

J.P. MORGAN MORTGAGE TRUST 2023-HE1



Investor Report

Distribution Date

4/22/2024

Report Type

Monthly Report

Asset Class

Residential Real Estate

Contact Information

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Issuer

J.P. Morgan

Servicer(s)

Loan Depot and SLS

Originators

LoanDepot and United Wholesale Mortgage, LLC

Closing Date

6/30/2023

1st Payment Date

7/20/2023

Payment Frequency

Monthly

1(a) PAYMENTS: SUMMARY

| Class | CUSIP | Type | Original Principal | Beginning Principal | Interest Paid | Principal Paid | Total Paid | Writeup/(Down) | Ending Principal |
|---------------|-----------|-------------------|-----------------------|-----------------------|---------------------|---------------------|---------------------|----------------|-----------------------|
| A-1 | 46656UAA1 | Senior | 126,186,000.00 | 95,278,962.97 | 580,007.01 | 3,345,984.62 | 3,925,991.63 | 0.00 | 91,932,978.35 |
| M-1 | 46656UAB9 | Mezzanine | 14,073,000.00 | 14,073,000.00 | 94,757.66 | 0.00 | 94,757.66 | 0.00 | 14,073,000.00 |
| M-2 | 46656UAC7 | Mezzanine | 12,115,000.00 | 12,115,000.00 | 86,790.05 | 0.00 | 86,790.05 | 0.00 | 12,115,000.00 |
| M-3 | 46656UAD5 | Mezzanine | 12,582,000.00 | 12,582,000.00 | 95,552.81 | 0.00 | 95,552.81 | 0.00 | 12,582,000.00 |
| B-1 | 46656UAE3 | Subordinate | 6,057,000.00 | 6,057,000.00 | 51,215.07 | 0.00 | 51,215.07 | 0.00 | 6,057,000.00 |
| B-2 | 46656UAF0 | Subordinate | 3,449,000.00 | 3,449,000.00 | 30,648.06 | 0.00 | 30,648.06 | 0.00 | 3,449,000.00 |
| B-3 | 46656UAG8 | Subordinate | 4,473,000.00 | 4,473,000.00 | 39,747.40 | 0.00 | 39,747.40 | 0.00 | 4,473,000.00 |
| B-4 | 46656UAH6 | PO | 7,456,076.00 | 7,456,076.00 | 0.00 | 0.00 | 0.00 | 0.00 | 7,456,076.00 |
| BX | 46656UAI2 | Combination Notes | 21,435,076.00 | 21,435,076.00 | 486,803.18 | 0.00 | 486,803.18 | 0.00 | 21,435,076.00 |
| A-IO-S* | 46656UAK9 | IO | 112,814,180.00 | 93,869,171.43 | 30,626.01 | 0.00 | 30,626.01 | 0.00 | 91,609,416.10 |
| X* | 46656UAL7 | Excess Interest | 186,391,076.00 | 155,484,039.01 | 365,192.65 | 0.00 | 365,192.65 | 0.00 | 152,138,054.39 |
| A-R | 46656UAM5 | Residual | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total: | | | 507,031,408.00 | 426,272,325.41 | 1,861,339.90 | 3,345,984.62 | 5,207,324.52 | 0.00 | 417,320,600.84 |

*includes notional balance where applicable

1(b) PAYMENTS: INTEREST

| Class | Accrual Start Date | Accrual End Date | Days Accrued | Interest Rate | Beginning Shortfall | Current Due | Total Due | Interest Paid | Ending Shortfall |
|---------------|--------------------|------------------|--------------|---------------|---------------------|---------------------|---------------------|---------------------|-------------------|
| A-1 | 3/20/2024 | 4/20/2024 | 31 | 7.06931% | 0.00 | 580,007.01 | 580,007.01 | 580,007.01 | 0.00 |
| M-1 | 3/20/2024 | 4/20/2024 | 31 | 7.81931% | 0.00 | 94,757.66 | 94,757.66 | 94,757.66 | 0.00 |
| M-2 | 3/20/2024 | 4/20/2024 | 31 | 8.31931% | 0.00 | 86,790.05 | 86,790.05 | 86,790.05 | 0.00 |
| M-3 | 3/20/2024 | 4/20/2024 | 31 | 8.81931% | 0.00 | 95,552.81 | 95,552.81 | 95,552.81 | 0.00 |
| B-1 | 3/20/2024 | 4/20/2024 | 31 | 9.81931% | 0.00 | 51,215.07 | 51,215.07 | 51,215.07 | 0.00 |
| B-2 | 3/20/2024 | 4/20/2024 | 31 | 10.31931% | 0.00 | 30,648.06 | 30,648.06 | 30,648.06 | 0.00 |
| B-3 | 3/20/2024 | 4/20/2024 | 31 | 10.31931% | 0.00 | 39,747.40 | 39,747.40 | 39,747.40 | 0.00 |
| B-4 | NA | NA | NA | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| BX | 3/20/2024 | 4/20/2024 | 30 | 27.25271% | 0.00 | 486,803.18 | 486,803.18 | 486,803.18 | 0.00 |
| A-IO-S* | 3/20/2024 | 4/20/2024 | 30 | 0.39152% | 0.00 | 30,626.01 | 30,626.01 | 30,626.01 | 0.00 |
| X* | 3/20/2024 | 4/20/2024 | 30 | 3.12238% | 264,558.65 | 404,566.19 | 669,124.84 | 365,192.65 | 303,932.19 |
| A-R | NA | NA | NA | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total: | | | | | 264,558.65 | 1,900,713.44 | 2,165,272.10 | 1,861,339.90 | 303,932.19 |

