

Consolidated Loan Securitizations

VINTAGE	DEAL	ORIGINAL FACE (\$ Thousands)			REMAINING FACE (\$ Thousands)			WEIGHTED AVERAGE COUPON (WAC)		FIRST CALL DATE
		TOTAL	SOLD	RETAINED	TOTAL	SOLD	RETAINED	Outstanding Bonds Sold	Underlying Collateral	
2025	CIM 2025-R1	391,790	333,021	58,769	366,345	300,431	58,731	5.00%	6.18%	Mar-27
2025	CIM 2025-NR1	254,432	184,463	69,969	218,309	146,607	62,497	5.00%	6.12%	Currently Callable
2025	CIM 2025-I1	287,674	275,735	11,939	232,556	205,921	11,939	5.97%	7.80%	Feb-28
2024	CIM 2024-R1	468,148	351,813	116,335	389,487	328,151	38,375	4.83%	5.56%	Clean-up Call
2023	CIM 2023-I2	238,530	202,750	35,780	168,309	138,635	23,019	6.71%	7.06%	Jul-26
2023	CIM 2023-R4	393,997	343,368	50,629	304,121	262,198	34,572	5.02%	5.61%	Apr-28
2023	CIM 2023-I1	236,161	205,578	30,583	168,911	142,104	18,586	6.44%	7.34%	Apr-26
2023	CIM 2023-R2	447,384	364,841	82,543	334,536	242,716	82,347	5.50%	6.23%	Mar-28
2022	CIM 2022-R3	369,891	327,168	42,723	256,119	221,124	29,105	4.57%	5.41%	Sep-27
2022	CIM 2022-R2	508,202	440,865	67,337	370,635	318,231	47,675	3.83%	4.74%	May-27
2022	CIM 2022-R1	328,226	294,090	34,136	222,420	200,399	17,639	3.13%	4.50%	Feb-27
2021	CIM 2021-R6	353,797	336,284	17,513	168,549	147,732	11,852	1.86%	5.69%	Sep-26
2021	CIM 2021-R5	450,396	382,836	67,560	292,613	220,130	66,644	2.00%	5.56%	Currently Callable
2021	CIM 2021-R4	545,684	463,831	81,853	285,349	196,263	80,774	2.00%	6.52%	Currently Callable
2021	CIM 2021-R3	859,735	730,775	128,960	401,343	259,453	127,388	1.95%	6.63%	Currently Callable
2021	CIM 2021-R2	1,497,213	1,272,631	224,582	606,625	357,366	222,684	2.07%	6.99%	Currently Callable
2021	CIM 2021-R1	2,098,584	1,783,797	314,787	912,171	566,869	313,040	1.94%	7.21%	Currently Callable
2020	CIM 2020-R7	653,192	562,023	91,169	317,620	221,040	89,177	2.43%	6.04%	Currently Callable
2020	CIM 2020-R6	418,390	334,151	84,239	229,214	141,570	82,545	2.25%	5.32%	Currently Callable
2020	CIM 2020-R5	338,416	257,027	81,389	142,540	84,016	56,613	3.22%	5.45%	Clean-up Call
2020	CIM 2020-R2	492,347	416,761	75,586	262,474	200,727	56,306	2.73%	4.31%	Clean-up Call
2020	CIM 2020-R1	390,761	317,608	73,153	216,096	141,049	71,293	2.91%	5.82%	Currently Callable
2019	SLST 2019-1	1,217,441	941,719	275,722	681,955	468,610	189,826	3.50%	4.46%	Currently Callable
2019	CIM 2019-R5	315,039	252,224	62,815	136,087	87,466	44,347	3.73%	5.75%	Clean-up Call
2019	CIM 2019-R2	464,327	358,172	106,155	252,388	175,017	73,292	3.52%	5.38%	Clean-up Call
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	5,313	3,852	1,361	6.01%	6.02%	Do Not Hold Call Rights
		\$14,639,467	\$12,282,673	\$2,356,794	\$7,942,085	\$5,777,676	\$1,911,627	3.56%	5.97%	