

External Parties

Seller

IndyMac Bank

Servicer(s)

One West Bank

Underwriter(s)

Deutsche Bank

Table of Contents

| | Page |
|------------------------------------|------|
| 1. Certificate Payment Report | 2 |
| 2. Collection Account Report | 4 |
| 3. Credit Enhancement Report | 6 |
| 4. Collateral Report | 7 |
| 5. Delinquency Report | 11 |
| 6. REO Report | 14 |
| 7. Foreclosure Report | 15 |
| 8. Bankruptcy Report | 16 |
| 9. Prepayment Report | 17 |
| 10. Prepayment Detail Report | 22 |
| 11. Realized Loss Report | 24 |
| 12. Realized Loss Detail Report | 27 |
| 13. Triggers and Adj. Cert. Report | 28 |
| 14. Additional Certificate Report | 29 |
| 15. Modified Loan Detail | 30 |
| 16. Other Related Information | 31 |
| 17. Investor Supplemental Notice | 32 |

Total Number of Pages 32

Dates

| | |
|--------------------------|--|
| Cut-Off Date: | September 01, 2004 |
| Close Date: | September 30, 2004 |
| First Distribution Date: | October 25, 2004 |
| Distribution Date: | December 26, 2017 |
| Next Distribution Date: | January 25, 2018 |
| Distribution Frequency: | Monthly |
| Record Date: | November 30, 2017 December 22, 2017 |

Contacts

Ballerie Hargrove
Administrator
+714(247-6319
ballerie.hargrove@db.com
Address:
1761 E. Saint Andrew Place, Santa Ana, CA 92705

Factor Information: (800) 735-7777
Factor Info Email: SHRControl.Operations@db.com
Main Phone Number: (714) 247-6000
<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-1 | SER | 562,362,000.00 | 21,666,722.40 | 36,454.25 | 0.00 | 36,454.25 | 0.00 | 0.00 | 21,666,722.40 |
| A-II-1 | SER | 119,237,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-II-2 | SER | 103,919,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-II-3 | SER | 31,982,000.00 | 6,862,434.60 | 13,425.59 | 0.00 | 13,425.59 | 0.00 | 0.00 | 6,862,434.60 |
| M-1 | MEZ | 27,500,000.00 | 7,226,767.59 | 13,847.29 | 191,367.18 | 205,214.47 | 0.00 | 0.00 | 7,035,400.41 |
| M-2 | MEZ | 28,000,000.00 | 2,938,173.89 | 5,807.38 | 0.00 | 5,807.38 | 0.00 | 0.00 | 2,938,173.89 |
| M-3 | MEZ | 16,000,000.00 | 1,692,274.72 | 3,447.07 | 0.00 | 3,447.07 | 0.00 | 0.00 | 1,692,274.72 |
| M-4 | MEZ | 14,500,000.00 | 1,533,623.97 | 3,772.50 | 0.00 | 3,772.50 | 0.00 | 0.00 | 1,533,623.97 |
| M-5 | MEZ | 14,500,000.00 | 1,533,623.97 | 3,865.16 | 0.00 | 3,865.16 | 0.00 | 0.00 | 1,533,623.97 |
| M-6 | MEZ | 15,000,000.00 | 1,630,235.47 | 4,601.11 | 0.00 | 4,601.11 | 0.00 | 0.00 | 1,630,235.47 |
| M-7 | MEZ | 13,000,000.00 | 1,422,890.17 | 5,133.47 | 0.00 | 5,133.47 | 0.00 | 0.00 | 1,422,890.17 |
| M-8 | MEZ | 10,500,000.00 | 910,466.84 | 3,394.78 | 0.00 | 3,394.78 | 0.00 | 0.00 | 910,466.84 |
| M-9 | MEZ | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10 | MEZ | 2,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| C | SUB/EXE | 31,000,000.00 | 4,402,966.95 | 0.00 | 0.00 | 0.00 | 89,735.67 | 0.00 | 4,313,231.28 |
| P | EXE/P | 100.00 | 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 | | 1,000,000,100.00 | 51,820,180.57 | 93,748.60 | 191,367.18 | 285,115.78 | 89,735.67 | 0.00 | 51,539,077.72 |

| 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 | Total Distribution | Current Principal Balance |
| | | | | | (1) | (1) | (2) | (3) | (4)=(2)+(3) | (5) |
| A-1 | 11/27/17 | 12/25/17 | A-Act/360 | 456606EZ1 | 562,362,000.00 | 38.528070 | 0.064823 | 0.000000 | 0.064823 | 38.528070 |
| A-II-1 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FL1 | 119,237,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| A-II-2 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FM9 | 103,919,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| A-II-3 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FN7 | 31,982,000.00 | 214.571778 | 0.419786 | 0.000000 | 0.419786 | 214.571778 |
| M-1 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FA5 | 27,500,000.00 | 262.791549 | 0.503538 | 6.958807 | 7.462344 | 255.832742 |
| M-2 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FB3 | 28,000,000.00 | 104.934782 | 0.207406 | 0.000000 | 0.207406 | 104.934782 |
| M-3 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FC1 | 16,000,000.00 | 105.767170 | 0.215442 | 0.000000 | 0.215442 | 105.767170 |
| M-4 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FD9 | 14,500,000.00 | 105.767170 | 0.260172 | 0.000000 | 0.260172 | 105.767170 |
| M-5 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FE7 | 14,500,000.00 | 105.767170 | 0.266563 | 0.000000 | 0.266563 | 105.767170 |
| M-6 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FF4 | 15,000,000.00 | 108.682365 | 0.306741 | 0.000000 | 0.306741 | 108.682365 |
| M-7 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FG2 | 13,000,000.00 | 109.453090 | 0.394882 | 0.000000 | 0.394882 | 109.453090 |
| M-8 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FH0 | 10,500,000.00 | 86.711128 | 0.323312 | 0.000000 | 0.323312 | 86.711128 |
| M-9 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FJ6 | 10,000,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-10 | 11/27/17 | 12/25/17 | A-Act/360 | 456606FK3 | 2,500,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| C | 11/27/17 | 12/25/17 | F-Act/360 | IN04S201C | 31,000,000.00 | 142.031192 | 0.000000 | 0.000000 | 0.000000 | 139.136493 |
| P | 11/27/17 | 12/25/17 | F-Act/360 | IN04S201P | 100.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| R | 11/27/17 | 12/25/17 | F-Act/360 | IN04S201R | 0.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |

Distribution to Date - REMIC III

| 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-1 | 562,362,000.00 | 36,351,292.74 | 527,960,209.30 | 12,400,711.21 | 540,360,920.51 | 576,712,213.25 | 0.00 | 0.00 | 21,666,722.40 |
| A-II-1 | 119,237,000.00 | 2,186,834.38 | 116,301,074.57 | 2,935,925.43 | 119,237,000.00 | 121,423,834.38 | 0.00 | 0.00 | 0.00 |
| A-II-2 | 103,919,000.00 | 7,529,747.21 | 102,186,236.27 | 1,732,763.73 | 103,919,000.00 | 111,448,747.21 | 0.00 | 0.00 | 0.00 |
| A-II-3 | 31,982,000.00 | 5,642,674.12 | 24,272,310.49 | 1,181,612.00 | 25,453,922.49 | 31,096,596.61 | 0.00 | 0.00 | 6,862,434.60 |
| M-1 | 27,500,000.00 | 7,996,145.66 | 15,387,394.95 | 5,077,204.64 | 20,464,599.59 | 28,460,745.25 | 0.00 | 0.00 | 7,035,400.41 |
| M-2 | 28,000,000.00 | 7,177,947.62 | 19,511,783.60 | 5,550,042.51 | 25,061,826.11 | 32,239,773.73 | 0.00 | 0.00 | 2,938,173.89 |
| M-3 | 16,000,000.00 | 3,843,669.20 | 11,342,740.52 | 2,964,984.76 | 14,307,725.28 | 18,151,394.48 | 0.00 | 0.00 | 1,692,274.72 |
| M-4 | 14,500,000.00 | 3,755,825.77 | 11,183,503.02 | 1,782,873.01 | 12,966,376.03 | 16,722,201.80 | 0.00 | 0.00 | 1,533,623.97 |
| M-5 | 14,500,000.00 | 3,718,700.45 | 10,994,255.08 | 1,972,120.95 | 12,966,376.03 | 16,685,076.48 | 0.00 | 0.00 | 1,533,623.97 |
| M-6 | 15,000,000.00 | 3,915,204.46 | 11,644,400.43 | 1,725,364.10 | 13,369,764.53 | 17,284,968.99 | 0.00 | 0.00 | 1,630,235.47 |
| M-7 | 13,000,000.00 | 3,823,651.64 | 10,538,692.39 | 1,038,417.44 | 11,577,109.83 | 15,400,761.47 | 0.00 | 0.00 | 1,422,890.17 |
| M-8 | 10,500,000.00 | 3,092,679.51 | 8,639,777.25 | 949,755.91 | 9,589,533.16 | 12,682,212.67 | 0.00 | 0.00 | 910,466.84 |
| M-9 | 10,000,000.00 | 3,581,005.51 | 8,708,709.88 | 1,291,290.11 | 9,999,999.99 | 13,581,005.50 | 0.00 | 0.00 | 0.00 |
| M-10 | 2,500,000.00 | 858,929.70 | 2,195,411.79 | 304,588.21 | 2,500,000.00 | 3,358,929.70 | 0.00 | 0.00 | 0.00 |
| C | 31,000,000.00 | 50,121,926.99 | 12,278,512.91 | -1,155,224.11 | 16,337,185.92 | 66,459,112.91 | 15,563,479.94 | 5,213,897.12 | 4,313,231.28 |
| P | 100.00 | 7,923,348.73 | 0.00 | 0.00 | 100.00 | 7,923,448.73 | 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 | 1,000,000,100.00 | 151,519,583.69 | 893,145,012.45 | 39,752,429.90 | 938,111,439.47 | 1,089,631,023.16 | 15,563,479.94 | 5,213,897.12 | 51,539,077.72 |