*includes notional balance where applicable

1(c) PAYMENTS: PRINCIPAL

| Class | Beginning Principal | Principal Paid | Writeup/(Down) | Cum Writedown | Ending Principal |
|---------------|-----------------------|---------------------|----------------|---------------|-----------------------|
| A-1 | 95,278,962.97 | 3,345,984.62 | 0.00 | 0.00 | 91,932,978.35 |
| M-1 | 14,073,000.00 | 0.00 | 0.00 | 0.00 | 14,073,000.00 |
| M-2 | 12,115,000.00 | 0.00 | 0.00 | 0.00 | 12,115,000.00 |
| M-3 | 12,582,000.00 | 0.00 | 0.00 | 0.00 | 12,582,000.00 |
| B-1 | 6,057,000.00 | 0.00 | 0.00 | 0.00 | 6,057,000.00 |
| B-2 | 3,449,000.00 | 0.00 | 0.00 | 0.00 | 3,449,000.00 |
| B-3 | 4,473,000.00 | 0.00 | 0.00 | 0.00 | 4,473,000.00 |
| B-4 | 7,456,076.00 | 0.00 | 0.00 | 0.00 | 7,456,076.00 |
| BX | 21,435,076.00 | 0.00 | 0.00 | 0.00 | 21,435,076.00 |
| A-IO-S* | 93,869,171.43 | 0.00 | 0.00 | 0.00 | 91,609,416.10 |
| X* | 155,484,039.01 | 0.00 | 0.00 | 0.00 | 152,138,054.39 |
| A-R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total: | 426,272,325.41 | 3,345,984.62 | 0.00 | 0.00 | 417,320,600.84 |

**includes notional balance where applicable*

1(d) PAYMENTS: FACTORS

| Class | Beginning Principal | Interest Paid | Principal Paid | Total Paid | Ending Principal | Record Date |
|---------|---------------------|---------------|----------------|------------|------------------|-------------|
| A-1 | 755.067622 | 4.596445 | 26.516290 | 31.112735 | 728.551332 | 04/19/2024 |
| M-1 | 1,000.000000 | 6.733295 | 0.000000 | 6.733295 | 1,000.000000 | 04/19/2024 |
| M-2 | 1,000.000000 | 7.163850 | 0.000000 | 7.163850 | 1,000.000000 | 04/19/2024 |
| M-3 | 1,000.000000 | 7.594406 | 0.000000 | 7.594406 | 1,000.000000 | 04/19/2024 |
| B-1 | 1,000.000000 | 8.455517 | 0.000000 | 8.455517 | 1,000.000000 | 04/19/2024 |
| B-2 | 1,000.000000 | 8.886073 | 0.000000 | 8.886073 | 1,000.000000 | 04/19/2024 |
| B-3 | 1,000.000000 | 8.886073 | 0.000000 | 8.886073 | 1,000.000000 | 04/19/2024 |
| B-4 | 1,000.000000 | 0.000000 | 0.000000 | 0.000000 | 1,000.000000 | 04/19/2024 |
| BX | 1,000.000000 | 22.710588 | 0.000000 | 22.710588 | 1,000.000000 | 04/19/2024 |
| A-IO-S* | 832.068907 | 0.271473 | 0.000000 | 0.271473 | 812.038133 | 04/19/2024 |
| X* | 834.181777 | 1.959282 | 0.000000 | 1.959282 | 816.230356 | 04/19/2024 |
| A-R | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 04/19/2024 |

