

#### External Parties

##### **Seller**

GS Mortgage Securities Corp.

##### **Servicer(s)**

PHH Mortgage Corporation

##### **Underwriter(s)**

Goldman Sachs & Co.

##### **Cap Provider**

Goldman Sachs Mitsui Marine

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#### Dates

Cut-Off Date: October 01, 2006  
 Close Date: October 20, 2006  
 First Distribution Date: November 27, 2006

Distribution Date: August 26, 2019  
 Next Distribution Date: September 25, 2019  
 Distribution Frequency: Monthly  
 Record Date: July 31, 2019  
 August 23, 2019

Determination Date: August 15, 2019

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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)
A-1A	SER	76,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-1B	SER	19,000,000.00	15,130,350.27	4,078.63	21,926.73	26,005.36	0.00	0.00	15,108,423.54
A-1C	SER	95,531,000.00	15,371,149.13	3,878.84	22,275.69	26,154.53	0.00	0.00	15,348,873.44
A-2	SER	62,603,000.00	45,131,503.94	47,164.91	65,404.06	112,568.97	0.00	0.00	45,066,099.88
A-3	SER	19,053,000.00	13,735,612.56	4,083.13	19,905.49	23,988.62	0.00	0.00	13,715,707.07
M-1	MEZ	35,241,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	MEZ	8,324,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-3	MEZ	13,281,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	MEZ	6,376,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	MEZ	7,260,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	MEZ	5,667,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	MEZ	5,844,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	SUB/EXE	1,249.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X-1	EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	EXE/P	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		354,181,249.58	89,368,615.90	59,205.51	129,511.97	188,717.48	0.00	0.00	89,239,103.93

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)
A-1A	07/25/19	08/25/19	A-Act/360	36245CAA0	76,000,000.00	0.000000	0.000000	0.000000	0.000000
A-1B	07/25/19	08/25/19	A-Act/360	36245CAB8	19,000,000.00	796.334225	0.214665	1.154038	1.368703
A-1C	07/25/19	08/25/19	A-Act/360	36245CAC6	95,531,000.00	160.902211	0.040603	0.233178	0.273781
A-2	07/25/19	08/25/19	F-Act/360	36245CAD4	62,603,000.00	720.915993	0.753397	1.044743	1.798140
A-3	07/25/19	08/25/19	A-Act/360	36245CAE2	19,053,000.00	720.916001	0.214304	1.044743	1.259047
M-1	07/25/19	08/25/19	A-Act/360	36245CAF9	35,241,000.00	0.000000	0.000000	0.000000	0.000000
M-2	07/25/19	08/25/19	A-Act/360	36245CAG7	8,324,000.00	0.000000	0.000000	0.000000	0.000000
M-3	07/25/19	08/25/19	A-Act/360	36245CAH5	13,281,000.00	0.000000	0.000000	0.000000	0.000000
M-4	07/25/19	08/25/19	A-Act/360	36245CAJ1	6,376,000.00	0.000000	0.000000	0.000000	0.000000
M-5	07/01/19	07/30/19	F-30/360	36245CAK8	7,260,000.00	0.000000	0.000000	0.000000	0.000000
M-6	07/01/19	07/30/19	F-30/360	36245CAL6	5,667,000.00	0.000000	0.000000	0.000000	0.000000
M-7	07/01/19	07/30/19	F-30/360	36245CAM4	5,844,000.00	0.000000	0.000000	0.000000	0.000000
X				36245CAN2	1,249.58	0.000000	0.000000	0.000000	0.000000
X-1				36245CAP7	0.00	0.000000	0.000000	0.000000	0.000000
P				36245CAR3	0.00	0.000000	0.000000	0.000000	0.000000
R				36245CAQ5	0.00	0.000000	0.000000	0.000000	0.000000

## Distribution to Date -

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)
A-1A	76,000,000.00	2,479,450.34	74,094,992.85	1,905,007.17	76,000,000.02	78,479,450.36	0.00	0.00	0.00
A-1B	19,000,000.00	2,477,589.00	2,841,073.70	1,050,502.76	3,891,576.46	6,369,165.46	0.00	0.00	15,108,423.54
A-1C	95,531,000.00	4,904,575.98	77,201,299.99	2,980,826.60	80,182,126.59	85,086,702.57	0.00	0.00	15,348,873.44
A-2	62,603,000.00	30,211,678.60	12,883,550.38	4,653,349.72	17,536,900.12	47,748,578.72	0.00	0.00	45,066,099.88
A-3	19,053,000.00	2,604,820.89	3,921,062.54	1,416,230.34	5,337,292.94	7,942,113.83	0.00	0.00	13,715,707.07
M-1	35,241,000.00	3,398,603.00	0.00	0.00	0.00	3,398,603.00	35,241,000.00	0.00	0.00
M-2	8,324,000.00	708,447.21	0.00	0.00	0.00	708,447.21	8,324,000.00	0.00	0.00
M-3	13,281,000.00	1,096,925.47	0.00	0.00	0.00	1,096,925.47	13,281,000.00	0.00	0.00
M-4	6,376,000.00	503,449.18	0.00	0.00	0.00	503,449.18	6,376,000.00	0.00	0.00
M-5	7,260,000.00	594,112.59	0.00	0.00	0.00	594,112.59	7,260,000.00	0.00	0.00
M-6	5,667,000.00	420,099.23	0.00	0.00	0.00	420,099.23	5,667,000.00	0.00	0.00
M-7	5,844,000.00	388,110.93	0.00	0.00	0.00	388,110.93	5,844,000.00	0.00	0.00
X	1,249.58	0.00	0.00	0.00	0.00	0.00	7,446,892.91	7,445,643.33	0.00
X-1	0.00	263,116.09	0.00	0.00	0.00	263,116.09	0.00	0.00	0.00
P	0.00	19,001.51	0.00	0.00	0.00	19,001.51	0.00	0.00	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	354,181,249.58	50,069,980.02	170,941,979.46	12,005,916.59	182,947,896.13	233,017,876.15	89,439,892.91	7,445,643.33	89,239,103.93

