

# J.P. MORGAN MORTGAGE TRUST 2024-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 MORTGAGE TRUST 2024-HE1

**Servicer(s)**

Loan Depot and SLS

**Originators**

Loan Depot and United Wholesale Mortgage

**Closing Date**

2/29/2024

**1st Payment Date**

3/20/2024

**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           | 46658AAA3 | Senior            | 132,484,000.00        | 128,362,086.40        | 753,765.74          | 4,847,538.02        | 5,601,303.76        | 0.00           | 123,514,548.38        |
| M-1           | 46658AAB1 | Mezzanine         | 16,482,000.00         | 16,482,000.00         | 103,881.75          | 0.00                | 103,881.75          | 0.00           | 16,482,000.00         |
| M-2           | 46658AAC9 | Mezzanine         | 17,217,000.00         | 17,217,000.00         | 114,444.56          | 0.00                | 114,444.56          | 0.00           | 17,217,000.00         |
| M-3           | 46658AAD7 | Mezzanine         | 16,482,000.00         | 16,482,000.00         | 118,074.58          | 0.00                | 118,074.58          | 0.00           | 16,482,000.00         |
| B-1           | 46658AAE5 | Subordinate       | 8,293,000.00          | 8,293,000.00          | 68,734.28           | 0.00                | 68,734.28           | 0.00           | 8,293,000.00          |
| B-2           | 46658AAF2 | Subordinate       | 4,934,000.00          | 4,934,000.00          | 40,894.12           | 0.00                | 40,894.12           | 0.00           | 4,934,000.00          |
| B-3           | 46658AAG0 | Subordinate       | 6,194,000.00          | 6,194,000.00          | 51,337.29           | 0.00                | 51,337.29           | 0.00           | 6,194,000.00          |
| B-4           | 46658AAH8 | PO                | 7,874,094.00          | 7,874,094.00          | 0.00                | 0.00                | 0.00                | 0.00           | 7,874,094.00          |
| BX            | 46658AAJ4 | Combination Notes | 27,295,094.00         | 27,295,094.00         | 546,344.41          | 0.00                | 546,344.41          | 0.00           | 27,295,094.00         |
| A-IO-S*       | 46658AAK1 | IO                | 126,472,804.00        | 123,762,515.02        | 36,310.14           | 0.00                | 36,310.14           | 0.00           | 120,485,877.14        |
| X*            | 46658AAL9 | Excess Interest   | 209,960,094.00        | 205,838,181.19        | 385,378.72          | 0.00                | 385,378.72          | 0.00           | 200,990,643.17        |
| A-R           | 46658AAM7 | Residual          | 0.00                  | 0.00                  | 0.00                | 0.00                | 0.00                | 0.00           | 0.00                  |
| <b>Total:</b> |           |                   | <b>573,688,086.00</b> | <b>562,733,970.61</b> | <b>2,219,165.58</b> | <b>4,847,538.02</b> | <b>7,066,703.60</b> | <b>0.00</b>    | <b>549,762,256.69</b> |

\*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           | 6.81931%      | 0.00                | 753,765.74          | 753,765.74          | 753,765.74          | 0.00             |
| M-1           | 3/20/2024          | 4/20/2024        | 31           | 7.31931%      | 0.00                | 103,881.75          | 103,881.75          | 103,881.75          | 0.00             |
| M-2           | 3/20/2024          | 4/20/2024        | 31           | 7.71931%      | 0.00                | 114,444.56          | 114,444.56          | 114,444.56          | 0.00             |
| M-3           | 3/20/2024          | 4/20/2024        | 31           | 8.31931%      | 0.00                | 118,074.58          | 118,074.58          | 118,074.58          | 0.00             |
| B-1           | 3/20/2024          | 4/20/2024        | 31           | 9.62504%      | 0.00                | 68,734.28           | 68,734.28           | 68,734.28           | 0.00             |
| B-2           | 3/20/2024          | 4/20/2024        | 31           | 9.62504%      | 0.00                | 40,894.12           | 40,894.12           | 40,894.12           | 0.00             |
| B-3           | 3/20/2024          | 4/20/2024        | 31           | 9.62504%      | 0.00                | 51,337.29           | 51,337.29           | 51,337.29           | 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           | 24.01946%     | 0.00                | 546,344.41          | 546,344.41          | 546,344.41          | 0.00             |
| A-IO-S*       | 3/20/2024          | 4/20/2024        | 30           | 0.35206%      | 0.00                | 36,310.14           | 36,310.14           | 36,310.14           | 0.00             |
| X*            | 3/20/2024          | 4/20/2024        | 30           | 2.65200%      | 12,362.27           | 454,901.58          | 467,263.85          | 385,378.72          | 81,885.13        |
| A-R           | NA                 | NA               | NA           | 0.00000%      | 0.00                | 0.00                | 0.00                | 0.00                | 0.00             |
| <b>Total:</b> |                    |                  |              |               | <b>12,362.27</b>    | <b>2,288,688.44</b> | <b>2,301,050.72</b> | <b>2,219,165.58</b> | <b>81,885.13</b> |