**includes notional balance where applicable*

2(a) COLLATERAL: SUMMARY

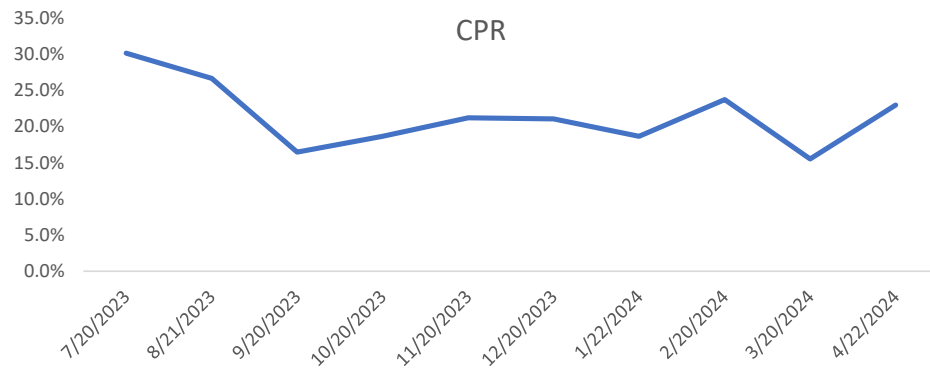
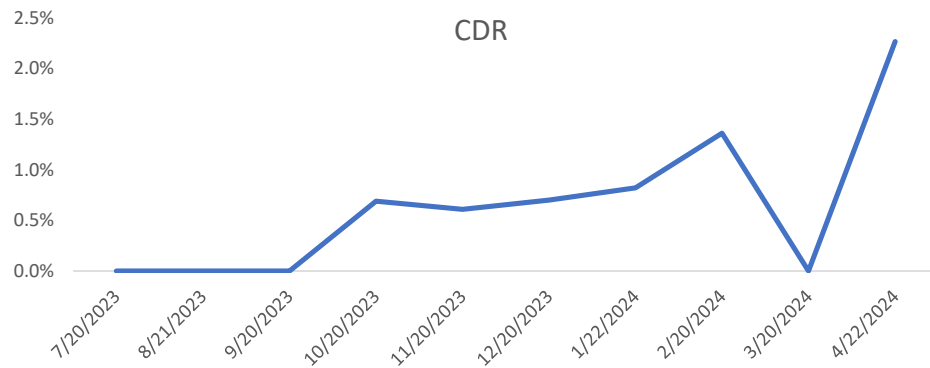
| Name | Amount | Count |
|---------------------------|-----------------------|--------------|
| Original Balance | 186,391,076.00 | 2,269 |
| Prior Balance | 155,484,039.01 | 2,034 |
| Plus: Purchases | 0.00 | 0 |
| Plus: Funded | 0.00 | NA |
| Less: Scheduled Principal | 0.00 | NA |
| Less: Curtailments | 1,249,890.16 | NA |
| Less: Prepayments In Full | 2,096,094.46 | 24 |
| Less: Repurchases | 0.00 | 0 |
| Less: Net Liquidations | 0.00 | 0 |
| Current Balance | 152,138,054.39 | 2,010 |

2(b) COLLATERAL: PERFORMANCE

| Name | Amount | % of Total | Count | % of Total |
|---------------|-----------------------|-------------------|--------------|-------------------|
| Current | 147,249,594.02 | 96.78683% | 1,951 | 97.06468% |
| 1-29 days | 425,616.71 | 0.27976% | 5 | 0.24876% |
| 30-59 days | 2,540,160.94 | 1.66964% | 37 | 1.84080% |
| 60-89 days | 801,898.81 | 0.52709% | 5 | 0.24876% |
| 90-119 days | 547,629.79 | 0.35996% | 4 | 0.19900% |
| 120-149 days | 296,620.46 | 0.19497% | 3 | 0.14925% |
| 150-180 days | 0.00 | 0.00000% | 0 | 0.00000% |
| 180+ days | 276,533.66 | 0.18176% | 5 | 0.24876% |
| Foreclosure | 0.00 | 0.00000% | 0 | 0.00000% |
| Bankruptcy | 0.00 | 0.00000% | 0 | 0.00000% |
| REO | 0.00 | 0.00000% | 0 | 0.00000% |
| Total: | 152,138,054.39 | 100.00000% | 2,010 | 100.00000% |

2(c) COLLATERAL: RATES

| Name | CD/PR | CD/PR - 3 Months | CD/PR - Inception | SMM - 1 Month |
|-------------|-----------|------------------|-------------------|---------------|
| Defaults | 2.26540% | 1.20847% | 0.64454% | 0.19077% |
| Prepayments | 22.97627% | 20.73683% | 21.50428% | 2.15198% |