## Interest Detail -

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)
A-1A	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-1B	2.56600%	15,130,350.27	34,510.65	0.00	904,383.89	0.00	938,894.54	4,078.63	936,878.71
A-1C	2.46600%	15,371,149.13	33,693.56	0.00	859,289.00	0.00	892,982.56	3,878.84	890,987.28
A-2	6.05200%	45,131,503.94	227,613.22	0.00	10,600,080.16	0.00	10,827,693.38	47,164.91	10,833,988.21
A-3	2.72600%	13,735,612.56	33,282.92	0.00	906,516.53	0.00	939,799.45	4,083.13	937,912.91
M-1	2.86600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	2.91100%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-3	3.16600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	3.34600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	7.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	7.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	7.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X-1	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		89,368,615.90	329,100.35	0.00	13,270,269.58	0.00	13,599,369.93	59,205.51	13,599,767.11

## Collection Account Report

## SUMMARY

	Total
Principal Collections	131,233.64
Principal Withdrawals	0.00
Principal Other Accounts	0.00
TOTAL NET PRINCIPAL	131,233.64
Interest Collections	51,175.16
Interest Withdrawals	11,085.47
Interest Other Accounts	0.00
Interest Fees	4,776.79
TOTAL NET INTEREST	57,483.84
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	188,717.48

## PRINCIPAL - COLLECTIONS

	Total
Scheduled Principal Received	34,054.47
Prepayments In Full	75,556.23
Curtailments	22,610.81
Liquidations	8,571.89
Insurance Principal	0.00
Repurchased Principal Amounts	0.00
Other Principal	0.00
Principal Realized Loss	(9,559.76)
Delinquent Principal	0.00
Advanced Principal	0.00
TOTAL PRINCIPAL COLLECTED	131,233.64

## PRINCIPAL - WITHDRAWALS

	Total
Modification amount applicable to Principal	0.00
TOTAL PRINCIPAL WITHDRAWALS	0.00

## PRINCIPAL - OTHER ACCOUNTS

	Total
Bonus Incentive Amount	0.00
TOTAL PRINCIPAL OTHER ACCOUNTS	0.00

<b>INTEREST - COLLECTIONS</b>	
	<b>Total</b>
Scheduled Interest	53,143.86
Liquidation Interest	14.29
Repurchased Interest	0.00
Insurance Interest	0.00
Other Interest	0.00
Relief Act Interest Shortfalls	0.00
Prepayment Interest Shortfalls	(23.60)
Compensating Interest	23.59
Delinquent Interest	(6,033.69)
Interest Loss	0.00
Interest Advanced	4,050.70
<b>TOTAL INTEREST COLLECTED</b>	<b>51,175.16</b>

<b>INTEREST - WITHDRAWALS</b>	
	<b>Total</b>
Nonrecoverable Advances	(11,085.47)
Servicer Expenses	0.00
Modification Losses	0.00
Capitalized/Deferred Interest	0.00
<b>TOTAL INTEREST WITHDRAWALS</b>	<b>(11,085.47)</b>

<b>INTEREST - OTHER ACCOUNTS</b>	
	<b>Total</b>
Prepayment Charges	0.00
Cap Payment	0.00
Swap Termination Payment	0.00
Swap Receipt	0.00
Swap Payment	0.00
Recoveries on Charged off Loans	0.00
Bonus Incentive Amount	0.00
<b>TOTAL INTEREST OTHER ACCOUNTS</b>	<b>0.00</b>

<b>INTEREST FEES</b>	
	<b>Total</b>
Current Servicing Fees	2,251.64
Current Trustee Fees	40.68
Extraordinary Expenses	1,275.88
Legal Expenses	0.00
Extraordinary Expense Recovery Charge**	445.79
Custody Fee	762.80
<b>TOTAL INTEREST OTHER FEES</b>	<b>4,776.79</b>

\*\*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 Account**

Beginning Account Balance	0.00
Account Deposit	0.00
Account Withdrawal	0.00
Ending Account Balance	0.00

**Supplemental Interest Account**

Beginning Account Balance	0.00
Account Deposit	0.00
Account Withdrawal	0.00
NET SWAP Amount	0.00
Ending Account Balance	0.00

## INSURANCE

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## STRUCTURAL FEATURES

	<b>Total</b>
Overcollateralization Amount	-82,693,412.64
Specified Overcollateralized Amount	6,545,691.29
Overcollateralization Deficiency Amount	89,239,103.93
Overcollateralization Release Amount	0.00
Overcollateralization Increase Amount	0.00
Total Monthly Excess Spread	0.00

## Collateral Report

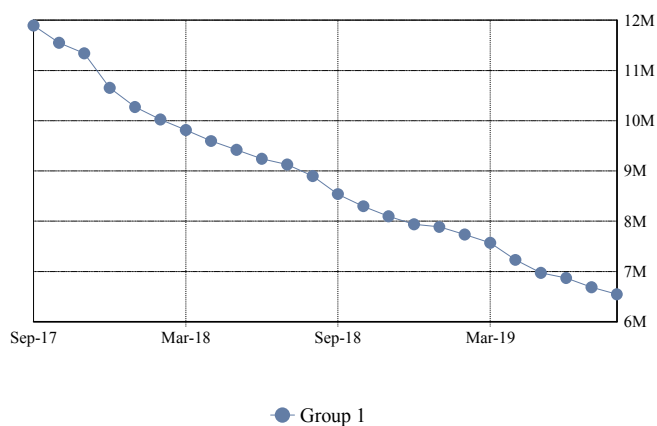
## COLLATERAL

	Total
<b><u>Loan Count:</u></b>	
Original	5,145
Prior	233
Prefunding	0
Scheduled Paid Offs	0
Full Voluntary Prepayments	(2)
Repurchases	0
Liquidations	(1)
Current	230
<b><u>Principal Balance:</u></b>	
Original	354,181,249.58
Prior	6,686,484.69
Prefunding	0.00
Deferred Interest	0.00
Scheduled Principal	(34,054.47)
Partial Prepayments	(22,610.81)
Full Voluntary Prepayments	(75,556.23)
Repurchases	0.00
Liquidations	(8,571.89)
Current	6,545,691.29
Prior Forebearance	0.00
Current Forebearance	0.00

