

J.P. MORGAN MORTGAGE TRUST 2023-HE2

Distribution Date

01/22/2024

Report Type

Monthly Paying Agent

Investor Report

Deal Contact Information

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Date

| Closing Date | 1st Payment Date | Maturity Date | Previous Payment Date | Current Payment Date | Number of Days in Accrual Period |
|--------------|------------------|---------------|-----------------------|----------------------|----------------------------------|
| 9/29/2023 | 10/20/2023 | 11/25/2053 | 12/20/2023 | 01/22/2024 | 31 |

Payment Summary

| Class | CUSIP | Beginning Balance | Interest Paid | Principal Paid | Total Paid | Ending Balance |
|-------|-----------|-------------------|---------------|----------------|--------------|----------------|
| A1 | 46657FAA3 | 170,033,153.52 | 1,030,447.86 | 3,489,735.67 | 4,520,183.53 | 166,543,417.85 |
| M1 | 46657FAB1 | 20,117,000.00 | 131,442.21 | 0.00 | 131,442.21 | 20,117,000.00 |
| M2 | 46657FAC9 | 20,960,000.00 | 145,974.72 | 0.00 | 145,974.72 | 20,960,000.00 |
| M3 | 46657FAD7 | 19,695,000.00 | 145,644.49 | 0.00 | 145,644.49 | 19,695,000.00 |
| B1 | 46657FAE5 | 9,707,000.00 | 82,231.76 | 0.00 | 82,231.76 | 9,707,000.00 |
| B2 | 46657FAF2 | 5,064,000.00 | 45,079.44 | 0.00 | 45,079.44 | 5,064,000.00 |
| B3 | 46657FAG0 | 5,627,000.00 | 50,091.23 | 0.00 | 50,091.23 | 5,627,000.00 |
| B4 | 46657FAH8 | 10,551,597.00 | 0.00 | 0.00 | 0.00 | 10,551,597.00 |
| BX | 46657FAJ4 | 30,949,597.00 | 791,262.11 | 0.00 | 791,262.11 | 30,949,597.00 |
| AIOS | 46657FAK1 | 114,994,389.08 | 46,755.80 | 0.00 | 46,755.80 | 112,931,163.17 |
| X | 46657FAM7 | 261,754,750.78 | 613,859.68 | 0.00 | 613,859.68 | 258,265,015.10 |
| AR | 46657FAL9 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 669,453,487.38 | 3,082,789.30 | 3,489,735.67 | 6,572,524.97 | 660,410,790.13 |

Note(s): AIOS and X are notional classes

Exchange Or Exchangeable Notes

| Class | Percentage Issued | Beginning Balance | Interest Paid | Principal Paid | Total Paid | Ending Balance |
|-------|-------------------|-------------------|---------------|----------------|------------|----------------|
| B1 | 100% | 9,707,000.00 | 82,231.76 | 0.00 | 82,231.76 | 9,707,000.00 |
| B2 | 100% | 5,064,000.00 | 45,079.44 | 0.00 | 45,079.44 | 5,064,000.00 |
| B3 | 100% | 5,627,000.00 | 50,091.23 | 0.00 | 50,091.23 | 5,627,000.00 |
| B4 | 100% | 10,551,597.00 | 0.00 | 0.00 | 0.00 | 10,551,597.00 |
| X | 100% | 261,754,750.78 | 613,859.68 | 0.00 | 613,859.68 | 258,265,015.10 |
| BX | 0% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 292,704,347.78 | 791,262.11 | 0.00 | 791,262.11 | 289,214,612.10 |

