

# CONSOLIDATED LOAN SECURITIZATIONS

VINTAGE	DEAL	TOTAL ORIGINAL FACE	TOTAL OF TRANCHES SOLD	TOTAL OF TRANCHES RETAINED	TOTAL REMAINING FACE	REMAINING FACE OF TRANCHES SOLD	REMAINING FACE OF TRANCHES RETAINED	Call Date
2022	CIM 2022-R1	\$328,226	\$263,729	\$64,497	\$322,785	\$258,309	\$64,476	February 2027
2019	CMLTI 2019-E	231,205	178,490	\$52,716	196,592	144,289	52,716	November 2021
2019	SLST 2019-1	1,217,441	941,719	\$275,722	906,101	634,811	267,363	May 2023
2021	CIM 2021-NR4	167,596	125,747	41,849	156,697	115,832	40,865	November 2022
2021	CIM 2021-R6	353,797	336,284	17,513	305,541	288,028	17,513	September 2026
2021	CIM 2021-R5	450,396	382,836	67,560	413,698	346,337	67,360	August 2024
2021	CIM 2021-R4	545,684	463,831	81,853	462,751	380,577	81,853	June 2024
2021	CIM 2021-R3	859,735	730,775	128,960	689,960	559,979	128,960	April 2024
2021	CIM 2021-NR3	117,373	82,161	35,212	97,570	62,827	34,743	April 2022
2021	CIM 2021-R2	1,497,213	1,272,631	224,582	1,156,851	929,589	224,582	March 2025
2021	CIM 2021-NR2	240,425	180,318	60,107	198,300	136,804	61,496	March 2022
2021	CIM 2021-R1	2,098,584	1,783,797	314,787	1,619,553	1,299,513	314,787	February 2025
2021	CIM 2021-NR1	232,682	162,877	69,805	184,804	112,786	72,018	February 2022
2020	CIM 2020-NR1	131,860	79,115	52,745	112,769	59,931	52,612	November 2021
2020	CIM 2020-R7	653,192	562,023	91,169	503,696	412,465	91,168	November 2023
2020	CIM 2020-R6	418,390	334,151	84,239	327,920	243,736	84,142	October 2023
2020	CIM 2020-R5	338,416	257,027	81,389	219,581	138,013	81,389	Clean-up Call
2020	CIM 2020-R4	276,316	207,237	69,079	221,762	152,587	69,079	June 2022
2020	CIM 2020-R3	438,228	328,670	109,558	318,252	208,934	109,318	May 2022
2020	CIM 2020-R2	492,347	416,761	74,414	358,043	283,778	74,525	Clean-up Call
2020	CIM 2020-R1	390,761	317,608	73,153	304,428	231,200	72,753	February 2023
2019	CIM 2019-R5	315,039	252,224	62,663	205,512	142,797	61,981	Clean-up Call
2019	CIM 2019-R4	320,802	256,641	64,161	217,678	154,476	63,201	November 2022
2019	CIM 2019-R3	342,633	291,237	51,396	214,447	162,735	51,316	October 2022
2019	CIM 2019-R2	464,327	358,172	105,482	346,940	241,652	104,693	Clean-up Call
2019	CIM 2019-R1	371,762	297,409	74,353	267,272	193,666	73,606	August 2022
2018	CIM 2018-R6	478,251	334,775	143,476	270,214	129,342	140,872	October 2021
2018	CIM 2018-R5	380,194	266,136	114,058	197,243	86,947	110,295	July 2021
2018	CIM 2018-R3	181,073	146,669	34,404	85,508	52,568	32,696	April 2023
2017	CIM 2017-7	512,446	348,719	163,727	270,570	114,821	155,749	September 2022
2016	CIM 2016-FRE1	185,811	115,165	70,646	83,673	25,921	57,752	November 2021
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	10,137	7,458	2,656	Clean-up Call
	TOTAL	\$15,651,918	\$12,624,076	\$3,025,845	\$11,246,850	\$8,312,710	\$2,918,536	

All data as of March 31, 2022

\$ in thousands

Information is unaudited, estimated and subject to change.