\*includes notional balance where applicable

**1(c) PAYMENTS: PRINCIPAL**

| Class         | Beginning Principal   | Principal Paid      | Writeup/(Down) | Cum Writedown | Ending Principal      |
|---------------|-----------------------|---------------------|----------------|---------------|-----------------------|
| A-1           | 128,362,086.40        | 4,847,538.02        | 0.00           | 0.00          | 123,514,548.38        |
| M-1           | 16,482,000.00         | 0.00                | 0.00           | 0.00          | 16,482,000.00         |
| M-2           | 17,217,000.00         | 0.00                | 0.00           | 0.00          | 17,217,000.00         |
| M-3           | 16,482,000.00         | 0.00                | 0.00           | 0.00          | 16,482,000.00         |
| B-1           | 8,293,000.00          | 0.00                | 0.00           | 0.00          | 8,293,000.00          |
| B-2           | 4,934,000.00          | 0.00                | 0.00           | 0.00          | 4,934,000.00          |
| B-3           | 6,194,000.00          | 0.00                | 0.00           | 0.00          | 6,194,000.00          |
| B-4           | 7,874,094.00          | 0.00                | 0.00           | 0.00          | 7,874,094.00          |
| BX            | 27,295,094.00         | 0.00                | 0.00           | 0.00          | 27,295,094.00         |
| A-IO-S*       | 123,762,515.02        | 0.00                | 0.00           | 0.00          | 120,485,877.14        |
| X*            | 205,838,181.19        | 0.00                | 0.00           | 0.00          | 200,990,643.17        |
| A-R           | 0.00                  | 0.00                | 0.00           | 0.00          | 0.00                  |
| <b>Total:</b> | <b>562,733,970.61</b> | <b>4,847,538.02</b> | <b>0.00</b>    | <b>0.00</b>   | <b>549,762,256.69</b> |

*\*includes notional balance where applicable*

**1(d) PAYMENTS: FACTORS**

| Class   | Beginning Principal | Interest Paid | Principal Paid | Total Paid | Ending Principal | Record Date |
|---------|---------------------|---------------|----------------|------------|------------------|-------------|
| A-1     | 968.887461          | 5.689485      | 36.589611      | 42.279096  | 932.297850       | 04/19/2024  |
| M-1     | 1,000.000000        | 6.302739      | 0.000000       | 6.302739   | 1,000.000000     | 04/19/2024  |
| M-2     | 1,000.000000        | 6.647184      | 0.000000       | 6.647184   | 1,000.000000     | 04/19/2024  |
| M-3     | 1,000.000000        | 7.163850      | 0.000000       | 7.163850   | 1,000.000000     | 04/19/2024  |
| B-1     | 1,000.000000        | 8.288229      | 0.000000       | 8.288229   | 1,000.000000     | 04/19/2024  |
| B-2     | 1,000.000000        | 8.288229      | 0.000000       | 8.288229   | 1,000.000000     | 04/19/2024  |
| B-3     | 1,000.000000        | 8.288229      | 0.000000       | 8.288229   | 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        | 20.016213     | 0.000000       | 20.016213  | 1,000.000000     | 04/19/2024  |
| A-IO-S* | 978.570184          | 0.287098      | 0.000000       | 0.287098   | 952.662338       | 04/19/2024  |
| X*      | 980.368113          | 1.835486      | 0.000000       | 1.835486   | 957.280211       | 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**