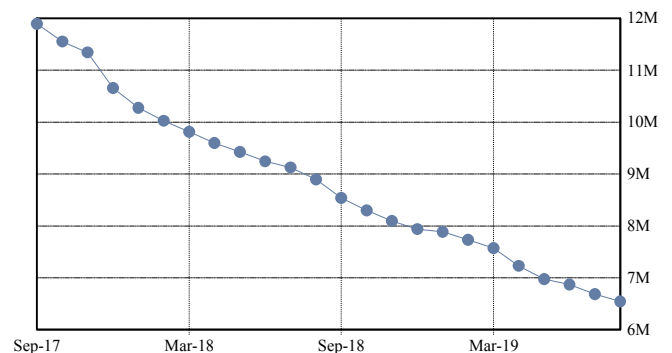
## PREFUNDING

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Current Principal Balance by Groups



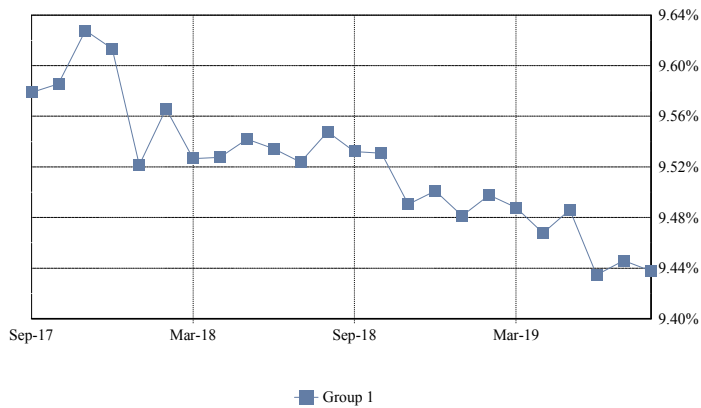
Total Current Principal Balance



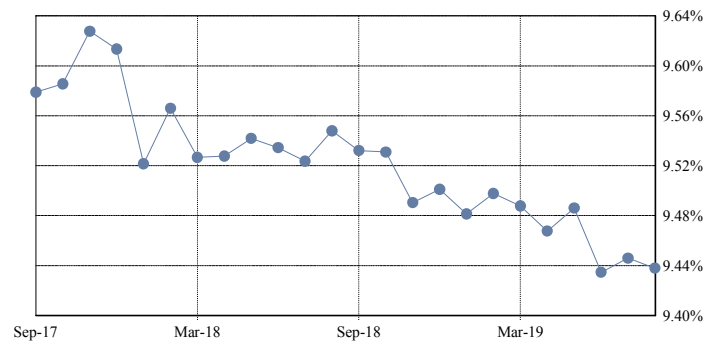
#### CHARACTERISTICS

	Total
Weighted Average Coupon Original	11.54098%
Weighted Average Coupon Prior	9.44591%
Weighted Average Coupon Current	9.43793%
Weighted Average Months to Maturity Original	176
Weighted Average Months to Maturity Prior	23
Weighted Average Months to Maturity Current	22
Weighted Avg Remaining Amortization Term Original	353
Weighted Avg Remaining Amortization Term Prior	202
Weighted Avg Remaining Amortization Term Current	201
Weighted Average Seasoning Original	6.73
Weighted Average Seasoning Prior	158.38
Weighted Average Seasoning Current	159.38

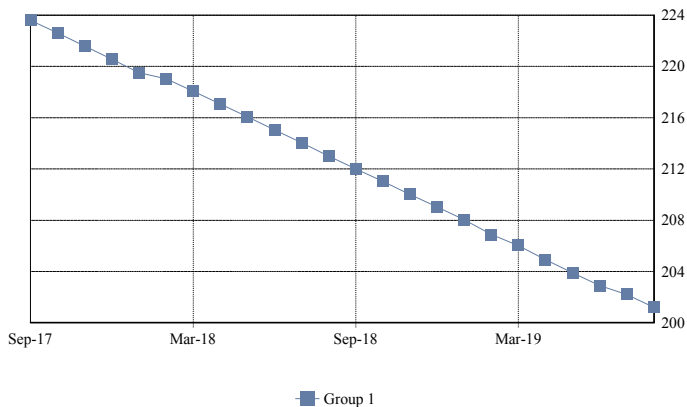
Weighted Average Coupon by Groups



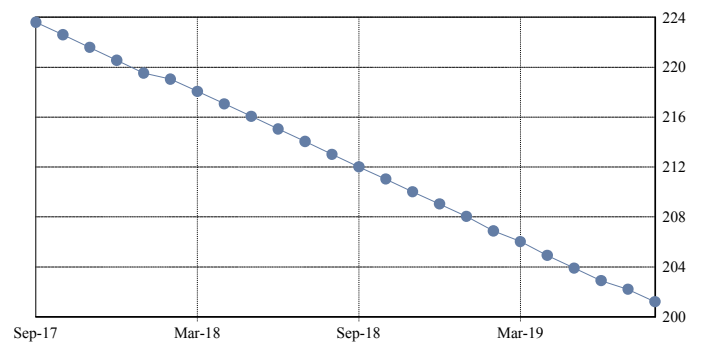
Total Weighted Average Coupon



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	2,251.64
Delinquent Servicing Fees	219.18
TOTAL SERVICING FEES	2,470.83
Compensating Interest	(23.59)
Delinquent Servicing Fees	(219.18)
COLLECTED SERVICING FEES	2,452.55
Total Advanced Interest	4,050.70
Total Advanced Principal	0.00
Aggregate Advances with respect to this Distribution	4,050.70

#### ADDITIONAL COLLATERAL INFORMATION

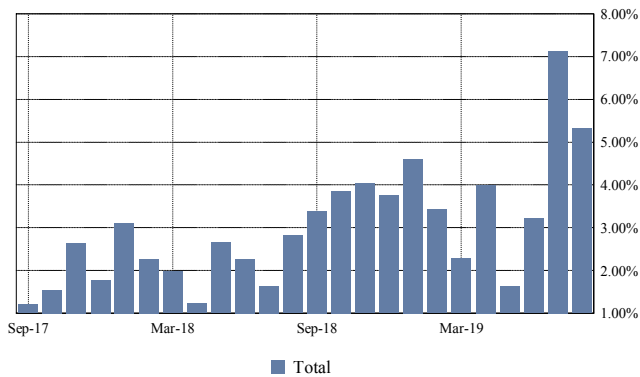
	Total
Prepayment Interest Shortfall (PPIS)	23.60
Compensating Interest	(23.59)
Net Prepayment Interest Shortfall (PPIS)	0.00
Ending Pool Stated Principal Balance	6,545,691.29
Weighted Average Net Mortgage Rate	8.930627%
WAC Cap	8.372463%