Interest Detail - REMIC III

| 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-1 | 2.08862% | 21,666,722.40 | 36,454.25 | 0.00 | 0.00 | 0.00 | 36,454.25 | 36,454.25 | 0.00 |
| A-II-1 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-II-2 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-II-3 | 2.42862% | 6,862,434.60 | 13,425.59 | 0.00 | 0.00 | 0.00 | 13,425.59 | 13,425.59 | 0.00 |
| M-1 | 2.37862% | 7,226,767.59 | 13,847.29 | 0.00 | 6,251.74 | 0.00 | 20,099.03 | 13,847.29 | 6,263.72 |
| M-2 | 2.45362% | 2,938,173.89 | 5,807.38 | 0.00 | 5,915.77 | 0.00 | 11,723.15 | 5,807.38 | 5,927.46 |
| M-3 | 2.52862% | 1,692,274.72 | 3,447.07 | 0.00 | 3,488.01 | 0.00 | 6,935.08 | 3,447.07 | 3,495.11 |
| M-4 | 3.05362% | 1,533,623.97 | 3,772.50 | 0.00 | 4,023.73 | 0.00 | 7,796.23 | 3,772.50 | 4,033.63 |
| M-5 | 3.12862% | 1,533,623.97 | 3,865.16 | 0.00 | 8,197.16 | 0.00 | 12,062.32 | 3,865.16 | 8,217.82 |
| M-6 | 3.50362% | 1,630,235.47 | 4,601.11 | 0.00 | 9,532.07 | 0.00 | 14,133.18 | 4,601.11 | 9,558.98 |
| M-7 | 4.47862% | 1,422,890.17 | 5,133.47 | 0.00 | 10,636.47 | 0.00 | 15,769.94 | 5,133.47 | 10,674.84 |
| M-8 | 4.62862% | 910,466.84 | 3,394.78 | 0.00 | 6,940.91 | 0.00 | 10,335.69 | 3,394.78 | 6,966.79 |
| M-9 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-10 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| C | 0.00000% | 4,402,966.95 | 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 | | 51,820,180.57 | 93,748.60 | 0.00 | 54,985.86 | 0.00 | 148,734.46 | 93,748.60 | 55,138.35 |

Collection Account Report

SUMMARY

| | Group 2 | Group 1 | Total |
|--|-------------|------------|-------------|
| Principal Collections | 19,975.60 | 131,950.93 | 151,926.53 |
| Principal Withdrawals | 0.00 | 0.00 | 0.00 |
| Principal Other Accounts | 0.00 | 0.00 | 0.00 |
| TOTAL NET PRINCIPAL | 19,975.60 | 131,950.93 | 151,926.53 |
| Interest Collections | 40,407.51 | 134,059.12 | 174,466.64 |
| Interest Withdrawals | (31,240.99) | (3,761.22) | (35,002.21) |
| Interest Other Accounts | 0.00 | 0.00 | 0.00 |
| Interest Fees | 1,174.00 | 5,101.19 | 6,275.18 |
| TOTAL NET INTEREST | 7,992.52 | 125,196.71 | 133,189.25 |
| TOTAL AVAILABLE FUNDS FOR DISTRIBUTION | 27,968.12 | 257,147.64 | 285,115.78 |

PRINCIPAL - COLLECTIONS

| | Group 2 | Group 1 | Total |
|-------------------------------|-------------|--------------|--------------|
| Scheduled Principal Received | 29,735.18 | 84,119.85 | 113,855.03 |
| Prepayments In Full | 351.16 | 88,090.60 | 88,441.76 |
| Curtailments | (10,110.74) | (40,259.52) | (50,370.26) |
| Liquidations | 0.00 | 129,176.32 | 129,176.32 |
| Insurance Principal | 0.00 | 0.00 | 0.00 |
| Repurchased Principal Amounts | 0.00 | 0.00 | 0.00 |
| Other Principal | 0.00 | 0.00 | 0.00 |
| Principal Realized Loss | 0.00 | (129,176.32) | (129,176.32) |
| Delinquent Principal | (29,266.03) | (68,153.95) | (97,419.98) |
| Advanced Principal | 29,266.03 | 68,153.95 | 97,419.98 |
| TOTAL PRINCIPAL COLLECTED | 19,975.60 | 131,950.93 | 151,926.53 |

PRINCIPAL - WITHDRAWALS

| | Group 2 | Group 1 | Total |
|--|---------|---------|-------|
| Modification Loss amount applicable to Principal | 0.00 | 0.00 | 0.00 |
| TOTAL Principal WITHDRAWALS | 0.00 | 0.00 | 0.00 |

PRINCIPAL - OTHER ACCOUNTS

| | Group 2 | Group 1 | Total |
|--------------------------------------|---------|---------|-------|
| Withdrawal from Trust to pay Class P | | | 0.00 |
| Bonus Incentive Amount | 0.00 | 0.00 | 0.00 |
| TOTAL PRINCIPAL OTHER ACCOUNTS | 0.00 | 0.00 | 0.00 |

INTEREST - COLLECTIONS

| | Group 2 | Group 1 | Total |
|--------------------------------|-------------|--------------|--------------|
| Scheduled Interest | 52,884.27 | 187,366.66 | 240,250.93 |
| Liquidation Interest | 0.00 | 438.33 | 438.33 |
| Repurchased Interest | 0.00 | 0.00 | 0.00 |
| Insurance Interest | 0.00 | 0.00 | 0.00 |
| Other Interest | 0.00 | 0.00 | 0.00 |
| Relief Act Interest Shortfalls | 0.00 | 0.00 | 0.00 |
| Prepayment Interest Shortfalls | (1.61) | (57.50) | (59.11) |
| Compensating Interest | 1.61 | 57.50 | 59.11 |
| Delinquent Interest | (55,283.60) | (157,634.39) | (212,917.99) |
| Interest Advanced | 42,617.33 | 138,342.28 | 180,959.61 |
| Interest Loss | 189.52 | (34,453.75) | (34,264.23) |
| TOTAL INTEREST COLLECTED | 40,407.51 | 134,059.12 | 174,466.64 |

INTEREST - WITHDRAWALS

| | Group 2 | Group 1 | Total |
|---|-----------|----------|-----------|
| Nonrecoverable Advances | 31,240.99 | 3,761.22 | 35,002.21 |
| Modification Loss amount applicable to Interest | 0.00 | 0.00 | 0.00 |
| Capitalized/Deferred Interest | 0.00 | 0.00 | 0.00 |
| TOTAL INTEREST WITHDRAWALS | 31,240.99 | 3,761.22 | 35,002.21 |

INTEREST - OTHER ACCOUNTS

| | Group 2 | Group 1 | Total |
|-------------------------------|---------|---------|-------|
| Prepayment Charges | 0.00 | 0.00 | 0.00 |
| Reserve Fund Withdrawal | | | 0.00 |
| Reserve Fund Deposit | | | 0.00 |
| Bonus Incentive Amount | 0.00 | 0.00 | 0.00 |
| TOTAL INTEREST OTHER ACCOUNTS | 0.00 | 0.00 | 0.00 |

INTEREST FEES

| | Group 2 | Group 1 | Total |
|---|----------|----------|----------|
| Current Servicing Fees | 61.79 | 1,687.21 | 1,749.01 |
| PMI Insurance Premium | 0.00 | 0.00 | 0.00 |
| Current Trustee Fees | 21.22 | 65.14 | 86.37 |
| Remic tax Filing Fees | 0.00 | 0.00 | 0.00 |
| Servicer Indemnity | 1,090.98 | 3,348.84 | 4,439.82 |
| Extraordinary Expense Recovery Charge** | 0.00 | 0.00 | 0.00 |
| Extraordinary Expenses | 0.00 | 0.00 | 0.00 |
| TOTAL INTEREST OTHER FEES | 1,174.00 | 5,101.19 | 6,275.18 |

**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 Balance | 4,901.51 |
| Amount Deposited | 0.00 |
| Amount Withdrawn | 0.00 |
| Ending Balance | 4,901.51 |

| INSURANCE |
|--|
| <p style="text-align: center;"><i>SPACE INTENTIONALLY LEFT BLANK</i></p> |

| STRUCTURAL FEATURES | | | |
|---|---------|---------|--------------|
| | Group 2 | Group 1 | Total |
| Beginning Overcollateralization | | | 4,402,966.95 |
| Overcollateralized Amount- After Current Losses | | | 4,273,790.63 |
| Ending Overcollateralization | | | 4,313,231.28 |
| Excess Cashflow | | | 39,440.65 |
| Overcollateralization Excess | | | 0.00 |
| Overcollateralization Deficit | | | 726,209.37 |
| Extra Principal Distribution Amount | | | 39,440.65 |
| Overcollateralization Release Amount | | | 0.00 |
| Overcollateralization Target Amount | | | 5,000,000.00 |

