75.30%	76.30%
4.40%	50.30%	52.60%	54.70%	56.40%	57.90%	59.30%	60.80%	62.30%	64.00%	65.70%	67.40%	69.10%	70.70%	72.20%	73.70%	75.20%
4.60%	48.40%	50.50%	52.80%	54.90%	56.50%	58.00%	59.40%	60.90%	62.50%	64.20%	65.90%	67.60%	69.30%	70.90%	72.50%	74.00%
4.80%	46.60%	48.70%	50.80%	53.00%	55.10%	56.60%	58.10%	59.50%	61.00%	62.70%	64.40%	66.20%	67.90%	69.60%	71.20%	72.70%
5.00%	44.70%	46.90%	49.00%	51.10%	53.30%	55.30%	56.80%	58.30%	59.70%	61.30%	63.10%	64.80%	66.60%	68.30%	69.90%	71.40%
5.20%	42.70%	45.20%	47.30%	49.30%	51.40%	53.60%	55.50%	57.00%	58.40%	60.00%	61.80%	63.50%	65.10%	66.90%	68.50%	70.10%
5.40%	40.70%	43.20%	45.60%	47.60%	49.70%	51.80%	54.00%	55.70%	57.10%	58.70%	60.40%	62.20%	63.80%	65.40%	67.10%	68.80%
5.60%	37.50%	41.20%	43.70%	46.00%	48.10%	50.10%	52.20%	54.20%	55.90%	57.50%	59.10%	60.80%	62.50%	64.10%	65.70%	67.40%
5.80%	33.70%	38.60%	41.80%	44.30%	46.50%	48.50%	50.50%	52.50%	54.50%	56.10%	57.80%	59.50%	61.10%	62.80%	64.40%	66.10%
6.00%	29.60%	34.90%	39.80%	42.50%	44.90%	46.90%	48.90%	50.80%	52.80%	54.80%	56.50%	58.20%	59.80%	61.50%	63.10%	64.70%
Weighted Average Fitch Recovery Rate																

(4) at the discretion of the Collateral Manager if (x) Fixed Rate Assets constitute 0% of the Collateral Principal Balance, (y) each of the five largest obligors in the portfolio constitutes no more than 2.50% of the Collateral Principal Balance and (z) each other obligor in the portfolio constitutes no more than 2.00% of the Collateral Principal Balance:

Maximum Fitch Weighted Average Rating Factor																
Minimum Fitch Floating Spread	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**	**34**	**35**
2.00%	87.30%	88.30%	89.20%	89.90%	90.60%	91.20%	91.80%	92.20%	92.70%	93.10%	93.70%	94.00%	94.40%	94.80%	N.A.	N.A.
2.20%	83.00%	83.90%	84.80%	85.70%	86.60%	87.50%	88.20%	88.80%	89.50%	90.10%	90.60%	91.00%	91.50%	91.90%	92.30%	92.70%
2.40%	79.90%	80.80%	81.60%	82.40%	83.10%	83.80%	84.50%	85.10%	85.90%	86.70%	87.40%	88.10%	88.70%	89.30%	89.90%	90.40%
2.60%	76.10%	77.30%	78.30%	79.20%	80.10%	80.90%	81.60%	82.20%	82.90%	83.50%	84.10%	84.70%	85.30%	86.10%	86.80%	87.50%
2.80%	71.60%	73.00%	74.30%	75.60%	76.70%	77.70%	78.70%	79.60%	80.40%	81.20%	82.00%	82.70%	83.30%	84.00%	84.60%	85.20%
3.00%	67.00%	68.40%	69.90%	72.00%	73.90%	75.50%	76.60%	77.60%	78.60%	79.50%	80.30%	81.10%	81.80%	82.50%	83.20%	83.80%
3.20%	63.80%	65.30%	67.00%	68.60%	70.10%	72.20%	74.10%	75.50%	76.50%	77.50%	78.50%	79.40%	80.20%	81.00%	81.70%	82.40%
3.40%	61.30%	62.90%	64.30%	65.80%	67.40%	69.00%	70.50%	72.50%	74.30%	75.60%	76.60%	77.50%	78.50%	79.30%	80.20%	80.90%
3.60%	59.00%	60.40%	62.00%	63.40%	64.70%	66.30%	67.80%	69.30%	70.90%	72.80%	74.50%	75.70%	76.70%	77.60%	78.50%	79.40%
3.80%	56.80%	58.30%	59.70%	61.10%	62.60%	63.90%	65.20%	66.80%	68.30%	69.70%	71.40%	73.10%	74.80%	75.90%	76.80%	77.70%
4.00%	54.70%	56.30%	57.80%	59.10%	60.50%	61.90%	63.20%	64.50%	66.10%	67.60%	69.10%	70.50%	71.90%	73.50%	75.20%	76.10%
4.20%	52.00%	54.20%	55.90%	57.30%	58.70%	59.90%	61.40%	62.90%	64.40%	66.00%	67.50%	69.00%	70.40%	71.70%	73.00%	74.20%
4.40%	49.20%	51.40%	53.60%	55.50%	56.90%	58.30%	59.70%	61.30%	62.90%	64.30%	65.80%	67.40%	68.80%	70.30%	71.60%	72.90%
4.60%	46.70%	48.90%	51.00%	53.10%	55.10%	56.70%	58.20%	59.70%	61.40%	62.90%	64.40%	65.90%	67.40%	69.00%	70.40%	71.70%
4.80%	44.60%	46.90%	49.20%	51.30%	53.40%	55.30%	56.90%	58.40%	59.90%	61.50%	63.00%	64.50%	66.00%	67.50%	69.00%	70.40%
5.00%	42.60%	45.10%	47.30%	49.50%	51.60%	53.60%	55.40%	57.00%	58.50%	60.00%	61.70%	63.20%	64.60%	66.10%	67.60%	69.00%
5.20%	40.50%	43.00%	45.40%	47.70%	49.80%	51.80%	53.80%	55.60%	57.20%	58.80%	60.20%	61.80%	63.30%	64.70%	66.20%	67.60%
5.40%	36.90%	41.00%	43.50%	45.80%	48.00%	50.10%	52.10%	54.10%	55.90%	57.40%	58.90%	60.40%	61.90%	63.40%	64.80%	66.30%
5.60%	32.90%	38.00%	41.50%	43.90%	46.20%	48.40%	50.50%	52.50%	54.40%	56.10%	57.60%	59.10%	60.60%	62.10%	63.50%	64.90%
5.80%	28.60%	34.10%	39.20%	42.10%	44.50%	46.70%	48.90%	50.90%	52.80%	54.70%	56.30%	57.80%	59.30%	60.80%	62.30%	63.80%
6.00%	24.00%	30.20%	35.40%	40.30%	42.70%	45.00%	47.20%	49.30%	51.30%	53.20%	55.00%	56.60%	58.10%	59.60%	61.10%	62.60%
Weighted Average Fitch Recovery Rate																