## Delinquency Report

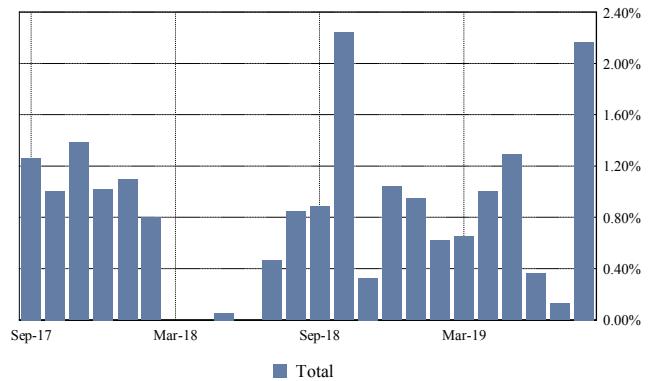
TOTAL		0-30 Days	31-60 Days	61-90 Days	91+ Days	TOTAL
DELINQUENT	Balance		252,133.94	96,127.43	141,840.43	490,101.80
	% Balance		3.85%	1.47%	2.17%	7.49%
	# Loans		10	3	2	15
	% # Loans		4.35%	1.30%	0.87%	6.52%
FORECLOSURE	Balance	0.00	0.00	0.00	0.00	0.00
	% Balance	0.00%	0.00%	0.00%	0.00%	0.00%
	# Loans	0	0	0	0	0
	% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY	Balance	13,391.52	0.00	0.00	0.00	13,391.52
	% Balance	0.20%	0.00%	0.00%	0.00%	0.20%
	# Loans	1	0	0	0	1
	% # Loans	0.43%	0.00%	0.00%	0.00%	0.43%
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	Balance	13,391.52	252,133.94	96,127.43	141,840.43	503,493.32
	% Balance	0.20%	3.85%	1.47%	2.17%	7.69%
	# Loans	1	10	3	2	16
	% # Loans	0.43%	4.35%	1.30%	0.87%	6.96%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

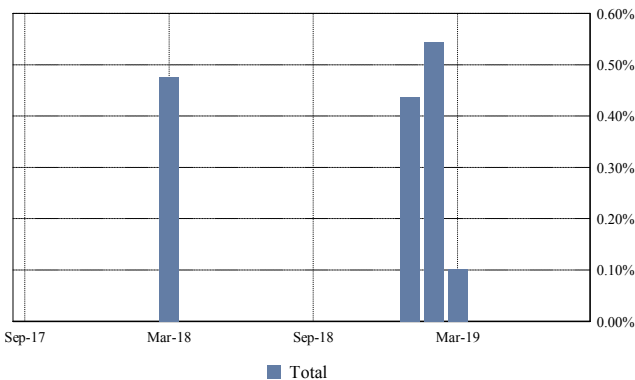
1 or 2 Payments Delinquent



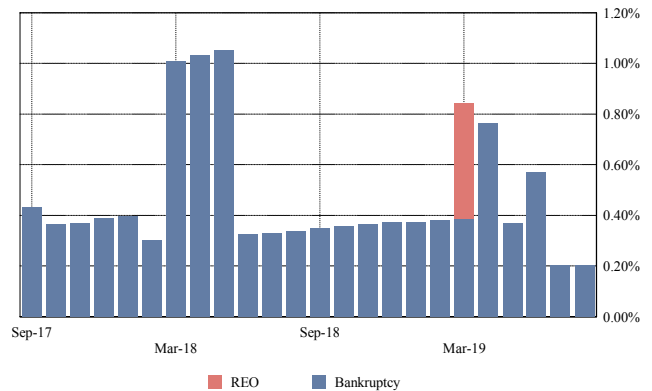
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



<b>TOTAL</b>	<b>0-30 Days</b>	<b>31-60 Days</b>	<b>61-90 Days</b>	<b>91-120 Days</b>	<b>121-150 Days</b>	<b>151-180 Days</b>	<b>181-210 Days</b>
<b>DELINQUENT</b>							
Balance		252,133.94	96,127.43	141,840.43	0.00	0.00	0.00
% Balance		3.85%	1.47%	2.17%	0.00%	0.00%	0.00%
# Loans		10	3	2	0	0	0
% # Loans		4.35%	1.30%	0.87%	0.00%	0.00%	0.00%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>BANKRUPTCY</b>							
Balance	13,391.52	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.20%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.43%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>REO</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>TOTAL</b>							
Balance	13,391.52	252,133.94	96,127.43	141,840.43	0.00	0.00	0.00
% Balance	0.20%	3.85%	1.47%	2.17%	0.00%	0.00%	0.00%
# Loans	1	10	3	2	0	0	0
% # Loans	0.43%	4.35%	1.30%	0.87%	0.00%	0.00%	0.00%

<b>TOTAL</b>	<b>211-240 Days</b>	<b>241-270 Days</b>	<b>271-300 Days</b>	<b>301-330 Days</b>	<b>331-360 Days</b>	<b>361-390 Days</b>	<b>TOTAL</b>
<b>DELINQUENT</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	490,101.80
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.49%
# Loans	0	0	0	0	0	0	15
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.52%
<b>FORECLOSURE</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>BANKRUPTCY</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	13,391.52
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.20%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.43%
<b>REO</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>TOTAL</b>							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	503,493.32
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.69%
# Loans	0	0	0	0	0	0	16
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.96%

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

## Foreclosure Report

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

## Bankruptcy Report

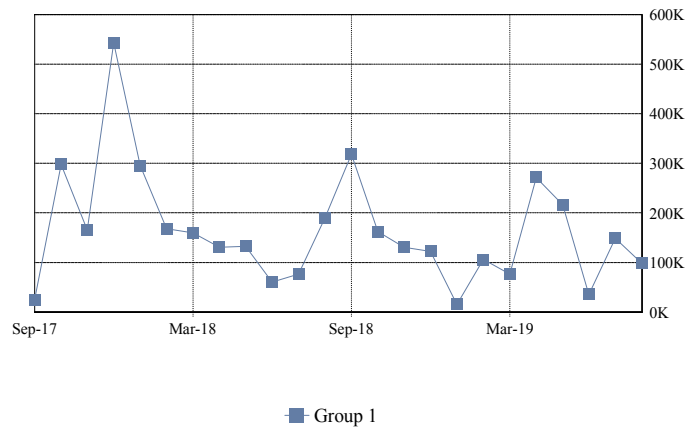
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
<b>Became Bankruptcy Property in a Prior Period:</b>							
39900451 1	25,000.00	13,391.52	01-Aug-2019	9.750%	NY - 9.62%	180	01-Sep-2006
TOTAL	25,000.00	13,391.52					