Collateral Report

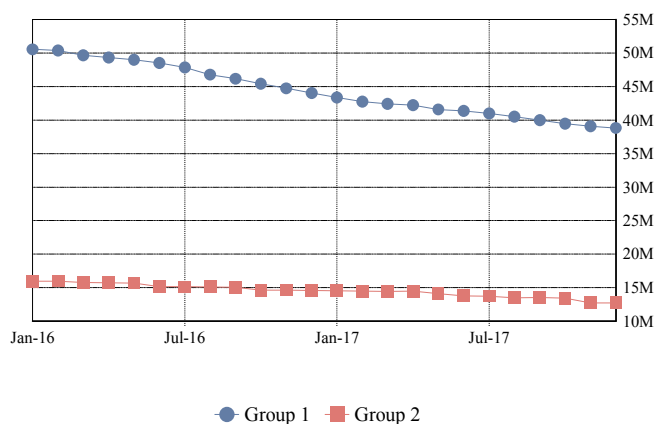
COLLATERAL

| | Group 2 | Group 1 | Total |
|----------------------------------|----------------|----------------|----------------|
| <u>Loan Count:</u> | | | |
| Original | 796 | 3,861 | 4,657 |
| Prior | 48 | 361 | 409 |
| Prefunding | 0 | 0 | 0 |
| Scheduled Paid Offs | 0 | 0 | 0 |
| Full Voluntary Prepayments | (1) | (1) | (2) |
| Repurchases | 0 | 0 | 0 |
| Liquidations | 0 | (1) | (1) |
| Current | 47 | 359 | 406 |
| <u>Principal Balance:</u> | | | |
| Original | 281,594,690.25 | 622,813,725.33 | 904,408,415.58 |
| Prior | 12,733,604.30 | 39,086,576.27 | 51,820,180.57 |
| Prefunding | 0.00 | 0.00 | 0.00 |
| Scheduled Principal | (29,735.18) | (84,119.85) | (113,855.03) |
| Partial Prepayments | 10,110.74 | 40,259.52 | 50,370.26 |
| Full Voluntary Prepayments | (351.16) | (88,090.60) | (88,441.76) |
| Repurchases | 0.00 | 0.00 | 0.00 |
| Liquidations | 0.00 | (129,176.32) | (129,176.32) |
| Current | 12,713,628.70 | 38,825,449.02 | 51,539,077.72 |
| Prior Forebearance | 0.00 | 0.00 | 0.00 |
| Current Forebearance | 0.00 | 0.00 | 0.00 |

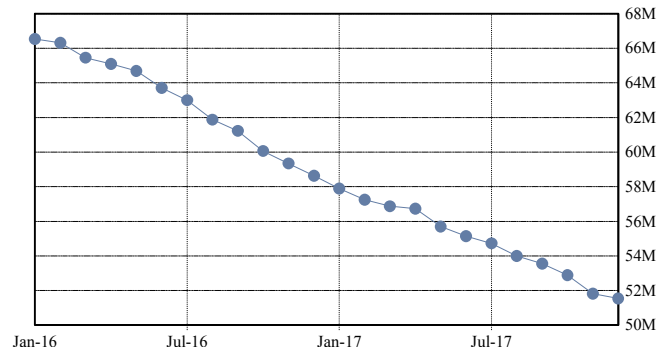
PREFUNDING

| | Group 2 | Group 1 | Total |
|--|----------------|----------------|------------------|
| Initial Pool Balance | 314,434,698.23 | 685,565,301.77 | 1,000,000,000.00 |
| Prefunding Beginning Balance | 0.00 | 0.00 | 0.00 |
| Prefunding Ending Balance | 0.00 | 0.00 | 0.00 |
| Original Pool Balance with Prefunding Amount | 314,434,698.23 | 685,565,301.77 | 1,000,000,000.00 |

Current Principal Balance by Groups



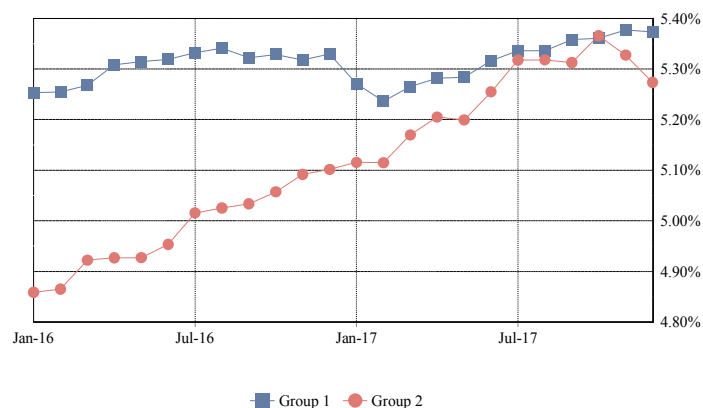
Total Current Principal Balance



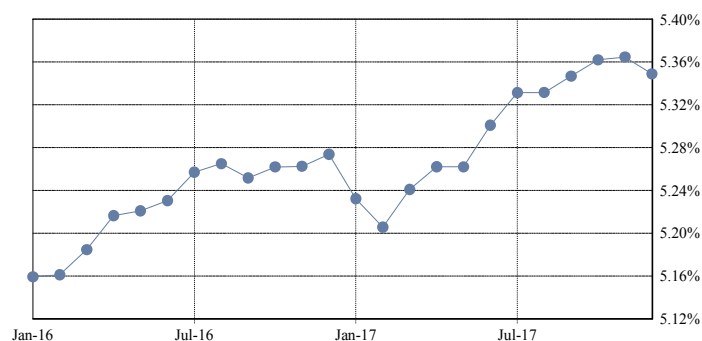
CHARACTERISTICS

| | Group 2 | Group 1 | Total |
|---|----------|----------|----------|
| Weighted Average Coupon Original | 6.87772% | 7.40005% | 7.23742% |
| Weighted Average Coupon Prior | 5.32737% | 5.37728% | 5.36462% |
| Weighted Average Coupon Current | 5.27344% | 5.37347% | 5.34889% |
| Weighted Average Months to Maturity Original | 356 | 354 | 354 |
| Weighted Average Months to Maturity Prior | 197 | 193 | 194 |
| Weighted Average Months to Maturity Current | 196 | 192 | 193 |
| Weighted Avg Remaining Amortization Term Original | 356 | 354 | 354 |
| Weighted Avg Remaining Amortization Term Prior | 197 | 193 | 194 |
| Weighted Avg Remaining Amortization Term Current | 196 | 192 | 193 |
| Weighted Average Seasoning Original | 2.11 | 1.95 | 2.00 |
| Weighted Average Seasoning Prior | 158.71 | 158.80 | 158.78 |
| Weighted Average Seasoning Current | 159.72 | 159.79 | 159.77 |

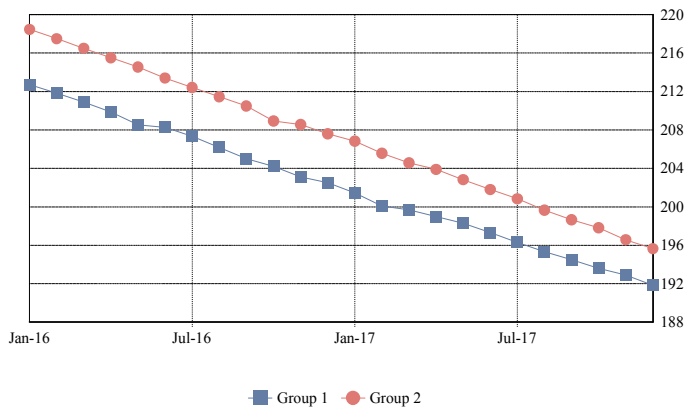
Weighted Average Coupon by Groups



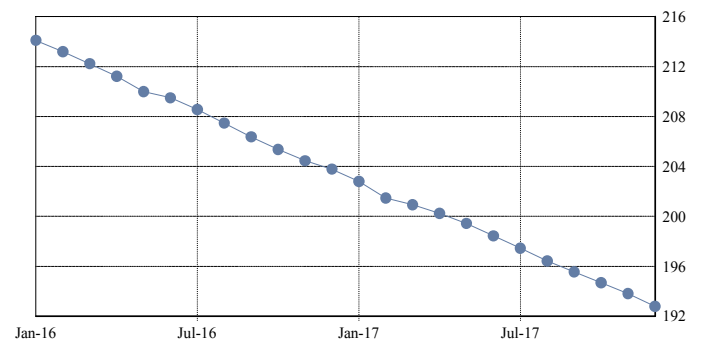
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

| | Group 2 | Group 1 | Total |
|------------------------------------|-----------|-----------|-----------|
| Weighted Average Margin Original | 4.90911% | 4.98870% | 4.96318% |
| Weighted Average Margin Prior | 4.62249% | 4.75733% | 4.72393% |
| Weighted Average Margin Current | 4.59967% | 4.75770% | 4.72006% |
| Weighted Average Max Rate Original | 12.99328% | 13.48543% | 13.32760% |
| Weighted Average Max Rate Prior | 12.96932% | 13.46971% | 13.34578% |
| Weighted Average Max Rate Current | 13.02263% | 13.46990% | 13.36337% |
| Weighted Average Min Rate Original | 4.92854% | 5.00129% | 4.97796% |
| Weighted Average Min Rate Prior | 4.78613% | 4.76576% | 4.77080% |
| Weighted Average Min Rate Current | 4.77250% | 4.76612% | 4.76764% |
| Weighted Average Cap Up Original | 6.71235% | 2.71083% | 3.99407% |
| Weighted Average Cap Up Prior | 2.34523% | 4.67318% | 4.09663% |
| Weighted Average Cap Up Current | 2.41977% | 4.67435% | 4.13738% |
| Weighted Average Cap Down Original | 6.71235% | 2.71083% | 3.99407% |
| Weighted Average Cap Down Prior | 2.34523% | 4.67318% | 4.09663% |
| Weighted Average Cap Down Current | 2.41977% | 4.67435% | 4.13738% |