Note(s): AIOS and X are notional classes

Principal Payments

| Class | Original Balance / Notional Balance | Beginning Balance | Principal Paid | (Write-down)/Write-Up | Ending Balance |
|--------|-------------------------------------|-------------------|----------------|-----------------------|----------------|
| A1 | 189,632,000.00 | 170,033,153.52 | 3,489,735.67 | 0.00 | 166,543,417.85 |
| M1 | 20,117,000.00 | 20,117,000.00 | 0.00 | 0.00 | 20,117,000.00 |
| M2 | 20,960,000.00 | 20,960,000.00 | 0.00 | 0.00 | 20,960,000.00 |
| M3 | 19,695,000.00 | 19,695,000.00 | 0.00 | 0.00 | 19,695,000.00 |
| B1 | 9,707,000.00 | 9,707,000.00 | 0.00 | 0.00 | 9,707,000.00 |
| B2 | 5,064,000.00 | 5,064,000.00 | 0.00 | 0.00 | 5,064,000.00 |
| B3 | 5,627,000.00 | 5,627,000.00 | 0.00 | 0.00 | 5,627,000.00 |
| B4 | 10,551,597.00 | 10,551,597.00 | 0.00 | 0.00 | 10,551,597.00 |
| BX | 30,949,597.00 | 30,949,597.00 | 0.00 | 0.00 | 30,949,597.00 |
| AIOS | 127,370,245.87 | 114,994,389.08 | 0.00 | 0.00 | 112,931,163.17 |
| X | 281,353,597.25 | 261,754,750.78 | 0.00 | 0.00 | 258,265,015.10 |
| AR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total: | 721,027,037.12 | 669,453,487.38 | 3,489,735.67 | 0.00 | 660,410,790.13 |

Note(s): AIOS and X are notional classes

Interest Payments

| Class | Interest Rate | Day Count Method | Accrual Start Date | Accrual End Date | Days Accrued | Beginning Balance | Interest Owed | Interest Shortfall | Interest Paid | Interest Unpaid |
|--------|---------------|------------------|--------------------|------------------|--------------|-------------------|---------------|--------------------|---------------|-----------------|
| A1 | 7.038% | Act/360 | 2023-12-20 | 2024-01-21 | 31 | 170,033,153.52 | 1,030,447.86 | 0.00 | 1,030,447.86 | 0.00 |
| M1 | 7.588% | Act/360 | 2023-12-20 | 2024-01-21 | 31 | 20,117,000.00 | 131,442.21 | 0.00 | 131,442.21 | 0.00 |
| M2 | 8.088% | Act/360 | 2023-12-20 | 2024-01-21 | 31 | 20,960,000.00 | 145,974.72 | 0.00 | 145,974.72 | 0.00 |
| M3 | 8.588% | Act/360 | 2023-12-20 | 2024-01-21 | 31 | 19,695,000.00 | 145,644.49 | 0.00 | 145,644.49 | 0.00 |
| B1 | 9.838% | Act/360 | 2023-12-20 | 2024-01-21 | 31 | 9,707,000.00 | 82,231.76 | 0.00 | 82,231.76 | 0.00 |
| B2 | 9.894% | Act/360 | 2023-12-20 | 2024-01-21 | 31 | 5,064,000.00 | 43,143.07 | 0.00 | 43,143.07 | 0.00 |
| B3 | 9.894% | Act/360 | 2023-12-20 | 2024-01-21 | 31 | 5,627,000.00 | 47,939.58 | 0.00 | 47,939.58 | 0.00 |
| B4 | 0.000% | NA | NA | NA | 30 | 10,551,597.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| BX | 30.521% | 30/360 | 2023-12-22 | 2024-01-21 | 30 | 30,949,597.00 | 787,174.09 | 0.07 | 787,174.09 | 0.07 |
| AIOS | 0.488% | 30/360 | 2023-12-22 | 2024-01-21 | 30 | 114,994,389.08 | 46,755.80 | 0.00 | 46,755.80 | 0.00 |
| X | 2.765% | 30/360 | 2023-12-22 | 2024-01-21 | 30 | 261,754,750.78 | 603,212.46 | 410,347.57 | 613,859.68 | 399,700.35 |
| AR | 0.000% | NA | NA | NA | 30 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total: | | | | | | 669,453,487.38 | 3,063,966.03 | 410,347.64 | 3,074,613.26 | 399,700.41 |

Note(s): AIOS and X are notional classes

Additional Details

| Class | Beginning Cap Carryover | Interest on Cap Carryover | Current Cap Carryover | Total Cap Carryover | Cap Carryover Paid | Ending Cap Carryover |
|-------|-------------------------|---------------------------|-----------------------|---------------------|--------------------|----------------------|
| A1 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M1 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M2 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M3 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B1 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B2 | 0.00 | 0.00 | 1,936.37 | 1,936.37 | 1,936.37 | 0.00 |
| B3 | 0.00 | 0.00 | 2,151.65 | 2,151.65 | 2,151.65 | 0.00 |
| B4 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| BX | 0.00 | 0.00 | 4,088.02 | 4,088.02 | 4,088.02 | 0.00 |
| AIOS | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| X | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| AR | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | 0.01 | 0.00 | 8,176.04 | 8,176.04 | 8,176.04 | 0.00 |