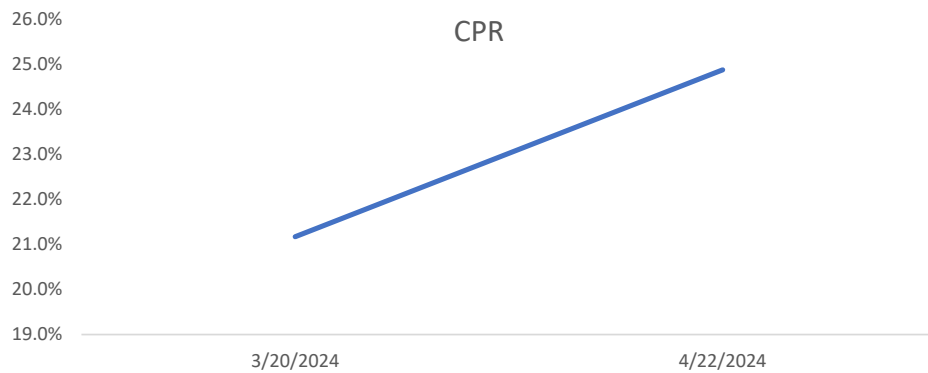
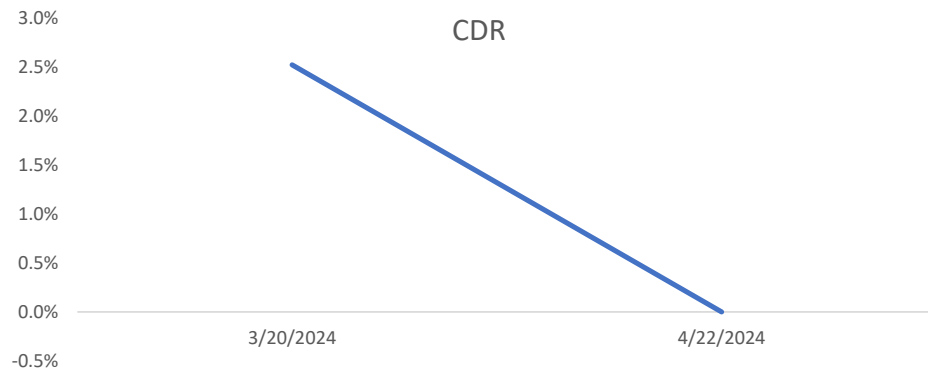
| Name                      | Amount                | Count        |
|---------------------------|-----------------------|--------------|
| Original Balance          | 209,960,094.00        | 2,800        |
| <b>Prior Balance</b>      | <b>205,838,181.19</b> | <b>2,769</b> |
| Plus: Purchases           | 0.00                  | 0            |
| Plus: Funded              | 0.00                  | NA           |
| Less: Scheduled Principal | 0.00                  | NA           |
| Less: Curtailments        | 1,901,601.41          | NA           |
| Less: Prepayments In Full | 2,945,936.61          | 30           |
| Less: Repurchases         | 0.00                  | 0            |
| Less: Net Liquidations    | 0.00                  | 0            |
| <b>Current Balance</b>    | <b>200,990,643.16</b> | <b>2,739</b> |

**2(b) COLLATERAL: PERFORMANCE**

| Name          | Amount                | % of Total        | Count        | % of Total        |
|---------------|-----------------------|-------------------|--------------|-------------------|
| Current       | 196,704,396.81        | 97.86744%         | 2,696        | 98.43008%         |
| 1-29 days     | 0.00                  | 0.00000%          | 0            | 0.00000%          |
| 30-59 days    | 3,041,167.93          | 1.51309%          | 35           | 1.27784%          |
| 60-89 days    | 799,600.00            | 0.39783%          | 5            | 0.18255%          |
| 90-119 days   | 0.00                  | 0.00000%          | 0            | 0.00000%          |
| 120-149 days  | 0.00                  | 0.00000%          | 0            | 0.00000%          |
| 150-180 days  | 0.00                  | 0.00000%          | 0            | 0.00000%          |
| 180+ days     | 0.00                  | 0.00000%          | 0            | 0.00000%          |
| Foreclosure   | 0.00                  | 0.00000%          | 0            | 0.00000%          |
| Bankruptcy    | 445,478.42            | 0.22164%          | 3            | 0.10953%          |
| REO           | 0.00                  | 0.00000%          | 0            | 0.00000%          |
| <b>Total:</b> | <b>200,990,643.16</b> | <b>100.00000%</b> | <b>2,739</b> | <b>100.00000%</b> |