SERVICING FEES & ADVANCES

| | Group 2 | Group 1 | Total |
|--|------------|-------------|-------------|
| Current Servicing Fees | 61.79 | 1,687.21 | 1,749.01 |
| Delinquent Servicing Fees | 4,560.56 | 14,165.73 | 18,726.29 |
| TOTAL SERVICING FEES | 4,622.34 | 15,853.70 | 20,476.04 |
| Compensating Interest | (1.61) | (57.50) | (59.11) |
| Delinquent Servicing Fees | (4,560.56) | (14,165.73) | (18,726.29) |
| COLLECTED SERVICING FEES | 784.66 | 844.19 | 1,690.63 |
| Aggregate Advances with respect to this Distribution | 71,883.36 | 206,496.23 | 278,379.59 |

ADDITIONAL COLLATERAL INFORMATION

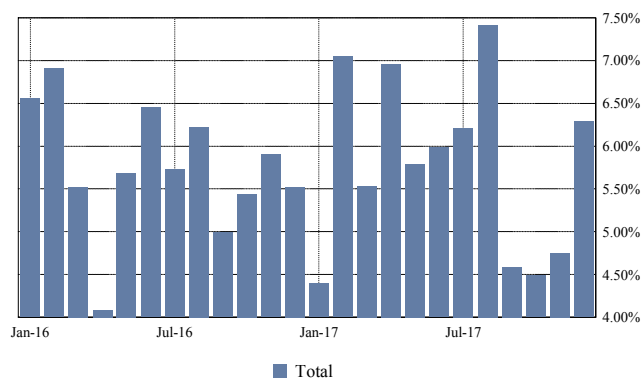
| | Group 2 | Group 1 | Total |
|-----------------------------------|---------|---------|-----------|
| Net Prepayment Interest Shortfall | 0.00 | 0.00 | 0.00 |
| Libor For Current Period | | | 1.3286% |
| Libor For Next Period | | | 1.5521% |
| Total Net Monthly Excess Cashflow | | | 39,440.65 |

Delinquency Report

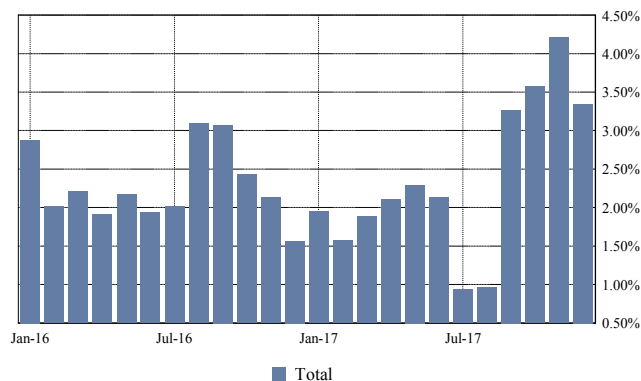
| TOTAL | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|------------|--------------|------------|--------------|---------------|
| DELINQUENT | Balance | | 2,401,661.42 | 840,511.29 | 1,723,935.32 | 4,966,108.03 |
| | % Balance | | 4.66% | 1.63% | 3.34% | 9.64% |
| | # Loans | | 16 | 5 | 10 | 31 |
| | % # Loans | | 3.94% | 1.23% | 2.46% | 7.64% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 0.00 | 3,801,670.78 | 3,801,670.78 |
| | % Balance | 0.00% | 0.00% | 0.00% | 7.38% | 7.38% |
| | # Loans | 0 | 0 | 0 | 23 | 23 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 5.67% | 5.67% |
| BANKRUPTCY | Balance | 263,436.09 | 0.00 | 0.00 | 1,199,204.21 | 1,462,640.30 |
| | % Balance | 0.51% | 0.00% | 0.00% | 2.33% | 2.84% |
| | # Loans | 4 | 0 | 0 | 10 | 14 |
| | % # Loans | 0.99% | 0.00% | 0.00% | 2.46% | 3.45% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 836,450.03 | 836,450.03 |
| | % Balance | 0.00% | 0.00% | 0.00% | 1.62% | 1.62% |
| | # Loans | 0 | 0 | 0 | 4 | 4 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 0.99% | 0.99% |
| TOTAL | Balance | 263,436.09 | 2,401,661.42 | 840,511.29 | 7,561,260.34 | 11,066,869.14 |
| | % Balance | 0.51% | 4.66% | 1.63% | 14.67% | 21.47% |
| | # Loans | 4 | 16 | 5 | 47 | 72 |
| | % # Loans | 0.99% | 3.94% | 1.23% | 11.58% | 17.73% |

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

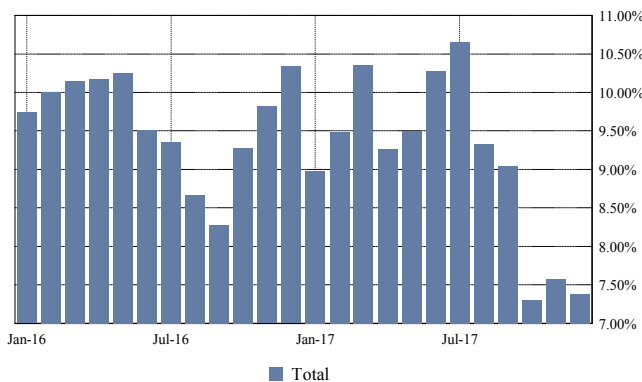
1 or 2 Payments Delinquent



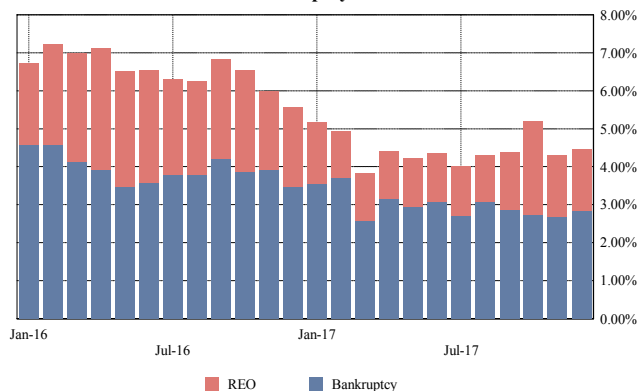
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO

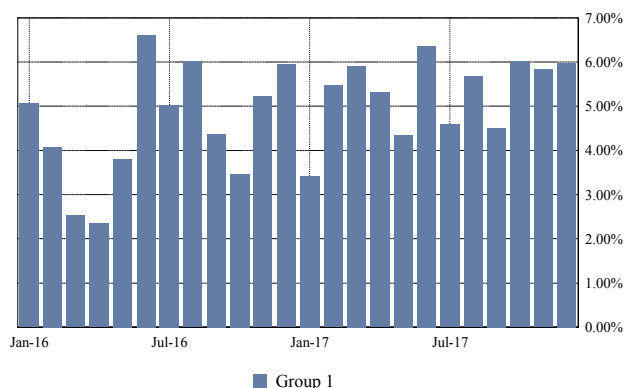


GROUP 1

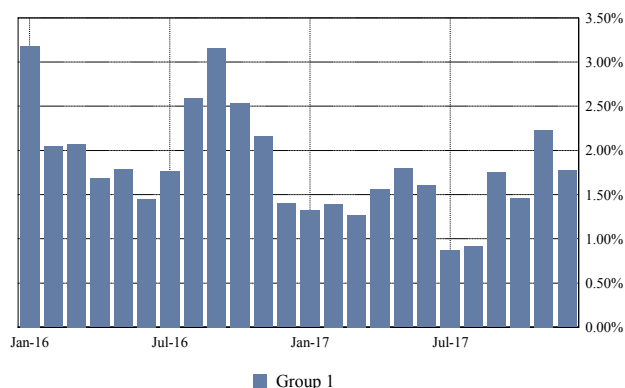
| | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|------------|--------------|------------|--------------|--------------|
| DELINQUENT | Balance | | 1,663,649.24 | 657,995.85 | 688,665.67 | 3,010,310.76 |
| | % Balance | | 4.28% | 1.69% | 1.77% | 7.75% |
| | # Loans | | 14 | 4 | 8 | 26 |
| | % # Loans | | 3.90% | 1.11% | 2.23% | 7.24% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 0.00 | 2,297,415.55 | 2,297,415.55 |
| | % Balance | 0.00% | 0.00% | 0.00% | 5.92% | 5.92% |
| | # Loans | 0 | 0 | 0 | 18 | 18 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 5.01% | 5.01% |
| BANKRUPTCY | Balance | 263,436.09 | 0.00 | 0.00 | 822,009.09 | 1,085,445.18 |
| | % Balance | 0.68% | 0.00% | 0.00% | 2.12% | 2.80% |
| | # Loans | 4 | 0 | 0 | 9 | 13 |
| | % # Loans | 1.11% | 0.00% | 0.00% | 2.51% | 3.62% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 327,277.74 | 327,277.74 |
| | % Balance | 0.00% | 0.00% | 0.00% | 0.84% | 0.84% |
| | # Loans | 0 | 0 | 0 | 3 | 3 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 0.84% | 0.84% |
| TOTAL | Balance | 263,436.09 | 1,663,649.24 | 657,995.85 | 4,135,368.05 | 6,720,449.23 |
| | % Balance | 0.68% | 4.28% | 1.69% | 10.65% | 17.31% |
| | # Loans | 4 | 14 | 4 | 38 | 60 |
| | % # Loans | 1.11% | 3.90% | 1.11% | 10.58% | 16.71% |