Note(s): AIOS and X are notional classes

Factors Per \$1,000

| Class | Beginning Balance / Notional Balance | Interest Paid | Principal Paid | Total Paid | Ending Balance |
|-------|--------------------------------------|---------------|----------------|------------|----------------|
| A1 | 896.648000 | 5.433934 | 18.402673 | 23.836607 | 878.245327 |
| M1 | 1,000.000000 | 6.533887 | 0.000000 | 6.533887 | 1,000.000000 |
| M2 | 1,000.000000 | 6.964443 | 0.000000 | 6.964443 | 1,000.000000 |
| M3 | 1,000.000000 | 7.394998 | 0.000000 | 7.394998 | 1,000.000000 |
| B1 | 1,000.000000 | 8.471388 | 0.000000 | 8.471388 | 1,000.000000 |
| B2 | 1,000.000000 | 8.901943 | 0.000000 | 8.901943 | 1,000.000000 |
| B3 | 1,000.000000 | 8.901942 | 0.000000 | 8.901942 | 1,000.000000 |
| B4 | 1,000.000000 | 0.000000 | 0.000000 | 0.000000 | 1,000.000000 |
| BX | 1,000.000000 | 25.566152 | 0.000000 | 25.566152 | 1,000.000000 |
| AIOS | 902.835574 | 0.367086 | 0.000000 | 0.367086 | 886.636925 |
| X | 930.340871 | 2.181809 | 0.000000 | 2.181809 | 917.937491 |
| AR | | | | | |

Note(s): AIOS and X are notional classes

Account Statements

| PRINCIPAL REMITTANCE | |
|----------------------|--------------|
| Beginning Balance | 0.00 |
| Deposits | |
| Curtailments | 1,905,044.68 |
| Paid In Full | 1,584,691.00 |
| Sale | 0.00 |
| Liquidation | 0.00 |
| Repurchase | 0.00 |
| Deferred Liquidated | 0.00 |
| Deferred Collected | 0.00 |
| Total: | 3,489,735.68 |
| Withdrawals | |
| Other(+) | 0.00 |
| To Available Funds | 3,489,735.68 |
| Total: | 3,489,735.68 |
| Ending Balance | 0.00 |

| INTEREST REMITTANCE | |
|-----------------------------|--------------|
| Beginning Balance | 0.00 |
| Deposits | |
| Interest Paid | 2,381,251.50 |
| Fees Paid | 0.00 |
| Payoff Interest Paid | 0.00 |
| Extension/Modification Fees | 0.00 |
| Escrow Disbursements | 0.00 |
| Other(+) | 5,746.20 |
| Total: | 2,386,997.70 |
| Withdrawals | |
| Servicing Fees | 81,265.90 |
| Payoff Servicing Fee | 0.00 |
| Asset Manager Fee | 0.00 |
| Fees Paid | 0.00 |
| Other(-) | 0.00 |
| To Available Funds | 2,305,731.80 |
| Total: | 2,386,997.70 |
| Ending Balance | 0.00 |

| AVAILABLE FUNDS | |
|---|--------------|
| Beginning Balance | 0.00 |
| Deposits | |
| Principal Remittance | 3,489,735.68 |
| Interest Remittance | 2,305,731.80 |
| From ACCOUNT 1: Excess Reserve Account | 0.00 |
| From ACCOUNT 1: CAP CARRYOVER RESERVE ACCOUNT | 0.00 |
| Total: | 5,795,467.47 |
| Withdrawals | |
| Other(-) | 0.00 |
| Release for Payment | 5,795,467.47 |
| Total: | 5,795,467.47 |
| Ending Balance | 0.00 |

