

Real Estate Mortgage Investment Conduits (REMICs) Reporting Information

(And Other Collateralized Debt Obligations
(CDOs))

Volume 13 of 44



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Department of the Treasury
Internal Revenue Service

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Chase Home Lending Mortgage Trust 2024-4 Issuing REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-2: 16159N*AA2;

Class A-3: 16159N*AB0; Class A-3-X:

16159N*AC8; Class A-4: 16159N*AD6; Class
A-4-A:

16159N*AE4; Class A-4-X:

16159N*AF1; Class A-5:

16159N*AG9; Class A-5-A:

16159N*AH7; Class A-5-X:

16159N*AJ3; Class A-6:

16159N*AK0; Class A-6-A:

16159N*AL8; Class A-6-X:
16159N*AM6; Class A-7:
16159N*AN4; Class A-7-A:
16159N*AP9; Class A-7-X:
16159N*AQ7; Class A-8:
16159N*AR5; Class A-8-A:
16159N*AS3; Class A-8-X:
16159N*AT1; Class A-9:
16159N*AU8; Class A-9-A:
16159N*AV6; Class A-9-X:
16159N*AW4; Class A-X-1:
16159N*AX2; Class B-1:
16159N*AY0; Class B-1-A:
16159N*AZ7; Class B-1-X:
16159N*BA1; Class B-2:
16159N*BB9; Class B-2-A:

16159N*BC7; Class B-2-X:

16159N*BD5; Class B-3:

16159N*BE3; Class B-4:

16159N*BF0; Class B-5:

16159N*BG8; Class B-6:

16159N*BH6

Startup/Issue Date: 04/26/2024

Chase Home Lending Mortgage Trust 2024-4 Strip REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-2: 16159N*AA2;

Class A-3: 16159N*AB0; Class A-3-X:
16159N*AC8; Class A-4: 16159N*AD6; Class
A-4-A:

16159N*AE4; Class A-4-X:

16159N*AF1; Class A-5:

16159N*AG9; Class A-5-A:

16159N*AH7; Class A-5-X:

16159N*AJ3; Class A-6:

16159N*AK0; Class A-6-A:

16159N*AL8; Class A-6-X:

16159N*AM6; Class A-7:

16159N*AN4; Class A-7-A:

16159N*AP9; Class A-7-X:

16159N*AQ7; Class A-8:

16159N*AR5; Class A-8-A:

16159N*AS3; Class A-8-X:

16159N*AT1; Class A-9:

16159N*AU8; Class A-9-A:

16159N*AV6; Class A-9-X:

16159N*AW4; Class A-X-1:

16159N*AX2; Class B-1:

16159N*AY0; Class B-1-A:

16159N*AZ7; Class B-1-X:

16159N*BA1; Class B-2:

16159N*BB9; Class B-2-A:

16159N*BC7; Class B-2-X:

16159N*BD5; Class B-3:

16159N*BE3; Class B-4:

16159N*BF0; Class B-5:

16159N*BG8; Class B-6:

16159N*BH6

Startup/Issue Date: 04/26/2024

Chase Home Lending Mortgage Trust 2024-5 Issuing REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class B-5: 16159Q*BG1;

Class B-4: 16159Q*BF3; Class B-6:
16159Q*BH9; Class A-3-X: 16159Q*AC1;
Class A-7:

16159Q*AN7; Class B-2-X:

16159Q*BD8; Class A-8-A:

16159Q*AS6; Class B-2:

16159Q*BB2; Class B-3:

16159Q*BE6; Class A-8:

16159Q*AR8; Class A-8-X:

16159Q*AT4; Class B-2-A:

16159Q*BC0; Class A-9-A:

16159Q*AV9; Class B-1:

16159Q*AY3; Class A-6-A:

16159Q*AL1; Class A-6:

16159Q*AK3; Class A-5:

16159Q*AG2; Class A-4-A:

16159Q*AE7; Class A-3:

16159Q*AB3; Class A-5-A:

16159Q*AH0; Class A-2:

16159Q*AA5; Class A-4-X:

16159Q*AF4; Class A-9:

16159Q*AU1; Class A-6-X:

16159Q*AM9; Class A-5-X:

16159Q*AJ6; Class B-1-X:

16159Q*BA4; Class A-7-X:

16159Q*AQ0; Class A-9-X:

16159Q*AW7; Class A-4:

16159Q*AD9; Class A-X-1:

16159Q*AX5; Class B-1-A:

16159Q*AZ0; Class A-7-A:

16159Q*AP2

Startup/Issue Date: 05/29/2024

Chase Home Lending Mortgage Trust 2024-5 Strip REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class B-5: 16159Q*BG1;

Class B-4: 16159Q*BF3; Class B-6:
16159Q*BH9; Class A-3-X: 16159Q*AC1;
Class A-7:

16159Q*AN7; Class B-2-X:

16159Q*BD8; Class A-8-A:

16159Q*AS6; Class B-2:

16159Q*BB2; Class B-3:

16159Q*BE6; Class A-8:

16159Q*AR8; Class A-8-X:

16159Q*AT4; Class B-2-A:

16159Q*BC0; Class A-9-A:

16159Q*AV9; Class B-1:

16159Q*AY3; Class A-6-A:

16159Q*AL1; Class A-6:

16159Q*AK3; Class A-5:

16159Q*AG2; Class A-4-A:

16159Q*AE7; Class A-3:

16159Q*AB3; Class A-5-A:

16159Q*AH0; Class A-2:

16159Q*AA5; Class A-4-X:

16159Q*AF4; Class A-9:

16159Q*AU1; Class A-6-X:

16159Q*AM9; Class A-5-X:

16159Q*AJ6; Class B-1-X:

16159Q*BA4; Class A-7-X:

16159Q*AQ0; Class A-9-X:

16159Q*AW7; Class A-4:

16159Q*AD9; Class A-X-1:

16159Q*AX5; Class B-1-A:

16159Q*AZ0; Class A-7-A:

16159Q*AP2

Startup/Issue Date: 05/29/2024

Chase Home Lending Mortgage Trust 2024-RPL1 Expanding Strip REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-1: 16159M*AC0;

Class A-1-A: 16159M*AA4; Class A-1-B:
16159M*AB2; Class A-2: 16159M*AD8; Class
B-1:

16159M*AG1; Class B-2:

16159M*AH9; Class B-3:

16159M*AJ5; Class B-4:

16159M*AK2; Class B-5:

16159M*AL0; Class B-X:

16159M*AN6; Class M-1:

16159M*AE6; Class M-2:

16159M*AF3; Class PT:

16159M*AP1; Class X:

16159M*AM8

Startup/Issue Date: 02/28/2024

Chase Home Lending Mortgage Trust 2024-RPL1 Issuing REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-1: 16159M*AC0;

Class A-1-A: 16159M*AA4; Class A-1-B:
16159M*AB2; Class A-2: 16159M*AD8; Class
B-1:

16159M*AG1; Class B-2:

16159M*AH9; Class B-3:

16159M*AJ5; Class B-4:

16159M*AK2; Class B-5:

16159M*AL0; Class B-X:

16159M*AN6; Class M-1:

16159M*AE6; Class M-2:

16159M*AF3; Class PT:

16159M*AP1; Class X:

16159M*AM8

Startup/Issue Date: 02/28/2024

Chase Home Lending Mortgage Trust 2024-RPL1 Net WAC RE-MIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-1: 16159M*AC0;

Class A-1-A: 16159M*AA4; Class A-1-B:
16159M*AB2; Class A-2: 16159M*AD8; Class
B-1:

16159M*AG1; Class B-2:

16159M*AH9; Class B-3:

16159M*AJ5; Class B-4:

16159M*AK2; Class B-5:

16159M*AL0; Class B-X:

16159M*AN6; Class M-1:

16159M*AE6; Class M-2:

16159M*AF3; Class PT:

16159M*AP1; Class X:

16159M*AM8

Startup/Issue Date: 02/28/2024

Citigroup Mortgage Loan Trust 2024-INV1 Issuing REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-1: 17331T*AA8;

Class A-1IO1: 17331T*AB6; Class A-1-IO2:

17331T*AC4; Class A-1-IO3: 17331T*AD2;

Class A-1-IO4: 17331T*AE0; Class A-1-IO5:

17331T*AF7; Class A-1-IO6:
17331T*AG5; Class A-1A:
17331T*AH3; Class A-1B:
17331T*AJ9; Class A-2:
17331T*AK6; Class A-2-IO1:
17331T*AL4; Class A-2-IO2:
17331T*AM2; Class A-2-IO3:
17331T*AN0; Class A-2-IO4:
17331T*AP5; Class A-2-IO5:
17331T*AQ3; Class A-2-IO6:
17331T*AR1; Class A-2A:
17331T*AS9; Class A-2B:
17331T*AT7; Class A-3:
17331T*AU4; Class A-3-IO1:
17331T*AV2; Class A-3-IO2:
17331T*AW0; Class A-3-IO3:

17331T*AX8; Class A-3-IO4:
17331T*AY6; Class A-3-IO5:
17331T*AZ3; Class A-3-IO6:
17331T*BA7; Class A-3A:
17331T*BB5; Class A-3B:
17331T*BC3; Class A-4:
17331T*BD1; Class A-4-IO1:
17331T*BE9; Class A-4-IO2:
17331T*BF6; Class A-4-IO3:
17331T*BG4; Class A-4-IO4:
17331T*BH2; Class A-4-IO5:
17331T*BJ8; Class A-4-IO6:
17331T*BK5; Class A-4A:
17331T*BL3; Class A-4B:
17331T*BM1; Class A-5-IO1:
17331T*BN9; Class A-5-IO2:

17331T*BP4; Class A-5-IO3:
17331T*BQ2; Class A-5 IO4:
17331T*BR0; Class A-5-IO5:
17331T*BS8; Class A-5-IO6:
17331T*BT6; Class A-5-IOX:
17331T*BU3; Class A-6:
17331T*BV1; Class A-6-IO1:
17331T*BW9; Class A-6-IO2:
17331T*BX7; Class A-6-IO3:
17331T*BY5; Class A-6-IO4:
17331T*BZ2; Class A-6-IO5:
17331T*CA6; Class A-6-IO6:
17331T*CB4; Class A-6A:
17331T*CC2; Class A-6B:
17331T*CD0; Class A-7:
17331T*CE8; Class A-7-IO1:

17331T*CF5; Class A-7-IO2:
17331T*CG3; Class A-7-IO3:
17331T*CH1; Class A-7-IO4:
17331T*CJ7; Class A-7-IO5:
17331T*CK4; Class A-7-IO6:
17331T*CL2; Class A-7A:
17331T*CM0; Class A-7B:
17331T*CN8; Class A-8:
17331T*CP3; Class A-8-IO1:
17331T*CQ1; Class A-8-IO2:
17331T*CR9; Class A-8-IO3:
17331T*CS7; Class A-8-IO4:
17331T*CT5; Class A-8-IO5:
17331T*CU2; Class A-8-IO6:
17331T*CV0; Class A-8A:
17331T*CW8; Class A-8B:

17331T*CX6; Class A-IO-S:

17331T*DL1; Class B-1:

17331T*CY4; Class B-1-IO:

17331T*CZ1; Class B-1W:

17331T*DA5; Class B-2:

17331T*DB3; Class B-2-IO:

17331T*DC1; Class B-2W:

17331T*DD9; Class B-3:

17331T*DE7; Class B-4:

17331T*DF4; Class B-5:

17331T*DG2; Class B-6:

17331T*DH0; Class PT:

17331T*DJ6; Class PT-1:

17331T*DK3

Startup/Issue Date: 02/13/2024

Citigroup Mortgage Loan Trust 2024-INV1 Strip REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-1: 17331T*AA8;

Class A-1IO1: 17331T*AB6; Class A-1-IO2:
17331T*AC4; Class A-1-IO3: 17331T*AD2;
Class A-1-IO4: 17331T*AE0; Class A-1-IO5:

17331T*AF7; Class A-1-IO6:

17331T*AG5; Class A-1A:

17331T*AH3; Class A-1B:

17331T*AJ9; Class A-2:

17331T*AK6; Class A-2-IO1:

17331T*AL4; Class A-2-IO2:

17331T*AM2; Class A-2-IO3:
17331T*AN0; Class A-2-IO4:
17331T*AP5; Class A-2-IO5:
17331T*AQ3; Class A-2-IO6:
17331T*AR1; Class A-2A:
17331T*AS9; Class A-2B:
17331T*AT7; Class A-3:
17331T*AU4; Class A-3-IO1:
17331T*AV2; Class A-3-IO2:
17331T*AW0; Class A-3-IO3:
17331T*AX8; Class A-3-IO4:
17331T*AY6; Class A-3-IO5:
17331T*AZ3; Class A-3-IO6:
17331T*BA7; Class A-3A:
17331T*BB5; Class A-3B:
17331T*BC3; Class A-4:

17331T*BD1; Class A-4-IO1:
17331T*BE9; Class A-4-IO2:
17331T*BF6; Class A-4-IO3:
17331T*BG4; Class A-4-IO4:
17331T*BH2; Class A-4-IO5:
17331T*BJ8; Class A-4-IO6:
17331T*BK5; Class A-4A:
17331T*BL3; Class A-4B:
17331T*BM1; Class A-5-IO1:
17331T*BN9; Class A-5-IO2:
17331T*BP4; Class A-5-IO3:
17331T*BQ2; Class A-5 IO4:
17331T*BR0; Class A-5-IO5:
17331T*BS8; Class A-5-IO6:
17331T*BT6; Class A-5-IOX:
17331T*BU3; Class A-6:

17331T*BV1; Class A-6-IO1:
17331T*BW9; Class A-6-IO2:
17331T*BX7; Class A-6-IO3:
17331T*BY5; Class A-6-IO4:
17331T*BZ2; Class A-6-IO5:
17331T*CA6; Class A-6-IO6:
17331T*CB4; Class A-6A:
17331T*CC2; Class A-6B:
17331T*CD0; Class A-7:
17331T*CE8; Class A-7-IO1:
17331T*CF5; Class A-7-IO2:
17331T*CG3; Class A-7-IO3:
17331T*CH1; Class A-7-IO4:
17331T*CJ7; Class A-7-IO5:
17331T*CK4; Class A-7-IO6:
17331T*CL2; Class A-7A:

17331T*CM0; Class A-7B:
17331T*CN8; Class A-8:
17331T*CP3; Class A-8-IO1:
17331T*CQ1; Class A-8-IO2:
17331T*CR9; Class A-8-IO3:
17331T*CS7; Class A-8-IO4:
17331T*CT5; Class A-8-IO5:
17331T*CU2; Class A-8-IO6:
17331T*CV0; Class A-8A:
17331T*CW8; Class A-8B:
17331T*CX6; Class A-IO-S:
17331T*DL1; Class B-1:
17331T*CY4; Class B-1-IO:
17331T*CZ1; Class B-1W:
17331T*DA5; Class B-2:
17331T*DB3; Class B-2-IO:

17331T*DC1; Class B-2W:

17331T*DD9; Class B-3:

17331T*DE7; Class B-4:

17331T*DF4; Class B-5:

17331T*DG2; Class B-6:

17331T*DH0; Class PT:

17331T*DJ6; Class PT-1:

17331T*DK3

Startup/Issue Date: 02/13/2024

Citigroup Mortgage Loan Trust 2024-RP1 Issuing REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-1: 17291J*AA8;

Class M-2: 17291J*AG5; Class B-1:
17291J*AH3; Class B-2: 17291J*AJ9; Class
SA:

17291J*AR1; Class PT-1:

17291J*AT7; Class B-4:

17291J*AL4; Class A-IO-S:

17291J*AP5; Class B:

17291J*AN0; Class PT:

17291J*AS9; Class B-3:

17291J*AK6; Class A-5:

17291J*AE0; Class X:

17291J*AQ3; Class A-2:

17291J*AB6; Class B-5:

17291J*AM2; Class A-4:

17291J*AD2; Class M-1:

17291J*AF7; Class A-3:

17291J*AC4

Startup/Issue Date: 03/26/2024

Citigroup Mortgage Loan Trust 2024-RP1 Net WAC REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class A-1: 17291J*AA8;

Class M-2: 17291J*AG5; Class B-1:

17291J*AH3; Class B-2: 17291J*AJ9; Class
SA:

17291J*AR1; Class PT-1:

17291J*AT7; Class B-4:

17291J*AL4; Class A-IO-S:

17291J*AP5; Class B:

17291J*AN0; Class PT:

17291J*AS9; Class B-3:

17291J*AK6; Class A-5:

17291J*AE0; Class X:

17291J*AQ3; Class A-2:

17291J*AB6; Class B-5:

17291J*AM2; Class A-4:

17291J*AD2; Class M-1:

17291J*AF7; Class A-3:

17291J*AC4

Startup/Issue Date: 03/26/2024

Citigroup Mortgage Loan Trust 2024-RP2 Expanding Strip RE-MIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class X: 173106*AJ4;

Class A-1: 173106*AA3; Class B-3:
173106*AG0; Class A-2: 173106*AB1; Class
M-1:

173106*AC9; Class B-4:

173106*AH8; Class B-2:

173106*AF2; Class B-1:

173106*AE5; Class PT:

173106*AL9; Class M-2:

173106*AD7; Class SA:

173106*AK1; Class PT-1:

173106*AM7

Startup/Issue Date: 04/12/2024

Citigroup Mortgage Loan Trust 2024-RP2 Issuing REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class X: 173106*AJ4;

Class A-1: 173106*AA3; Class B-3:

173106*AG0; Class A-2: 173106*AB1; Class
M-1:

173106*AC9; Class B-4:

173106*AH8; Class B-2:

173106*AF2; Class B-1:

173106*AE5; Class PT:

173106*AL9; Class M-2:

173106*AD7; Class SA:

173106*AK1; Class PT-1:

173106*AM7

Startup/Issue Date: 04/12/2024

Citigroup Mortgage Loan Trust 2024-RP2 Net WAC REMIC

Carrie Reynolds, Vice President

U.S. Bank Trust Company N.A.