Prepayment Report

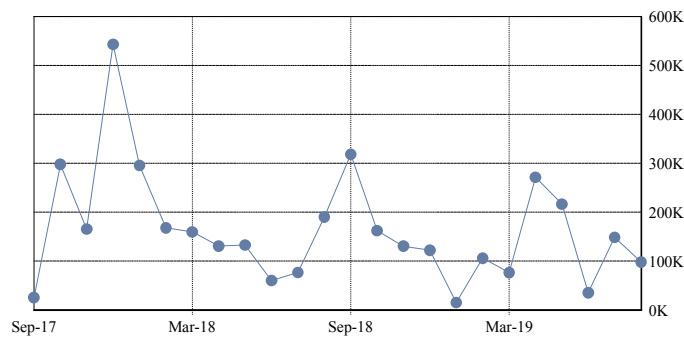
VOLUNTARY PREPAYMENTS

	Total
<b><u>Current</u></b>	
Number of Paid in Full Loans	2
Number of Repurchased Loans	0
Total Number of Loans Prepaid in Full	2
Curtailments Amount	22,610.81
Paid in Full Balance	75,556.23
Repurchased Loans Balance	0.00
Total Prepayment Amount	98,167.04
<b><u>Cumulative</u></b>	
Number of Paid in Full Loans	2,151
Number of Repurchased Loans	60
Total Number of Loans Prepaid in Full	2,211
Paid in Full Balance	135,980,475.73
Repurchased Loans Balance	7,252,151.35
Curtailments Amount	10,570,861.46
Total Prepayment Amount	153,803,488.54

Total Prepayments by Groups



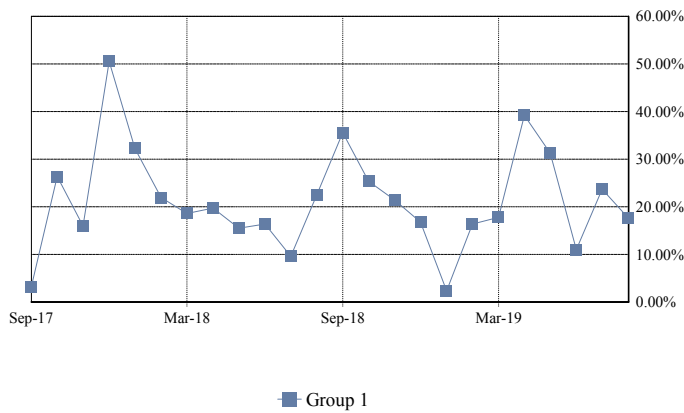
Total Prepayments



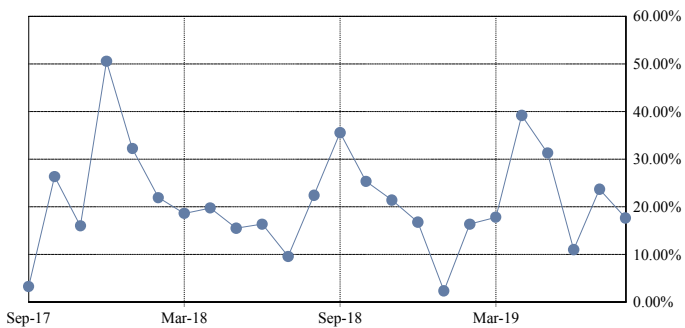
PREPAYMENTS RATES

	Total
SMM	1.60%
3 Months Avg SMM	1.60%
12 Months Avg SMM	2.07%
Avg SMM Since Cut-off	2.35%
CPR	17.64%
3 Months Avg CPR	17.60%
12 Months Avg CPR	22.16%
Avg CPR Since Cut-off	24.85%
PSA	294.04%
3 Months Avg PSA Approximation	293.34%
12 Months Avg PSA Approximation	369.29%
Avg PSA Since Cut-off Approximation	441.12%