| COLLATERAL BALANCE | | |
|---------------------|-----------------|--------------------------|
| | Number of Loans | Unpaid Principal Balance |
| Beginning Balance | 3,766 | 261,754,750.78 |
| Deposits | | |
| Purchased | 0 | 0.00 |
| Funded | 0 | 0.00 |
| Capitalized Amounts | 0 | 0.00 |
| Other(+) | 0 | 0.00 |
| Other(+)(non-cash) | 0 | 0.00 |
| Total: | 0 | 0.00 |
| Withdrawals | | |
| Paid In Full | 21 | 1,584,691.00 |
| Sale | 0 | 0.00 |
| Liquidation | 0 | 0.00 |
| Repurchase | 0 | 0.00 |
| Curtailments | 0 | 1,905,044.68 |
| Realized Losses | 0 | 0.00 |
| Other(-) | 0 | 0.00 |
| Other(-)(non-cash) | 0 | 0.00 |
| Total: | 21 | 3,489,735.68 |
| Ending Balance | 3,745 | 258,265,015.10 |

| ACCOUNT 1: EXCESS RESERVE ACCOUNT | |
|-----------------------------------|------|
| Beginning Balance | 0.00 |
| Deposits | |
| From Priority of Payments | 0.00 |
| Total: | 0.00 |
| Withdrawals | |
| To Available Funds | 0.00 |
| Total: | 0.00 |
| Ending Balance | 0.00 |

| ACCOUNT 2: CAP CARRYOVER RESERVE ACCOUNT | |
|--|----------|
| Beginning Balance | 0.00 |
| Deposits | |
| Initial Deposit | 0.00 |
| Deposit from Priority of Payment | 3,885.14 |
| Total: | 3,885.14 |
| Withdrawals | |
| Release for Payment | 3,885.14 |
| Total: | 3,885.14 |
| Ending Balance | 0.00 |

Collateral Activity

| Activity | Count | Principal Balance | Cumulative Count | Cumulative Principal Balance |
|---------------------|-------|-------------------|------------------|------------------------------|
| Purchased | 0 | 0.00 | 0 | 0.00 |
| Funded | 0 | 0.00 | 0 | 0.00 |
| Capitalized Amounts | 0 | 0.00 | 0 | 0.00 |
| Other(+) | 0 | 0.00 | 0 | 0.00 |
| Other(+)(non-cash) | 0 | 0.00 | 0 | 0.00 |
| Paid In Full | 21 | 1,584,691.00 | 140 | 11,748,060.37 |
| Sale | 0 | 0.00 | 0 | 0.00 |
| Liquidation | 0 | 0.00 | 0 | 0.00 |
| Repurchase | 0 | 0.00 | 0 | 0.00 |
| Curtailments | 1,646 | 1,905,044.68 | 6,382 | 11,339,650.56 |
| Realized Losses | 0 | 0.00 | 35 | 871.23 |
| Other(-) | 0 | 0.00 | 0 | 0.00 |
| Other(-)(non-cash) | 0 | 0.00 | 0 | 0.00 |

Deal Fees And Expenses

| Fees | Type | Beginning Unpaid | Current Due | Total Due | Total Paid | Ending Unpaid |
|--|----------|------------------|-------------|-----------|------------|---------------|
| Owner Trustee | FEE | 0.00 | 1,250.00 | 1,250.00 | 1,250.00 | 0.00 |
| Securities Administrator | FEE | 0.00 | 4,000.00 | 4,000.00 | 4,000.00 | 0.00 |
| Participation Owner Trustee / Participation Registrar | FEE | 0.00 | 5,453.22 | 5,453.22 | 5,453.22 | 0.00 |
| Custodian | FEE | 0.00 | 3,501.39 | 3,501.39 | 3,501.39 | 0.00 |
| Owner Trustee | EXPENSES | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Securities Administrator | EXPENSES | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Participation Owner Trustee / Participation Registrar | EXPENSES | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Custodian | EXPENSES | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Note Registrar | EXPENSES | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Certificate Registrar | EXPENSES | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total: | | 0.00 | 14,204.61 | 14,204.61 | 14,204.61 | 0.00 |

Note(s):

Deal Events (1/2)

| Name | Current | Level | Limit Type | Status |
|--------------------------------|---------|-------|------------|--------|
| Credit Support Depletion Event | | | | PASS |
| Cumulative Loss Trigger Event | 0.00% | 5.00% | MAX | PASS |
| Delinquency Trigger Event | 0.47% | 5.00% | MAX | PASS |
| Trigger Event | | | | PASS |