2(c) COLLATERAL: RATES (CONTINUED)

| Date | Beginning Balance | New Defaults | SMM - 1 Month | CDR - 1 Month | CDR - 3 Months | CDR - 6 Months | CDR - 12 Months | CDR - Inception |
|--------|-------------------|--------------|---------------|---------------|----------------|----------------|-----------------|-----------------|
| Apr-24 | 155,484,039.01 | 296,620.46 | 0.19077% | 2.26540% | 1.20847% | 0.95923% | 0.64454% | 0.64454% |
| Mar-24 | 157,684,827.40 | 0.00 | 0.00000% | 0.00000% | 0.72667% | 0.69667% | 0.46444% | 0.46444% |
| Feb-24 | 161,282,037.43 | 183,935.68 | 0.11405% | 1.36000% | 0.96000% | 0.69667% | 0.52250% | 0.52250% |
| Jan-24 | 164,078,566.04 | 112,543.96 | 0.06859% | 0.82000% | 0.71000% | 0.47000% | 0.40286% | 0.40286% |
| Dec-23 | 167,340,586.13 | 97,929.93 | 0.05852% | 0.70000% | 0.66667% | 0.33333% | 0.33333% | 0.33333% |
| Nov-23 | 170,700,205.86 | 87,016.16 | 0.05098% | 0.61000% | 0.43333% | 0.26000% | 0.26000% | 0.26000% |
| Oct-23 | 173,660,641.32 | 100,172.06 | 0.05768% | 0.69000% | 0.23000% | 0.17250% | 0.17250% | 0.17250% |
| Sep-23 | 176,285,592.97 | 0.00 | 0.00000% | 0.00000% | 0.00000% | 0.00000% | 0.00000% | 0.00000% |
| Aug-23 | 180,901,530.52 | 0.00 | 0.00000% | 0.00000% | 0.00000% | 0.00000% | 0.00000% | 0.00000% |
| Jul-23 | 186,391,076.03 | 0.00 | 0.00000% | 0.00000% | 0.00000% | 0.00000% | 0.00000% | 0.00000% |

Default Calculations:

New Defaults = SUM(Beginning Balance) WHERE (Performance >= 120+ AND previous Performance < 120+) OR (Performance IN Foreclosure, Bankruptcy, REO AND previous Performance NOT IN Foreclosure, Bankruptcy, REO); SMM = New Defaults / Beginning Balance; CDR = 1 - (1 - SMM) ^ 12

| Date | Beginning Balance | Scheduled Prin. | Unscheduled Prin. | SMM - 1 Month | CPR - 1 Month | CPR - 3 Months | CPR - 6 Months | CPR - 12 Months | CPR - Inception |
|--------|-------------------|-----------------|-------------------|---------------|---------------|----------------|----------------|-----------------|-----------------|
| Apr-24 | 155,484,039.01 | 0.00 | 3,345,984.62 | 2.15198% | 22.97627% | 20.73683% | 20.51874% | 21.50428% | 21.50428% |
| Mar-24 | 157,684,827.40 | 0.00 | 2,200,788.39 | 1.39569% | 15.52059% | 19.29148% | 19.79663% | 21.34072% | 21.34072% |
| Feb-24 | 161,282,037.43 | 0.00 | 3,597,210.04 | 2.23038% | 23.71364% | 21.13131% | 19.95574% | 22.06824% | 22.06824% |
| Jan-24 | 164,078,566.04 | 0.00 | 2,796,528.61 | 1.70438% | 18.64022% | 20.30064% | 20.44810% | 21.83318% | 21.83318% |
| Dec-23 | 167,340,586.13 | 0.00 | 3,262,020.09 | 1.94933% | 21.04006% | 20.30177% | 22.36535% | 22.36535% | 22.36535% |
| Nov-23 | 170,700,205.86 | 0.00 | 3,359,619.72 | 1.96814% | 21.22165% | 18.78018% | 22.63040% | 22.63040% | 22.63040% |
| Oct-23 | 173,660,641.32 | 0.00 | 2,960,435.46 | 1.70472% | 18.64360% | 20.59555% | 22.98259% | 22.98259% | 22.98259% |
| Sep-23 | 176,285,592.97 | 0.00 | 2,624,951.65 | 1.48903% | 16.47529% | 24.42892% | 24.42892% | 24.42892% | 24.42892% |
| Aug-23 | 180,901,530.52 | 0.00 | 4,615,937.55 | 2.55163% | 26.66776% | 28.40574% | 28.40574% | 28.40574% | 28.40574% |
| Jul-23 | 186,391,076.03 | 0.00 | 5,489,545.51 | 2.94518% | 30.14371% | 30.14371% | 30.14371% | 30.14371% | 30.14371% |