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

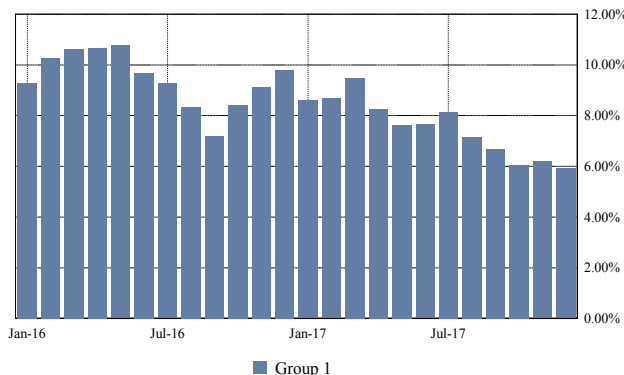
1 or 2 Payments Delinquent



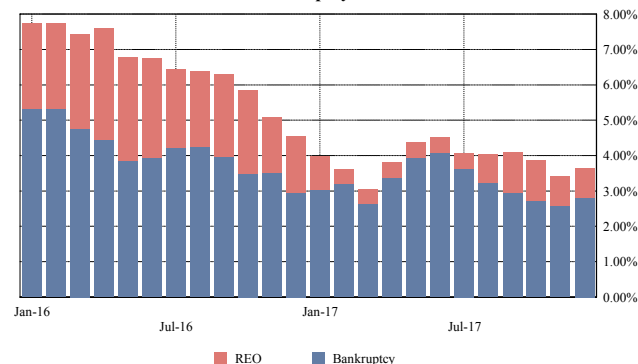
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO

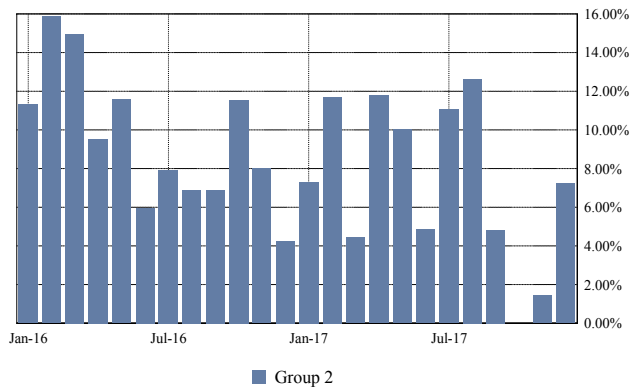


GROUP 2

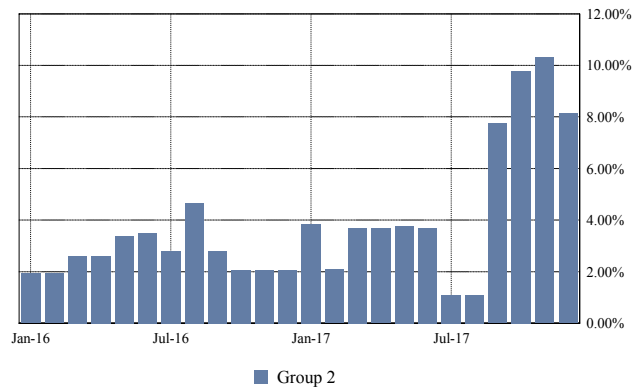
| | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|---------|------------|------------|--------------|--------------|
| DELINQUENT | Balance | | 738,012.18 | 182,515.44 | 1,035,269.65 | 1,955,797.27 |
| | % Balance | | 5.80% | 1.44% | 8.14% | 15.38% |
| | # Loans | | 2 | 1 | 2 | 5 |
| | % # Loans | | 4.26% | 2.13% | 4.26% | 10.64% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 0.00 | 1,504,255.23 | 1,504,255.23 |
| | % Balance | 0.00% | 0.00% | 0.00% | 11.83% | 11.83% |
| | # Loans | 0 | 0 | 0 | 5 | 5 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 10.64% | 10.64% |
| BANKRUPTCY | Balance | 0.00 | 0.00 | 0.00 | 377,195.12 | 377,195.12 |
| | % Balance | 0.00% | 0.00% | 0.00% | 2.97% | 2.97% |
| | # Loans | 0 | 0 | 0 | 1 | 1 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 2.13% | 2.13% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 509,172.29 | 509,172.29 |
| | % Balance | 0.00% | 0.00% | 0.00% | 4.00% | 4.00% |
| | # Loans | 0 | 0 | 0 | 1 | 1 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 2.13% | 2.13% |
| TOTAL | Balance | 0.00 | 738,012.18 | 182,515.44 | 3,425,892.29 | 4,346,419.91 |
| | % Balance | 0.00% | 5.80% | 1.44% | 26.95% | 34.19% |
| | # Loans | 0 | 2 | 1 | 9 | 12 |
| | % # Loans | 0.00% | 4.26% | 2.13% | 19.15% | 25.53% |

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

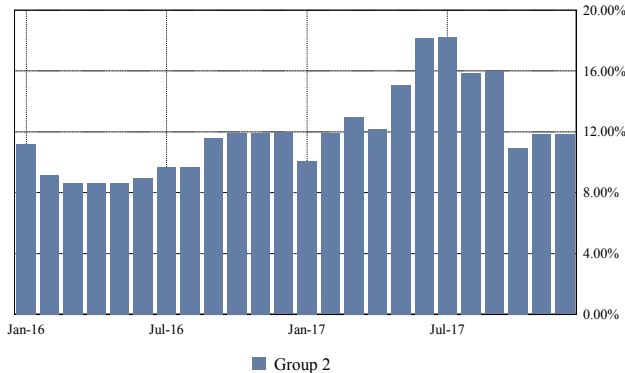
1 or 2 Payments Delinquent



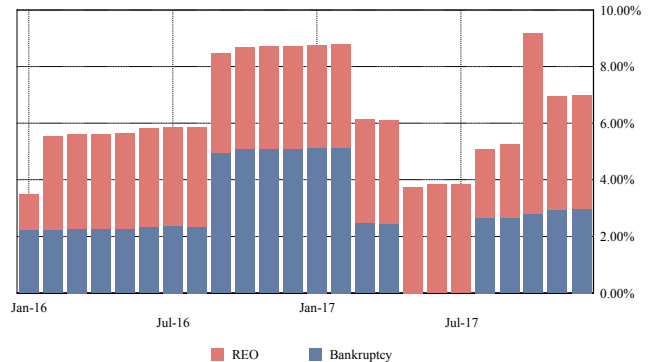
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



December 26, 2017 Distribution

REO 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 |
|---|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| Became REO Property in a Prior Period: | | | | | | | |
| 1008915020 1 | 112,000.00 | 91,119.26 | 01-Oct-2015 | 6.125% | PA - 84.85% | 360 | 01-Jul-2004 |
| 1008886722 1 | 25,000.00 | 23,074.41 | 01-Sep-2011 | 7.625% | MI - 50.00% | 360 | 01-Aug-2004 |
| 1008980699 2 | 382,500.00 | 509,172.29 | 01-Apr-2010 | 6.000% | NY - 73.56% | 360 | 01-Sep-2004 |
| 1008920507 1 | 152,000.00 | 213,084.07 | 01-Apr-2009 | 5.125% | NJ - 80.00% | 360 | 01-Nov-2004 |
| | | | | | | | |
| TOTAL | 671,500.00 | 836,450.03 | | | | | |

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 |
|---|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| Became Foreclosure Property this Period: | | | | | | | |
| 1008932294 1 | 135,000.00 | 141,191.06 | 01-Apr-2017 | 3.375% | NJ - 64.29% | 360 | 01-Nov-2004 |
| TOTAL | 135,000.00 | 141,191.06 | | | | | |
| Became Foreclosure Property in a Prior Period: | | | | | | | |
| 1008931693 1 | 69,600.00 | 62,987.72 | 01-Oct-2011 | 9.000% | NY - 80.00% | 360 | 01-Oct-2004 |
| 1008997129 1 | 250,000.00 | 213,619.81 | 01-Jan-2011 | 6.000% | FL - 47.62% | 360 | 01-Aug-2004 |
| 1008937930 1 | 87,500.00 | 68,577.11 | 01-Nov-2016 | 5.375% | NJ - 69.44% | 360 | 01-Aug-2004 |
| 1008921124 1 | 78,000.00 | 70,370.80 | 01-Nov-2013 | 3.000% | FL - 65.00% | 360 | 01-Aug-2004 |
| 1008919327 1 | 229,500.00 | 221,619.99 | 01-Apr-2009 | 6.500% | NY - 90.00% | 360 | 01-Aug-2004 |
| 1008980725 2 | 240,000.00 | 217,634.19 | 01-Jun-2013 | 5.250% | MA - 62.00% | 360 | 01-Jun-2004 |
| 1008914597 1 | 101,500.00 | 76,360.33 | 01-Apr-2017 | 8.250% | WI - 70.00% | 360 | 01-Oct-2004 |
| 1008915512 1 | 92,000.00 | 98,831.61 | 01-Apr-2017 | 4.750% | FL - 80.00% | 360 | 01-Sep-2004 |
| 1008924891 1 | 103,200.00 | 122,759.37 | 01-Jul-2010 | 5.250% | OH - 80.00% | 360 | 01-Aug-2004 |
| 1008930021 1 | 176,250.00 | 178,493.82 | 01-Sep-2015 | 5.000% | NJ - 75.00% | 360 | 01-Oct-2004 |
| 1008945650 1 | 145,350.00 | 138,537.40 | 01-Jun-2017 | 4.625% | PA - 90.00% | 360 | 01-Aug-2004 |
| 1008895467 1 | 28,000.00 | 24,005.95 | 01-Mar-2016 | 8.500% | FL - 80.00% | 360 | 01-Sep-2004 |
| 1008923135 1 | 166,250.00 | 83,958.38 | 01-Feb-2014 | 4.808% | FL - 95.00% | 360 | 01-Sep-2004 |
| 1008969018 1 | 224,000.00 | 203,249.52 | 01-Jun-2011 | 6.625% | NJ - 70.00% | 360 | 01-Sep-2004 |
| 1009004587 2 | 500,000.00 | 373,434.56 | 01-Jul-2016 | 5.875% | IL - 63.37% | 360 | 01-Sep-2004 |
| 1008930908 1 | 83,300.00 | 91,076.79 | 01-Oct-2016 | 8.750% | PA - 70.00% | 360 | 01-Nov-2004 |
| 1008928813 2 | 180,000.00 | 151,679.93 | 01-Jul-2015 | 6.500% | WI - 80.00% | 360 | 01-Nov-2004 |
| 1008920028 1 | 55,100.00 | 55,542.52 | 01-May-2016 | 4.125% | MS - 95.00% | 360 | 01-Oct-2004 |
| 1008978517 1 | 245,000.00 | 224,356.65 | 01-Aug-2016 | 5.125% | DC - 67.87% | 360 | 01-Nov-2004 |
| 1008956788 1 | 216,000.00 | 221,876.72 | 01-Jan-2009 | 6.500% | NY - 80.00% | 360 | 01-Nov-2004 |
| 1008990906 2 | 437,000.00 | 406,478.48 | 01-Jun-2009 | 5.500% | NY - 87.40% | 360 | 01-Nov-2004 |
| 1008976739 2 | 374,000.00 | 355,028.07 | 01-Oct-2010 | 6.500% | NY - 85.00% | 360 | 01-Nov-2004 |
| TOTAL | 4,081,550.00 | 3,660,479.72 | | | | | |
| TOTAL | 4,216,550.00 | 3,801,670.78 | | | | | |

