

External Parties

Seller

GS Mortgage Securities Corp.

Servicer(s)

BAC Home Loans Servicing, LP

Underwriter(s)

Goldman Sachs & Co.

Cap Provider

Goldman Sachs Capital Markets, L.P.

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Dates

Cut-Off Date: December 01, 2006
 Close Date: December 28, 2006
 First Distribution Date: January 25, 2007

Distribution Date: June 25, 2019
 Next Distribution Date: July 25, 2019
 Distribution Frequency: Monthly
 Record Date: May 31, 2019

Determination Date: May 31, 2019

Contacts

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<https://tss.sfs.db.com/investpublic>

(*) In connection with Deutsche Bank's preparation of this statement to securities holders, Deutsche Bank (in its applicable capacity as trustee, securities administrator, bond calculation agent or other administrative role) is conclusively relying upon, and has not independently verified, information provided to it by various third parties, including the servicer, master servicer, special servicer, sub-servicer or any other party to the transaction. Deutsche Bank refers readers to the prospectus, prospectus supplement, placement memorandum or other disclosure document, as well as to the governing transaction documents, applicable to this transaction for additional information concerning the roles and responsibilities of the parties.

(**) Please see informational notice posted to the Trustee's investor reporting website regarding recent allegations pertaining to certain loan servicer foreclosure practices.

Certificate Payment Report

| Current Period Distribution - | | | | | | | | | |
|-------------------------------|------------|---------------------|-------------------------|----------|-----------|--------------------|---------------|-------------------|---------------------------|
| Class | Class Type | Original Face Value | Prior Principal Balance | Interest | Principal | Total Distribution | Realized Loss | Deferred Interest | Current Principal Balance |
| | | | (1) | (2) | (3) | (4)=(2)+(3) | (5) | (6) | (7)=(1)-(3)-(5)+(6) |
| II-A-1 | SER | 42,135,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-M-1 | MEZ | 6,533,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-M-2 | MEZ | 5,576,000.00 | 1,736,583.46 | 8,465.84 | 45,425.70 | 53,891.54 | 0.00 | 0.00 | 1,691,157.76 |
| II-M-3 | MEZ | 1,716,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-M-4 | MEZ | 3,267,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-M-5 | MEZ | 1,319,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-X | SUB/EXE | 5,445,159.80 | 57,886.26 | 0.00 | 0.00 | 0.00 | 24,508.37 | 0.00 | 33,377.89 |
| II-X-1 | EXE | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-P | EXE/P | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-R | RES | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 65,991,159.80 | 1,794,469.72 | 8,465.84 | 45,425.70 | 53,891.54 | 24,508.37 | 0.00 | 1,724,535.65 |

| Interest Accrual Detail | | | | | | | | | |
|--|-----------------|---------------|----------|-----------|---|-------------------------|----------|-----------|---------------------------|
| Current Period Factor Information per \$1,000 of Original Face Value | | | | | | | | | |
| Class | Period Starting | Period Ending | Method | Cusip | Orig. Principal (with Notional) Balance | Prior Principal Balance | Interest | Principal | Current Principal Balance |
| | | | | | (1) | (1) | (2) | (3) | (4)=(2)+(3) |
| II-A-1 | 05/25/19 | 06/24/19 | F-30/360 | 40051CAQ0 | 42,135,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| II-M-1 | 05/25/19 | 06/24/19 | F-30/360 | 40051CAR8 | 6,533,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| II-M-2 | 05/25/19 | 06/24/19 | F-30/360 | 40051CAS6 | 5,576,000.00 | 311.438928 | 1.518264 | 8.146646 | 303.292281 |
| II-M-3 | 05/25/19 | 06/24/19 | F-30/360 | 40051CAT4 | 1,716,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| II-M-4 | 05/25/19 | 06/24/19 | F-30/360 | 40051CAU1 | 3,267,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| II-M-5 | 05/25/19 | 06/24/19 | F-30/360 | 40051CAV9 | 1,319,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| II-X | | | 30/360 | 40051CAW7 | 5,445,159.80 | 10.630773 | 0.000000 | 0.000000 | 6.129827 |
| II-X-1 | 05/25/19 | 06/24/19 | F-30/360 | 40051CAX5 | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| II-P | 05/25/19 | 06/24/19 | F-30/360 | 40051CAY3 | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| II-R | 05/25/19 | 06/24/19 | F-30/360 | 40051CAZ0 | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |

Distribution to Date - REMIC II-B

| Class | Original Face Value | Interest | Unscheduled Principal | Scheduled Principal | Total Principal | Total Distribution | Realized Loss | Deferred Interest | Current Principal Balance |
|--------|------------------------|--------------|--------------------------|------------------------|--------------------|-----------------------|------------------|----------------------|---------------------------------|
| | (1) | (2) | (3) | (4) | (5)=(3)+(4) | (6)=(2)+(5) | (7) | (8) | (9)=(1)-(5)-(7)+(8) |
| II-A-1 | 42,135,000.00 | 1,383,409.52 | 41,515,318.78 | 619,681.22 | 42,135,000.00 | 43,518,409.52 | 0.00 | 0.00 | 0.00 |
| II-M-1 | 6,533,000.00 | 1,783,841.51 | 5,426,995.62 | 1,106,004.38 | 6,533,000.00 | 8,316,841.51 | 0.00 | 0.00 | 0.00 |
| II-M-2 | 5,576,000.00 | 3,050,896.15 | 1,646,818.54 | 348,072.89 | 1,994,891.43 | 5,045,787.58 | 1,889,950.81 | 0.00 | 1,691,157.76 |
| II-M-3 | 1,716,000.00 | 403,572.71 | 107,060.83 | 10,897.11 | 117,957.94 | 521,530.65 | 1,598,042.06 | 0.00 | 0.00 |
| II-M-4 | 3,267,000.00 | 586,369.88 | 0.00 | 0.00 | 0.00 | 586,369.88 | 3,267,000.00 | 0.00 | 0.00 |
| II-M-5 | 1,319,000.00 | 182,181.54 | 0.00 | 0.00 | 0.00 | 182,181.54 | 1,319,000.00 | 0.00 | 0.00 |
| II-X | 5,445,159.80 | 1,199,987.83 | 0.00 | 0.00 | 0.00 | 1,199,987.83 | 6,421,234.60 | 1,009,452.69 | 33,377.89 |
| II-X-1 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-P | 0.00 | 31,108.63 | 0.00 | 0.00 | 0.00 | 31,108.63 | 0.00 | 0.00 | 0.00 |
| II-R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | 65,991,159.80 | 8,621,367.77 | 48,696,193.77 | 2,084,655.60 | 50,780,849.37 | 59,402,217.14 | 14,495,227.47 | 1,009,452.69 | 1,724,535.65 |