Deal Events (2/2)

| Description | Status |
|------------------------|--------|
| Optional Clean-Up Call | FALSE |
| Optional Redemption | FALSE |

UPB by Servicer

| Name | Beginning UPB | Ending UPB |
|------------|----------------|----------------|
| SLS | 114,994,389.08 | 112,931,163.17 |
| Loan Depot | 146,760,361.70 | 145,333,851.93 |
| Total | 261,754,750.78 | 258,265,015.10 |

Net Wac

| Description | Value |
|---|--------------|
| NET WAC | |
| Participation Net WAC | 10.1244% |
| Interest Accrued at Participation Net WAC | 2,282,041.94 |
| Less:Capped Trust Expenses | 0.00 |
| Less:Expense Fees | 5,250.00 |
| Less:Excess Servicing Strip Amount | 46,755.80 |
| Net WAC | 9.8937% |

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| Description | Value |
|-------------|---------|
| SOFR | 5.3377% |

Locked Out Classes (1/2)

| Class | Applicable Credit Support Percentage | Original Applicable Credit Support | Is Locked Out Class |
|-------|--------------------------------------|------------------------------------|---------------------|
| M1 | 35.04% | 32.30% | TRUE |
| M2 | 27.36% | 24.45% | TRUE |
| M3 | 19.35% | 18.00% | TRUE |

Locked Out Classes (2/2)

| Description | Value |
|-----------------------------|-------|
| Non-Performing Loan | 0.24% |
| Charged-off Loan Percentage | 0.00% |

Priority Of Payments

| Step | | Available Funds | Amount Owed | Adjustment | Adjustment Type | Amount Paid |
|--|--------------------|-----------------|----------------|--------------|-----------------|--------------|
| Beginning Balance - Fees and Expenses; Excess Servicing Strip | | 5,795,467.47 | 0.00 | | | 0.00 |
| to the payment of Fees | | 5,795,467.47 | 14,204.61 | | | 14,204.61 |
| to the payment of Expenses | | 5,781,262.86 | 0.00 | | | 0.00 |
| to the payment of the Excess Servicing Strip Amount: | | 5,781,262.86 | 46,755.80 | | | 46,755.80 |
| Ending Balance - Fees and Expenses; Excess Servicing Strip | | 0.00 | 0.00 | | | 0.00 |
| Beginning Balance - Distribution of Interest Remittance Amount | | 2,244,771.39 | 0.00 | | | 0.00 |
| first, to the Class A1, any interest distribution amount and interest carryforward | | 2,244,771.39 | 1,030,447.86 | | | 1,030,447.86 |
| second, to the Class M1, any interest distribution amount and interest carryforward | | 1,214,323.53 | 131,442.21 | | | 131,442.21 |
| third, to the Class M2, any interest distribution amount and interest carryforward | | 1,082,881.32 | 145,974.72 | | | 145,974.72 |
| fourth, to the Class M3, any interest distribution amount and interest carryforward | | 936,906.60 | 145,644.49 | | | 145,644.49 |
| fifth, to the Class B1, any interest distribution amount and interest carryforward | | 791,262.11 | 82,231.76 | | | 82,231.76 |
| sixth, to the Class B2, any interest distribution amount and interest carryforward | | 709,030.35 | 43,143.07 | | | 43,143.07 |
| seventh, to the Class B3, any interest distribution amount and interest carryforward | | 665,887.28 | 47,939.58 | | | 47,939.58 |
| eight, any remaining amount, to Monthly Excess Cashflow | | 617,947.70 | 617,947.70 | | | 617,947.70 |
| Ending Balance - Disitribution of Interest Remittance Amount | | 0.00 | 0.00 | | | 0.00 |
| Beginning Balance - Disitribution of Principal Remittance Amount (trigger event = false) | | 3,489,735.67 | 0.00 | | | 0.00 |
| first, pro-rata, to the classes A1, M1, M2 & M3, any principal amounts | Class A1 Principal | 3,489,735.67 | 170,033,153.52 | 3,489,735.67 | CAP | 3,489,735.67 |
| | Class M1 Principal | 0.00 | 20,117,000.00 | 0.00 | CAP | 0.00 |
| | Class M2 Principal | 0.00 | 20,960,000.00 | 0.00 | CAP | 0.00 |
| | Class M3 Principal | 0.00 | 19,695,000.00 | 0.00 | CAP | 0.00 |
| | Total | 0.00 | 230,805,153.52 | 3,489,735.67 | CAP | 3,489,735.67 |
| second, to the Class B1, any principal amount | | 0.00 | 9,707,000.00 | | | 0.00 |
| third, to the Class B2, any principal amount | | 0.00 | 5,064,000.00 | | | 0.00 |
| fourth, to the Class B3, any principal amount | | 0.00 | 5,627,000.00 | | | 0.00 |
| fifth, to the Class B4, any principal amount | | 0.00 | 10,551,597.00 | | | 0.00 |
| sixth, any remaining amount, to Monthly Excess Cashflow | | 0.00 | 0.00 | | | 0.00 |
| Ending Balance - Distribution of Principal Remittance Amount (trigger event = false) | | 0.00 | 0.00 | | | 0.00 |
| Beginning Balance - Distribution of Principal Remittance Amount (trigger event = true) | | 0.00 | 0.00 | | | 0.00 |

