

Consolidated Loan Securitizations

VINTAGE	DEAL	ORIGINAL FACE (\$ Thousands)			REMAINING FACE (\$ Thousands)			WEIGHTED AVERAGE COUPON (WAC)		FIRST CALL DATE
		TOTAL	SOLD	RETAINED	TOTAL	SOLD	RETAINED	Outstanding Bonds Sold	Underlying Collateral	
2025	CIM 2025-R1	391,790	333,021	58,769	366,345	316,245	58,731	5.00%	6.21%	Mar-27
2025	CIM 2025-NR1	254,432	184,463	69,969	218,309	162,044	63,818	5.00%	6.15%	Mar-26
2025	CIM 2025-l1	287,674	275,735	11,939	232,556	239,345	11,939	5.96%	7.83%	Feb-28
2024	CIM 2024-R1	468,148	351,813	116,335	389,487	365,962	38,375	4.84%	5.63%	Clean-up Call
2023	CIM 2023-l2	238,530	202,750	35,780	168,309	151,113	23,019	6.71%	7.08%	Jul-26
2023	CIM 2023-R4	393,997	343,368	50,629	304,121	276,698	34,617	5.02%	5.64%	Apr-28
2023	CIM 2023-R3	450,834	394,479	56,355	348,075	299,504	56,282	4.50%	5.52%	Currently Callable
2023	CIM 2023-l1	236,161	205,578	30,583	168,911	156,942	18,626	6.43%	7.35%	Apr-26
2023	CIM 2023-R2	447,384	364,841	82,543	334,536	260,214	82,423	5.50%	6.24%	Mar-28
2023	CIM 2023-R1	585,718	512,503	73,215	434,191	374,053	71,629	5.40%	6.15%	Currently Callable
2022	CIM 2022-R3	369,891	327,168	42,723	256,119	234,506	29,114	4.57%	5.42%	Sep-27
2022	CIM 2022-R2	508,202	440,865	67,337	370,635	330,332	47,675	3.82%	4.75%	May-27
2022	CIM 2022-R1	328,226	294,090	34,136	222,420	210,526	17,639	3.13%	4.51%	Feb-27
2021	CIM 2021-R6	353,797	336,284	17,513	168,549	164,999	11,852	1.84%	5.81%	Sep-26
2021	CIM 2021-R5	450,396	382,836	67,560	292,613	232,052	66,644	2.00%	5.59%	Currently Callable
2021	CIM 2021-R4	545,684	463,831	81,853	285,349	213,080	80,774	2.00%	6.55%	Currently Callable
2021	CIM 2021-R3	859,735	730,775	128,960	401,343	288,655	127,743	1.95%	6.66%	Currently Callable
2021	CIM 2021-R2	1,497,213	1,272,631	224,582	606,625	411,168	223,187	2.07%	7.00%	Currently Callable
2021	CIM 2021-R1	2,098,584	1,783,797	314,787	912,171	633,031	313,777	1.94%	7.24%	Currently Callable
2020	CIM 2020-R7	653,192	562,023	91,169	317,620	236,380	89,340	2.43%	6.07%	Currently Callable
2020	CIM 2020-R6	418,390	334,151	84,239	229,214	151,458	83,018	2.25%	5.35%	Currently Callable
2020	CIM 2020-R5	338,416	257,027	81,389	142,540	90,243	56,613	3.19%	5.47%	Clean-up Call
2020	CIM 2020-R3	438,228	328,670	109,558	222,019	119,669	107,035	4.00%	5.49%	Currently Callable
2020	CIM 2020-R2	492,347	416,761	75,586	262,474	210,115	56,565	2.73%	4.32%	Clean-up Call
2020	CIM 2020-R1	390,761	317,608	73,153	216,096	148,695	71,351	2.91%	5.83%	Currently Callable
2019	SLST 2019-1	1,217,441	941,719	275,722	681,955	485,865	193,705	3.50%	4.46%	Currently Callable
2019	CIM 2019-R5	315,039	252,224	62,815	136,087	95,553	44,347	3.57%	5.76%	Clean-up Call
2019	CIM 2019-R4	320,802	256,641	64,161	149,458	90,794	61,946	3.00%	6.28%	Currently Callable
2019	CIM 2019-R3	342,633	291,237	51,396	126,411	80,465	49,608	2.63%	6.57%	Currently Callable
2019	CIM 2019-R2	464,327	358,172	106,155	252,388	184,019	73,421	3.60%	5.41%	Clean-up Call
2019	CIM 2019-R1	371,762	297,409	74,353	191,405	122,529	72,198	3.25%	5.02%	Currently Callable
2018	CIM 2018-R3	181,073	146,669	34,404	46,479	16,672	31,523	4.02%	7.14%	Currently Callable
2016	CIM 2016-FRE1	185,811	115,165	70,646	61,835	5,308	61,835	3.62%	4.54%	Currently Callable
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	5,313	3,965	1,382	6.20%	5.00%	Do Not Hold Call Rights
		\$17,516,328	\$14,625,446	\$2,890,882	\$9,521,958	\$7,362,203	\$2,431,750	3.67%	5.96%	