

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-R4	\$276,316	\$207,237	\$69,079	\$276,316	\$207,237	\$69,079
2020	CIM 2020-R3	438,228	328,670	109,558	434,872	325,208	109,664
2020	CIM 2020-R2	492,347	351,926	140,421	480,261	404,917	75,344
2020	CIM 2020-R1	390,761	317,608	73,153	381,399	308,529	72,870
2019	CIM 2019-R5	315,039	252,224	62,815	291,593	228,902	62,691
2019	CIM 2019-R4	320,802	200,000	120,802	300,840	236,678	64,162
2019	CIM 2019-R3 ⁽¹⁾	342,633	291,237	51,396	309,727	258,315	51,412
2019	CIM 2019-R2	464,327	358,172	106,155	437,607	332,170	105,437
2019	CIM 2019-R1	371,762	297,409	74,353	343,110	269,130	73,980
2018	CIM 2018-NR1	257,548	—	257,548	164,843	—	164,843
2018	CIM 2018-R6	478,251	334,775	143,476	378,069	236,310	141,759
2018	CIM 2018-R5	380,194	266,136	114,058	289,165	177,077	112,088
2018	CIM 2018-R4	387,222	271,056	116,166	310,395	195,501	114,894
2018	CIM 2018-R3	181,073	146,669	34,404	128,290	94,707	33,583
2018	CIM 2018-R2	380,292	266,204	114,088	276,845	163,171	113,674
2018	CIM 2018-R1	169,032	140,297	28,735	129,786	101,110	28,676
2017	CMLTI 2017-RP2	421,329	341,276	80,053	316,307	281,205	35,102
2017	CIM 2017-8	1,148,050	688,829	459,221	828,022	380,865	447,157
2017	CIM 2017-7	512,446	341,062	171,384	372,316	213,586	158,730
2017	CIM 2017-6	782,725	626,179	156,546	539,532	387,044	152,488
2017	CIM 2017-5	377,034	75,407	301,627	272,860	201,019	71,841
2017	CIM 2017-4	830,510	710,003	120,507	429,982	326,353	103,629
2017	CIM 2017-3	2,434,640	2,113,267	321,373	1,433,208	1,134,004	299,204
2017	CIM 2017-1	526,267	368,387	157,880	325,332	175,177	150,155
2016	CIM 2016-FRE1	185,811	115,165	70,646	113,800	50,910	62,890
2016	CIM 2016-3	1,746,084	1,478,933	267,151	926,584	693,326	233,258
2016	CIM 2016-2	1,762,177	1,492,563	269,614	934,236	696,676	237,560
2016	CIM 2016-1	1,499,341	1,266,898	232,443	788,471	589,361	199,110
2012	CSMC 2012-CIM3	329,886	305,804	24,082	76,148	62,471	13,677
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	21,859	16,040	5,819
	TOTAL	\$18,821,837	\$14,502,535	\$4,319,302	\$12,311,775	\$8,746,999	\$3,564,776

All data as of June 30, 2020

\$ in thousands

(1) Accounted for as a secured borrowing

Information is unaudited, estimated and subject to change.