| | | | | | | |
|--|---------------------------|------------|----------------|----------|-----|----------|
| first, to the Class A1, any principal amount | | 0.00 | 166,543,417.85 | | | 0.00 |
| second, to the Class M1, any principal amount | | 0.00 | 20,117,000.00 | | | 0.00 |
| third, to the Class M2, any principal amount | | 0.00 | 20,960,000.00 | | | 0.00 |
| fourth, to the Class M3, any principal amount | | 0.00 | 19,695,000.00 | | | 0.00 |
| fifth, to the Class B1, any principal amount | | 0.00 | 9,707,000.00 | | | 0.00 |
| sixth, to the Class B2, any principal amount | | 0.00 | 5,064,000.00 | | | 0.00 |
| seventh, to the Class B3, any principal amount | | 0.00 | 5,627,000.00 | | | 0.00 |
| eight, to the Class B4, any principal amount | | 0.00 | 10,551,597.00 | | | 0.00 |
| ninth, any remaining amount, to Monthly Excess Cashflow | | 0.00 | 0.00 | | | 0.00 |
| Ending Balance - Distribution of Principal Remittance Amount (trigger event = true) | | 0.00 | 0.00 | | | 0.00 |
| Beginning Balance - Monthly Excess Cashflow | | 617,947.70 | 0.00 | | | 0.00 |
| first, sequentially, to the classes A1, M1, M2, M3, B1, B2, B3 & B4, any realized losses | Class A1 Realized Loss | 617,947.70 | 0.00 | | | 0.00 |
| | Class M1 Realized Loss | 617,947.70 | 0.00 | | | 0.00 |
| | Class M2 Realized Loss | 617,947.70 | 0.00 | | | 0.00 |
| | Class M3 Realized Loss | 617,947.70 | 0.00 | | | 0.00 |
| | Class B1 Realized Loss | 617,947.70 | 0.00 | | | 0.00 |
| | Class B2 Realized Loss | 617,947.70 | 0.00 | | | 0.00 |
| | Class B3 Realized Loss | 617,947.70 | 0.00 | | | 0.00 |
| | Class B4 Realized Loss | 617,947.70 | 0.00 | | | 0.00 |
| | Total: | 617,947.70 | 0.00 | | | 0.00 |
| second, sequentially, to the classes A1, M1, M2, M3, B1, B2, B3 & B4, any writedown amounts | Class A1 Writedown Amount | 617,947.70 | 0.00 | | | 0.00 |
| | Class M1 Writedown Amount | 617,947.70 | 0.00 | | | 0.00 |
| | Class M2 Writedown Amount | 617,947.70 | 0.00 | | | 0.00 |
| | Class M3 Writedown Amount | 617,947.70 | 0.00 | | | 0.00 |
| | Class B1 Writedown Amount | 617,947.70 | 0.00 | | | 0.00 |
| | Class B2 Writedown Amount | 617,947.70 | 0.00 | | | 0.00 |
| | Class B3 Writedown Amount | 617,947.70 | 0.00 | | | 0.00 |
| | Class B4 Writedown Amount | 617,947.70 | 0.00 | | | 0.00 |
| | Total: | 617,947.70 | 0.00 | | | 0.00 |
| third, (i) to the cap carryover reserve account, up to the aggregate cap carryover amounts for clases A1, M1, M2, M3, B1, B2 & B3 | | 617,947.70 | 4,088.02 | 4,088.02 | CAP | 4,088.02 |
| third, (ii) sequentially, from the cap carryover reserve account, to the classes A1, M1, M2, M3, B1, B2 & B3, any unpaid cap carryover amounts | Class A1 Carryover | 4,088.02 | 0.00 | | | 0.00 |

