

# 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
2021	CIM 2021-R5	\$450,396	\$382,836	\$67,560	\$445,257	\$377,897	\$67,360	August 2024
2021	CIM 2021-R4	545,684	463,831	81,853	511,480	429,228	82,252	June 2024
2021	CIM 2021-R3	859,735	730,775	128,960	772,625	642,650	129,975	April 2024
2021	CIM 2021-NR3	117,373	82,161	35,212	106,035	71,638	34,397	April 2022
2021	CIM 2021-R2	1,497,213	1,272,631	224,582	1,309,102	1,081,840	227,262	March 2025
2021	CIM 2021-NR2	240,425	180,318	60,107	218,423	157,541	60,882	March 2022
2021	CIM 2021-R1	2,098,584	1,783,797	314,787	1,813,623	1,493,530	320,093	February 2025
2021	CIM 2021-NR1	232,682	162,877	69,805	202,702	130,228	72,474	February 2022
2020	CIM 2020-NR1	131,860	84,165	47,695	119,930	67,185	52,745	November 2021
2020	CIM 2020-R7 <sup>(1)</sup>	653,192	562,023	91,169	555,985	464,813	91,172	November 2023
2020	CIM 2020-R6	418,390	334,151	84,239	359,048	274,879	84,169	October 2023
2020	CIM 2020-R5	338,416	257,027	81,389	248,528	166,829	81,699	Clean-up Call
2020	CIM 2020-R4	276,316	207,237	69,079	239,851	170,484	69,367	June 2022
2020	CIM 2020-R3	438,228	328,670	109,558	349,755	240,230	109,525	May 2022
2020	CIM 2020-R2	492,347	351,926	140,421	394,036	319,681	74,355	Clean-up Call
2020	CIM 2020-R1	390,761	317,608	73,153	324,649	251,493	73,156	February 2023
2019	CIM 2019-R5	315,039	252,224	62,815	226,051	163,381	62,670	Clean-up Call
2019	CIM 2019-R4	320,802	200,000	120,802	240,588	176,744	63,844	November 2022
2019	CIM 2019-R3 <sup>(1)</sup>	342,633	291,237	51,396	239,834	188,098	51,736	October 2022
2019	CIM 2019-R2	464,327	358,172	106,155	375,557	270,542	105,015	Clean-up Call
2019	CIM 2019-R1	371,762	297,409	74,353	292,640	218,669	73,971	August 2022
2018	CIM 2018-R6	478,251	334,775	143,476	298,733	157,626	141,107	October 2021
2018	CIM 2018-R5	380,194	266,136	114,058	220,766	109,717	111,049	July 2021
2018	CIM 2018-R3	181,073	146,669	34,404	95,891	62,685	33,206	April 2023
2017	CIM 2017-7	512,446	341,062	171,384	300,224	143,875	156,349	September 2022
2016	CIM 2016-FRE1	185,811	115,165	70,646	92,387	33,134	59,253	November 2021
2012	CSMC 2012-CIM3	329,886	305,804	24,082	29,188	22,368	6,820	Clean-up Call
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	10,908	8,009	2,899	Clean-up Call
	TOTAL	\$13,683,536	\$10,959,828	\$2,723,708	\$10,393,796	\$7,894,994	\$2,498,802	

All data as of September 30, 2021

\$ in thousands

(1) Accounted for as a secured borrowing