One Federal Street, 3rd Floor

Boston, MA 02110

Tel: 949-224-7046

CUSIP: Class X: 173106*AJ4;

Class A-1: 173106*AA3; Class B-3:
173106*AG0; Class A-2: 173106*AB1; Class
M-1:

173106*AC9; Class B-4:

173106*AH8; Class B-2:

173106*AF2; Class B-1:

173106*AE5; Class PT:

173106*AL9; Class M-2:

173106*AD7; Class SA:

173106*AK1; Class PT-1:

173106*AM7

Startup/Issue Date: 04/12/2024

College Ave Student Loans 2024- A, LLC

James Keller, Chief Financial Officer

c/o College Avenue Student Loans, LLC

233 N. King St., Suite #400

Wilmington, DE 19801

Tel: (302) 497-0758 CUSIP: Class A-1A
144A:

19424R*AA6; Class A-1B 144A:

19424R*AB4; Class B 144A:

19424R*AC2; Class C 144A:

19424R*AD0; Class D 144A:

19424R*AE8; Class A-1A

Regulation S: U1943V*AA4; Class A-1B

Regulation S: U1943V*AB2; Class B

Regulation S: U1943V*AC0; Class C

Regulation S: U1943V*AD8; Class D

Regulation S: U1943V*AE6 Startup/Issue

Date: 03/28/2024

College Ave Student Loans 2024-B, LLC

James Keller, Chief Financial Officer

c/o College Avenue Student Loans, LLC

233 N. King St., Suite #400

Wilmington, DE 19801

Tel: (302) 497-0758 CUSIP: Class A-1A
144A:

19423U*AA0; Class A-1B 144A:

19423U*AB8; Class B 144A:

19423U*AC6; Class C 144A:

19423U*AD4; Class D 144A:

19423U*AE2; Class E 144A:

19423U*AF9; Class A-1A

Regulation S: U1943W*AA2; Class A-1B

Regulation S: U1943W*AB0; Class B

Regulation S: U1943W*AC8; Class C

Regulation S: U1943W*AD6; Class D

Regulation S: U1943W*AE4; Class E

Regulation S: U1943W*AF1 Startup/Issue

Date: 05/28/2024

College Ave Student Loans Trust 2024-1

James Keller, Chief Financial Officer

c/o College Avenue Student Loans, LLC

233 N. King St., Suite #400

Wilmington, DE 19801

Tel: (302) 497-0758 CUSIP: Class A-1A
144A:

19425D*AA6; Class A-1B 144A:

19425D*AB4; Class B 144A:

19425D*AC2; Class C 144A:

19425D*AD0; Class D 144A:

19425D*AE8; Class E 144A:

19425D*AF5; Class F 144A:

19425D*AG3

Startup/Issue Date: 04/29/2024

**COLT Mortgage Loan Trust Mtg
P/T Certificates, Series 2024-2
Upper-Tier REMIC**

James Brown, Vice President C/O
Computershare Trust Company, N.A.

9062 Old Annapolis Rd.

Columbia, MD 21045

Tel: (667) 786-1453

CUSIP: Class A-1: 12665L*AA2;

Class A-2: 12665L*AB0; Class A-3:
12665L*AC8; Class M-1: 12665L*AD6; Class
B-1:

12665L*AE4; Class B-2:

12665L*AF1; Class B-3:

12665L*AG9; Class A-IO-S:

12665L*AH7; Class X:

12665L*AJ3

Startup/Issue Date: 04/11/2024

**COLT Mortgage Loan Trust Mtg
P/T Certs, Series 2024-1 Upper-
Tier REMIC**

James Brown, Vice President C/O
Computershare Trust Company, N.A.

9062 Old Annapolis Rd.

Columbia, MD 21045

Tel: (667) 786-1453

CUSIP: Class A-1: 19688T*AA3;

Class A-2: 19688T*AB1; Class A-3:
19688T*AC9; Class M-1: 19688T*AD7; Class
B-1:

19688T*AE5; Class B-2:

19688T*AF2; Class B-3:

19688T*AG0; Class A-IO-S:

19688T*AH8; Class X:

19688T*AJ4

Startup/Issue Date: 02/08/2024

COLT Mortgage Loan Trust Mtg P/T Certs, Series 2024-3 Upper- Tier REMIC

Nneka Kalu, Trust Officer C/O Computershare
Trust Company, N.A.

9062 Old Annapolis Rd.

Columbia, MD 21045

Tel: (667) 300-9377

CUSIP: Class A-1: 19688V*AA8;

Class A-2: 19688V*AB6; Class A-3:
19688V*AC4; Class M-1: 19688V*AD2; Class
B-1:

19688V*AE0; Class B-2:

19688V*AF7; Class B-3:

19688V*AG5; Class A-IO-S:

19688V*AH3; Class X:

19688V*AJ9

Startup/Issue Date: 05/30/2024

COLT Mtg Loan Trust Mtg P/T Certs, Series 2024-INV2 Up-per- Tier REMIC

Nneka Kalu, Trust Officer C/O Computershare
Trust Company, N.A.

9062 Old Annapolis Rd.

Columbia, MD 21045

Tel: (667) 300-9377

CUSIP: Class A-1: 12622S*AA9;

Class A-2: 12622S*AB7; Class

A-3: 12622S*AC5; Class M-1: 12622S*AD3;

Class B-1:

12622S*AE1; Class B-2:

12622S*AF8; Class B-3:

12622S*AG6; Class A-IO-S:

12622S*AH4; Class X:

12622S*AJO

Startup/Issue Date: 04/30/2024

**COLT Mtg Loan Trust Mtg P/T
Certs, Series 2023-4 Upper-Tier
REMIC**

James Brown, Vice President C/O
Computershare Trust Company, N.A.

9062 Old Annapolis Rd. Columbia, MD 21045

Tel: (667) 786-1453

CUSIP: Class A-1: 12598W*AA0; Class A-2:

12598W*AB8; Class A-3:

12598W*AC6; Class M-1:

12598W*AD4; Class B-1:

12598W*AE2; Class B-2:

12598W*AF9; Class B-3:

12598W*AG7; Class A-IO-S:

12598W*AH5; Class X:

1252

12598W*AJ1

Startup/Issue Date: 11/07/2023

COMM 2024-WCL1 Mortgage Trust Upper-Tier REMIC

MIiton Miyashiro, Director c/o Deutsche Bank
National Trust Company

1761 E. St. Andrew Place

Santa Ana, CA 92705

Tel: 714-247-6033

CUSIP: Class A: 20047D*AA2;

Class B: 20047D*AC8; Class C: 20047D*AE4;
Class D:

20047D*AG9; Class E:

20047D*AJ3; Class HRR:

20047D*AL8

Startup/Issue Date: 06/17/2024

Connecticut Ave Securities Trust

2023-R03 Lower Tier REMIC

Karen Schluter, Senior Trust Officer

c/o Citibank NA 388 Greenwich St.

New York, NY 10013

Tel: 212-816-5827 CUSIP: Class 2B-I4
144A:

20753A*AN4; Class RL 144A: CAS23R*3Z2;
Class 2-Y2 144A: 20753A*CA0; Class 2-K3
REG S: U1944A*BT7; Class 2B-I2 REG S:
U1944A*AL5; Class 2-X1 REG S:
U1944A*BV2; Class 2E-F2 REG S:
U1944A*BH3; Class 2A-I1 REG S:
U1944A*AB7; Class 2B-1A REG S:
U1944A*CN9; Class 2C-I1 144A:
20753A*AT1; Class 2B-1X

144A: 20753A*CH5; Class 2-J2

144A: 20753A*BN3; Class 2C-I3

144A: 20753A*AV6; Class 2M-2B REG S:
U1944A*CL3; Class 2E-A3 144A:
20753A*AH7; Class 2-Y4 REG S:
U1944A*CC3; Class

2E-C2 144A: 20753A*AY0; Class

2-Y2 REG S: U1944A*CA7; Class

2E-B3 REG S: U1944A*AR2; Class 2E-D1

144A: 20753A*BB9; Class 2B-1B 144A:

20753A*CP7; Class 2E-C3 144A:

20753A*AZ7; Class 2-K2 REG S:

U1944A*BS9; Class 2M-2 144A:

20753A*AA2; Class 2-J4 REG S:

U1944A*BQ3; Class 2E-C3 REG S:

U1944A*AZ4; Class 2-X3 144A:

20753A*BX1; Class 2B-I1 REG S:

U1944A*AK7; Class 2E-C1 144A:

20753A*AX2; Class 2B-1X REG S:

U1944A*CH2; Class 2B-I1 144A:

20753A*AK0; Class 2-Y3 144A:

20753A*CB8; Class 2A-I2 REG S:

U1944A*AC5; Class 2-Y1 REG S:

U1944A*BZ3; Class 2C-I4 REG S:
U1944A*AW1; Class 2E-D3 144A:
20753A*BD5; Class 2E-A2 144A:

20753A*AG9; Class 2C-I4 144A:

20753A*AW4; Class 2E-F4 144A:

20753A*BK9; Class 2E-B2 REG S:
U1944A*AQ4; Class 2B-1Y 144A:
20753A*CG7; Class 2-K2 144A:

20753A*BS2; Class 2E-F2 144A:

20753A*BH6; Class 2-J4 144A:

20753A*BQ6; Class 2-J1 144A:

20753A*BM5; Class 2-J1 REG S:
U1944A*BM2; Class 2E-B1 REG S:
U1944A*AP6; Class 2-K3 144A: 20753A*BT0;
Class 2M-2X REG S: U1944A*CE9; Class 2C-
I2 144A: 20753A*AU8; Class 2E-D3 REG S:
U1944A*BD2; Class 2-X2 REG S:
U1944A*BW0; Class 2M-1 144A:
20753A*CJ1; Class 2M-2C 144A:

20753A*CM4; Class 2M-2B 144A:
20753A*CL6; Class 2E-D5 144A:
20753A*BF0; Class 2-J3 REG S:
U1944A*BP5; Class 2M-2A 144A:
20753A*CK8; Class 2-X4 REG S:
U1944A*BY6; Class 2E-A4 REG S:
U1944A*AJ0; Class 2-X1 144A: 20753A*Bv5;
Class 2E-F5 REG S: U1944A*BL4; Class 2E-B4
REG S: U1944A*AS0; Class 2B-I2 144A:
20753A*AL8; Class 2E-D4 144A:
20753A*BE3; Class 2B-1A 144A:
20753A*CN2; Class 2E-F4 REG S:
U1944A*BK6; Class 2E-B3 144A:
20753A*AR5; Class 2B-1Y REG S:
U1944A*CG4; Class 2E-C4 144A:
20753A*BA1; Class 2B-1 REG S:
U1944A*CF6; Class 2E-D2 REG S:
U1944A*BC4; Class 2-J2 REG S:
U1944A*BN0; Class 2E-A4 144A:
20753A*AJ3; Class 2-Y1

144A: 20753A*BZ6; Class 2E-D1 REG S:
U1944A*BB6; Class

2E-C4 REG S: U1944A*BA8; Class 2E-F3 REG
S: U1944A*BJ9; Class 2C-I3 REG S:

U1944A*AV3; Class 2E-F1 REG S:

U1944A*BG5; Class 2A-I4 REG S:

U1944A*AE1; Class 2C-I1 REG S:

U1944A*AT8; Class 2C-I2 REG S:

U1944A*AU5; Class 2-K1 REG S:

U1944A*BR1; Class 2E-F3 144A:

20753A*BJ2; Class 2E-C1 REG S:

U1944A*AX9; Class 2M-1 REG S:

U1944A*CJ8; Class 2E-A2 REG S:

U1944A*AG6; Class 2E-D5 REG

S: U1944A*BF7; Class 2M-2A REG S:

U1944A*CK5; Class 2B-I3 144A:

20753A*AM6; Class 2-K4

144A: 20753A*BU7; Class 2-Y4

144A: 20753A*CC6; Class 2E-F1

144A: 20753A*BG8; Class 2A-I3

144A: 20753A*AD6; Class 2B-1B REG S:
U1944A*CP4; Class

2E-B2 144A: 20753A*AQ7; Class R 144A:
CAS23R*3Z1; Class

2M-2Y 144A: 20753A*CD4; Class

2E-F5 144A: 20753A*BL7; Class

2E-B4 144A: 20753A*AS3; Class

2M-2C REG S: U1944A*CM1; Class 2E-A1
144A: 20753A*AF1; Class 2B-1 144A:
20753A*CF9; Class 2B-I3 REG S:
U1944A*AM3; Class 2-X2 144A:
20753A*BW3; Class 2E-D4 REG S:
U1944A*BE0; Class 2-J3 144A: 20753A*BP8;
Class 2E-A3 REG S: U1944A*AH4; Class 2-K1
144A: 20753A*BR4; Class 2-X4 144A:

20753A*BY9; Class 2-K4 REG S:
U1944A*BU4; Class 2A-I4 144A:
20753A*AE4; Class 2M-2X 144A:
20753A*CE2; Class 2E-B1

144A20753A*AP9; Class 2E-A1 REG
SU1944A*AF8; Class 2-Y3 REG
SU1944A*CB5; Class 2B-I4 REG
SU1944A*AN1; Class 2E-C2 REG
SU1944A*AY7; Class 2A-I2
144A20753A*AC8; Class 2M-2Y REG
SU1944A*CD1; Class 2E-D2
144A20753A*BC7; Class 2-X3 REG
SU1944A*BX8; Class 2A-I1 144A20753A*AB0
Class 2M-2 REG SU1944A*AA9; Class 2A-I3
REG SU1944A*AD3

Startup/Issue Date: 05/03/2023

Connecticut Ave Securities Trust 2023-R03 Upper Tier REMIC

Karen Schluter, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5827 CUSIP: Class 2B-I4
144A:

20753A*AN4; Class RL 144A: CAS23R*3Z2;
Class 2-Y2 144A: 20753A*CA0; Class 2-K3
REG S: U1944A*BT7; Class 2B-I2 REG S:
U1944A*AL5; Class 2-X1 REG S:
U1944A*BV2; Class 2E-F2 REG S:
U1944A*BH3; Class 2A-I1 REG S:
U1944A*AB7; Class 2B-1A REG S:
U1944A*CN9; Class 2C-I1 144A:
20753A*AT1; Class 2B-1X

144A: 20753A*CH5; Class 2-J2

144A: 20753A*BN3; Class 2C-I3

144A: 20753A*AV6; Class 2M-2B REG S:
U1944A*CL3; Class 2E-A3 144A:
20753A*AH7; Class 2-Y4 REG S:
U1944A*CC3; Class

2E-C2 144A: 20753A*AY0; Class
2-Y2 REG S: U1944A*CA7; Class

2E-B3 REG S: U1944A*AR2; Class 2E-D1
144A: 20753A*BB9; Class 2B-1B 144A:
20753A*CP7; Class 2E-C3 144A:
20753A*AZ7;

Class 2-K2 REG S: U1944A*BS9; Class 2M-2
144A: 20753A*AA2; Class 2-J4 REG S:
U1944A*BQ3; Class 2E-C3 REG S:
U1944A*AZ4; Class 2-X3 144A:
20753A*BX1; Class 2B-I1 REG S:
U1944A*AK7; Class 2E-C1 144A:
20753A*AX2; Class 2B-1X REG S:
U1944A*CH2; Class 2B-I1 144A:
20753A*AK0; Class 2-Y3 144A:

20753A*CB8; Class 2A-I2 REG S:
U1944A*AC5; Class 2-Y1 REG S:
U1944A*BZ3; Class 2C-I4 REG S:
U1944A*AW1; Class 2E-D3 144A:
20753A*BD5; Class 2E-A2 144A:

20753A*AG9; Class 2C-I4 144A:

20753A*AW4; Class 2E-F4 144A:

20753A*BK9; Class 2E-B2 REG S:
U1944A*AQ4; Class 2B-1Y 144A:
20753A*CG7; Class 2-K2 144A:

20753A*BS2; Class 2E-F2 144A:

20753A*BH6; Class 2-J4 144A:

20753A*BQ6; Class 2-J1 144A:

20753A*BM5; Class 2-J1 REG S:
U1944A*BM2; Class 2E-B1 REG S:
U1944A*AP6; Class 2-K3 144A: 20753A*BT0;
Class 2M-2X REG S: U1944A*CE9; Class 2C-
I2 144A: 20753A*AU8; Class 2E-D3 REG S:
U1944A*BD2; Class 2-X2 REG S:
U1944A*BW0; Class 2M-1 144A:
20753A*CJ1; Class 2M-2C 144A:

20753A*CM4; Class 2M-2B 144A:

20753A*CL6; Class 2E-D5 144A:

20753A*BF0; Class 2-J3 REG S:
U1944A*BP5; Class 2M-2A 144A:
20753A*CK8; Class 2-X4 REG S:
U1944A*BY6; Class 2E-A4 REG S:

U1944A*AJ0; Class 2-X1 144A: 20753A*BV5;
Class 2E-F5 REG S: U1944A*BL4; Class 2E-B4
REG S: U1944A*AS0; Class 2B-I2 144A:
20753A*AL8; Class 2E-D4 144A:

20753A*BE3; Class 2B-1A 144A:

20753A*CN2; Class 2E-F4 REG S:
U1944A*BK6; Class 2E-B3 144A:
20753A*AR5; Class 2B-1Y REG S:
U1944A*CG4; Class 2E-C4 144A:
20753A*BA1; Class 2B-1 REG S:
U1944A*CF6; Class 2E-D2 REG S:
U1944A*BC4; Class 2-J2 REG S:
U1944A*BN0; Class 2E-A4 144A:
20753A*AJ3; Class 2-Y1

144A: 20753A*BZ6; Class 2E-D1 REG S:
U1944A*BB6; Class

2E-C4 REG S: U1944A*BA8; Class 2E-F3 REG
S: U1944A*BJ9; Class 2C-I3 REG S:
U1944A*AV3; Class 2E-F1 REG S:
U1944A*BG5; Class 2A-I4 REG S:
U1944A*AE1; Class 2C-I1 REG S:

U1944A*AT8; Class 2C-I2 REG S:
U1944A*AU5; Class 2-K1 REG S:
U1944A*BR1; Class 2E-F3 144A:
20753A*BJ2; Class 2E-C1 REG S:
U1944A*AX9; Class 2M-1 REG S:
U1944A*CJ8; Class 2E-A2 REG S:
U1944A*AG6; Class 2E-D5 REG S:
U1944A*BF7; Class 2M-2A REG S:
U1944A*CK5; Class 2B-I3 144A:
20753A*AM6; Class 2-K4