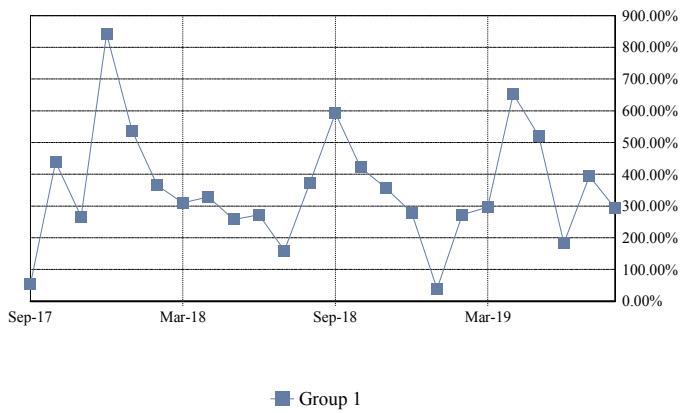
CPR by Groups



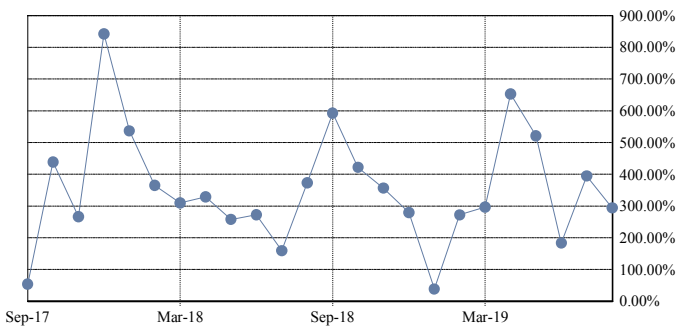
Total CPR



PSA by Groups

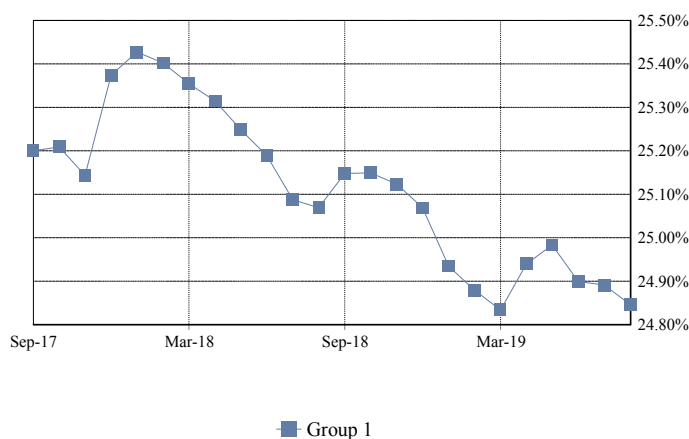


Total PSA

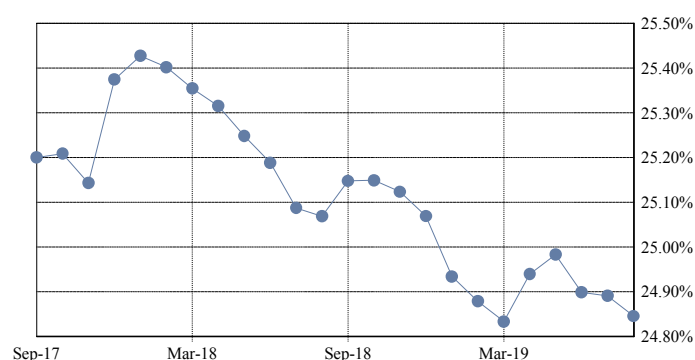




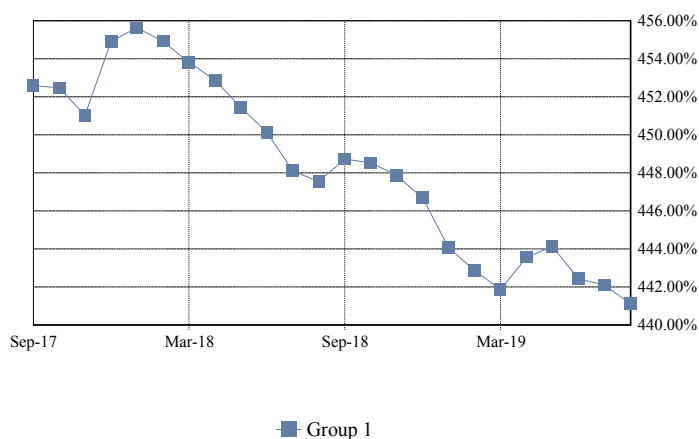
CPR Avg since Cut-Off by Groups



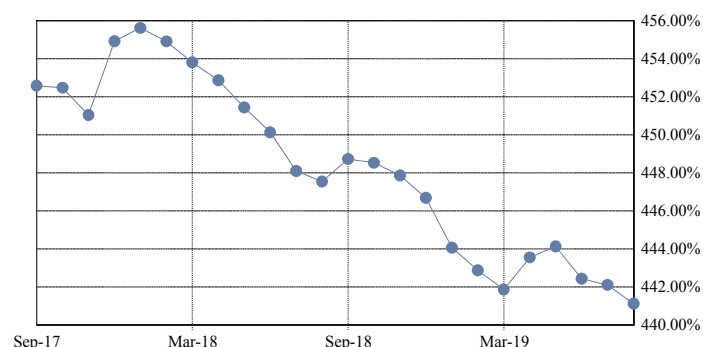
Total CPR Avg since Cut-Off



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 (AvgSMM<sub>n,m</sub>):  $1 - [(1 - \text{SMM}_n) \cdot (1 - \text{SMM}_{n+1}) \cdot \dots \cdot (1 - \text{SMM}_m)]^{(1/\text{months in period } n,m)}$

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

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

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
39606686	1	27,750.00	52.01	13-Aug-2019	2.000%	VA - 15.00%	Paid Off - 180	01-Mar-2006
39644851	1	85,500.00	75,504.22	30-Jul-2019	11.750%	MI - 20.00%	Paid Off - 180	01-Jun-2006
TOTAL		113,250.00	75,556.23					

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
39610183	1	44,461.00	8,571.89	31-Jul-2019	2.000%	VA - 30.00%	Charge Off - 180	01-Apr-2006
TOTAL		44,461.00	8,571.89					

Prior Period Repurchase Report - Mortgage Loans Previously Prepaid but Reclassified as Repurchase For Current Distribution

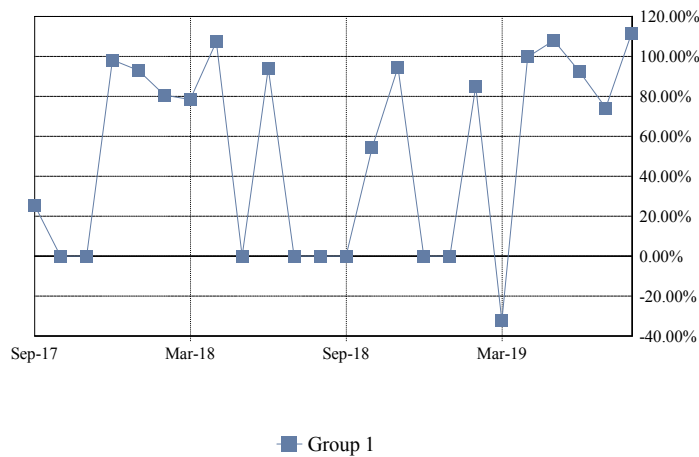
Loan Number & Loan Group	Original Principal Balance	Repurchase Amount	Repurchase Date	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
SPACE INTENTIONALLY LEFT BLANK						
TOTAL						