Interest Detail - REMIC II-B

| Class | Pass Through Rate | Prior Principal (with Notional) Balance | Accrued Interest | Non- Supported Interest SF | Prior Unpaid Interest | Unscheduled Interest Adjustment | Optimal Interest | Paid or Deferred Interest | Current Unpaid Interest |
|--------|-------------------------|---|---------------------|----------------------------------|-----------------------------|---------------------------------------|---------------------|---------------------------------|-------------------------------|
| | | | (1) | (2) | (3) | (4) | (5)=(1)-(2)+(3)+(4) | (6) | (7)=(5)-(6) |
| II-A-1 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-M-1 | 0.00000% | 0.00 | 0.00 | 0.00 | 11,639.17 | 0.00 | 11,639.17 | 0.00 | 11,695.91 |
| II-M-2 | 5.85000% | 1,736,583.46 | 8,465.84 | 0.00 | 46,756.24 | 0.00 | 55,222.08 | 8,465.84 | 46,984.18 |
| II-M-3 | 5.85000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-M-4 | 5.85000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-M-5 | 5.85000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-X | 0.00000% | 57,886.26 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-X-1 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-P | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| II-R | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 1,794,469.72 | 8,465.84 | 0.00 | 58,395.41 | 0.00 | 66,861.25 | 8,465.84 | 58,680.09 |

Collection Account Report

SUMMARY

| | Total |
|--|-----------|
| Principal Collections | 44,557.90 |
| Principal Withdrawals | 0.00 |
| Principal Other Accounts | 0.00 |
| TOTAL NET PRINCIPAL | 44,557.90 |
| Interest Collections | 9,981.18 |
| Interest Withdrawals | (67.19) |
| Interest Other Accounts | 0.00 |
| Interest Fees | 580.35 |
| TOTAL NET INTEREST | 9,333.64 |
| TOTAL AVAILABLE FUNDS FOR DISTRIBUTION | 53,891.54 |

PRINCIPAL - COLLECTIONS

| | Total |
|-------------------------------|-------------|
| Scheduled Principal Received | 6,151.08 |
| Prepayments In Full | 36,116.88 |
| Curtailments | 1,502.55 |
| Liquidations | 26,163.56 |
| Insurance Principal | 0.00 |
| Repurchased Principal Amounts | 0.00 |
| Other Principal | 0.00 |
| Principal Realized Loss | (25,376.17) |
| Delinquent Principal | (4,816.26) |
| Advanced Principal | 4,816.26 |
| TOTAL PRINCIPAL COLLECTED | 44,557.90 |

PRINCIPAL - WITHDRAWALS

| | Total |
|--|-------|
| Modification Loss allocated to Principal | 0.00 |
| Principal Withdrawals | 0.00 |

PRINCIPAL - OTHER ACCOUNTS

| | Total |
|--------------------------------|-------|
| Bonus Incentive Amount | 0.00 |
| TOTAL PRINCIPAL OTHER ACCOUNTS | 0.00 |

| INTEREST - COLLECTIONS | |
|--------------------------------|------------|
| | Total |
| Scheduled Interest | 11,928.20 |
| Liquidation Interest | 185.33 |
| Repurchased Interest | 0.00 |
| Insurance Interest | 0.00 |
| Other Interest | 0.00 |
| Relief Act Interest Shortfalls | 0.00 |
| Prepayment Interest Shortfalls | (118.08) |
| Compensating Interest | 118.08 |
| Delinquent Interest | (9,411.90) |
| Interest Loss | (1,023.45) |
| Interest Advanced | 8,303.00 |
| TOTAL INTEREST COLLECTED | 9,981.18 |

| INTEREST - WITHDRAWALS | |
|-------------------------------|-------|
| | Total |
| Modification Losses | 0.00 |
| Nonrecoverable Advances | 67.19 |
| Capitalized/Deferred Interest | 0.00 |
| TOTAL INTEREST WITHDRAWALS | 67.19 |

| INTEREST - OTHER ACCOUNTS | |
|-------------------------------|-------|
| | Total |
| Prepayment Charges | 0.00 |
| Bonus Incentive Amount | 0.00 |
| TOTAL INTEREST OTHER ACCOUNTS | 0.00 |

| INTEREST FEES | |
|---|--------|
| | Total |
| Current Servicing Fees | 134.56 |
| Current Trustee Fees | 0.00 |
| Extraordinary Expenses | 0.00 |
| Extraordinary Expense Recovery Charge** | 445.79 |
| TOTAL INTEREST OTHER FEES | 580.35 |

**Extraordinary Expense Recovery Charge ("EERC"): charge imposed to recover extraordinary costs and expenses incurred by Deutsche Bank in administering residential mortgage backed securities ("RMBS") transaction(s) under current market conditions. The EERC is based upon, and may be adjusted periodically in accordance with, Deutsche Bank's experienced level of extraordinary costs and expenses that are not allocable to specific trusts, but which arise from the administration of the portfolio of RMBS trusts administered by Deutsche Bank's Trust & Securities Services division. Costs and expenses allocable to specific trusts will continue to be charged separately to those trusts in addition to the EERC.

Credit Enhancement Report

| ACCOUNTS | |
|------------------------------------|------|
| Excess Reserve Fund Account | |
| Beginning Account Balance | 0.00 |
| Account Deposit | 0.00 |
| Account Withdrawal | 0.00 |
| Ending Account Balance | 0.00 |

| INSURANCE | |
|--------------------------------|--|
| SPACE INTENTIONALLY LEFT BLANK | |

| STRUCTURAL FEATURES | |
|---|--------------|
| | Total |
| Overcollateralization Amount | 33,377.89 |
| Specified Overcollateralized Amount | 3,425,993.61 |
| Overcollateralization Deficiency Amount | 3,392,615.72 |
| Overcollateralization Release Amount | 0.00 |
| Total Monthly Excess Spread | 867.80 |

Collateral Report

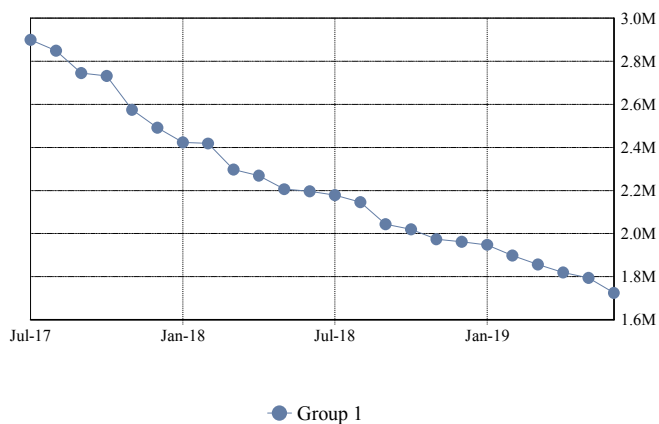
COLLATERAL

| | Total |
|----------------------------------|---------------|
| <u>Loan Count:</u> | |
| Original | 2,438 |
| Prior | 112 |
| Prefunding | 0 |
| Scheduled Paid Offs | 0 |
| Full Voluntary Prepayments | (2) |
| Repurchases | 0 |
| Liquidations | (1) |
| Current | 109 |
| <u>Principal Balance:</u> | |
| Original | 65,991,159.80 |
| Prior | 1,794,469.72 |
| Prefunding | 0.00 |
| Deferred Interest | 0.00 |
| Scheduled Principal | (6,151.08) |
| Partial Prepayments | (1,502.55) |
| Full Voluntary Prepayments | (36,116.88) |
| Repurchases | 0.00 |
| Liquidations | (26,163.56) |
| Current | 1,724,535.65 |
| Prior Forebearance | 0.00 |
| Current Forebearance | 0.00 |

