

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	375,015	316,245	58,731	5.00%	6.23%	Mar-27
2025	CIM 2025-NR1	254,432	184,463	69,969	228,531	162,044	66,487	5.00%	6.17%	Mar-26
2025	CIM 2025-l1	287,674	275,735	11,939	251,284	239,345	11,939	5.94%	7.83%	Feb-28
2024	CIM 2024-R1	468,148	351,813	116,335	404,364	365,962	38,375	4.85%	5.66%	Clean-up Call
2023	CIM 2023-l2	238,530	202,750	35,780	174,189	151,113	23,019	6.71%	7.09%	Jul-26
2023	CIM 2023-R4	393,997	343,368	50,629	311,361	276,698	34,658	5.03%	5.67%	Apr-28
2023	CIM 2023-R3	450,834	394,479	56,355	355,865	299,504	56,355	4.50%	5.54%	Currently Callable
2023	CIM 2023-l1	236,161	205,578	30,583	175,507	156,942	18,565	6.42%	7.36%	Apr-26
2023	CIM 2023-R2	447,384	364,841	82,543	342,648	260,214	82,426	5.50%	6.26%	Mar-28
2023	CIM 2023-R1	585,718	512,503	73,215	445,867	374,053	71,813	5.40%	6.18%	Currently Callable
2022	CIM 2022-R3	369,891	327,168	42,723	263,654	234,506	29,114	4.59%	5.47%	Sep-27
2022	CIM 2022-l1	219,442	122,997	96,445	169,215	72,753	96,445	4.35%	4.73%	Currently Callable
2022	CIM 2022-R2	508,202	440,865	67,337	378,048	330,332	47,693	3.83%	4.75%	May-27
2022	CIM 2022-R1	328,226	294,090	34,136	228,165	210,526	17,639	3.13%	4.52%	Feb-27
2021	CIM 2021-R6	353,797	336,284	17,513	176,857	164,999	11,852	1.82%	5.90%	Sep-26
2021	CIM 2021-R5	450,396	382,836	67,560	298,748	232,052	66,644	2.00%	5.60%	Currently Callable
2021	CIM 2021-R4	545,684	463,831	81,853	293,855	213,080	80,774	2.00%	6.58%	Currently Callable
2021	CIM 2021-R3	859,735	730,775	128,960	416,588	288,655	127,932	1.95%	6.68%	Currently Callable
2021	CIM 2021-R2	1,497,213	1,272,631	224,582	634,831	411,168	223,663	2.07%	7.01%	Currently Callable
2021	CIM 2021-R1	2,098,584	1,783,797	314,787	947,199	633,031	314,168	1.94%	7.25%	Currently Callable
2020	CIM 2020-R7	653,192	562,023	91,169	325,939	236,380	89,559	2.43%	6.10%	Currently Callable
2020	CIM 2020-R6	418,390	334,151	84,239	234,612	151,458	83,154	2.25%	5.38%	Currently Callable
2020	CIM 2020-R5	338,416	257,027	81,389	147,137	90,243	56,888	3.12%	5.45%	Clean-up Call
2020	CIM 2020-R3	438,228	328,670	109,558	226,814	119,669	107,145	4.00%	5.50%	Currently Callable
2020	CIM 2020-R2	492,347	416,761	75,586	266,517	210,115	56,661	2.72%	4.32%	Clean-up Call
2020	CIM 2020-R1	390,761	317,608	73,153	220,116	148,695	71,421	2.91%	5.85%	Currently Callable
2019	SLST 2019-1	1,217,441	941,719	275,722	694,678	485,865	198,046	3.50%	4.06%	Currently Callable
2019	CIM 2019-R5	315,039	252,224	62,815	140,402	95,553	44,347	3.42%	5.77%	Clean-up Call
2019	CIM 2019-R4	320,802	256,641	64,161	152,741	90,794	61,946	3.00%	6.29%	Currently Callable
2019	CIM 2019-R3	342,633	291,237	51,396	130,081	80,465	49,608	2.63%	6.60%	Currently Callable
2019	CIM 2019-R2	464,327	358,172	106,155	257,590	184,019	73,571	3.43%	5.42%	Clean-up Call
2019	CIM 2019-R1	371,762	297,409	74,353	194,910	122,529	72,372	3.25%	5.02%	Currently Callable
2018	CIM 2018-R3	181,073	146,669	34,404	48,347	16,672	31,523	4.13%	7.18%	Currently Callable
2016	CIM 2016-FRE1	185,811	115,165	70,646	63,371	5,308	63,371	3.81%	4.59%	Currently Callable
2008	PHHMC 2008-CIM1	619,710	549,142	70,568	5,390	3,965	1,402	6.71%	4.99%	Do Not Hold Call Rights
		\$17,735,770	\$14,748,443	\$2,987,327	\$9,980,436	\$7,434,955	\$2,539,305	3.67%	5.93%	