provided, that, the Collateral Manager may elect to modify any of the matrices set forth under clauses (i) or (ii) above subject to satisfaction of the Fitch Rating Condition;

provided, further, that the Collateral Manager may elect to interpolate linearly between:

(a) the values in cases (i)(a) and (i)(b), and (ii)(a) and (ii)(b) above based on the Fitch Test Matrix WAL Value that are applicable only if (1) such Fitch Test Matrix WAL Value is less than 6 years but more than 5.5 years and (2) the Fitch Test Matrix Collateral Principal Balance is greater than or equal to a linearly interpolated value between 100% and 97.00% of the

Effective Date Target Par Amount (such interpolation being based on the relative position of the Fitch Test Matrix WAL Value between 6 years and 5.5 years); and

(b) in addition to any interpolation permitted by clause (a) with respect to the Fitch Test Matrix WAL Value, the Collateral Manager may also elect to interpolate linearly between the Fitch Test Matrix Collateral Principal Balance values in any of clauses (i) or (ii) above with the same corresponding Fitch Test Matrix WAL Value based on (x) the percentage of the Collateral Principal Balance that constitute Fixed Rate Assets and/or (y) each of the top 5 obligor limitations, expressed as a percentage of the Collateral Principal Balance held by each obligor in the portfolio.

EXHIBIT B

[Consent and Proof of Ownership]

Re: Notice of Proposed Supplemental Indenture and Request for Consent from a Majority of the Controlling Class, dated February 23, 2026 (the "***Notice***") relating to that certain Indenture, dated as of November 7, 2024 (as amended, restated, extended, supplemented or otherwise modified in writing from time to time, the "***Indenture***"), by and among MidOcean Credit CLO XVI, as issuer (the "***Issuer"),*** MidOcean Credit CLO XVI LLC, as co-issuer (the "***Co-Issuer***" and, together with the Issuer, the "***Issuers***"), and U.S. Bank Trust Company, National Association, as trustee (in such capacity, the "***Trustee***"). Capitalized terms used but not defined herein which are defined in the Indenture shall have the meaning given thereto in the Indenture or in the Notice, as applicable.

