

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
2021	CIM 2021-R2	\$1,497,213	\$1,272,631	\$224,582	\$1,497,213	\$1,272,631	\$224,582
2021	CIM 2021-NR2	240,425	180,318	60,107	240,425	180,318	60,107
2021	CIM 2021-R1	2,098,584	1,783,797	314,787	2,064,937	1,749,578	315,359
2021	CIM 2021-NR1	232,682	162,877	69,805	227,299	157,862	69,437
2020	CIM 2020-NR1 ⁽¹⁾	131,860	84,165	47,695	128,042	80,629	47,413
2020	CIM 2020-R7 ⁽²⁾	653,192	562,023	91,169	618,510	527,338	91,172
2020	CIM 2020-R6	418,390	334,151	84,239	393,125	308,816	84,309
2020	CIM 2020-R5	338,416	257,027	81,389	284,910	203,277	81,633
2020	CIM 2020-R4	276,316	207,237	69,079	257,634	188,454	69,180
2020	CIM 2020-R3	438,228	328,670	109,558	389,016	279,490	109,526
2020	CIM 2020-R2	492,347	351,926	140,421	436,245	361,707	74,538
2020	CIM 2020-R1	390,761	317,608	73,153	354,123	281,236	72,887
2019	CIM 2019-R5	315,039	252,224	62,815	258,531	195,871	62,660
2019	CIM 2019-R4	320,802	200,000	120,802	269,484	205,323	64,161
2019	CIM 2019-R3 ⁽²⁾	342,633	291,237	51,396	273,184	221,548	51,636
2019	CIM 2019-R2	464,327	358,172	106,155	402,870	297,839	105,031
2019	CIM 2019-R1	371,762	297,409	74,353	317,787	243,748	74,039
2018	CIM 2018-R6 ⁽¹⁾	478,251	334,775	143,476	331,266	189,980	141,286
2018	CIM 2018-R5 ⁽¹⁾	380,194	266,136	114,058	250,253	138,891	111,362
2018	CIM 2018-R4 ⁽¹⁾	387,222	271,056	116,166	277,354	163,031	114,323
2018	CIM 2018-R3	181,073	146,669	34,404	111,521	78,103	33,418
2018	CIM 2018-R2 ⁽¹⁾	380,292	266,204	114,088	245,840	132,706	113,134
2018	CIM 2018-R1 ⁽¹⁾	169,032	140,297	28,735	117,202	88,573	28,629
2017	CMLTI 2017-RP2 ⁽¹⁾	421,329	341,276	80,053	284,851	245,149	39,702
2017	CIM 2017-7	512,446	341,062	171,384	332,615	175,249	157,366
2017	CIM 2017-6 ⁽¹⁾	782,725	626,179	156,546	471,219	322,173	149,046
2017	CIM 2017-5 ⁽¹⁾	377,034	75,407	301,627	241,961	171,671	70,290
2017	CIM 2017-1 ⁽¹⁾	526,267	368,387	157,880	283,252	187,954	95,298
2016	CIM 2016-FRE1 ⁽¹⁾	185,811	115,165	70,646	102,435	41,360	61,075
2012	CSMC 2012-CIM3	329,886	305,804	24,082	43,662	34,258	9,404
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	14,791	10,792	3,999
	TOTAL	\$14,754,249	\$11,389,031	\$3,365,218	\$11,521,557	\$8,735,555	\$2,786,002

All data as of March 31, 2021

\$ in thousands

(1) Currently callable or callable during 2021

(2) Accounted for as a secured borrowing