**2(c) COLLATERAL: RATES**

| Name        | CD/PR     | CD/PR - 3 Months | CD/PR - Inception | SMM - 1 Month |
|-------------|-----------|------------------|-------------------|---------------|
| Defaults    | 0.00000%  | 1.26000%         | 1.26000%          | 0.00000%      |
| Prepayments | 24.87252% | 23.02320%        | 23.02320%         | 2.35502%      |





**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 | 205,838,181.19    | 0.00         | 0.00000%      | 0.00000%      | 1.26000%       | 1.26000%       | 1.26000%        | 1.26000%        |
| Mar-24 | 209,960,094.79    | 446,092.31   | 0.21247%      | 2.52000%      | 2.52000%       | 2.52000%       | 2.52000%        | 2.52000%        |

**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 | 205,838,181.19    | 0.00            | 4,847,538.02      | 2.35502%      | 24.87252%     | 23.02320%      | 23.02320%      | 23.02320%       | 23.02320%       |
| Mar-24 | 209,960,094.79    | 0.00            | 4,121,913.60      | 1.96319%      | 21.17389%     | 21.17389%      | 21.17389%      | 21.17389%       | 21.17389%       |

**Prepayment Calculations:**

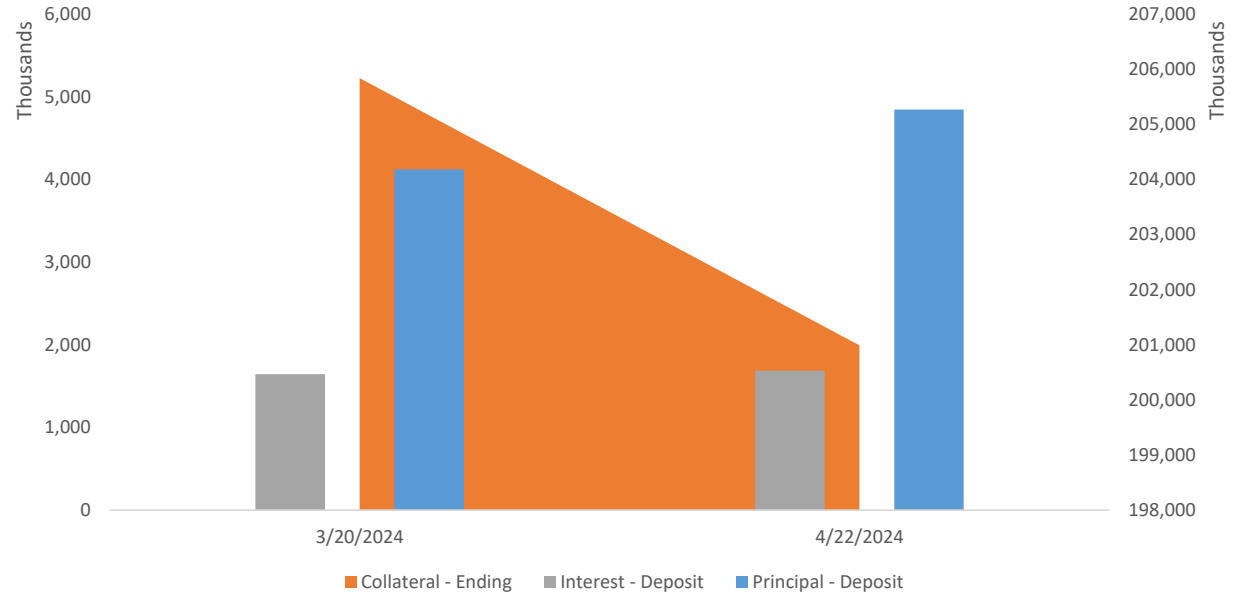
*SMM = Unscheduled Principal / (Beginning Balance - Scheduled Principal); CPR = 1 - (1 - SMM) ^ 12*

**3(a) ACCOUNTS: COLLECTIONS**

| Interest Remittance  | Amount              |
|----------------------|---------------------|
| Plus: Gross Interest | 1,734,659.30        |
| Less: Adjustments    | 0.00                |
| Less: Servicing Fees | 47,911.75           |
| <b>Total:</b>        | <b>1,686,747.55</b> |

| Principal Remittance              | Amount              |
|-----------------------------------|---------------------|
| Plus: Scheduled Principal         | 0.00                |
| Plus: Curtailments                | 1,901,601.41        |
| Plus: Paid In Full                | 2,945,936.61        |
| Plus: Sales                       | 0.00                |
| Plus: Repurchases / Substitutions | 0.00                |
| Plus: Liquidations                | 0.00                |
| Less: Realized Losses             | 0.00                |
| Less: Other                       | 0.00                |
| <b>Total:</b>                     | <b>4,847,538.02</b> |

| Available Funds      | Amount              |
|----------------------|---------------------|
| Interest Remittance  | 1,686,747.55        |
| Principal Remittance | 4,847,538.02        |
| <b>Total:</b>        | <b>6,534,285.57</b> |



