

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-R5	\$338,416	\$257,027	\$81,389	\$321,538	\$239,933	\$81,605
2020	CIM 2020-R4	276,316	207,237	69,079	270,441	201,262	69,179
2020	CIM 2020-R3	438,228	328,670	109,558	420,509	310,781	109,728
2020	CIM 2020-R2	492,347	351,926	140,421	468,501	393,398	75,103
2020	CIM 2020-R1	390,761	317,608	73,153	376,233	303,480	72,753
2019	CIM 2019-R5	315,039	252,224	62,815	280,229	217,581	62,648
2019	CIM 2019-R4	320,802	200,000	120,802	292,907	228,746	64,161
2019	CIM 2019-R3 ⁽¹⁾	342,633	291,237	51,396	299,091	247,671	51,420
2019	CIM 2019-R2	464,327	358,172	106,155	428,718	323,566	105,152
2019	CIM 2019-R1	371,762	297,409	74,353	334,376	260,399	73,977
2018	CIM 2018-NR1	257,548	—	257,548	158,226	—	158,226
2018	CIM 2018-R6	478,251	334,775	143,476	362,504	220,924	141,580
2018	CIM 2018-R5	380,194	266,136	114,058	276,987	164,923	112,064
2018	CIM 2018-R4	387,222	271,056	116,166	298,624	183,948	114,676
2018	CIM 2018-R3	181,073	146,669	34,404	123,943	90,452	33,491
2018	CIM 2018-R2	380,292	266,204	114,088	266,667	152,982	113,685
2018	CIM 2018-R1	169,032	140,297	28,735	125,523	96,840	28,683
2017	CMLTI 2017-RP2	421,329	341,276	80,053	307,018	270,494	36,524
2017	CIM 2017-8	1,148,050	688,829	459,221	805,523	645,740	159,783
2017	CIM 2017-7	512,446	341,062	171,384	359,868	202,003	157,865
2017	CIM 2017-6	782,725	626,179	156,546	518,595	367,356	151,239
2017	CIM 2017-5	377,034	75,407	301,627	264,002	192,626	71,376
2017	CIM 2017-4	830,510	710,003	120,507	408,226	305,140	103,086
2017	CIM 2017-3	2,434,640	2,113,267	321,373	1,367,878	1,067,685	300,193
2017	CIM 2017-1	526,267	368,387	157,880	312,765	216,337	96,428
2016	CIM 2016-FRE1	185,811	115,165	70,646	110,365	47,996	62,369
2016	CIM 2016-3	1,746,084	1,478,933	267,151	886,343	652,718	233,625
2016	CIM 2016-2	1,762,177	1,492,563	269,614	892,717	654,277	238,440
2016	CIM 2016-1	1,499,341	1,266,898	232,443	755,885	556,109	199,776
2012	CSMC 2012-CIM3	329,886	305,804	24,082	64,057	51,752	12,305
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	21,014	15,364	5,650
TOTAL		\$19,160,253	\$14,759,562	\$4,400,691	\$12,179,273	\$8,882,483	\$3,296,790

All data as of September 30, 2020

\$ in thousands

(1) Accounted for as a secured borrowing

Information is unaudited, estimated and subject to change.