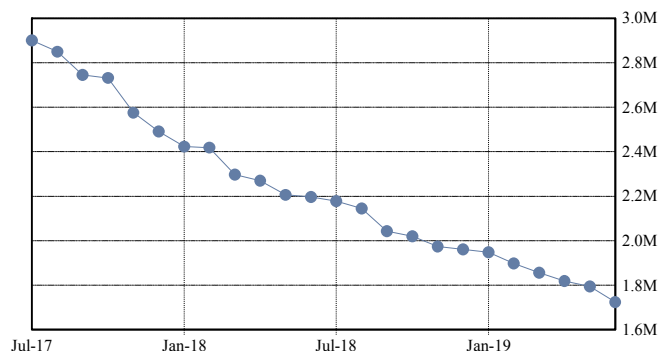
PREFUNDING

SPACE INTENTIONALLY LEFT BLANK

Current Principal Balance by Groups



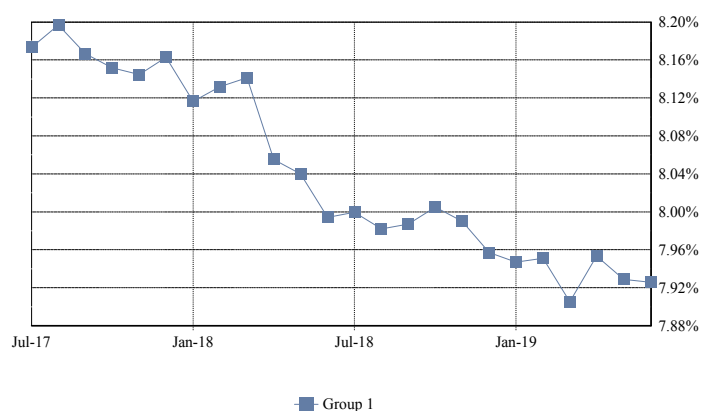
Total Current Principal Balance



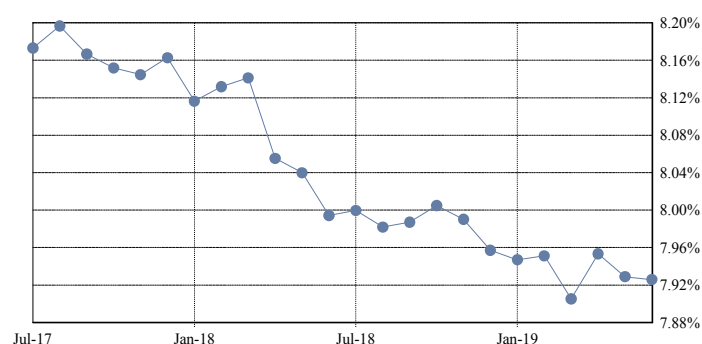
CHARACTERISTICS

| | Total |
|---|----------|
| Weighted Average Coupon Original | 9.59698% |
| Weighted Average Coupon Prior | 7.92886% |
| Weighted Average Coupon Current | 7.92575% |
| Weighted Average Months to Maturity Original | 197 |
| Weighted Average Months to Maturity Prior | 48 |
| Weighted Average Months to Maturity Current | 48 |
| Weighted Avg Remaining Amortization Term Original | 333 |
| Weighted Avg Remaining Amortization Term Prior | 185 |
| Weighted Avg Remaining Amortization Term Current | 184 |
| Weighted Average Seasoning Original | 23.26 |
| Weighted Average Seasoning Prior | 172.63 |
| Weighted Average Seasoning Current | 173.62 |

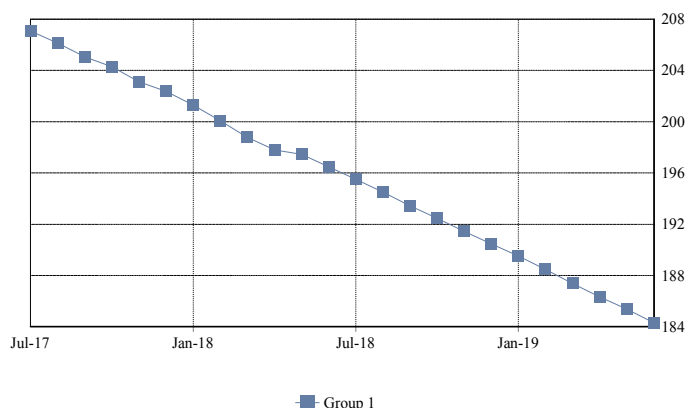
Weighted Average Coupon by Groups



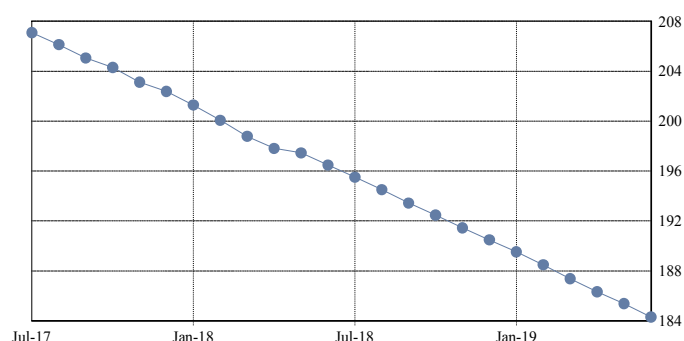
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

| | Total |
|------------------------------------|----------|
| Weighted Average Margin Original | 0.00000% |
| Weighted Average Margin Prior | 0.00000% |
| Weighted Average Margin Current | 0.00000% |
| Weighted Average Max Rate Original | 0.00000% |
| Weighted Average Max Rate Prior | 0.00000% |
| Weighted Average Max Rate Current | 0.00000% |
| Weighted Average Min Rate Original | 0.00000% |
| Weighted Average Min Rate Prior | 0.00000% |
| Weighted Average Min Rate Current | 0.00000% |
| Weighted Average Cap Up Original | 0.00000% |
| Weighted Average Cap Up Prior | 0.00000% |
| Weighted Average Cap Up Current | 0.00000% |
| Weighted Average Cap Down Original | 0.00000% |
| Weighted Average Cap Down Prior | 0.00000% |
| Weighted Average Cap Down Current | 0.00000% |

SERVICING FEES & ADVANCES

| | Total |
|--|-----------|
| Current Servicing Fees | 134.56 |
| Delinquent Servicing Fees | 574.08 |
| TOTAL SERVICING FEES | 719.54 |
| Compensating Interest | (118.08) |
| Delinquent Servicing Fees | (574.08) |
| COLLECTED SERVICING FEES | 27.39 |
| Total Advanced Interest | 8,303.00 |
| Total Advanced Principal | 4,816.26 |
| Aggregate Advances with respect to this Distribution | 13,119.26 |