PLEASE COMPLETE THE CONSENT IN ITS ENTIRETY BY (I) COMPLETING THE PROOF OF OWNERSHIP INFORMATION, (II) CHECKING THE APPROPRIATE BOX INDICATING THAT YOU EITHER CONSENT OR DO NOT CONSENT TO THE PROPOSED SUPPLEMENTAL INDENTURE AS DESCRIBED IN THE NOTICE, AND (III) IN THE CASE OF ANY CLASS A NOTE HELD THROUGH THE DEPOSITORY TRUST COMPANY ("DTC") OR OTHER CLEARING SYSTEM, OBTAINING A MEDALLION GUARANTEE OF YOUR SIGNATURE, OR HAVING IT NOTARIZED (AND PROVIDE TO THE TRUSTEE AN INCUMBENCY CERTIFICATE IN THE FORM ACCEPTABLE TO THE TRUSTEE).

PLEASE RETURN THE CONSENT BY OVERNIGHT DELIVERY AND EMAIL TO THE TRUSTEE AT THE ADDRESS SET FORTH BELOW ON OR BEFORE 5:00 P.M. (NEW YORK TIME) ON MARCH 13, 2026. THE RECORD DATE FOR THIS REQUEST IS FEBRUARY 23, 2026. ALL APPROVALS OR OBJECTIONS PROVIDED AS SPECIFIED IN THIS REQUEST ARE IRREVOCABLE. MINIMUM DENOMINATIONS SHALL NOT APPLY TO RESPONSES IN RESPECT OF THE REQUEST.

IN ADDITION TO SIGNING AND COMPLETING THE CONSENT AND PROOF OF OWNERSHIP FORM, PLEASE CLEARLY INSERT THE OUTSTANDING PRINCIPAL AMOUNT OF THE NOTE THAT YOU HOLD AND/OR ARE AUTHORIZED TO VOTE.

Address of Trustee
U.S Bank Trust Company, National Association, as Trustee
8 Greenway Plaza, Suite 1100
Houston, Texas 77046
Attention: Global Corporate Trust – MidOcean Credit CLO XVI
Email: roxanne.stanford@usbank.com

The undersigned holder or beneficial owner (the "***Holder***") represents, warrants and certifies that, as of February 23, 2026 (the "***Record Date***"), (i) it is the Holder of the referenced Class A Notes in the Aggregate Outstanding Amount specified below, (ii) it is duly authorized and has the full power to execute and deliver this Consent and Proof of Ownership, and such power has not been granted or assigned to any other Person, (iii) the Issuer and the Trustee may conclusively rely upon this Consent and Proof of Ownership, and (iv) to the extent the Holder is a beneficial owner of Notes held by DTC or its nominee, it has not instructed any nominee or DTC participant to respond to this Consent and Proof of Ownership on its behalf. All covenants and agreements in

this Consent and Proof of Ownership shall bind the undersigned and its respective successors and assigns.

Name of registered owners/beneficial holder:[2] _____

Signature of registered owner/beneficial holder: _____

Contact Name for Registered Owner/Beneficial holder ("***Contact***"): _____

Telephone Number of Contact: _____

Email Address of Contact: _____

DTC Participant/Custodian (if applicable): _____

DTC Participant Number (if applicable): _____

CUSIP number(s): _____

Holdings :	Original Aggregate Outstanding Amount	Current Aggregate Outstanding Amount
Class A Note		

DTC Participant/Custodian Contact name (if applicable): _____

DTC Participant/Custodian Telephone Number (if applicable): _____

DTC Participant/Custodian Email address (if applicable): _____

2 In the case of book-entry Notes held through DTC, name inserted must be the direct participant's name as the same appears in the securities listing position furnished to the Trustee by DTC. In the case of Notes held in physical definitive form, the name inserted must be exactly the same as the name which appears on the form of any such Notes.

The undersigned Holder has reviewed the Notice and hereby (*check one*)

☐ consents to the terms of the Proposed Supplemental Indenture

☐ does not consent to the terms of the Proposed Supplemental Indenture

The undersigned Holder waives any failure to deliver timely notices in relation to this Consent.

Date: _____

_____
(Name of Holder)

By: _____
(Signature)

_____
(Print name and title)

Medallion Guarantee/Notarization Required:[3]

Signature Guaranteed:

_____
Participant in a Recognized
Signature Guarantee Medallion
Program

OR

_____OF)
) SS
_____ OF)

On _____, 2026 before me, the undersigned, a Notary Public in and for said _____, personally appeared _____ personally known to me (or proved to me on the basis of satisfactory evidence) to be the person(s) whose name(s) is/are subscribed to the within instrument and acknowledged to me that he/she/they executed the same in his/her/their authorized capacity(ies), and that by his/her/their signature(s) on the instrument the person(s), or the entity upon which the person(s) acted, executed the instrument under due authority. WITNESS my hand and official seal.

_____
Notary Public in and for
the _____ of _____
(SEAL)

[3] Any Holder providing a notarized copy of its signature in lieu of a Medallion Guarantee will also be required to provide to the Trustee an incumbency certificate in the form acceptable to the Trustee.