Prepayment Calculations:

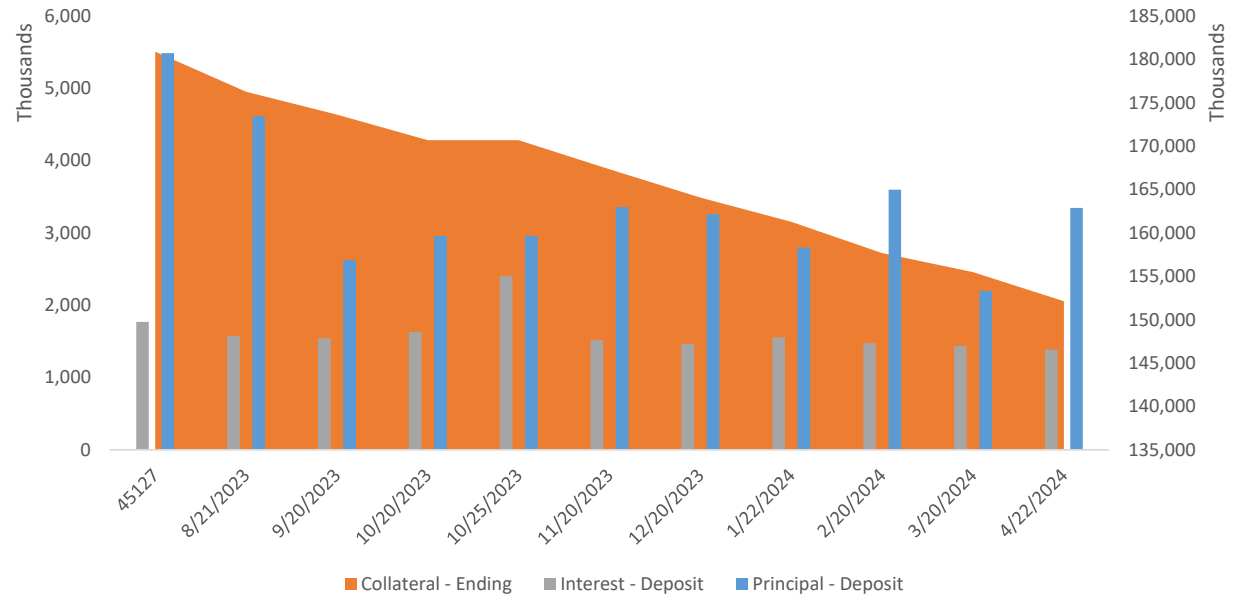
SMM = Unscheduled Principal / (Beginning Balance - Scheduled Principal); CPR = 1 - (1 - SMM) ^ 12

3(a) ACCOUNTS: COLLECTIONS

| Interest Remittance | Amount |
|----------------------|---------------------|
| Plus: Gross Interest | 1,419,113.08 |
| Less: Adjustments | 767.80 |
| Less: Servicing Fees | 33,425.04 |
| Total: | 1,384,920.24 |

| Principal Remittance | Amount |
|-----------------------------------|---------------------|
| Plus: Scheduled Principal | 0.00 |
| Plus: Curtailments | 1,249,890.16 |
| Plus: Paid In Full | 2,096,094.46 |
| Plus: Sales | 0.00 |
| Plus: Repurchases / Substitutions | 0.00 |
| Plus: Liquidations | 0.00 |
| Less: Realized Losses | 0.00 |
| Less: Other | 0.00 |
| Total: | 3,345,984.62 |

| Available Funds | Amount |
|----------------------|---------------------|
| Interest Remittance | 1,384,920.24 |
| Principal Remittance | 3,345,984.62 |
| Total: | 4,730,904.86 |



3(b) ACCOUNTS: OTHER

| Name | Beginning Balance | Deposits | Withdrawals | Ending Balance |
|-------------------------------|-------------------|-------------|-------------|----------------|
| Cap Carryover Reserve Account | 0.00 | 0.00 | 0.00 | 0.00 |
| Excess Reserve Account | 0.00 | 0.00 | 0.00 | 0.00 |
| Total: | 0.00 | 0.00 | 0.00 | 0.00 |