ADDITIONAL COLLATERAL INFORMATION

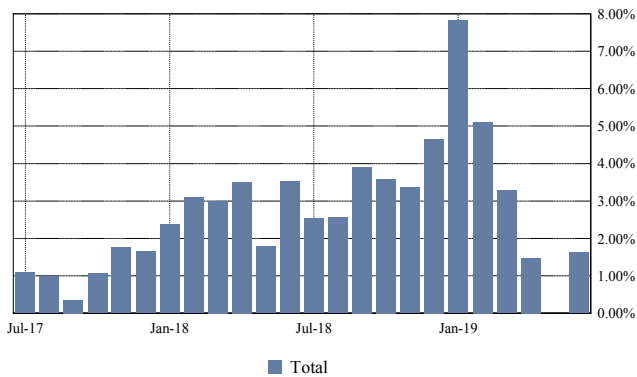
| | Total |
|--|--------------|
| Prepayment Interest Shortfall (PPIS) | 118.08 |
| Compensating Interest | (118.08) |
| Net Prepayment Interest Shortfall (PPIS) | 0.00 |
| Ending Pool Stated Principal Balance | 1,724,535.65 |

Delinquency Report

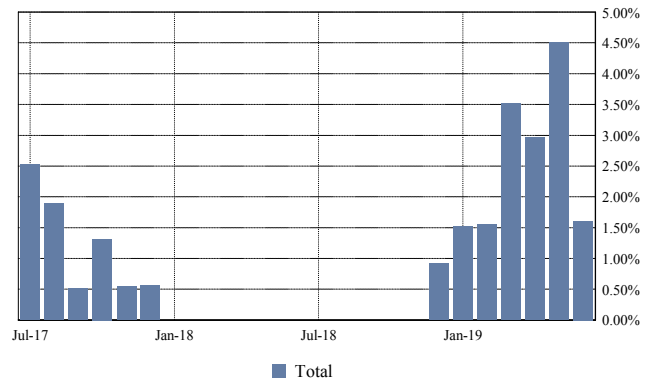
| TOTAL | | 0-30 Days | 31-60 Days | 61-90 Days | 91+ Days | TOTAL |
|-------------|-----------|-----------|------------|------------|-----------|------------|
| DELINQUENT | Balance | | 1,270.82 | 26,778.57 | 27,694.47 | 55,743.86 |
| | % Balance | | 0.07% | 1.55% | 1.61% | 3.23% |
| | # Loans | | 1 | 1 | 2 | 4 |
| | % # Loans | | 0.92% | 0.92% | 1.83% | 3.67% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| | # Loans | 0 | 0 | 0 | 0 | 0 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | Balance | 84,639.06 | 0.00 | 0.00 | 39,879.57 | 124,518.63 |
| | % Balance | 4.91% | 0.00% | 0.00% | 2.31% | 7.22% |
| | # Loans | 3 | 0 | 0 | 1 | 4 |
| | % # Loans | 2.75% | 0.00% | 0.00% | 0.92% | 3.67% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| | # Loans | 0 | 0 | 0 | 0 | 0 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| TOTAL | | 84,639.06 | 1,270.82 | 26,778.57 | 67,574.04 | 180,262.49 |
| | | 4.91% | 0.07% | 1.55% | 3.92% | 10.45% |
| | | 3 | 1 | 1 | 3 | 8 |
| | | 2.75% | 0.92% | 0.92% | 2.75% | 7.34% |

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

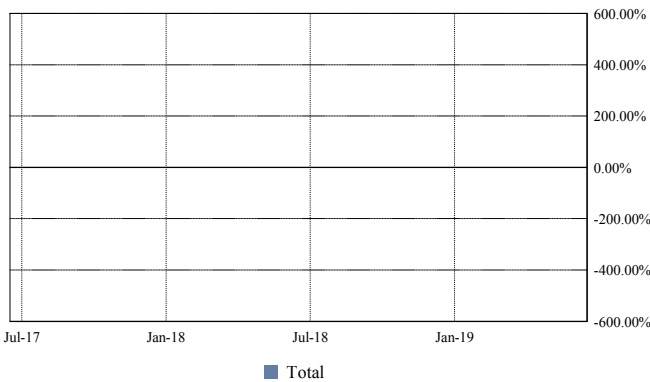
1 or 2 Payments Delinquent



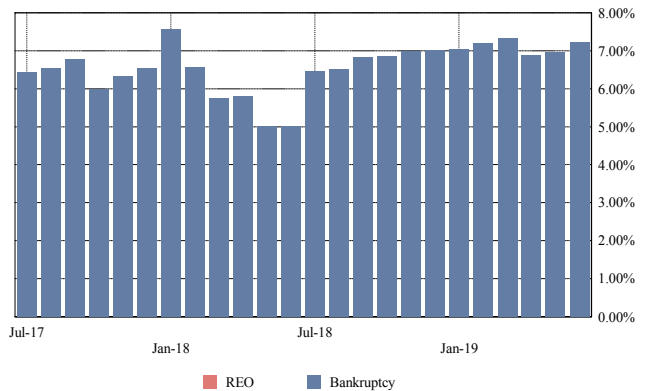
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--------------------------------|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| | | | | | | | |

| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| Became Bankruptcy Property in a Prior Period: | | | | | | | |
| 23417728 1 | 32,000.00 | 22,149.95 | 01-Apr-2019 | 7.625% | OH - 20.01% | 240 | 01-Jul-2004 |
| 23407181 1 | 40,990.00 | 31,829.24 | 01-Apr-2019 | 8.250% | WA - 20.00% | 240 | 01-Aug-2004 |
| 23427178 1 | 50,050.00 | 39,879.57 | 01-Jan-2018 | 8.875% | OH - 20.00% | 180 | 01-Oct-2004 |
| 23447842 1 | 38,000.00 | 30,659.87 | 01-May-2019 | 5.250% | IL - 20.01% | 240 | 01-Mar-2005 |
| | | | | | | | |
| TOTAL | 161,040.00 | 124,518.63 | | | | | |

Prepayment Report

VOLUNTARY PREPAYMENTS

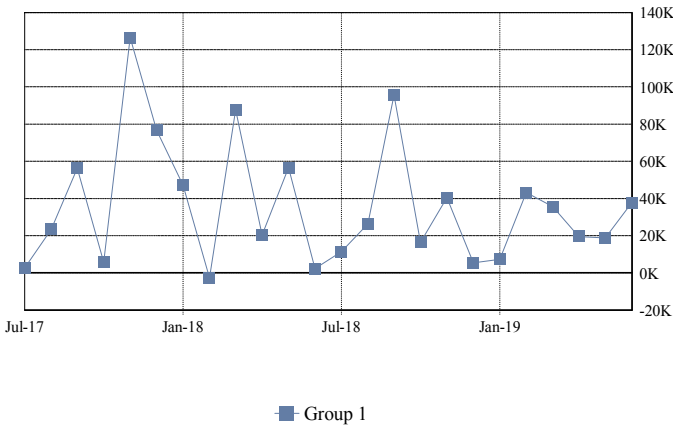
Current

| | |
|---------------------------------------|-----------|
| | Total |
| Number of Paid in Full Loans | 2 |
| Number of Repurchased Loans | 0 |
| Total Number of Loans Prepaid in Full | 2 |
| Curtailments Amount | 1,502.55 |
| Paid in Full Balance | 36,116.88 |
| Repurchased Loans Balance | 0.00 |
| Total Prepayment Amount | 37,619.43 |