Bankruptcy Report

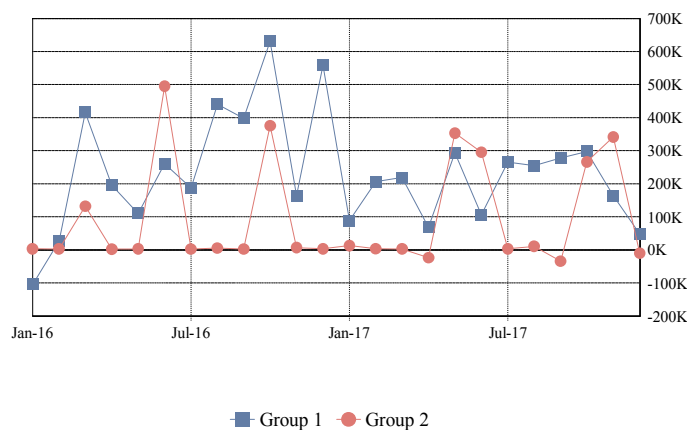
| Loan Number & Loan Group | Original Principal Balance | Stated Principal Balance | Paid to Date | Current Note Rate | State & LTV at Origination | Original Term | First Payment Date |
|--|----------------------------------|--------------------------------|-----------------|-------------------------|----------------------------------|------------------|--------------------------|
| Became Bankruptcy Property this Period: | | | | | | | |
| 1008907494 1 | 80,750.00 | 62,752.31 | 01-Oct-2017 | 7.000% | AR - 95.00% | 360 | 01-Jul-2004 |
| TOTAL | 80,750.00 | 62,752.31 | | | | | |
| Became Bankruptcy Property in a Prior Period: | | | | | | | |
| 1008930610 1 | 110,000.00 | 86,450.18 | 01-Jun-2017 | 7.000% | IL - 57.90% | 360 | 01-May-2004 |
| 1008990472 1 | 275,000.00 | 189,189.35 | 01-Mar-2016 | 3.875% | CA - 60.44% | 360 | 01-Sep-2004 |
| 1008917387 1 | 72,200.00 | 55,349.63 | 01-May-2016 | 6.125% | NY - 95.00% | 360 | 01-Aug-2004 |
| 1008910313 1 | 64,125.00 | 48,518.67 | 01-Dec-2017 | 6.000% | AL - 95.00% | 360 | 01-Sep-2004 |
| 1008989519 2 | 420,000.00 | 377,195.12 | 01-Feb-2011 | 6.375% | FL - 72.41% | 360 | 01-Jun-2004 |
| 1008925829 1 | 92,000.00 | 78,906.29 | 01-Nov-2016 | 7.250% | MS - 80.00% | 360 | 01-Oct-2004 |
| 1008927186 1 | 100,000.00 | 85,974.32 | 01-Oct-2015 | 4.750% | VA - 74.63% | 360 | 01-Oct-2004 |
| 1008921580 1 | 76,500.00 | 59,239.50 | 01-May-2017 | 6.500% | AL - 83.15% | 360 | 01-Sep-2004 |
| 1008931978 1 | 120,000.00 | 109,200.20 | 01-Jul-2013 | 3.000% | NY - 63.83% | 360 | 01-Oct-2004 |
| 1008908516 1 | 106,250.00 | 100,052.41 | 01-Oct-2012 | 7.000% | TX - 85.00% | 360 | 01-Nov-2004 |
| 1008934920 1 | 160,400.00 | 139,446.49 | 01-Jan-2018 | 4.750% | OH - 84.87% | 360 | 01-Sep-2004 |
| 1008904565 1 | 75,773.00 | 57,647.21 | 01-May-2017 | 4.250% | AR - 99.96% | 360 | 01-Oct-2004 |
| 1008899036 1 | 71,200.00 | 12,718.62 | 01-Nov-2017 | 6.500% | PA - 80.00% | 180 | 01-Nov-2004 |
| TOTAL | 1,743,448.00 | 1,399,887.99 | | | | | |
| TOTAL | 1,824,198.00 | 1,462,640.30 | | | | | |

Prepayment Report

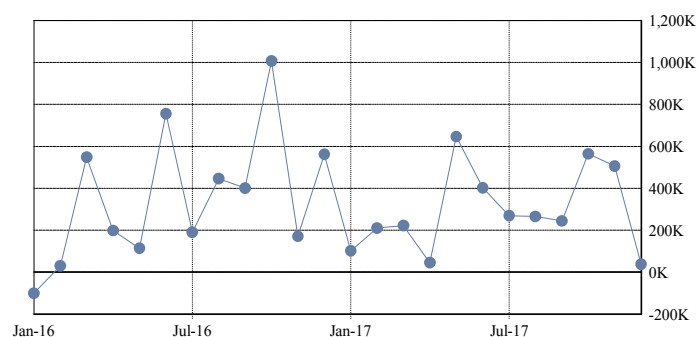
VOLUNTARY PREPAYMENTS

| | Group 2 | Group 1 | Total |
|---------------------------------------|----------------|----------------|----------------|
| <u>Current</u> | | | |
| Number of Paid in Full Loans | 1 | 1 | 2 |
| Number of Repurchased Loans | 0 | 0 | 0 |
| Total Number of Loans Prepaid in Full | 1 | 1 | 2 |
| Curtailments Amount | (10,110.74) | (40,259.52) | (50,370.26) |
| Paid in Full Balance | 351.16 | 88,090.60 | 88,441.76 |
| Repurchased Loans Balance | 0.00 | 0.00 | 0.00 |
| Total Prepayment Amount | -9,759.58 | 47,831.08 | 38,071.50 |
| <u>Cumulative</u> | | | |
| Number of Paid in Full Loans | 753 | 3,406 | 4,159 |
| Number of Repurchased Loans | 10 | 6 | 16 |
| Total Number of Loans Prepaid in Full | 763 | 3,412 | 4,175 |
| Paid in Full Balance | 269,658,568.56 | 563,131,839.89 | 832,790,408.45 |
| Repurchased Loans Balance | 2,024,945.43 | 1,150,853.04 | 3,175,798.47 |
| Curtailments Amount | (71,250.72) | (5,273,600.45) | (5,344,851.17) |
| Total Prepayment Amount | 271,612,263.27 | 559,009,092.48 | 830,621,355.75 |

Total Prepayments by Groups



Total Prepayments

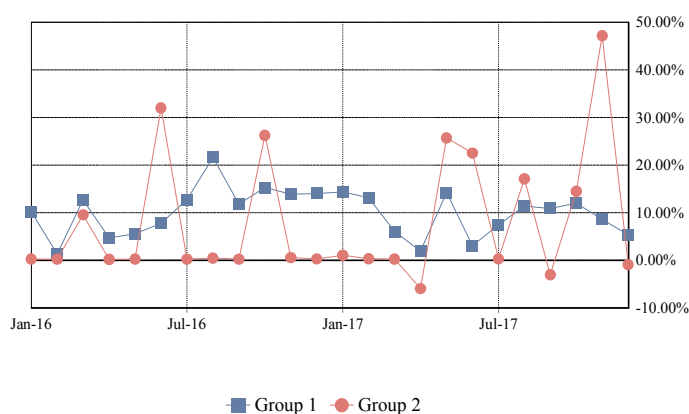


VOLUNTARY PREPAYMENTS RATES - Including Liquidated Balances

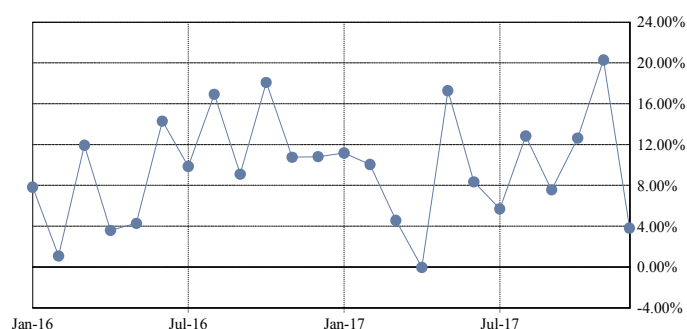
| | Group 2 | Group 1 | Total |
|-------------------------------------|---------|---------|---------|
| SMM | -0.08% | 0.45% | 0.32% |
| 3 Months Avg SMM | 2.16% | 0.75% | 1.11% |
| 12 Months Avg SMM | 1.01% | 0.79% | 0.85% |
| Avg SMM Since Cut-off | 1.85% | 1.62% | 1.68% |
| CPR | -0.93% | 5.31% | 3.81% |
| 3 Months Avg CPR | 23.02% | 8.67% | 12.50% |
| 12 Months Avg CPR | 11.42% | 9.10% | 9.69% |
| Avg CPR Since Cut-off | 20.09% | 17.76% | 18.42% |
| PSA | -15.43% | 88.54% | 63.55% |
| 3 Months Avg PSA Approximation | 383.64% | 144.58% | 208.40% |
| 12 Months Avg PSA Approximation | 190.30% | 151.74% | 161.51% |
| Avg PSA Since Cut-off Approximation | 366.18% | 324.00% | 335.90% |