4. FEES

| Name | Beginning Shortfall | Current Due | Total Due | Amount Paid | Ending Shortfall |
|-----------------------------|---------------------|------------------|------------------|------------------|------------------|
| Servicing Fee | 0.00 | 33,425.04 | 33,425.04 | 33,425.04 | 0.00 |
| Custodian Fees | 0.00 | 1,894.29 | 1,894.29 | 1,894.29 | 0.00 |
| Excess Servicing Strip | 0.00 | 30,626.01 | 30,626.01 | 30,626.01 | 0.00 |
| Owner Trustee | 0.00 | 1,250.00 | 1,250.00 | 1,250.00 | 0.00 |
| Participation Owner Trustee | 0.00 | 3,239.25 | 3,239.25 | 3,239.25 | 0.00 |
| Securities Administrator | 0.00 | 4,000.00 | 4,000.00 | 4,000.00 | 0.00 |
| Total: | 0.00 | 74,434.59 | 74,434.59 | 74,434.59 | 0.00 |

5. EXPENSES

| Name | Beginning Shortfall | Current Due | Total Due | Amount Paid | Ending Shortfall |
|--------------------------|---------------------|-------------|-------------|-------------|------------------|
| Indemnification Amount | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Owner Trustee | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Securities Administrator | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total: | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

6. EVENTS

| Name | Current | Operator | Limit | Status |
|--------------------------------|---------------|--------------|----------|--------|
| Credit Support Depletion Event | 21,435,076.00 | Greater Than | 0.00 | Pass |
| Cumulative Loss Trigger Event | 0.00000% | Lower Than | 5.00000% | Pass |
| Delinquency Trigger Event | 1.38896% | Lower Than | 5.00000% | Pass |
| Trigger Event | 0 | Equal | 0 | Pass |

7. REPORTING MISC.

| Name | Value | Category |
|---|---------------|------------------|
| Applicable Credit Support Percentage - Class M-1 | 38.72107% | Locked Out |
| Applicable Credit Support Percentage - Class M-2 | 29.66998% | Locked Out |
| Applicable Credit Support Percentage - Class M-3 | 21.87818% | Locked Out |
| Original Applicable Credit Support Percentage - Class M-1 | 32.30000% | Locked Out |
| Original Applicable Credit Support Percentage - Class M-2 | 24.75000% | Locked Out |
| Original Applicable Credit Support Percentage - Class M-3 | 18.25000% | Locked Out |
| SOFR | 5.31931% | NA |
| Charged-off Loan Percentage | 0.00000% | Performance |
| Non-Performing Loan Percentage | 1.23658% | Performance |
| Severely Delinquent Mortgage Loan | 573,154.12 | Performance |
| Beginning UPB - Loan Depot | 61,614,867.58 | Serviced Balance |
| Beginning UPB - SLS | 93,869,171.43 | Serviced Balance |
| Ending UPB - Loan Depot | 60,528,638.29 | Serviced Balance |
| Ending UPB - SLS | 91,609,416.10 | Serviced Balance |
| Gross Expected Interest | 17,029,923.11 | WAC |
| Net Expected Interest | 16,599,410.99 | WAC |
| Net WAC | 10.33157% | WAC |
| WAC | 10.59953% | WAC |