Realized Loss Report

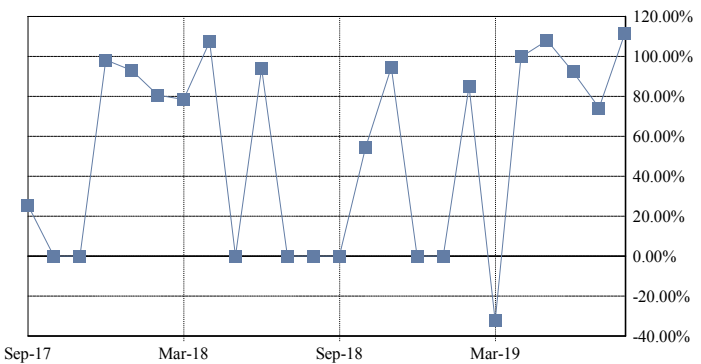
COLLATERAL REALIZED LOSSES

	Total
<b><u>Current</u></b>	
Subsequent Recoveries	1,894.78
Number of Loans Liquidated	1
Collateral Principal Realized Loss/(Gain) Amount	9,559.76
Collateral Interest Realized Loss/(Gain) Amount	0.00
Net Liquidation Proceeds	(987.87)
Recoveries on Charged off Loans	0.00
<b><u>Cumulative</u></b>	
Number of Loans Liquidated	2,711
Collateral Realized Loss/(Gain) Amount	183,787,797.60
Net Liquidation Proceeds	(402,976.01)
Cumulative Subsequent Recoveries	3,454,803.72

Collateral Loss Severity Approximation by Groups



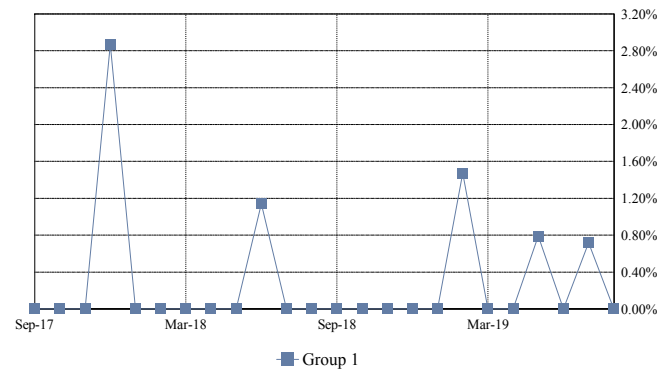
Collateral Loss Severity Approximation



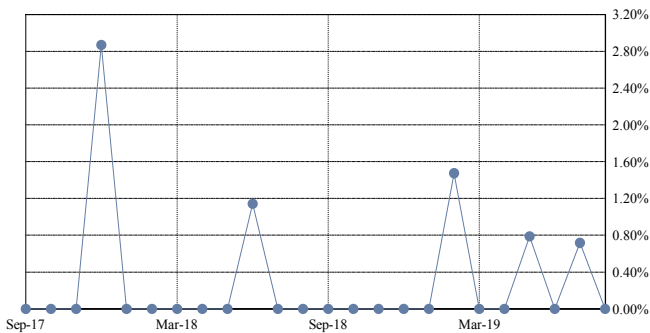
DEFAULT SPEEDS

	Total
MDR	0.00%
3 Months Avg MDR	0.02%
12 Months Avg MDR	0.02%
Avg MDR Since Cut-off	0.28%
CDR	0.00%
3 Months Avg CDR	0.24%
12 Months Avg CDR	0.25%
Avg CDR Since Cut-off	3.33%
SDA	0.00%
3 Months Avg SDA Approximation	797.95%
12 Months Avg SDA Approximation	831.32%
Avg SDA Since Cut-off Approximation	874.43%
Loss Severity Approximation for Current Period	111.52%
3 Months Avg Loss Severity Approximation	94.31%
12 Months Avg Loss Severity Approximation	55.70%
Avg Loss Severity Approximation Since Cut-off	98.76%

