

# 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-R4	\$545,684	\$463,831	\$81,853	\$545,684	\$463,831	\$81,853
2021	CIM 2021-R3	859,735	730,775	128,960	826,252	696,276	129,976
2021	CIM 2021-NR3	117,373	82,161	35,212	112,239	77,773	34,466
2021	CIM 2021-R2	1,497,213	1,272,631	224,582	1,403,960	1,176,698	227,262
2021	CIM 2021-NR2	240,425	180,318	60,107	228,432	168,033	60,399
2021	CIM 2021-R1	2,098,584	1,783,797	314,787	1,941,194	1,621,834	319,360
2021	CIM 2021-NR1	232,682	162,877	69,805	213,809	142,125	71,684
2020	CIM 2020-NR1 <sup>(1)</sup>	131,860	84,165	47,695	124,253	76,638	47,615
2020	CIM 2020-R7 <sup>(2)</sup>	653,192	562,023	91,169	589,066	497,894	91,172
2020	CIM 2020-R6	418,390	334,151	84,239	374,835	290,516	84,319
2020	CIM 2020-R5	338,416	257,027	81,389	267,138	185,460	81,678
2020	CIM 2020-R4	276,316	207,237	69,079	248,991	179,761	69,230
2020	CIM 2020-R3	438,228	328,670	109,558	370,633	261,120	109,513
2020	CIM 2020-R2	492,347	351,926	140,421	418,084	343,686	74,398
2020	CIM 2020-R1	390,761	317,608	73,153	341,229	268,131	73,098
2019	CIM 2019-R5	315,039	252,224	62,815	242,466	179,752	62,714
2019	CIM 2019-R4	320,802	200,000	120,802	256,852	192,691	64,161
2019	CIM 2019-R3 <sup>(2)</sup>	342,633	291,237	51,396	254,962	203,226	51,736
2019	CIM 2019-R2	464,327	358,172	106,155	388,199	283,507	104,692
2019	CIM 2019-R1	371,762	297,409	74,353	306,156	232,071	74,085
2018	CIM 2018-R6 <sup>(1)</sup>	478,251	334,775	143,476	315,059	173,973	141,086
2018	CIM 2018-R5 <sup>(1)</sup>	380,194	266,136	114,058	234,838	123,673	111,165
2018	CIM 2018-R3	181,073	146,669	34,404	102,991	69,654	33,337
2017	CMLTI 2017-RP2 <sup>(1)</sup>	421,329	341,276	80,053	266,121	201,418	64,703
2017	CIM 2017-7	512,446	341,062	171,384	315,938	159,264	156,674
2016	CIM 2016-FRE1 <sup>(1)</sup>	185,811	115,165	70,646	97,576	37,336	60,240
2012	CSMC 2012-CIM3	329,886	305,804	24,082	35,526	27,540	7,986
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	12,973	9,594	3,379
	TOTAL	\$13,654,469	\$10,918,268	\$2,736,201	\$10,835,456	\$8,343,475	\$2,491,981

All data as of June 30, 2021

\$ in thousands

(1) Currently callable or callable during 2021

(2) Accounted for as a secured borrowing