**3(b) ACCOUNTS: OTHER**

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

**4. FEES**

| Name                        | Beginning Shortfall | Current Due      | Total Due        | Amount Paid      | Ending Shortfall |
|-----------------------------|---------------------|------------------|------------------|------------------|------------------|
| Servicing Fee               | 0.00                | 47,911.75        | 47,911.75        | 47,911.75        | 0.00             |
| Custodian Fee               | 0.00                | 2,422.08         | 2,422.08         | 2,422.08         | 0.00             |
| Excess Servicing Strip      | 0.00                | 36,310.14        | 36,310.14        | 36,310.14        | 0.00             |
| Loan Data Agent Fee         | 0.00                | 857.66           | 857.66           | 857.66           | 0.00             |
| Owner Trustee               | 0.00                | 1,958.33         | 1,958.33         | 1,958.33         | 0.00             |
| Participation Owner Trustee | 0.00                | 4,288.30         | 4,288.30         | 4,288.30         | 0.00             |
| Securities Administrator    | 0.00                | 4,400.00         | 4,400.00         | 4,400.00         | 0.00             |
| <b>Total:</b>               | <b>0.00</b>         | <b>98,148.26</b> | <b>98,148.26</b> | <b>98,148.26</b> | <b>0.00</b>      |

**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             |
| <b>Total:</b>            | <b>0.00</b>         | <b>0.00</b> | <b>0.00</b> | <b>0.00</b> | <b>0.00</b>      |

**6. EVENTS**

| Name                           | Current       | Operator     | Limit    | Status |
|--------------------------------|---------------|--------------|----------|--------|
| Credit Support Depletion Event | 27,295,094.00 | Greater Than | 0.00     | Pass   |
| Cumulative Loss Trigger Event  | 0.00000%      | Lower Than   | 5.00000% | Pass   |
| Delinquency Trigger Event      | 0.80679%      | Lower Than   | 5.00000% | Pass   |
| Trigger Event                  | 0             | Equal        | 0        | Pass   |

**7. REPORTING MISC.**

| Name  | Value          | Category         |
|---|----------------|------------------|
| Applicable Credit Support Percentage - Class M-1          | 37.63932%      | Locked Out       |
| Applicable Credit Support Percentage - Class M-2          | 29.63206%      | Locked Out       |
| Applicable Credit Support Percentage - Class M-3          | 21.26772%      | Locked Out       |
| Original Applicable Credit Support Percentage - Class M-1 | 36.90000%      | Locked Out       |
| Original Applicable Credit Support Percentage - Class M-2 | 29.05000%      | Locked Out       |
| Original Applicable Credit Support Percentage - Class M-3 | 20.85000%      | Locked Out       |
| SOFR  | 5.31931%       | NA               |
| Charged-off Loan Percentage                               | 0.00000%       | Performance      |
| Non-Performing Loan Percentage                            | 0.60488%       | Performance      |
| Severely Delinquent Mortgage Loan                         | 0.00           | Performance      |
| Beginning UPB - Loan Depot                                | 82,075,666.16  | Serviced Balance |
| Beginning UPB - SLS                                       | 123,762,515.02 | Serviced Balance |
| Ending UPB - Loan Depot                                   | 80,504,766.02  | Serviced Balance |
| Ending UPB - SLS  | 120,485,877.14 | Serviced Balance |
| Gross Expected Interest                                   | 20,994,720.32  | WAC              |
| Net Expected Interest                                     | 20,472,406.74  | WAC              |
| Net WAC   | 9.62504%       | WAC              |
| WAC   | 9.87060%       | WAC              |