(*) SMM, CPR, PSA Figures Include Liquidated Balances

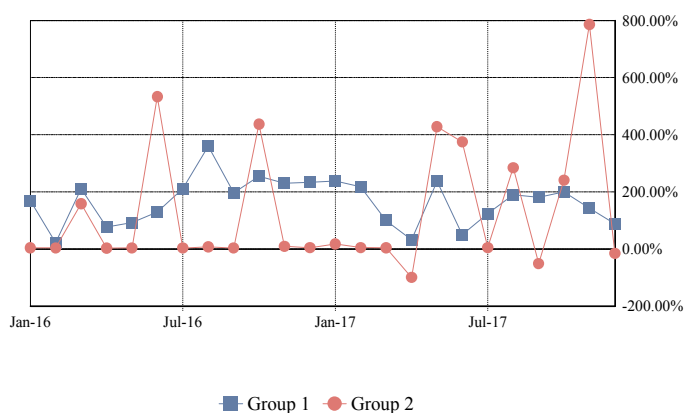
CPR by Groups



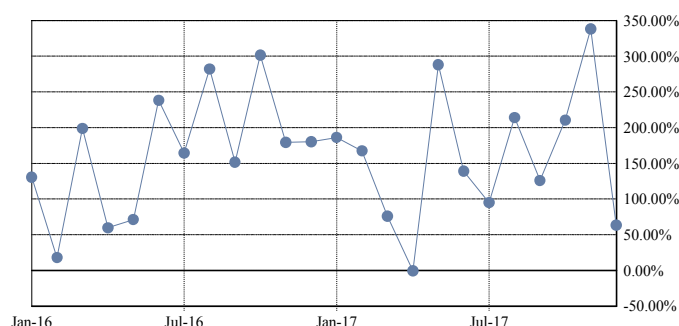
Total CPR



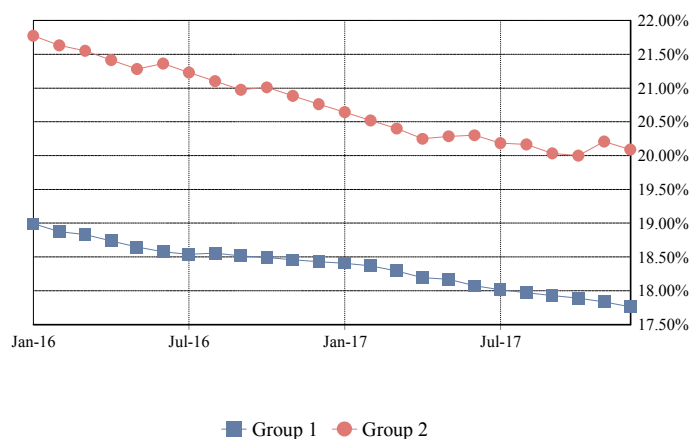
PSA by Groups



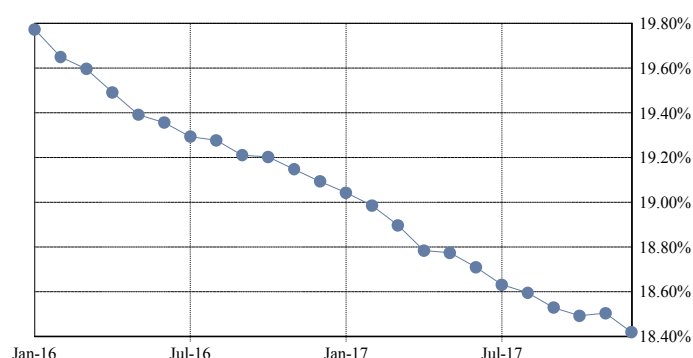
Total PSA



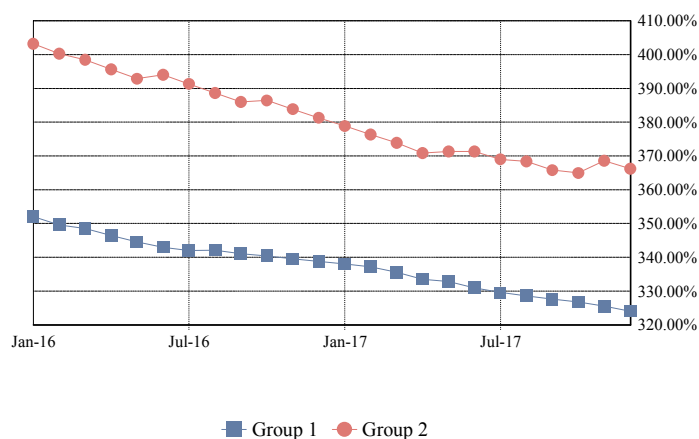
CPR Avg since Cut-Off by Groups



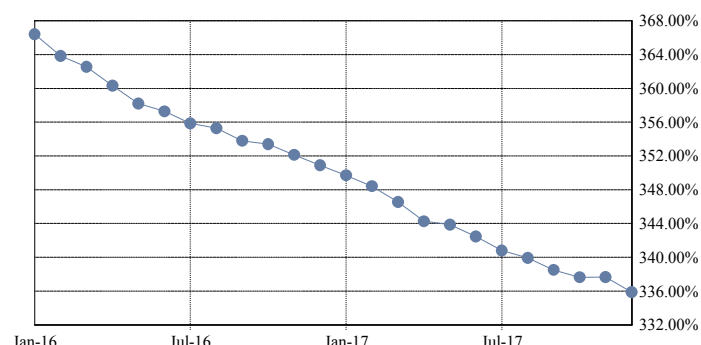
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY - Including Liquidated Balances

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

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

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

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

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

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

Average 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.

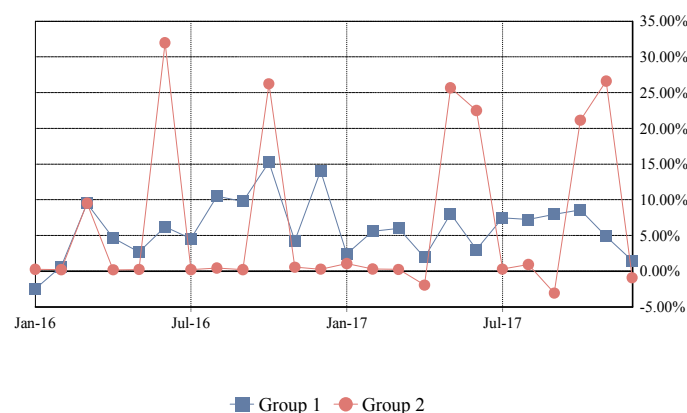
Dates correspond to distribution dates.

VOLUNTARY PREPAYMENTS RATES - Excluding Liquidated Balances

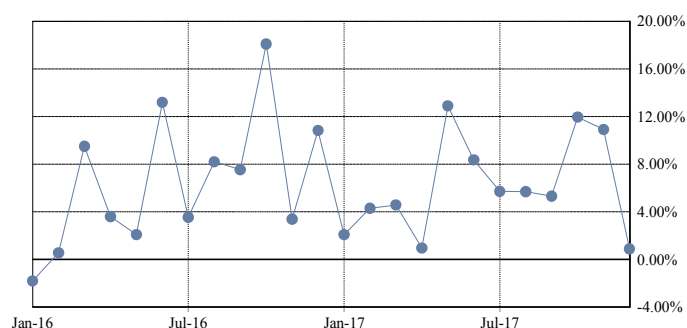
| | Group 2 | Group 1 | Total |
|-------------------------------------|---------|---------|---------|
| SMM | -0.08% | 0.12% | 0.07% |
| 3 Months Avg SMM | 1.48% | 0.43% | 0.70% |
| 12 Months Avg SMM | 0.74% | 0.46% | 0.53% |
| Avg SMM Since Cut-off | 1.57% | 1.24% | 1.33% |
| CPR | -0.93% | 1.46% | 0.88% |
| 3 Months Avg CPR | 16.41% | 5.03% | 8.04% |
| 12 Months Avg CPR | 8.52% | 5.41% | 6.21% |
| Avg CPR Since Cut-off | 17.33% | 13.86% | 14.86% |
| PSA | -15.43% | 24.36% | 14.67% |
| 3 Months Avg PSA Approximation | 273.42% | 83.77% | 134.05% |
| 12 Months Avg PSA Approximation | 141.97% | 90.19% | 103.50% |
| Avg PSA Since Cut-off Approximation | 315.84% | 252.79% | 270.97% |