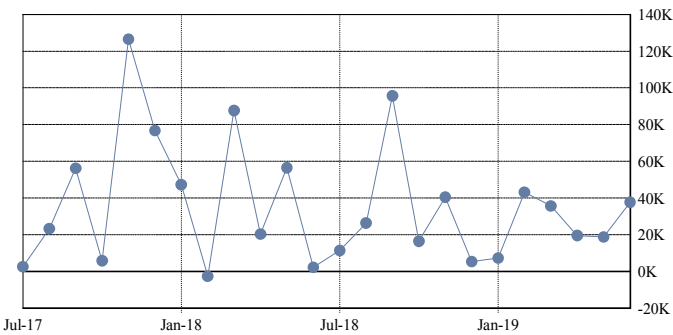
Cumulative

| | |
|---------------------------------------|---------------|
| Number of Paid in Full Loans | 1,509 |
| Number of Repurchased Loans | 196 |
| Total Number of Loans Prepaid in Full | 1,705 |
| Paid in Full Balance | 39,746,476.83 |
| Repurchased Loans Balance | 4,943,706.34 |
| Curtailments Amount | 749,390.06 |
| Total Prepayment Amount | 45,439,573.23 |

Total Prepayments by Groups



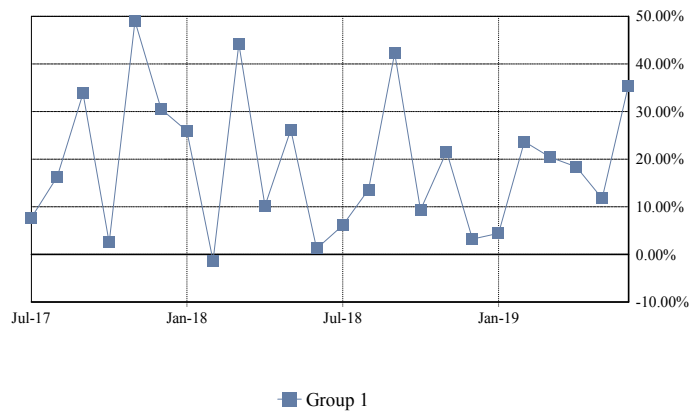
Total Prepayments



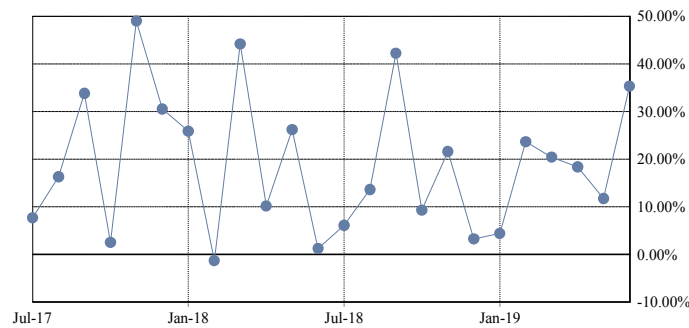
PREPAYMENTS RATES

| | Total |
|-------------------------------------|---------|
| SMM | 3.57% |
| 3 Months Avg SMM | 2.10% |
| 12 Months Avg SMM | 1.68% |
| Avg SMM Since Cut-off | 2.23% |
| CPR | 35.33% |
| 3 Months Avg CPR | 22.47% |
| 12 Months Avg CPR | 18.38% |
| Avg CPR Since Cut-off | 23.75% |
| PSA | 588.77% |
| 3 Months Avg PSA Approximation | 374.53% |
| 12 Months Avg PSA Approximation | 306.31% |
| Avg PSA Since Cut-off Approximation | 398.14% |