144A: 20753A*BU7; Class 2-Y4

144A: 20753A*CC6; Class 2E-F1

144A: 20753A*BG8; Class 2A-I3

144A: 20753A*AD6; Class 2B-1B REG S:
U1944A*CP4; Class

2E-B2 144A: 20753A*AQ7; Class R 144A:
CAS23R*3Z1; Class

2M-2Y 144A: 20753A*CD4; Class

2E-F5 144A: 20753A*BL7; Class

2E-B4 144A: 20753A*AS3; Class

2M-2C REG S: U1944A*CM1; Class 2E-A1

144A: 20753A*AF1; Class 2B-1 144A:

20753A*CF9; Class 2B-I3 REG S:

U1944A*AM3; Class 2-X2 144A:

20753A*BW3; Class 2E-D4 REG S:

U1944A*BE0; Class 2-J3 144A: 20753A*BP8;

Class 2E-A3 REG S: U1944A*AH4; Class 2-K1

144A: 20753A*BR4; Class 2-X4 144A:

20753A*BY9; Class 2-K4 REG S:

U1944A*BU4; Class 2A-I4 144A:

20753A*AE4; Class 2M-2X 144A:

20753A*CE2; Class 2E-B1

144A20753A*AP9; Class 2E-A1 REG

SU1944A*AF8; Class 2-Y3 REG

SU1944A*CB5; Class 2B-I4 REG

SU1944A*AN1; Class 2E-C2 REG

SU1944A*AY7; Class 2A-I2

144A20753A*AC8; Class 2M-2Y REG

SU1944A*CD1; Class 2E-D2

144A20753A*BC7; Class 2-X3 REG

SU1944A*BX8; Class 2A-I1 144A20753A*AB0
Class 2M-2 REG SU1944A*AA9; Class 2A-I3
REG SU1944A*AD3

Startup/Issue Date: 05/03/2023

Connecticut Ave Securities Trust 2023-R05 Lower Tier REMIC

Karen Schluter, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5827 CUSIP: Class 1E-C4
144A:

207942*BH5; Class 1E-F5 Reg S:

U18917*BU4; Class 1A-I4 144A:

207942*AS2; Class 1M-1 Reg S:

U18917*AA9; Class 1E-D4 144A:

207942*BN2; Class 1-Y4 Reg S:

U18917*CC3; Class 1B-I3 Reg S:

U18917*AY7; Class 1E-A3 144A:
207942*AP8; Class 1C-I4 144A:
207942*BJ1; Class 1B-1X 144A:
207942*CQ4; Class 1M-2B Reg S:
U18917*AF8; Class 1M-1 144A:
207942*AA1; Class 1E-D1 144A:
207942*BK8; Class 1C-I3 144A:
207942*BG7; Class 1B-1 Reg S:
U18917*AC5; Class 1E-F3 144A:
207942*BS1; Class 1-K2 Reg S:
U18917*CJ8; Class 1B-2Y Reg S:
U18917*CR0; Class 1B-1Y Reg S:
U18917*CP4; Class 1B-1A Reg S:
U18917*AH4; Class 1C-I2 144A:
207942*BE2; Class 1M-2X Reg S:
U18917*CN9; Class 1-Y1 Reg S:
U18917*BZ3; Class 1-K3 144A:
207942*CK7; Class 1E-F2 144A:
207942*BR3; Class 1B-I3 144A:
207942*AY9; Class 1E-B1 144A:

207942*AT0; Class 1E-A1 Reg S:
U18917*AK7; Class 1E-F1 Reg S:

U18917*BQ3; Class 1E-D5 144A:
207942*BP7; Class 1A-I2 144A:

207942*AN3; Class 1M-2X 144A:

207942*CN1; Class 1B-I4 144A:

207942*BA0; Class 1E-A4 Reg S:
U18917*AR2; Class 1E-A3 Reg S:
U18917*AP6; Class 1-X1 Reg S:
U18917*BV2; Class 1E-F5 144A:
207942*BU6; Class 1E-F4 Reg S:
U18917*BT7; Class 1-Y3 Reg S:
U18917*CB5; Class 1B-I1 144A:
207942*AU7; Class 1-J4 Reg S:
U18917*CG4; Class 1-J2 144A: 207942*CE1;
Class 1E-C1 Reg S: U18917*BB6; Class 1-X3
144A: 207942*BX0; Class 1-X2 Reg S:
U18917*BW0; Class 1-J4 144A:
207942*CG6; Class 1-J2 Reg S:
U18917*CE9; Class 1-Y1 144A: 207942*BZ5;
Class 1-Y4 144A:

207942*CC5; Class 1E-F2 Reg S:
U18917*BR1; Class 1B-1 144A:
207942*AC7; Class 1C-I3 Reg S:
U18917*BG5; Class 1E-B4 Reg S:
U18917*AZ4; Class 1E-C1 144A:
207942*BB8; Class 1E-D4 Reg S:
U18917*BN0; Class 1B-1B Reg S:
U18917*AJ0; Class 1E-B1 Reg S:
U18917*AT8; Class 1E-A1 144A:
207942*AK9; Class 1-Y2 144A:

207942*CA9; Class 1E-B2 144A:

207942*AV5; Class 1E-B3 Reg S:
U18917*AX9; Class 1E-B2 Reg S:
U18917*AV3; Class 1E-C3 Reg S:
U18917*BF7; Class 1E-B3 144A:
207942*AX1; Class 1-J3 Reg S:
U18917*CF6; Class 1E-F1 144A:
207942*BQ5; Class 1-X2 144A:

207942*BW2; Class 1M-2 Reg S:
U18917*AB7; Class 1B-2Y 144A:
207942*CR2; Class 1E-C2 Reg S:

U18917*BD2; Class 1-J1 144A: 207942*CD3;
Class IE-F4 144A:

207942*BT9; Class 1-K4 Reg S:
U18917*CL3; Class 1-J1 Reg S:
U18917*CD1; Class 1A- I1 Reg S:
U18917*AL5; Class 1E-A2 Reg S:
U18917*AM3; Class 1B-1Y 144A:
207942*CP6; Class 1-X4 144A:

207942*BY8; Class 1B-I4 Reg S:
U18917*BA8; Class 1-X1 144A: 207942*Bv4;
Class 1E-F3 Reg S: U18917*BS9; Class 1M-
2C 144A: 207942*AG8; Class 1C-I2 Reg S:
U18917*BE0; Class 1-K1 Reg S:
U18917*CH2; Class 1C-I1 Reg S:
U18917*BC4; Class 1B-1A 144A:
207942*AH6; Class 1B-1X Reg S:
U18917*CQ2; Class 1B-1B 144A:
207942*AJ2; Class 1M-2Y 144A:

207942*CM3; Class 1-X4 Reg S:
U18917*BY6; Class 1B-I2 144A:
207942*AW3; Class 1A-I3 144A:

207942*AQ6; Class 1C-I1 144A:
207942*BC6; Class 1A-I1 144A:
207942*AL7; Class 1- K1 144A:
207942*CH4; Class 1-J3 144A:
207942*CF8; Class 1-X3 Reg S:
U18917*BX8; Class 1M-2A Reg S:
U18917*AE1; Class 1E-D2 144A:
207942*BL6; Class 1B-I2 Reg S:
U18917*AW1; Class 1E-D2 Reg S:
U18917*BL4; Class 1A-I4 Reg S:
U18917*AS0; Class 1E-B4 144A:
207942*AZ6; Class 1A-I2 Reg S:
U18917*AN1; Class 1B-2 Reg S:
U18917*AD3; Class 1-Y2 Reg S:
U18917*CA7; Class 1B-I1 Reg S:
U18917*AU5; Class 1M-2Y Reg S:
U18917*CM1; Class 1-K3 Reg S:
U18917*CK5; Class 1C-I4 Reg S:
U18917*BJ9; Class 1E-D3 144A:
207942*BM4; Class 1-K2 144A:

207942*CJ0; Class 1M-2A 144A:

207942*AE3; Class IM-2 144A:

207942*AB9; Class 1E-C4 Reg S:

U18917*BH3; Class 1-Y3 144A:

207942*CB7; Class 1E-D1 Reg S:

U18917*BK6; Class 1B-2 144A:

207942*AD5; Class Class R: CAS23R*5Z1;

Class 1E-A2 144A: 207942*AM5; Class 1B-2X
144A:

207942*CS0; Class Class RL: CAS23R*5Z2;

Class 1-K4 144A: 207942*CL5; Class 1M-2B
144A:

207942*AF0; Class 1E-C2 144A:

207942*BD4; Class 1A-I3 Reg S:

U18917*AQ4; Class 1E-C3 144A:

207942*BF9; Class 1E-D5 Reg S:

U18917*BP5; Class 1E-D3 Reg S:

U18917*BM2; Class 1E-A4 144A:

207942*AR4; Class 1B-2X Reg S:

U18917*CS8; Class 1M-2C Reg S:
U18917*AG6

Startup/Issue Date: 07/06/2023

Connecticut Ave Securities Trust 2023-R05 Upper Tier REMIC

Karen Schluter, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5827 CUSIP: Class 1E-C4
144A:

207942*BH5; Class 1E-F5 Reg S:

U18917*BU4; Class 1A-I4 144A:

207942*AS2; Class 1M-1 Reg S:

U18917*AA9; Class 1E-D4 144A:

207942*BN2; Class 1-Y4 Reg S:

U18917*CC3; Class 1B-I3 Reg S:

U18917*AY7; Class 1E-A3 144A:
207942*AP8; Class 1C-I4 144A:
207942*BJ1; Class 1B-1X 144A:
207942*CQ4; Class 1M-2B Reg S:
U18917*AF8; Class 1M-1 144A:
207942*AA1; Class 1E-D1 144A:
207942*BK8; Class 1C-I3 144A:
207942*BG7; Class 1B-1 Reg S:
U18917*AC5; Class 1E-F3 144A:
207942*BS1; Class 1-K2 Reg S:
U18917*CJ8; Class 1B-2Y Reg S:
U18917*CR0; Class 1B-1Y Reg S:
U18917*CP4; Class 1B-1A Reg S:
U18917*AH4; Class 1C-I2 144A:
207942*BE2; Class 1M-2X Reg S:
U18917*CN9; Class 1-Y1 Reg S:
U18917*BZ3; Class 1-K3 144A:
207942*CK7; Class 1E-F2 144A:
207942*BR3; Class 1B-I3 144A:
207942*AY9; Class 1E-B1 144A:

207942*AT0; Class 1E-A1 Reg S:
U18917*AK7; Class 1E-F1 Reg S:
U18917*BQ3; Class 1E-D5 144A:
207942*BP7; Class 1A-I2 144A:

207942*AN3; Class 1M-2X 144A:

207942*CN1; Class 1B-I4 144A:

207942*BA0; Class 1E-A4 Reg S:
U18917*AR2; Class 1E-A3 Reg S:
U18917*AP6; Class 1-X1 Reg S:
U18917*BV2; Class 1E-F5 144A:
207942*BU6; Class 1E-F4 Reg S:
U18917*BT7; Class 1-Y3 Reg S:
U18917*CB5; Class 1B-I1 144A:
207942*AU7; Class 1-J4 Reg S:
U18917*CG4; Class 1-J2 144A: 207942*CE1;
Class 1E-C1 Reg S: U18917*BB6; Class 1-X3
144A: 207942*BX0; Class 1-X2 Reg S:
U18917*BW0; Class 1-J4 144A:
207942*CG6; Class 1-J2 Reg S:
U18917*CE9; Class 1-Y1 144A: 207942*BZ5;
Class 1-Y4 144A:

207942*CC5; Class 1E-F2 Reg S:
U18917*BR1; Class 1B-1 144A:
207942*AC7; Class 1C-I3 Reg S:
U18917*BG5; Class 1E-B4 Reg S:
U18917*AZ4; Class 1E-C1 144A:
207942*BB8; Class 1E-D4 Reg S:
U18917*BN0; Class 1B-1B Reg S:
U18917*AJ0; Class 1E-B1 Reg S:
U18917*AT8; Class 1E-A1 144A:
207942*AK9; Class 1-Y2 144A:

207942*CA9; Class 1E-B2 144A:

207942*AV5; Class 1E-B3 Reg S:
U18917*AX9; Class 1E-B2 Reg S:
U18917*AV3; Class 1E-C3 Reg S:
U18917*BF7; Class 1E-B3 144A:
207942*AX1; Class 1-J3 Reg S:
U18917*CF6; Class 1E-F1 144A:
207942*BQ5; Class 1-X2 144A:

207942*BW2; Class 1M-2 Reg S:
U18917*AB7; Class 1B-2Y 144A:
207942*CR2; Class 1E-C2 Reg S:

U18917*BD2; Class 1-J1 144A: 207942*CD3;
Class IE-F4 144A:

207942*BT9; Class 1-K4 Reg S:
U18917*CL3; Class 1-J1 Reg S:
U18917*CD1; Class 1A- I1 Reg S:
U18917*AL5; Class 1E-A2 Reg S:
U18917*AM3; Class 1B-1Y 144A:
207942*CP6; Class 1-X4 144A:

207942*BY8; Class 1B-I4 Reg S:
U18917*BA8; Class 1-X1 144A: 207942*BV4;
Class 1E-F3 Reg S: U18917*BS9; Class 1M-
2C 144A: 207942*AG8; Class 1C-I2 Reg S:
U18917*BE0; Class 1-K1 Reg S:
U18917*CH2; Class 1C-I1 Reg S:
U18917*BC4; Class 1B-1A 144A:
207942*AH6; Class 1B-1X Reg S:
U18917*CQ2; Class 1B-1B 144A:
207942*AJ2; Class 1M-2Y 144A:

207942*CM3; Class 1-X4 Reg S:
U18917*BY6; Class 1B-I2 144A:
207942*AW3; Class 1A-I3 144A:

207942*AQ6; Class 1C-I1 144A:
207942*BC6; Class 1A-I1 144A:
207942*AL7; Class 1-K1 144A:
207942*CH4; Class 1-J3 144A:
207942*CF8; Class 1-X3 Reg S:
U18917*BX8; Class 1M-2A Reg S:
U18917*AE1; Class 1E-D2 144A:
207942*BL6; Class 1B-I2 Reg S:
U18917*AW1; Class 1E-D2 Reg S:
U18917*BL4; Class 1A-I4 Reg S:
U18917*AS0; Class 1E-B4 144A:
207942*AZ6; Class 1A-I2 Reg S:
U18917*AN1; Class 1B-2 Reg S:
U18917*AD3; Class 1-Y2 Reg S:

U18917*CA7; Class 1B-I1 Reg S:
U18917*AU5; Class 1M-2Y Reg S:
U18917*CM1; Class 1-K3 Reg S:
U18917*CK5; Class 1C-I4 Reg S:
U18917*BJ9; Class 1E-D3 144A:
207942*BM4; Class 1-K2 144A:

207942*CJ0; Class 1M-2A 144A:

207942*AE3; Class IM-2 144A:

207942*AB9; Class 1E-C4 Reg S:

U18917*BH3; Class 1-Y3 144A:

207942*CB7; Class 1E-D1 Reg S:

U18917*BK6; Class 1B-2 144A:

207942*AD5; Class Class R: CAS23R*5Z1;

Class 1E-A2 144A: 207942*AM5; Class 1B-2X
144A:

207942*CS0; Class Class RL: CAS23R*5Z2;

Class 1-K4 144A: 207942*CL5; Class 1M-2B
144A:

207942*AF0; Class 1E-C2 144A:

207942*BD4; Class 1A-I3 Reg S:

U18917*AQ4; Class 1E-C3 144A:

207942*BF9; Class 1E-D5 Reg S:

U18917*BP5; Class 1E-D3 Reg S:

U18917*BM2; Class 1E-A4 144A:

207942*AR4; Class 1B-2X Reg S:

U18917*CS8; Class 1M-2C Reg S:
U18917*AG6

Startup/Issue Date: 07/06/2023

Connecticut Avenue Securities Series 2024-R02 Upper-Tier REMIC

James Brown, Vice President C/O
Computershare Trust Company, N.A.

9062 Old Annapolis Rd.

Columbia, MD 21045

Tel: (667) 786-1453

CUSIP: Class IM-1: 20754G*AA8; Class IB-2:

20754G*AJ9; Class 1M-2A:

20754G*AB6; Class 1M-2B:

20754G*AC4; Class 1M-2C:

20754G*AD2; Class 1B-1A:

20754G*AG5; Class 1B-1B:

20754G*AH3; Class X-IO: CAS24R02*XIO

Startup/Issue Date: 03/13/2024

**Connecticut Avenue Securities
Series 2024-R04 Upper Tier
REMIC**

Nneka Kalu, Trust Officer C/O Computershare
Trust Company, N.A.

9062 Old Annapolis Rd

Columbia, MD 21045

Tel: (667) 300-9377

CUSIP: Class 1A-1: 20753G*AA9; Class 1M-
1:

20753G*AB7; Class 1M-2A:

20753G*AD3; Class 1M-2B:

20753G*AE1; Class 1M-2C:

20753G*AF8; Class 1B-1A:

20753G*AH4; Class 1B-1B:

20753G*AJ0; Class X-IO: CAS24R04*XIO

Startup/Issue Date: 05/30/2024

**CROSS Mortgage Trust Mtg P/T
Certs, Series 2024-H4 Upper-Tier
REMIC**

Nneka Kalu, Trust Officer C/O Computershare
Trust Company, N.A.

9062 Old Annapolis Rd.

Columbia, MD 21045

Tel: (667) 300-9377

CUSIP: Class A-1: 22758H*AA8;

Class A-2: 22758H*AB6; Class A-3:

22758H*AC4; Class M-1: 22758H*AD2; Class
B-1A:

22758H*AE0; Class B-1B:

22758H*AF7; Class B-2:

22758H*AH3; Class B-3:

22758H*AJ9; Class XS:

22758H*AK6

Startup/Issue Date: 06/26/2024

**Cross Mortgage Trust Mtg Pass-
Through Certs, Series 2024-H3
Upper-Tier REMIC**

Nneka Kalu, Trust Officer C/O Computershare
Trust Company, N.A.

9062 Old Annapolis Rd.

Columbia, MD 21045

Tel: (667) 300-9377

CUSIP: Class A-1: 22758D*AA7;

Class A-2: 22758D*AB5; Class A-3:
22758D*AC3; Class M-1: 22758D*AD1; Class
B-1A:

22758D*AE9; Class B-1B:

22758D*AF6; Class B-2:

22758D*AH2; Class B-3:

22758D*AJ8; Class XS:

22758D*AK5

Startup/Issue Date: 05/09/2024

**CROSS Mtg Trust Mtg P/T
Certificates Series 2024-H1
Upper-Tier REMIC**

James Brown, Vice President C/O
Computershare Trust Company, N.A.