**8. PRIORITY OF PAYMENTS**

| Priority Of Payments   | Available Funds | Amount Owed    | Adjustments    | Amount Paid  |
|--|-----------------|----------------|----------------|--------------|
| Class A-1 Interest Amount  | 1,636,511.04    | 753,765.74     | 0.00           | 753,765.74   |
| Class M-1 Interest Amount  | 882,745.30      | 103,881.75     | 0.00           | 103,881.75   |
| Class M-2 Interest Amount  | 778,863.55      | 114,444.56     | 0.00           | 114,444.56   |
| Class M-3 Interest Amount  | 664,418.99      | 118,074.58     | 0.00           | 118,074.58   |
| Class B-1 Interest Amount  | 546,344.41      | 68,734.28      | 0.00           | 68,734.28    |
| Class B-2 Interest Amount  | 477,610.13      | 40,894.12      | 0.00           | 40,894.12    |
| Class B-3 Interest Amount  | 436,716.01      | 51,337.29      | 0.00           | 51,337.29    |
| Transfer remaining Interest Remittance Amount to Monthly Excess Cashflow                                     | 385,378.72      | 0.00           | 0.00           | 385,378.72   |
| (1) Concurrently Class A-1, Class M-1, Class M-2 and Class M-3 Principal Amount: Class A-1 Principal Amount, | 4,847,538.02    | 128,362,086.40 | 128,362,086.40 | 4,847,538.02 |
| Class M-1 Principal Amount,  | 0.00            | 16,482,000.00  | 16,482,000.00  | 0.00         |
| Class M-2 Principal Amount,  | 0.00            | 17,217,000.00  | 17,217,000.00  | 0.00         |
| Class M-3 Principal Payment.   | 0.00            | 16,482,000.00  | 16,482,000.00  | 0.00         |
| (2) Class B-1 Principal Payment  | 0.00            | 8,293,000.00   | 8,293,000.00   | 0.00         |
| (3) Class B-2 Principal Payment  | 0.00            | 4,934,000.00   | 4,934,000.00   | 0.00         |
| (4) Class B-3 Principal Payment  | 0.00            | 6,194,000.00   | 6,194,000.00   | 0.00         |
| (5) Class B-4 Principal Payment  | 0.00            | 7,874,094.00   | 7,874,094.00   | 0.00         |
| (6) Transfer the remaining Principal Remittance funds to Monthly Excess Cashflow                             | 0.00            | 385,378.72     | 0.00           | 0.00         |
| (1) Class A-1 Principal Payment  | 0.00            | 123,514,548.38 | 0.00           | 0.00         |
| (2) Class M-1 Principal Amount   | 0.00            | 16,482,000.00  | 0.00           | 0.00         |
| (3) Class M-2 Principal Amount   | 0.00            | 17,217,000.00  | 0.00           | 0.00         |
| (4) Class M-3 Principal Amount   | 0.00            | 16,482,000.00  | 0.00           | 0.00         |
| (5) Class B-1 Principal Amount   | 0.00            | 8,293,000.00   | 0.00           | 0.00         |
| (6) Class B-2 Principal Amount   | 0.00            | 4,934,000.00   | 0.00           | 0.00         |
| (7) Class B-3 Principal Amount   | 0.00            | 6,194,000.00   | 0.00           | 0.00         |
| (8) Class B-4 Principal Amount   | 0.00            | 7,874,094.00   | 0.00           | 0.00         |
| (9) Transfer the remaining Principal Remittance funds to Monthly Excess Cashflow                             | 0.00            | 385,378.72     | 0.00           | 0.00         |
| (1) Payment to the extent of Collateral Realized Losses to the Notes: Class A-1 Principal Amount,            | 385,378.72      | 123,514,548.38 | 0.00           | 0.00         |
| Class M-1 Principal Amount,  | 385,378.72      | 16,482,000.00  | 0.00           | 0.00         |
| Class M-2 Principal Amount,  | 385,378.72      | 17,217,000.00  | 0.00           | 0.00         |
| Class M-3 Principal Amount,  | 385,378.72      | 16,482,000.00  | 0.00           | 0.00         |
| Class B-1 Principal Amount,  | 385,378.72      | 8,293,000.00   | 0.00           | 0.00         |
| Class B-2 Principal Amount,  | 385,378.72      | 4,934,000.00   | 0.00           | 0.00         |
| Class B-3 Principal Amount,  | 385,378.72      | 6,194,000.00   | 0.00           | 0.00         |
| Class B-4 Principal Amount.  | 385,378.72      | 7,874,094.00   | 0.00           | 0.00         |
| (2) Payment to the extent of Cumulative Loss Allocated to the Notes: Class A-1 Principal Amount,             | 385,378.72      | 0.00           | 0.00           | 0.00         |
| Class M-1 Principal Amount,  | 385,378.72      | 0.00           | 0.00           | 0.00         |
| Class M-2 Principal Amount,  | 385,378.72      | 0.00           | 0.00           | 0.00         |
| Class M-3 Principal Amount,  | 385,378.72      | 0.00           | 0.00           | 0.00         |
| Class B-1 Principal Amount,  | 385,378.72      | 0.00           | 0.00           | 0.00         |
| Class B-2 Principal Amount,  | 385,378.72      | 0.00           | 0.00           | 0.00         |
| Class B-3 Principal Amount,  | 385,378.72      | 0.00           | 0.00           | 0.00         |
| Class B-4 Principal Amount.  | 385,378.72      | 0.00           | 0.00           | 0.00         |
| (3)(i) Transfer to Cap Carryover Reserve Account to the extent of Cap Carryover Amount                       | 385,378.72      | 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       |
| (4) Class X Certificates Payments to the extent of Class X Distribution Amount | 385,378.72 | 467,263.85 | 0.00 | 385,378.72 |
| (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       |
| Loan Data Agent Fee,   | 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 (30)**