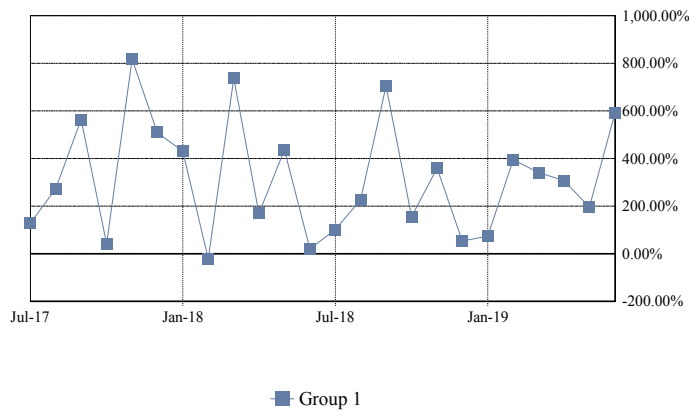
CPR by Groups



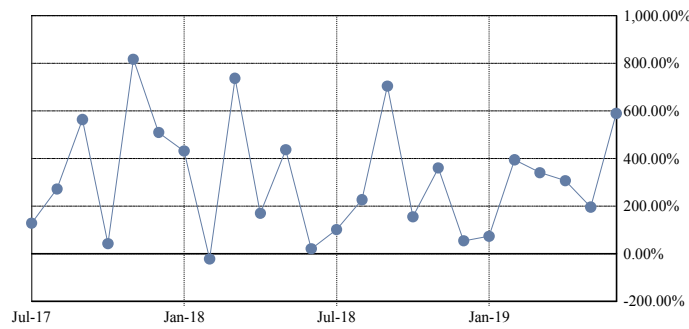
Total CPR



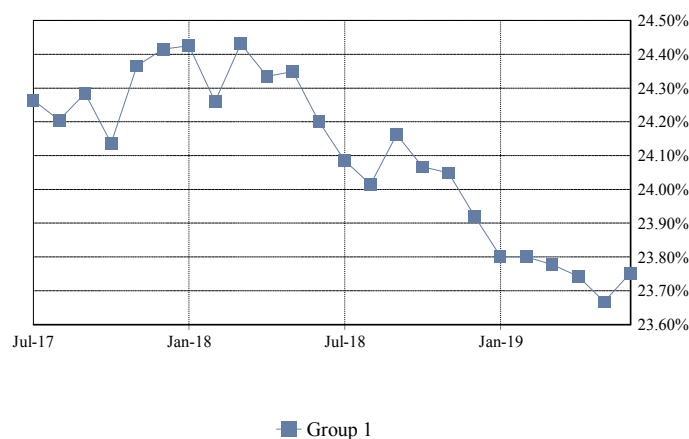
PSA by Groups



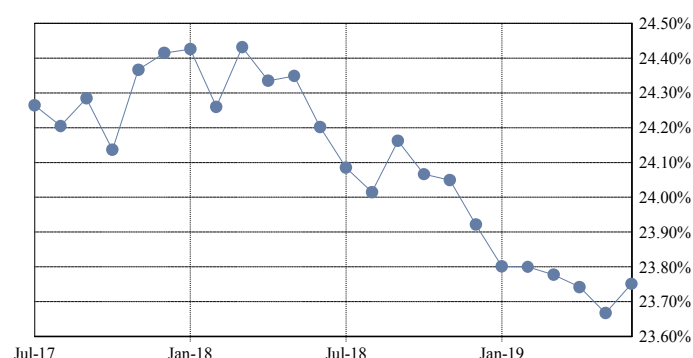
Total PSA



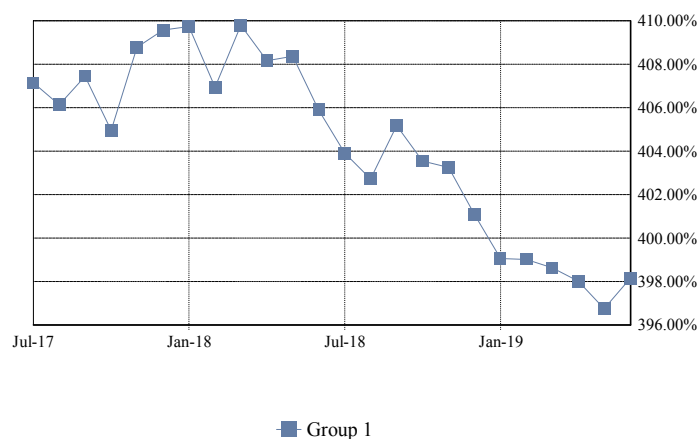
CPR Avg since Cut-Off by Groups



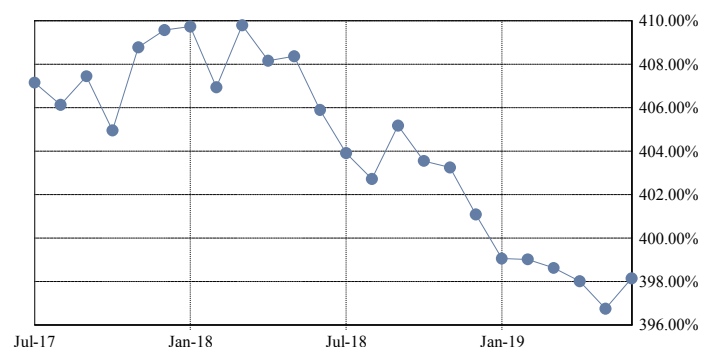
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

Single Monthly Mortality (SMM): $(\text{Voluntary partial and full prepayments} + \text{Repurchases} + \text{Liquidation Balance}) / (\text{Beg Principal Balance} - \text{Sched Principal})$

Conditional Prepayment Rate (CPR): $1 - (1 - \text{SMM})^{12}$

PSA Standard Prepayment Model: $\text{CPR} / (0.20\% \cdot \min(30, \text{WAS}))$

Average SMM over period between nth month and mth month ($\text{AvgSMM}_{n,m}$): $1 - [(1 - \text{SMM}_n) \cdot (1 - \text{SMM}_{n+1}) \cdot \dots \cdot (1 - \text{SMM}_m)]^{1/\text{months in period } n,m}$

Average CPR over period between the nth month and mth month ($\text{AvgCPR}_{n,m}$): $1 - (1 - \text{AvgSMM}_{n,m})^{12}$

Average PSA Approximation over period between the nth month and mth month: $\text{AvgCPR}_{n,m} / (0.20\% \cdot \text{Avg WAS}_{n,m})$

Average $\text{WAS}_{n,m}$: $(\min(30, \text{WAS}_n) + \min(30, \text{WAS}_{n+1}) + \dots + \min(30, \text{WAS}_m)) / (\text{number of months in the period } n,m)$

Weighted Average Seasoning (WAS)

Note: Prepayment rates are calculated since deal issue date and include partial and full voluntary prepayments and repurchases.

Dates correspond to distribution dates.

Prepayment Detail Report

| Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution | | | | | | | | |
|---|----------------|----------------------------------|----------------------|--------------------|-------------------------|----------------------------------|---------------------------------------|--------------------------|
| Loan Number & Loan Group | Loan Status | Original Principal Balance | Prepayment Amount | Prepayment Date | Current Note Rate | State & LTV at Origination | Type Prepayment & Original Term | First Payment Date |
| 23451773 | 1 | 26,300.00 | 20,731.90 | 20-May-2019 | 4.500% | GA - 20.00% | Paid Off - 180 | 01-Mar-2005 |
| 23458917 | 1 | 19,600.00 | 15,384.98 | 03-May-2019 | 8.250% | KY - 20.00% | Paid Off - 180 | 01-May-2005 |
| TOTAL | | 45,900.00 | 36,116.88 | | | | | |

Charge-Off Loans Detail Report

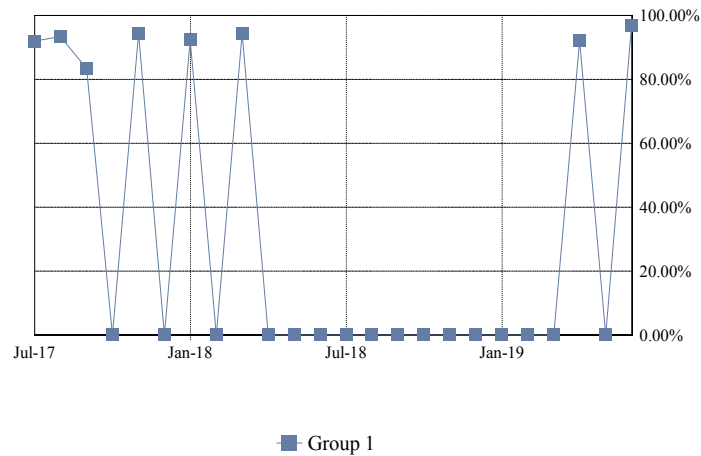
| Loan Number & Loan Group | Loan Status | Original Principal Balance | Prepayment Amount | Prepayment Date | Current Note Rate | State & LTV at Origination | Type Prepayment & Original Term | First Payment Date |
|--------------------------------|----------------|----------------------------------|----------------------|--------------------|-------------------------|----------------------------------|---------------------------------------|--------------------------|
| SPACE INTENTIONALLY LEFT BLANK | | | | | | | | |
| TOTAL | | | | | | | | |

Realized Loss Report

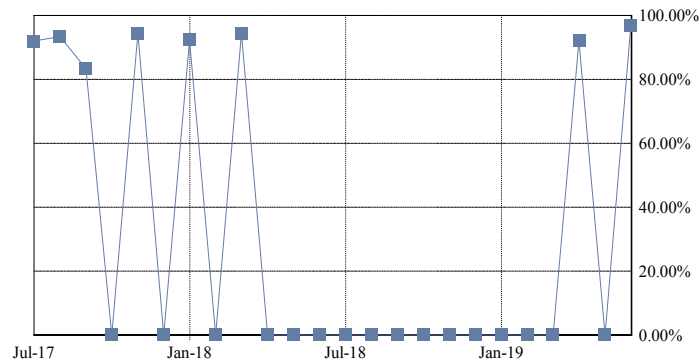
COLLATERAL REALIZED LOSSES

| | Total |
|--|---------------|
| <u>Current</u> | |
| Subsequent Recoveries | 787.39 |
| Number of Loans Liquidated | 1 |
| Collateral Principal Realized Loss/(Gain) Amount | 25,376.17 |
| Collateral Interest Realized Loss/(Gain) Amount | 1,023.45 |
| Net Liquidation Proceeds | (236.06) |
| <u>Cumulative</u> | |
| Number of Loans Liquidated | 628 |
| Collateral Realized Loss/(Gain) Amount | 16,939,262.96 |
| Net Liquidation Proceeds | (43,137.26) |
| Cumulative Subsequent Recoveries | 854,077.51 |