| | | | | | | |
|---|--------------------|------------|--------------|--|--|------------|
| | Class M1 Carryover | 4,088.02 | 0.00 | | | 0.00 |
| | Class M2 Carryover | 4,088.02 | 0.00 | | | 0.00 |
| | Class M3 Carryover | 4,088.02 | 0.00 | | | 0.00 |
| | Class B1 Carryover | 4,088.02 | 0.00 | | | 0.00 |
| | Class B2 Carryover | 4,088.02 | 1,936.37 | | | 1,936.37 |
| | Class B3 Carryover | 2,151.65 | 2,151.65 | | | 2,151.65 |
| | Total: | 0.00 | 4,088.02 | | | 4,088.02 |
| fourth, to the Class X, the Class X distribution amount | | 613,859.68 | 1,013,560.03 | | | 613,859.68 |
| fifth, pro-rata, any uncappted expenses | | 0.00 | 0.00 | | | 0.00 |
| sixth, to the excess reserve account | | 0.00 | 0.00 | | | 0.00 |
| Ending Balance - Monthly Excess Cashflow | | 0.00 | 0.00 | | | 0.00 |

Collateral Performance

| Status | Principal Balance (\$) | Principal Balance (%) |
|-----------------|------------------------|-----------------------|
| Current | 252,590,712.33 | 97.80% |
| 30-59_days_dq | 5,037,430.92 | 1.95% |
| 60-89_days_dq | 108,319.69 | 0.04% |
| 90-119_days_dq | 225,752.16 | 0.09% |
| 120-149_days_dq | 302,800.00 | 0.12% |
| 150-179_days_dq | 0.00 | 0.00% |
| 180+_days_dq | 0.00 | 0.00% |
| reo | 0.00 | 0.00% |
| foreclosure | 0.00 | 0.00% |
| forebearance | 0.00 | 0.00% |
| Bankruptcy | 0.00 | 0.00% |
| Total: | 258,265,015.10 | 100.00% |

Loan Details - Paid In Full

| Loan ID | Principal Balance |
|---------------------------|-------------------|
| SLS_1032842800_HE2 | 92,119.00 |
| SLS_1032839978_HE2 | 158,000.00 |
| SLS_1032825018_HE2 | 128,265.70 |
| SLS_1032529055_HE2 | 0.01 |
| SLS_1032158581_HE2 | 22,468.66 |
| SLS_1031447264_HE2 | 77,500.00 |
| Loan Depot_9202356987_HE2 | 8,642.05 |
| SLS_1032824860_HE2 | 122,000.00 |
| Loan Depot_9203966800_HE2 | 46,921.17 |
| SLS_1032843566_HE2 | 59,000.00 |

| | |
|---------------------------|--------------|
| Loan Depot_9201521524_HE2 | 30,000.00 |
| SLS_1032191454_HE2 | 230,000.00 |
| Loan Depot_9204213269_HE2 | 50,000.00 |
| Loan Depot_9204578901_HE2 | 33,666.91 |
| Loan Depot_9203440764_HE2 | 73,771.40 |
| SLS_1032839994_HE2 | 169,018.73 |
| SLS_1032842143_HE2 | 50,000.00 |
| Loan Depot_9203726758_HE2 | 95,017.97 |
| Loan Depot_9203254413_HE2 | 73,468.92 |
| Loan Depot_9203173308_HE2 | 50,000.00 |
| SLS_1032845438_HE2 | 14,830.48 |
| Total: | 1,584,691.00 |

Loan Details - Collateral Realized Loss

| Loan ID | Principal Balance |
|-----------------------------|-------------------|
| No Loan Details to display. | |