8. PRIORITY OF PAYMENTS

| Priority Of Payments | Available Funds | Amount Owed | Adjustments | Amount Paid |
|--|-----------------|---------------|---------------|--------------|
| Payment of Fees: Owner Trustee, | 1,384,920.26 | 1,250.00 | 170,701.57 | 1,250.00 |
| Securities Administrator, | 1,383,670.26 | 4,000.00 | 169,451.57 | 4,000.00 |
| Participation Owner Trustee, | 1,379,670.26 | 3,239.25 | 165,451.57 | 3,239.25 |
| Custodian Fees, | 1,376,431.00 | 1,894.29 | 0.00 | 1,894.29 |
| Indemnification Amount. | 1,374,536.72 | 0.00 | 162,212.32 | 0.00 |
| Payment of the Excess Servicing Strip Amount | 1,374,536.72 | 30,626.01 | 0.00 | 30,626.01 |
| Class A-1 Interest Amount | 1,343,910.71 | 580,007.01 | 0.00 | 580,007.01 |
| Class M-1 Interest Amount | 763,903.70 | 94,757.66 | 0.00 | 94,757.66 |
| Class M-2 Interest Amount | 669,146.04 | 86,790.05 | 0.00 | 86,790.05 |
| Class M-3 Interest Amount | 582,356.00 | 95,552.81 | 0.00 | 95,552.81 |
| Class B-1 Interest Amount | 486,803.18 | 51,215.07 | 0.00 | 51,215.07 |
| Class B-2 Interest Amount | 435,588.12 | 30,648.06 | 0.00 | 30,648.06 |
| Class B-3 Interest Amount | 404,940.05 | 39,747.40 | 0.00 | 39,747.40 |
| Transfer remaining Interest Remittance Amount to Monthly Excess Cashflow | 365,192.65 | 0.00 | 0.00 | 365,192.65 |
| Principal Priorities of Payments when Trigger Event is not in effect | | | | |
| (1) Concurrently Class A-1, Class M-1, Class M-2 and Class M-3 Principal Amount: Class A-1 Principal Amount, | 3,345,984.62 | 95,278,962.97 | 95,278,962.97 | 3,345,984.62 |
| Class M-1 Principal Amount, | 0.00 | 14,073,000.00 | 14,073,000.00 | 0.00 |
| Class M-2 Principal Amount, | 0.00 | 12,115,000.00 | 12,115,000.00 | 0.00 |
| Class M-3 Principal Payment. | 0.00 | 12,582,000.00 | 12,582,000.00 | 0.00 |
| (2) Class B-1 Principal Payment | 0.00 | 6,057,000.00 | 6,057,000.00 | 0.00 |
| (3) Class B-2 Principal Payment | 0.00 | 3,449,000.00 | 3,449,000.00 | 0.00 |
| (4) Class B-3 Principal Payment | 0.00 | 4,473,000.00 | 4,473,000.00 | 0.00 |
| (5) Class B-4 Principal Payment | 0.00 | 7,456,076.00 | 7,456,076.00 | 0.00 |
| (6) Transfer the remaining Principal Remittance funds to Monthly Excess Cashflow | 0.00 | 365,192.65 | 0.00 | 0.00 |
| Principal Priorities of Payments when Trigger Event is in effect | | | | |
| (1) Class A-1 Principal Payment | 0.00 | 91,932,978.35 | 0.00 | 0.00 |
| (2) Class M-1 Principal Amount | 0.00 | 14,073,000.00 | 0.00 | 0.00 |
| (3) Class M-2 Principal Amount | 0.00 | 12,115,000.00 | 0.00 | 0.00 |
| (4) Class M-3 Principal Amount | 0.00 | 12,582,000.00 | 0.00 | 0.00 |
| (5) Class B-1 Principal Amount | 0.00 | 6,057,000.00 | 0.00 | 0.00 |
| (6) Class B-2 Principal Amount | 0.00 | 3,449,000.00 | 0.00 | 0.00 |
| (7) Class B-3 Principal Amount | 0.00 | 4,473,000.00 | 0.00 | 0.00 |
| (8) Class B-4 Principal Amount | 0.00 | 7,456,076.00 | 0.00 | 0.00 |
| (9) Transfer the remaining Principal Remittance funds to Monthly Excess Cashflow | 0.00 | 365,192.65 | 0.00 | 0.00 |
| (1) Payment to the extent of Collateral Realized Losses to the Notes: Class A-1 Principal Amount, | 365,192.65 | 91,932,978.35 | 0.00 | 0.00 |
| Class M-1 Principal Amount, | 365,192.65 | 14,073,000.00 | 0.00 | 0.00 |
| Class M-2 Principal Amount, | 365,192.65 | 12,115,000.00 | 0.00 | 0.00 |
| Class M-3 Principal Amount, | 365,192.65 | 12,582,000.00 | 0.00 | 0.00 |
| Class B-1 Principal Amount, | 365,192.65 | 6,057,000.00 | 0.00 | 0.00 |
| Class B-2 Principal Amount, | 365,192.65 | 3,449,000.00 | 0.00 | 0.00 |
| Class B-3 Principal Amount, | 365,192.65 | 4,473,000.00 | 0.00 | 0.00 |
| Class B-4 Principal Amount. | 365,192.65 | 7,456,076.00 | 0.00 | 0.00 |
| (2) Payment to the extent of Cumulative Loss Allocated to the Notes: Class A-1 Principal Amount, | 365,192.65 | 0.00 | 0.00 | 0.00 |