Collateral Loss Severity Approximation by Groups



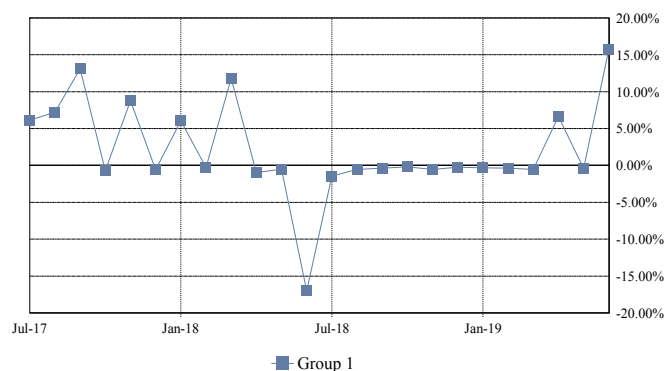
Collateral Loss Severity Approximation



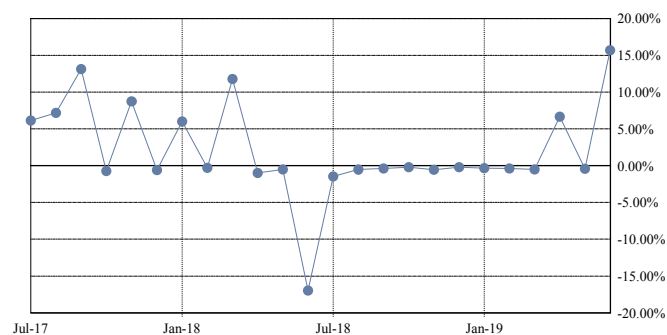
DEFAULT SPEEDS

| | Total |
|--|------------|
| MDR | 1.41% |
| 3 Months Avg MDR | 0.65% |
| 12 Months Avg MDR | 0.13% |
| Avg MDR Since Cut-off | 0.79% |
| CDR | 15.71% |
| 3 Months Avg CDR | 7.55% |
| 12 Months Avg CDR | 1.57% |
| Avg CDR Since Cut-off | 9.04% |
| SDA | 52,366.72% |
| 3 Months Avg SDA Approximation | 25,154.13% |
| 12 Months Avg SDA Approximation | 5,239.61% |
| Avg SDA Since Cut-off Approximation | 3,878.32% |
| Loss Severity Approximation for Current Period | 96.99% |
| 3 Months Avg Loss Severity Approximation | 93.78% |
| 12 Months Avg Loss Severity Approximation | 72.94% |
| Avg Loss Severity Approximation Since Cut-off | 94.25% |

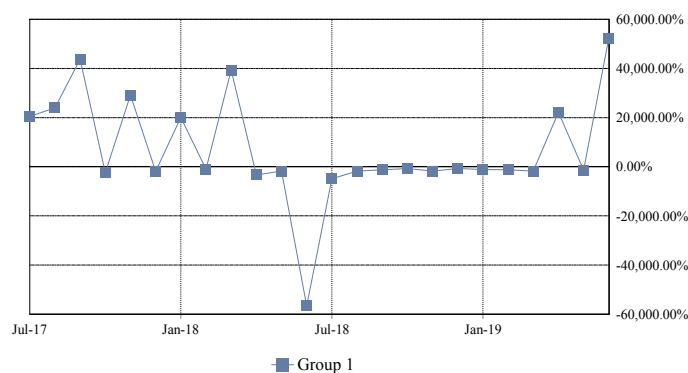
CDR by Groups



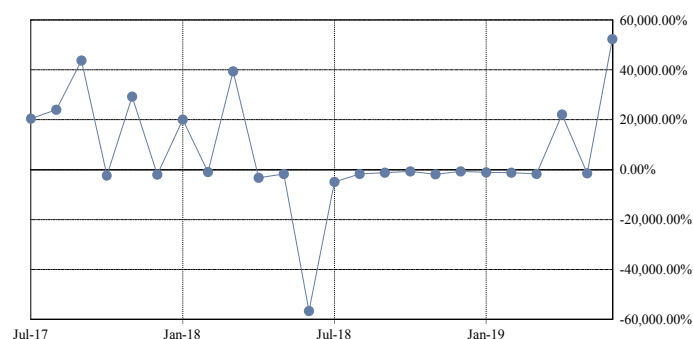
Total CDR



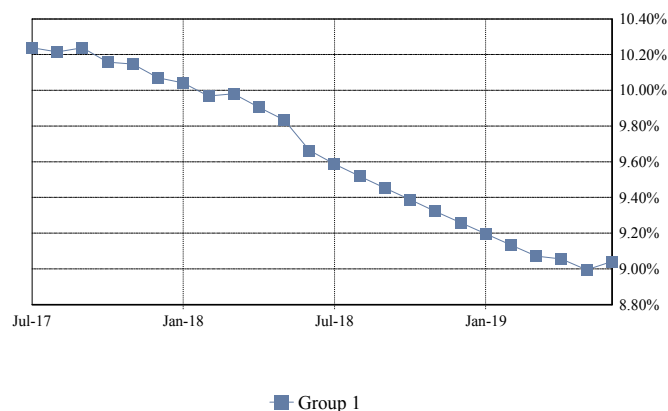
SDA by Groups



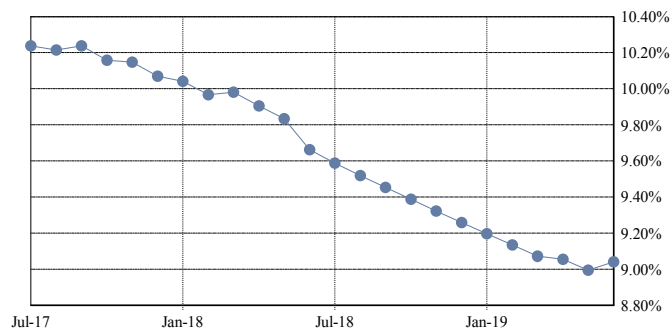
Total SDA



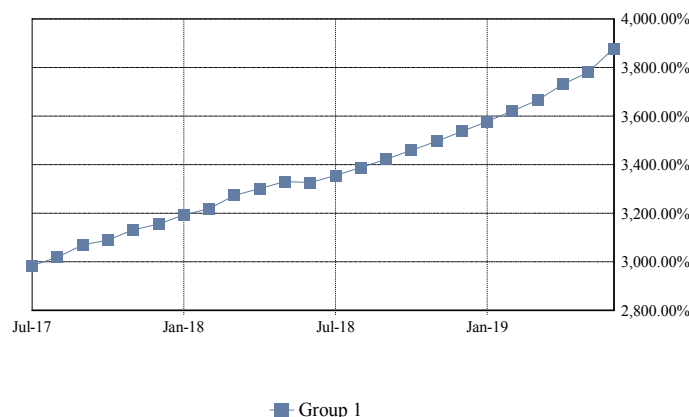
CDR Avg since Cut-Off by Groups



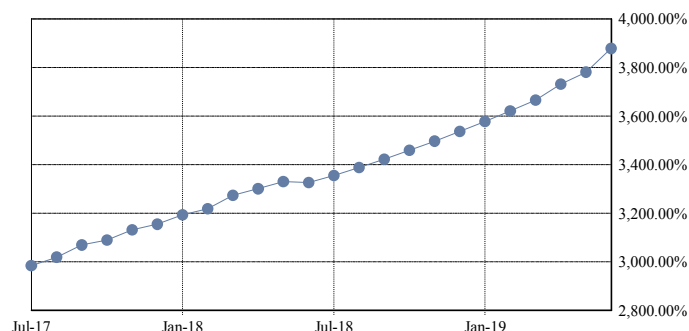
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

