

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
2020	CIM 2020-NR1	\$131,860	\$84,165	\$47,695	\$130,664	\$83,097	\$47,567
2020	CIM 2020-R7	653,192	562,023	91,169	642,978	551,805	91,173
2020	CIM 2020-R6	418,390	334,151	84,239	408,175	323,886	84,289
2020	CIM 2020-R5	338,416	257,027	81,389	305,646	224,025	81,621
2020	CIM 2020-R4	276,316	207,237	69,079	264,556	195,372	69,184
2020	CIM 2020-R3	438,228	328,670	109,558	404,607	294,967	109,640
2020	CIM 2020-R2	492,347	351,926	140,421	450,379	375,590	74,789
2020	CIM 2020-R1	390,761	317,608	73,153	366,552	293,766	72,786
2019	CIM 2019-R5	315,039	252,224	62,815	267,643	205,115	62,528
2019	CIM 2019-R4	320,802	200,000	120,802	282,262	218,101	64,161
2019	CIM 2019-R3 ⁽¹⁾	342,633	291,237	51,396	287,100	235,556	51,544
2019	CIM 2019-R2	464,327	358,172	106,155	414,682	309,600	105,082
2019	CIM 2019-R1	371,762	297,409	74,353	326,678	252,694	73,984
2018	CIM 2018-NR1	257,548	—	257,548	153,303	—	153,303
2018	CIM 2018-R6	478,251	334,775	143,476	345,676	204,467	141,209
2018	CIM 2018-R5	380,194	266,136	114,058	263,791	151,811	111,980
2018	CIM 2018-R4	387,222	271,056	116,166	288,425	173,907	114,518
2018	CIM 2018-R3	181,073	146,669	34,404	118,140	84,608	33,532
2018	CIM 2018-R2	380,292	266,204	114,088	257,813	144,278	113,535
2018	CIM 2018-R1	169,032	140,297	28,735	121,491	92,847	28,644
2017	CMLTI 2017-RP2	421,329	341,276	80,053	295,900	257,768	38,132
2017	CIM 2017-7	512,446	341,062	171,384	343,772	186,024	157,748
2017	CIM 2017-6	782,725	626,179	156,546	494,640	344,505	150,135
2017	CIM 2017-5	377,034	75,407	301,627	252,917	181,965	70,952
2017	CIM 2017-4	830,510	710,003	120,507	382,917	280,910	102,007
2017	CIM 2017-3	2,434,640	2,113,267	321,373	1,299,893	999,485	300,408
2017	CIM 2017-1	526,267	368,387	157,880	299,916	203,579	96,337
2016	CIM 2016-FRE1	185,811	115,165	70,646	106,812	44,957	61,855
2016	CIM 2016-3	1,746,084	1,478,933	267,151	844,597	609,936	234,661
2016	CIM 2016-2	1,762,177	1,492,563	269,614	849,397	610,532	238,865
2016	CIM 2016-1	1,499,341	1,266,898	232,443	717,808	517,658	200,150
2012	CSMC 2012-CIM3	329,886	305,804	24,082	49,279	38,897	10,382
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	21,014	13,494	7,520
	TOTAL	\$19,215,645	\$15,051,072	\$4,164,573	\$12,059,423	\$8,705,202	\$3,354,221

All data as of December 31, 2020

\$ in thousands

(1) Accounted for as a secured borrowing

Information is unaudited, estimated and subject to change.