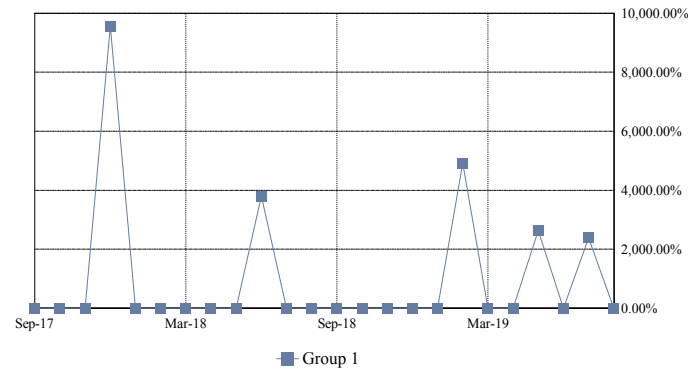
CDR by Groups



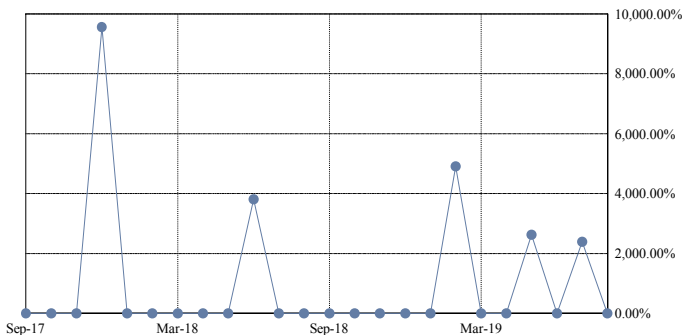
Total CDR



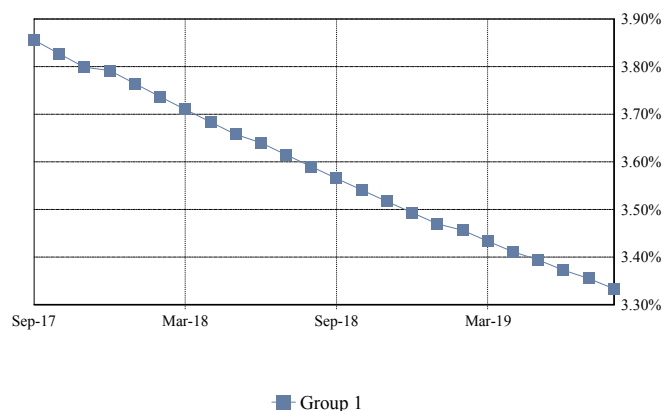
SDA by Groups



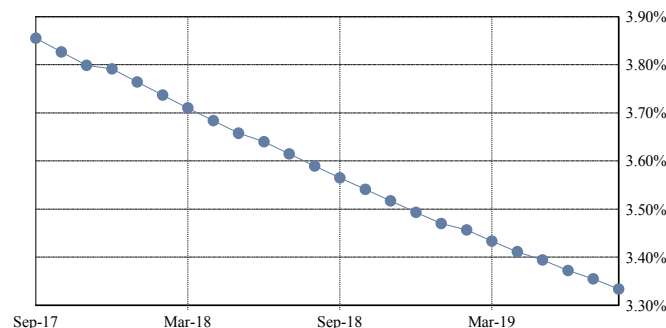
Total SDA



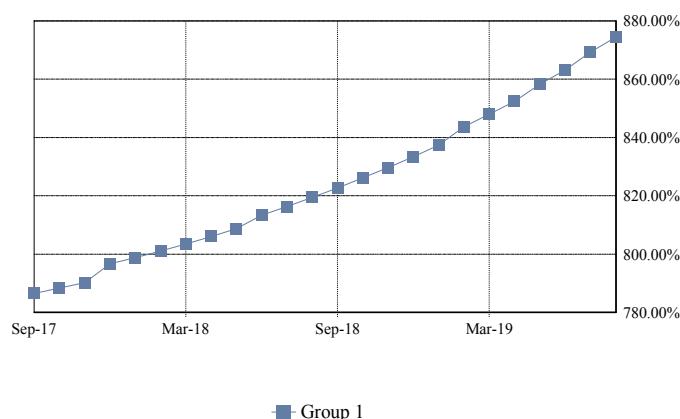
CDR Avg since Cut-Off by Groups



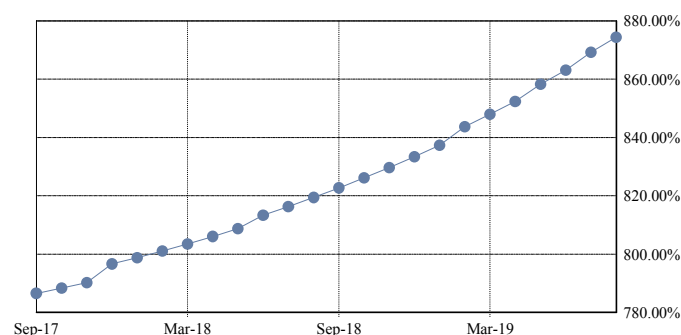
Total CDR Avg since Cut-Off



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)
39610183 1		2.000%	VA - 30.00%	180	8,571.89		11,454.54
38880480 1			WA - 20.00%	360		Revision	(196.77)
39323803 1			NJ - 20.00%	180		Revision	(496.65)
39324843 1			MI - 20.00%	180		Revision	(189.49)
39604335 1			OR - 25.00%	180		Revision	(148.81)
39612304 1			WA - 30.00%	180		Revision	(130.00)
39903042 1			CO - 20.00%	180		Revision	(142.78)
39903422 1			OR - 40.69%	180		Revision	(590.28)
TOTAL					8,571.89		9,559.76

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	
	<b>Total</b>
Has the Stepdown Date Occurred?	No
Does the Trigger Event Exist?	Yes
(A Trigger Event Exists if either (i) or (ii) are true)	
(i) The quotient of ( (A) > (B) )	
. (A) 60+ Day Delinquency % (1) / (2)	2.546229%
. (1) 60+ Day Rolling Delinquency Balance	166,668.30
. (2) Stated Principal Balance	6,545,691.29
. (B) 14.15% of Senior Enhancement %	-174.972682%
(ii) The quotient of ( (A) > (B) )	
(Into effect after November 2009)	
. (A) Trigger Event Loss % (1) / (2)	51.890889%
. (1) Aggregate Cumulative Realized Loss	183,787,797.60
. (2) Cutoff Date Pool Principal Balance	354,181,249.58
. (B) Applicable Loss %	9.250000%
Servicer Event of Default	
Has Servicer Cumulative Loss Trigger Occurred?	Yes
Has Servicer Delinquency Trigger Occurred?	Yes
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		0.00
Net Monthly Excess Cashflow Alloc to Unpaid Int		0.00
LIBOR For Current Period		2.26600%
LIBOR Rate Determination Date		07/23/2019
LIBOR For Next Period		2.14525%
Next LIBOR Rate Determination Date		08/22/2019

**Additional Certificate Report**

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Int on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-1B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-1C	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2	\$155,774.65	\$724.05	\$-18,804.79	\$137,693.91	\$0.00	\$156,495.37
A-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

## 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		

#### Other Related Information

##### ADDITIONAL INFORMATION

	Total
Current Scheduled Payments	87,198.33
Current Scheduled Payments 1 Month Prior	86,984.59
Current Scheduled Payments 2 Month Prior	89,302.04
Current Scheduled Payments 3 Month Prior	93,381.70
Current Scheduled Payments 4 Month Prior	121,540.65
Current Scheduled Payments 5 Month Prior	97,410.24
Current Scheduled Payments 6 Month Prior	100,358.31
Current Scheduled Payments 7 Month Prior	101,326.30
Current Scheduled Payments 8 Month Prior	100,198.99
Current Scheduled Payments 9 Month Prior	107,741.53
Current Scheduled Payments 10 Month Prior	105,872.73
Current Scheduled Payments 11 Month Prior	108,623.54
 Delinquent 60+ Scheduled Payments	 2,164.59
Delinq. 60+ Sched. Pmnts, 1 Month Prior	1,432.35
Delinq. 60+ Sched. Pmnts, 2 Month Prior	999.35
Delinq. 60+ Sched. Pmnts, 3 Month Prior	1,491.78
Delinq. 60+ Sched. Pmnts, 4 Month Prior	1,898.15
Delinq. 60+ Sched. Pmnts, 5 Month Prior	1,755.81
Delinq. 60+ Sched. Pmnts, 6 Month Prior	1,689.49
Delinq. 60+ Sched. Pmnts, 7 Month Prior	1,789.58
Delinq. 60+ Sched. Pmnts, 8 Month Prior	1,280.71
Delinq. 60+ Sched. Pmnts, 9 Month Prior	1,556.20
Delinq. 60+ Sched. Pmnts, 10 Month Prior	2,040.65
Delinq. 60+ Sched. Pmnts, 11 Month Prior	1,810.70

Investor Supplemental Notice

DEAL CALENDAR

Rolling Payment Schedule

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