Monthly Default Rate (MDR): $(\text{Beg Principal Balance of Liquidated Loans}) / (\text{Total Beg Principal Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: $\text{CDR} / \text{IF}(\text{WAS} < 61, \text{MIN}(30, \text{WAS}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{WAS}) * 0.02\% - 0.0095\% * (\text{WAS} - 60)))$

Average MDR over period between nth month and mth month ($\text{AvgMDR}_{n,m}$): $[(1 - \text{MDR}_n) * (1 - \text{MDR}_{n+1}) * \dots * (1 - \text{MDR}_m)]^{(1/\text{months in period } n,m)}$

Average CDR over period between the nth month and mth month ($\text{AvgCDR}_{n,m}$): $1 - ((1 - \text{AvgMDR}_{n,m})^{12})$

Average SDA Approximation over period between the nth month and mth month:

$\text{AvgCDR}_{n,m} / \text{IF}(\text{Avg WAS}_{n,m} < 61, \text{MIN}(30, \text{Avg WAS}_{n,m}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{Avg WAS}_{n,m}) * 0.02\% - 0.0095\% * (\text{Avg WAS}_{n,m} - 60)))$

Average $\text{WAS}_{n,m}$: $(\text{WAS}_n + \text{WAS}_{n+1} + \dots + \text{WAS}_m) / (\text{number of months in the period } n,m)$

Loss Severity Approximation for current period: $\text{sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month: $\text{Avg}(\text{Loss Severity}_{n,m})$

Note: Default rates are calculated since deal issue date and include realized gains and additional realized losses and gains from prior periods.

Dates correspond to distribution dates.

Charged off or Partially Charged off Loans assumed to have a minimum 100% Loss Severity Percentage.

Realized Loss Detail Report

| Loan Number & Loan Group | Loan Status | Current Note Rate | State & LTV at Origination | Original Term | Prior Principal Balance | Realized Loss/(Gain) Revision | Realized Loss/(Gain) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 23428567 1 | | 8.500% | MN - 19.99% | 240 | 26,163.56 | | 27,176.45 |
| 23409198 1 | | 0.000% | TN - 20.00% | 180 | 0.00 | Revision | (62.80) |
| 23424884 1 | | 0.000% | TN - 15.00% | 180 | 0.00 | Revision | (187.79) |
| 23426363 1 | | 0.000% | TX - 20.00% | 240 | 0.00 | Revision | 10.56 |
| 23455403 1 | | 0.000% | TN - 20.00% | 180 | 0.00 | Revision | (120.00) |
| 23460236 1 | | 0.000% | MN - 20.00% | 240 | 0.00 | Revision | (120.00) |
| 23465193 1 | | 0.000% | TN - 20.00% | 180 | 0.00 | Revision | (228.84) |
| 23479992 1 | | 0.000% | MN - 20.00% | 240 | 0.00 | Revision | (67.96) |
| TOTAL | | | | | 26,163.56 | | 26,399.62 |

The Servicer has not made a final recovery determination on any loan noted above as a "Modification" and such realized loss is based on principal forbearance in connection with a loan modification.

Triggers and Adj. Cert. Report

TRIGGER EVENTS

| | Total |
|--|---------------|
| Has the Stepdown Date Occurred? | Yes |
| Does the Trigger Event Exist? (A Trigger Event Exists if either (i) or (ii) are true) | Yes |
| (i) The quotient of ((A) > (B)) | |
| . (A) 60+ Day Delinquency % (1) / (2) | 11.415067% |
| . (1) 60+ Day Rolling Delinquency Balance | 196,856.89 |
| . (2) Stated Principal Balance | 1,724,535.65 |
| . (B) 11.07% of Senior Enhancement % | 11.070000% |
| (ii) The quotient of ((A) > (B)) (Into effect after November 2009) | |
| . (A) Trigger Event Loss % (1) / (2) | 25.668988% |
| . (1) Aggregate Cumulative Realized Loss | 16,939,262.96 |
| . (2) Cutoff Date Pool Principal Balance | 65,991,160.00 |
| . (B) Applicable Loss % | 13.500000% |
| Does the Servicing Cumulative Loss Trigger Exist? | Yes |
| Cumulative Loss % | 25.668988% |
| Applicable Loss % | 9.250000% |
| Does the Servicing Delinquency Trigger? | No |
| Delinquency % | 11.415067% |
| 18.15% of Senior Enhancement % | 18.150000% |
| HAMP Incentive Amount Reporting - | |
| Current Bonus Incentive Amount | 0.00 |
| Cumulative Bonus Incentive Amount | 0.00 |

ADJUSTABLE RATE CERTIFICATE INFORMATION

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ADDITIONAL INFORMATION

| | Total |
|---|------------|
| Net Monthly Excess Cashflow | 0.00 |
| Net Monthly Excess Cashflow Alloc to Losses | |
| Net Monthly Excess Cashflow Alloc to Unpaid Int | |
| LIBOR For Current Period | 2.42975% |
| LIBOR Rate Determination Date | 05/23/2019 |
| LIBOR For Next Period | 2.40438% |
| Next LIBOR Rate Determination Date | 06/21/2019 |

ADDITIONAL CERTIFICATE REPORT

[illegible]

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

| Loan Number & Loan Group | Modification | | Post-Modification | | | | | | | |
|--------------------------------|--------------|----------------------------|----------------------|--------------|------------------|----------------|---------------------------|--------------------------|-----------------------|--------------------|
| | Date | Current Type Desc. Code | Beginning Balance | Note Rate | Maturity Date | P&I Payment | Principal Foregiveness | Interest Foregiveness | Amount Capitalized | Amount Deferred |
| SPACE INTENTIONALLY LEFT BLANK | | | | | | | | | | |
| TOTAL | | | | | | | | | | |

Modification Code Description

| | | |
|---|--|---|
| A Fast Track Modification | J First Pay Adjustment Date Modification | R Minimum Rate Modification |
| B Modification Resulting In Capitalized Amount | K First Rate Date Modification | S First Principal Payment Date Modification |
| C Modification Resulting In Forgiven Principal Amount | L First Rate Date Extended | T Interest Only Flag Modification |
| D Modification Resulting In Forgiven Interest Amount | M First Periodic Rate Cap Modification | U Interest Only Term Modification |
| E Modification Resulting In Deferred Amount | N Subsequent Periodic Rate Cap Down Modification | V Various Attributes Modified |
| F Beginning Balance Modification | O Other | W Balloon Payment Modification |
| G Note Rate Modification | P Subsequent Periodic Rate Cap Up Modification | X Balloon Payment Date Modification |
| H Scheduled P&I Amount Modification | Q Maximum Rate Modification | Y Loan Type Modification |
| I Maturity Date Modification | | |

Investor Supplemental Notice

DEAL CALENDAR

Rolling Payment Schedule

| | | | |
|--------------------|-------------------|-------------------|----------------|
| July 25, 2019 | October 25, 2019 | January 27, 2020 | April 27, 2020 |
| August 26, 2019 | November 25, 2019 | February 25, 2020 | May 26, 2020 |
| September 25, 2019 | December 26, 2019 | March 25, 2020 | June 25, 2020 |