| Loan ID                     | Beginning Principal | Ending Principal |
|-----------------------------|---------------------|------------------|
| Loan Depot_9203650388_24HE1 | 39,909.96           | 0.00             |
| Loan Depot_9204553334_24HE1 | 9,775.92            | 0.00             |
| Loan Depot_9206875255_24HE1 | 12,425.00           | 0.00             |
| Loan Depot_9211409587_24HE1 | 60,000.00           | 0.00             |
| Loan Depot_9211633111_24HE1 | 117,500.00          | 0.00             |
| Loan Depot_9212378096_24HE1 | 63,981.39           | 0.00             |
| Loan Depot_9212390521_24HE1 | 23,000.00           | 0.00             |
| Loan Depot_9212394440_24HE1 | 250,000.00          | 0.00             |
| Loan Depot_9212508379_24HE1 | 77,535.00           | 0.00             |
| Loan Depot_9212557277_24HE1 | 182,000.00          | 0.00             |
| Loan Depot_9212593363_24HE1 | 50,000.00           | 0.00             |
| Loan Depot_9213259154_24HE1 | 14,000.00           | 0.00             |
| Loan Depot_9213275333_24HE1 | 35,000.00           | 0.00             |
| Loan Depot_9213621700_24HE1 | 37,207.25           | 0.00             |
| Loan Depot_9213933691_24HE1 | 37,500.00           | 0.00             |
| SLS_1031447219_24HE1        | 2.32                | 0.00             |
| SLS_1031447879_24HE1        | 20,000.00           | 0.00             |
| SLS_1031452013_24HE1        | 200,000.00          | 0.00             |
| SLS_1031452178_24HE1        | 83,000.00           | 0.00             |
| SLS_1032544438_24HE1        | 104,164.00          | 0.00             |
| SLS_1032823683_24HE1        | 12,500.00           | 0.00             |
| SLS_1032840815_24HE1        | 171,698.07          | 0.00             |
| SLS_1034112428_24HE1        | 136,000.00          | 0.00             |
| SLS_1034112923_24HE1        | 73,178.99           | 0.00             |
| SLS_1034230685_24HE1        | 94,558.71           | 0.00             |
| SLS_1034235525_24HE1        | 83,000.00           | 0.00             |
| SLS_1034265838_24HE1        | 194,000.00          | 0.00             |
| SLS_1034265948_24HE1        | 84,000.00           | 0.00             |
| SLS_1034404893_24HE1        | 180,000.00          | 0.00             |
| SLS_1034405944_24HE1        | 500,000.00          | 0.00             |
| <b>Total:</b>               | <b>2,945,936.61</b> | <b>0.00</b>      |

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 (3)

| Loan ID                     | Beginning Principal | Ending Principal  |
|-----------------------------|---------------------|-------------------|
| Loan Depot_9213691208_24HE1 | 187,500.00          | 187,500.00        |
| SLS_1034113113_24HE1        | 185,000.00          | 185,000.00        |
| SLS_1034239550_24HE1        | 72,978.42           | 72,978.42         |
| <b>Total:</b>               | <b>445,478.42</b>   | <b>445,478.42</b> |

9. LOAN DETAILS: MODIFIED (0)

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