9062 Old Annapolis Rd.

Columbia, MD 21045

Tel: (667) 786-1453

CUSIP: Class A-1: 22757A*AA4;

Class A-2: 22757A*AB2; Class A-3:
22757A*AC0; Class B-1A: 22757A*AE6; Class
B-1B:

22757A*AF3; Class B-2:

22757A*AH9; Class B-3:

22757A*AJ5; Class M-1:

22757A*AD8; Class XS:

22757A*AK2

Startup/Issue Date: 01/31/2024

CSMC 2022-ATH1 Trust REMIC 1

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12660B*AA9; Class A1A - 144A:

12660B*AM3; Class A1B - 144A:

12660B*AN1; Class A2 144A:

12660B*AB7; Class A3 144A:

12660B*AC5; Class M1 144A:

12660B*AD3; Class B1 144A:

12660B*AE1; Class B2 144A:

12660B*AF8; Class B3 144A:

12660B*AG6; Class XS 144A:

12660B*AJ0; Class PT 144A:

12660B*AK7; Class A-IO-S 144A:

12660B*AH4; Class A1 REG S: U1300B*AA5;

Class A1A - REG S: U1300B*AL1; Class A1B -

REG S: U1300B*AM9; Class A2 REG S:

U1300B*AB3; Class A3 REG S: U1300B*AC1;

Class M1 REG S: U1300B*AD9; Class B1 REG

S: U1300B*AE7; Class B2 REG S:

U1300B*AF4; Class B3 REG S: U1300B*AG2;
Class XS REG S: U1300B*AJ6; Class PT REG
S: U1300B*AK3; Class A-IO-S REG S:
U1300B*AH0

Startup/Issue Date: 02/22/2022

CSMC 2022-ATH1 Trust REMIC 2

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12660B*AA9; Class A1A - 144A:

12660B*AM3; Class A1B - 144A:

12660B*AN1; Class A2 144A:

12660B*AB7; Class A3 144A:

12660B*AC5; Class M1 144A:

12660B*AD3; Class B1 144A:

12660B*AE1; Class B2 144A:

12660B*AF8; Class B3 144A:

12660B*AG6; Class XS 144A:

12660B*AJ0; Class PT 144A:

12660B*AK7; Class A-IO-S 144A:

12660B*AH4; Class A1 REG S: U1300B*AA5;

Class A1A - REG S: U1300B*AL1; Class A1B -

REG S: U1300B*AM9; Class A2 REG S:

U1300B*AB3; Class A3 REG S: U1300B*AC1;

Class M1 REG S: U1300B*AD9; Class B1 REG

S: U1300B*AE7; Class B2 REG S:

U1300B*AF4; Class B3 REG S: U1300B*AG2;

Class XS REG S: U1300B*AJ6; Class PT REG

S: U1300B*AK3; Class A-IO-S REG S:

U1300B*AH0

Startup/Issue Date: 02/22/2022

CSMC 2022-ATH2 Trust REMIC 1

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12665W*AC4; Class A1A - 144A:

12665W*AA8; Class A1B - 144A:

12665W*AB6; Class A2 144A:

12665W*AD2; Class A3 144A:

12665W*AE0; Class M1 144A:

12665W*AF7; Class B1 144A:

12665W*AG5; Class B2 144A:

12665W*AH3; Class B3 144A:

12665W*AJ9; Class XS 144A:

12665W*AL4; Class PT 144A:

12665W*AM2; Class A-IO-S 144A:

12665W*AK6; Class A1 REG S: U1306T*AC6;
Class A1A - REG S: U1306T*AA0; Class A1B -
REG S: U1306T*AB8; Class A2 REG S:
U1306T*AD4; Class A3 REG S: U1306T*AE2;
Class M1 REG S: U1306T*AF9; Class B1 REG
S: U1306T*AG7; Class B2 REG S:
U1306T*AH5; Class B3 REG S: U1306T*AJ1;
Class XS REG S: U1306T*AL6; Class PT REG
S: U1306T*AM4; Class A-IO-S REG S:
U1306T*AK8

Startup/Issue Date: 05/31/2022

CSMC 2022-ATH2 Trust REMIC 2

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12665W*AC4; Class A1A - 144A:

12665W*AA8; Class A1B - 144A:

12665W*AB6; Class A2 144A:

12665W*AD2; Class A3 144A:

12665W*AE0; Class M1 144A:

12665W*AF7; Class B1 144A:

12665W*AG5; Class B2 144A:

12665W*AH3; Class B3 144A:

12665W*AJ9; Class XS 144A:

12665W*AL4; Class PT 144A:

12665W*AM2; Class A-IO-S 144A:

12665W*AK6; Class A1 REG S: U1306T*AC6;

Class A1A - REG S: U1306T*AA0; Class A1B -

REG S: U1306T*AB8; Class A2 REG S:

U1306T*AD4; Class A3 REG S: U1306T*AE2;

Class M1 REG S: U1306T*AF9; Class B1 REG

S: U1306T*AG7; Class B2 REG S:

U1306T*AH5; Class B3 REG S: U1306T*AJ1;

Class XS REG S: U1306T*AL6; Class PT REG
S: U1306T*AM4; Class A-IO-S REG S:
U1306T*AK8

Startup/Issue Date: 05/31/2022

CSMC 2022-ATH3 Trust REMIC 1

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12664A*AD1; Class A1A - 144A:

12664A*AB5; Class A1B - 144A:

12664A*AC3; Class A2 144A:

12664A*AE9; Class A3 144A:

12664A*AF6; Class M1 144A:

12664A*AG4; Class B1 144A:

12664A*AH2; Class B2 144A:

12664A*AJ8; Class B3 144A:

12664A*AK5; Class XS 144A:

12664A*AM1; Class A-IO-S 144A:

12664A*AL3; Class PT 144A:

12664A*AQ2; Class A1 REG S: U12868*AC6;
Class A1A - REG S:

U12868*AA0; Class A1B - REG S:

U12868*AB8; Class A2 REG S: U12868*AD4;
Class A3 REG S: U12868*AE2; Class M1 REG
S: U12868*AF9; Class B1 REG S:

U12868*AG7; Class B2 REG S: U12868*AH5;
Class B3 REG S: U12868*AJ1; Class XS REG
S: U12868*AL6; Class A-IO-S REG S:

U12868*AK8; Class PT REG S: U12868*AM4

Startup/Issue Date: 08/25/2022

CSMC 2022-ATH3 Trust REMIC 2

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12664A*AD1; Class A1A - 144A:

12664A*AB5; Class A1B - 144A:

12664A*AC3; Class A2 144A:

12664A*AE9; Class A3 144A:

12664A*AF6; Class M1 144A:

12664A*AG4; Class B1 144A:

12664A*AH2; Class B2 144A:

12664A*AJ8; Class B3 144A:

12664A*AK5; Class XS 144A:

12664A*AM1; Class A-IO-S 144A:

12664A*AL3; Class PT 144A:

12664A*AQ2; Class A1 REG S: U12868*AC6;
Class A1A - REG S: U12868*AA0; Class A1B -
REG S: U12868*AB8; Class A2 REG S:
U12868*AD4; Class A3 REG S: U12868*AE2;
Class M1 REG S: U12868*AF9; Class B1 REG
S: U12868*AG7; Class B2 REG S:
U12868*AH5; Class B3 REG S: U12868*AJ1;
Class XS REG S: U12868*AL6; Class A-IO-S
REG S: U12868*AK8; Class PT REG S:
U12868*AM4

Startup/Issue Date: 08/25/2022

CSMC 2022-JR1 Trust Lower-Tier REMIC

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:
12546W*AA3; Class A2 144A:
12546W*AB1; Class M 144A:
12546W*AC9; Class B-1 144A:
12546W*AD7; Class B2 144A:
12546W*AE5; Class PT 144A:
12546W*AG0; Class XS 144A:
12546W*AF2; Class SA 144A:
12546W*AH8; Class A1 REG S:
U1310W*AA7; Class A2 REG S:
U1310W*AB5; Class M REG S: U1310W*AC3
Startup/Issue Date: 03/11/2022

CSMC 2022-JR1 Trust Middle-Tier REMIC

Jennifer McCourt, Senior Trust Officer
c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12546W*AA3; Class A2 144A:

12546W*AB1; Class M 144A:

12546W*AC9; Class B-1 144A:

12546W*AD7; Class B2 144A:

12546W*AE5; Class PT 144A:

12546W*AG0; Class XS 144A:

12546W*AF2; Class SA 144A:

12546W*AH8; Class A1 REG S:

U1310W*AA7; Class A2 REG S:

U1310W*AB5; Class M REG S: U1310W*AC3

Startup/Issue Date: 03/11/2022

CSMC 2022-JR1 Trust Upper-Tier REMIC

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12546W*AA3; Class A2 144A:

12546W*AB1; Class M 144A:

12546W*AC9; Class B-1 144A:

12546W*AD7; Class B2 144A:

12546W*AE5; Class PT 144A:

12546W*AG0; Class XS 144A:

12546W*AF2; Class SA 144A:

12546W*AH8; Class A1 REG S:

U1310W*AA7; Class A2 REG S:

U1310W*AB5; Class M REG S: U1310W*AC3

Startup/Issue Date: 03/11/2022

CSMC 2022-NQM1 Trust REMIC 1

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680

CUSIP: Class A1 144A: 126416*AA4; Class
A2 144A:

126416*AB2; Class A3 144A:

126416*AC0; Class M1 144A:

126416*AD8; Class B1 144A:

126416*AE6; Class B2 144A:

126416*AF3; Class B3 144A:

126416*AG1; Class XS 144A:

126416*AJ5; Class PT 144A:

126416*AK2; Class A-IO-S 144A:

126416*AH9; Class A1 REG S: U1300D*AA1;

Class A2 REG S: U1300D*AB9; Class A3 REG

S: U1300D*AC7; Class M1 REG S:

U1300D*AD5; Class B1 REG S: U1300D*AE3;

Class B2 REG S: U1300D*AF0; Class B3 REG

S: U1300D*AG8; Class XS REG S:

U1300D*AJ2; Class PT REG S:

U1300D*AK9; Class A-IO-S REG S:

U1300D*AH6

Startup/Issue Date: 01/28/2022

CSMC 2022-NQM1 Trust REMIC 2

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680

CUSIP: Class A1 144A: 126416*AA4; Class
A2 144A:

126416*AB2; Class A3 144A:

126416*AC0; Class M1 144A:

126416*AD8; Class B1 144A:

126416*AE6; Class B2 144A:

126416*AF3; Class B3 144A:

126416*AG1; Class XS 144A:

126416*AJ5; Class PT 144A:

126416*AK2; Class A-IO-S 144A:

126416*AH9; Class A1 REG S: U1300D*AA1;
Class A2 REG S: U1300D*AB9; Class A3 REG
S: U1300D*AC7; Class M1 REG S:
U1300D*AD5; Class B1 REG S: U1300D*AE3;
Class B2 REG S: U1300D*AF0; Class B3 REG
S: U1300D*AG8; Class XS REG S:
U1300D*AJ2; Class PT REG S: U1300D*AK9;
Class A-IO-S REG S: U1300D*AH6

Startup/Issue Date: 01/28/2022

CSMC 2022-NQM1 Trust REMIC 3

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680

CUSIP: Class A1 144A: 126416*AA4; Class
A2 144A:

126416*AB2; Class A3 144A:

126416*AC0; Class M1 144A:

126416*AD8; Class B1 144A:

126416*AE6; Class B2 144A:

126416*AF3; Class B3 144A:

126416*AG1; Class XS 144A:

126416*AJ5; Class PT 144A:

126416*AK2; Class A-IO-S 144A:

126416*AH9; Class A1 REG S: U1300D*AA1;
Class A2 REG S: U1300D*AB9; Class A3 REG
S: U1300D*AC7; Class M1 REG S:
U1300D*AD5; Class B1 REG S: U1300D*AE3;
Class B2 REG S: U1300D*AF0; Class B3 REG
S: U1300D*AG8; Class XS REG S:
U1300D*AJ2; Class PT REG S: U1300D*AK9;
Class A-IO-S REG S: U1300D*AH6

Startup/Issue Date: 01/28/2022

CSMC 2022-NQM2 Trust REMIC 1

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12664V*AC7; Class A1A 144A:

12664V*AA1; Class A1B 144A:

12664V*AB9; Class A2 144A:

12664V*AD5; Class A3 144A:

12664V*AE3; Class M1 144A:

12664V*AF0; Class B1 144A:

12664V*AG8; Class B2 144A:

12664V*AH6; Class B3 144A:

12664V*AJ2; Class XS 144A:

12664V*AL7; Class A-IO-S 144A:

12664V*AK9; Class PT 144A:

12664V*AM5; Class A1 REG S: U1309P*AC1;

Class A1A REG S: U1309P*AA5; Class A1B

REG S: U1309P*AB3; Class A2 REG S:

U1309P*AD9; Class A3 REG S: U1309P*AE7;

Class M1 REG S: U1309P*AF4; Class B1 REG

S: U1309P*AG2; Class B2 REG S:

U1309P*AH0; Class B3 REG S: U1309P*AJ6;

Class XS REG S: U1309P*AL1; Class A-IO-S
REG S: U1309P*AK3; Class PT REG S:
U1309P*AM9

Startup/Issue Date: 03/30/2022

CSMC 2022-NQM2 Trust REMIC 2

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12664V*AC7; Class A1A 144A:

12664V*AA1; Class A1B 144A:

12664V*AB9; Class A2 144A:

12664V*AD5; Class A3 144A:

12664V*AE3; Class M1 144A:

12664V*AF0; Class B1 144A:

12664V*AG8; Class B2 144A:

12664V*AH6; Class B3 144A:

12664V*AJ2; Class XS 144A:

12664V*AL7; Class A-IO-S 144A:

12664V*AK9; Class PT 144A:

12664V*AM5; Class A1 REG S: U1309P*AC1;

Class A1A REG S: U1309P*AA5; Class A1B

REG S: U1309P*AB3; Class A2 REG S:

U1309P*AD9; Class A3 REG S: U1309P*AE7;

Class M1 REG S: U1309P*AF4; Class B1 REG

S: U1309P*AG2; Class B2 REG S:

U1309P*AH0; Class B3 REG S: U1309P*AJ6;

Class XS REG S: U1309P*AL1; Class A-IO-S

REG S: U1309P*AK3; Class PT REG S:

U1309P*AM9

Startup/Issue Date: 03/30/2022

CSMC 2022-NQM3 Trust REMIC 1

Jennifer McCourt, Senior Trust Officer

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388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12661N*AC8; Class A1A 144A:

12661N*AA2; Class A1B 144A:

12661N*AB0; Class A2 144A:

12661N*AD6; Class A3 144A:

12661N*AE4; Class M1 144A:

12661N*AF1; Class B1 144A:

12661N*AG9; Class B2 144A:

12661N*AH7; Class B3 144A:

12661N*AJ3; Class XS 144A:

12661N*AL8; Class A-IO-S 144A:

12661N*AK0; Class PT 144A:

12661N*AM6; Class A1 REG S: U13067*AC4;
Class A1A REG S: U13067*AA8; Class A1B
REG S: U13067*AB6; Class A2 REG S:
U13067*AD2; Class A3 REG S: U13067*AE0;
Class M1 REG S: U13067*AF7; Class B1 REG
S: U13067*AG5; Class B2 REG S:
U13067*AH3; Class B3 REG S: U13067*AJ9;
Class XS REG S: U13067*AL4; Class A-IO-S
REG S: U13067*AK6; Class PT REG S:
U13067*AM2

Startup/Issue Date: 04/29/2022

CSMC 2022-NQM3 Trust REMIC 2

Jennifer McCourt, Senior Trust Officer

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388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12661N*AC8; Class A1A 144A:

12661N*AA2; Class A1B 144A:

12661N*AB0; Class A2 144A:

12661N*AD6; Class A3 144A:

12661N*AE4; Class M1 144A:

12661N*AF1; Class B1 144A:

12661N*AG9; Class B2 144A:

12661N*AH7; Class B3 144A:

12661N*AJ3; Class XS 144A:

12661N*AL8; Class A-IO-S 144A:

12661N*AK0; Class PT 144A:

12661N*AM6; Class A1 REG S: U13067*AC4;

Class A1A REG S: U13067*AA8; Class A1B

REG S: U13067*AB6; Class A2 REG S:

U13067*AD2; Class A3 REG S: U13067*AE0;

Class M1 REG S: U13067*AF7; Class B1 REG

S: U13067*AG5; Class B2 REG S:

U13067*AH3; Class B3 REG S: U13067*AJ9;

Class XS REG S: U13067*AL4; Class A-IO-S

REG S: U13067*AK6; Class PT REG S:
U13067*AM2

Startup/Issue Date: 04/29/2022

CSMC 2022-NQM4 Trust REMIC 1

Jennifer McCourt, Senior Trust Officer

c/o Citibank NA

388 Greenwich St.

New York, NY 10013

Tel: 212-816-5680 CUSIP: Class A1 144A:

12665E*AC4; Class A1A 144A:

12665E*AA8; Class A1B 144A:

12665E*AB6; Class A2 144A:

12665E*AD2; Class A3 144A:

12665E*AE0; Class M1 144A:

12665E*AF7; Class B1 144A:

12665E*AG5; Class B2 144A:

12665E*AH3; Class B3 144A:

12665E*AJ9; Class XS 144A:

12665E*AL4; Class A-IO-S 144A:

12665E*AK6; Class PT 144A:

12665E*AM2; Class A1 REG S: U1318D*AC7;
Class A1A REG S: U1318D*AA1; Class A1B
REG S: U1318D*AB9; Class A2 REG S:
U1318D*AD5; Class A3 REG S: U1318D*AE3;
Class M1 REG S: U1318D*AF0; Class B1 REG
S: U1318D*AG8; Class B2 REG S:
U1318D*AH6; Class B3 REG S: U1318D*AJ2;
Class XS REG S: U1318D*AL7; Class A-IO-S
REG S: U1318D*AK9; Class PT REG S:
U1318D*AM5

Startup/Issue Date: 06/30/2022