| | | | | |
|--|------------|------------|------|------------|
| Class M-1 Principal Amount, | 365,192.65 | 0.00 | 0.00 | 0.00 |
| Class M-2 Principal Amount, | 365,192.65 | 0.00 | 0.00 | 0.00 |
| Class M-3 Principal Amount, | 365,192.65 | 0.00 | 0.00 | 0.00 |
| Class B-1 Principal Amount, | 365,192.65 | 0.00 | 0.00 | 0.00 |
| Class B-2 Principal Amount, | 365,192.65 | 0.00 | 0.00 | 0.00 |
| Class B-3 Principal Amount, | 365,192.65 | 0.00 | 0.00 | 0.00 |
| Class B-4 Principal Amount. | 365,192.65 | 0.00 | 0.00 | 0.00 |
| (3)(i) Transfer to Cap Carryover Reserve Account to the extent of Cap Carryover Amount | 365,192.65 | 0.00 | 0.00 | 0.00 |
| (3)(ii) Class A-1 Cap Carryover Amount | 0.00 | 0.00 | 0.00 | 0.00 |
| (3)(ii) Class M-1 Cap Carryover Amount | 0.00 | 0.00 | 0.00 | 0.00 |
| (3)(ii) Class M-2 Cap Carryover Amount | 0.00 | 0.00 | 0.00 | 0.00 |
| (3)(ii) Class M-3 Cap Carryover Amount | 0.00 | 0.00 | 0.00 | 0.00 |
| (3)(ii) Class B-1 Cap Carryover Amount | 0.00 | 0.00 | 0.00 | 0.00 |
| (3)(ii) Class B-2 Cap Carryover Amount | 0.00 | 0.00 | 0.00 | 0.00 |
| (3)(ii) Class B-3 Cap Carryover Amount | 0.00 | 0.00 | 0.00 | 0.00 |
| (4) Class X Certificates Payments to the extent of Class X Distribution Amount | 365,192.65 | 669,124.84 | 0.00 | 365,192.65 |
| (5) Pay any unpaid fees: Owner Trustee, | 0.00 | 0.00 | 0.00 | 0.00 |
| Securities Administrator, | 0.00 | 0.00 | 0.00 | 0.00 |
| Participation Owner Trustee, | 0.00 | 0.00 | 0.00 | 0.00 |
| Indemnification Amount. | 0.00 | 0.00 | 0.00 | 0.00 |
| (6) Transfer any remaining amount to the Excess Reserve Account | 0.00 | 0.00 | 0.00 | 0.00 |

9. LOAN DETAILS: PAID IN FULL (24)

| Loan ID | Beginning Principal | Ending Principal |
|---------------------------|---------------------|------------------|
| Loan Depot_9200216431_HE1 | 208,362.89 | 0.00 |
| Loan Depot_9200370816_HE1 | 28,353.34 | 0.00 |
| Loan Depot_9200453919_HE1 | 37,500.00 | 0.00 |
| Loan Depot_9200591809_HE1 | 99,509.25 | 0.00 |
| Loan Depot_9200786235_HE1 | 84,836.11 | 0.00 |
| Loan Depot_9201100964_HE1 | 35,000.00 | 0.00 |
| Loan Depot_9201242592_HE1 | 69,963.83 | 0.00 |
| Loan Depot_9202119815_HE1 | 5,239.60 | 0.00 |
| Loan Depot_9202373040_HE1 | 46,414.01 | 0.00 |
| Loan Depot_9202460490_HE1 | 48,214.28 | 0.00 |
| SLS_1031603040_HE1 | 171,500.00 | 0.00 |
| SLS_1031603147_HE1 | 20,394.65 | 0.00 |
| SLS_1031604104_HE1 | 102,221.65 | 0.00 |
| SLS_1031985263_HE1 | 49,998.81 | 0.00 |
| SLS_1031985991_HE1 | 248,664.39 | 0.00 |
| SLS_1032100306_HE1 | 29,553.65 | 0.00 |
| SLS_1032100348_HE1 | 92,596.66 | 0.00 |
| SLS_1032100665_HE1 | 89,870.40 | 0.00 |
| SLS_1032101240_HE1 | 188,000.00 | 0.00 |
| SLS_1032101334_HE1 | 297,118.78 | 0.00 |
| SLS_1032101499_HE1 | 85,000.00 | 0.00 |
| SLS_1032101800_HE1 | 20,000.00 | 0.00 |
| SLS_1032106339_HE1 | 282.16 | 0.00 |
| SLS_1032158617_HE1 | 37,500.00 | 0.00 |
| Total: | 2,096,094.46 | 0.00 |

9. LOAN DETAILS: REO (0)

| Loan ID | Beginning Principal | Ending Principal |
|--------------------|---------------------|------------------|
| No loans to report | | |
| Total: | 0.00 | 0.00 |

9. LOAN DETAILS: FORECLOSURE (0)

| Loan ID | Beginning Principal | Ending Principal |
|--------------------|---------------------|------------------|
| No loans to report | | |
| Total: | 0.00 | 0.00 |

9. LOAN DETAILS: BANKRUPTCY (0)

| Loan ID | Beginning Principal | Ending Principal |
|--------------------|---------------------|------------------|
| No loans to report | | |
| Total: | 0.00 | 0.00 |

9. LOAN DETAILS: MODIFIED (0)

| Loan ID | Beginning Principal | Ending Principal |
|--------------------|---------------------|------------------|
| No loans to report | | |
| Total: | 0.00 | 0.00 |