

**Report of Organizational Actions
Affecting Basis of Securities**

OMB No. 1545-0123

► See separate instructions.

Part I Reporting Issuer

1 Issuer's name		2 Issuer's employer identification number (EIN)	
CHIMERA INVESTMENT CORPORATION		26-0630461	
3 Name of contact for additional information	4 Telephone No. of contact	5 Email address of contact	
TIMOTHY KIM	212-626-2300	CIM_TAX@CHIMERAREIT.COM	
6 Number and street (or P.O. box if mail is not delivered to street address) of contact		7 City, town, or post office, state, and ZIP code of contact	
630 FIFTH AVE, SUITE 2400		NEW YORK, NY 10111	
8 Date of action		9 Classification and description	
SEE PART II, LINE 14		COMMON STOCK DISTRIBUTIONS	
10 CUSIP number	11 Serial number(s)	12 Ticker symbol	13 Account number(s)
16934Q208 & 16934Q802	N/A	CIM	N/A

Part II Organizational Action Attach additional statements if needed. See back of form for additional questions.

14 Describe the organizational action and, if applicable, the date of the action or the date against which shareholders' ownership is measured for the action ► DURING THE CALENDAR YEAR 2024, CHIMERA INVESTMENT CORPORATION ("CIM") MADE DISTRIBUTIONS TO STOCKHOLDERS WHICH FOR U.S. FEDERAL INCOME TAX PURPOSES EXCEEDED CIM'S EARNINGS AND PROFITS ("E&P") RESULTING IN A PARTIAL RETURN OF CAPITAL. BELOW IS A SUMMARY OF THE 2024 DISTRIBUTIONS.

CUSIP	RECORD DATE	PAYABLE DATE	DISTRIBUTION PER SHARE
16934Q208	12/29/2023	1/31/2024	\$0.110000
16934Q208	4/08/2024	4/30/2024	\$0.110000
16934Q802	6/28/2024	7/31/2024	\$0.350000
16934Q802	9/30/2024	10/31/2024	\$0.370000

15 Describe the quantitative effect of the organizational action on the basis of the security in the hands of a U.S. taxpayer as an adjustment per share or as a percentage of old basis ► THE CASH DISTRIBUTIONS FROM CIM RESULTED IN THE DISTRIBUTIONS BEING TREATED AS A RETURN OF CAPITAL IN THE FOLLOWING MANNER:

CUSIP	RECORD DATE	PAYABLE DATE	RETURN OF CAPITAL PER SHARE
16934Q208	12/29/2023	1/31/2024	\$0.018177
16934Q208	4/08/2024	4/30/2024	\$0.018177
16934Q802	6/28/2024	7/31/2024	\$0.057836
16934Q802	9/30/2024	10/31/2024	\$0.061141

16 Describe the calculation of the change in basis and the data that supports the calculation, such as the market values of securities and the valuation dates ► CIM'S E&P WAS CALCULATED UNDER IRC SECTION 312 (AS MODIFIED BY IRC SECTION 857(d) FOR A REAL ESTATE INVESTMENT TRUST), AND THE REGULATIONS THEREUNDER. AMOUNTS IN EXCESS OF E&P REDUCE THE STOCKHOLDER'S TAX BASIS IN ITS SHARES TO THE EXTENT OF THEIR BASIS.

Part II **Organizational Action** (continued)

17 List the applicable Internal Revenue Code section(s) and subsection(s) upon which the tax treatment is based ► IRC SECTIONS
301(c), 312 AND 316(a).

18 Can any resulting loss be recognized? ► NO TAX LOSS CAN BE RECOGNIZED BY STOCKHOLDERS AS A RESULT
OF THE DISTRIBUTIONS.

19 Provide any other information necessary to implement the adjustment, such as the reportable tax year ► REPORTABLE TAX
YEAR: 2024

**Sign
Here**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than officer) is based on all information of which preparer has any knowledge.

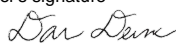
Signature ►

Date ► 1/27/2025Print your name ► TIMOTHY KIMTitle ► DIRECTOR OF TAX**Paid
Preparer
Use Only**

Print/Type preparer's name

DAN DENCE

Preparer's signature



Date

1/24/2025Check ☐ if
self-employed

PTIN

P01438516Firm's name ► ERNST & YOUNG U.S. LLPFirm's EIN ► 34-6565596Firm's address ► ONE MANHATTAN WEST, NEW YORK, NY 10001Phone no. 212-773-3000

Send Form 8937 (including accompanying statements) to: Department of the Treasury, Internal Revenue Service, Ogden, UT 84201-0054

JSA