(*) SMM, CPR, PSA Figures Exclude Liquidated Balances

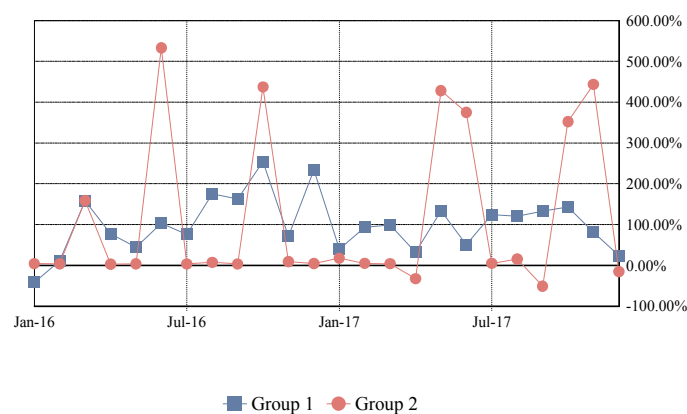
CPR by Groups



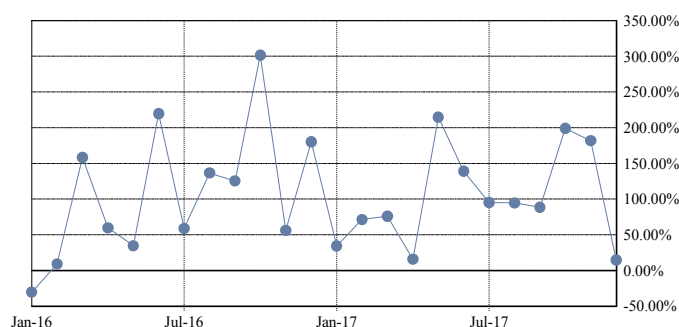
Total CPR



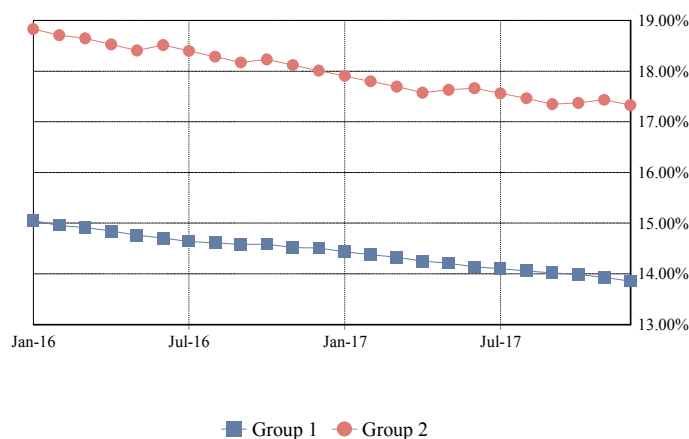
PSA by Groups



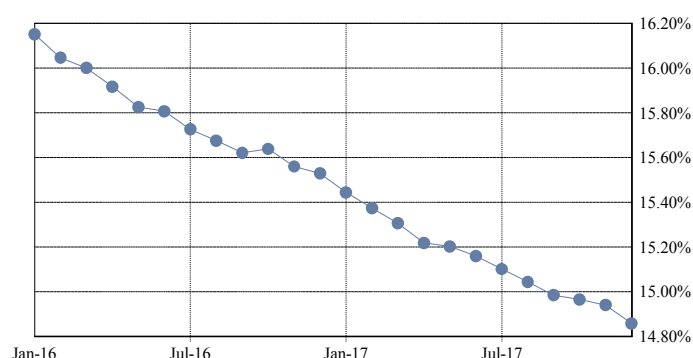
Total PSA



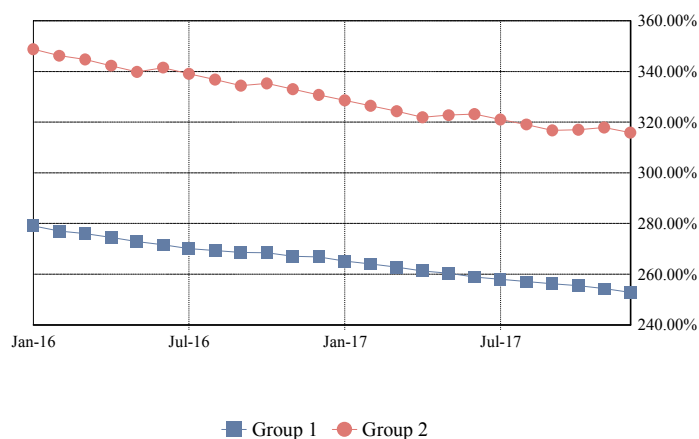
CPR Avg since Cut-Off by Groups



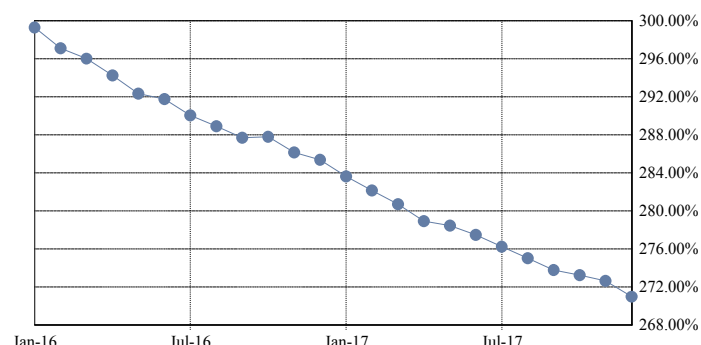
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY - Excluding Liquidated Balances

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

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 |
| 1008930063 | 1 | 117,000.00 | 88,090.60 | 27-Nov-2017 | 6.375% | NE - 90.00% | Paid Off - 360 | 01-Aug-2004 |
| 1008931350 | 2 | 81,050.00 | 351.16 | 01-Nov-2017 | 6.000% | TX - 73.68% | Paid Off - 180 | 01-Sep-2004 |
| TOTAL | | 198,050.00 | 88,441.76 | | | | | |

Charge-Off Loans Detail Report

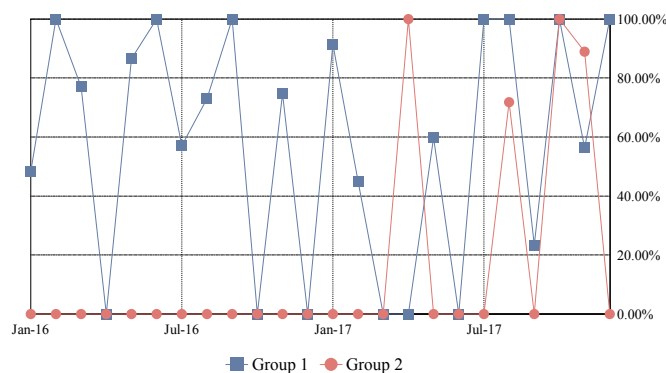
| Loan Number & Loan Group | Loan Status | Original Principal Balance | Prepayment Amount | Prepayment Date | Current Note Rate | State & LTV at Origination | Type Prepayment & Original Term | First Payment Date |
|--------------------------------|----------------|----------------------------------|----------------------|--------------------|--------------------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

Realized Loss Report

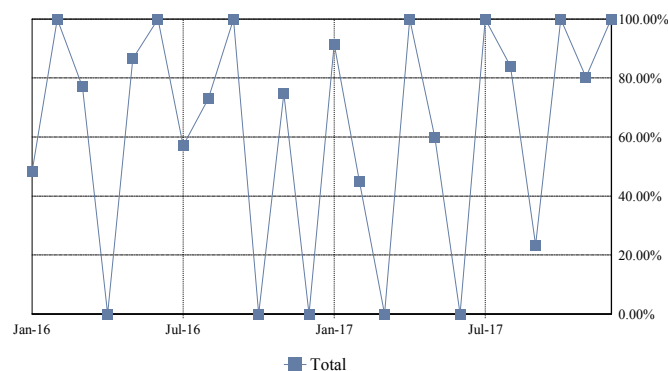
COLLATERAL REALIZED LOSSES

| | Group 2 | Group 1 | Total |
|--|---------------|---------------|---------------|
| <u>Current</u> | | | |
| Number of Loans Liquidated | 0 | 1 | 1 |
| Collateral Principal Realized Loss/(Gain) Amount | 0.00 | 129,176.32 | 129,176.32 |
| Collateral Interest Realized Loss/(Gain) Amount | (189.52) | 34,453.75 | 34,264.23 |
| Net Liquidation Proceeds | 189.52 | (34,453.75) | (34,264.23) |
| <u>Cumulative</u> | | | |
| Number of Loans Liquidated | 59 | 453 | 512 |
| Collateral Realized Loss/(Gain) Amount | 8,444,251.66 | 37,084,847.62 | 45,529,099.28 |
| Net Liquidation Proceeds | 11,037,847.53 | 22,094,135.09 | 33,131,982.62 |
| Class M-10 Writedown Amount | | | 0.00 |
| Class M-9 Writedown Amount | | | 0.00 |
| Class M-8 Writedown Amount | | | 0.00 |
| Class M-7 Writedown Amount | | | 0.00 |
| Class M-6 Writedown Amount | | | 0.00 |
| Class M-5 Writedown Amount | | | 0.00 |
| Class M-4 Writedown Amount | | | 0.00 |
| Class M-3 Writedown Amount | | | 0.00 |
| Class M-2 Writedown Amount | | | 0.00 |
| Class M-1 Writedown Amount | | | 0.00 |

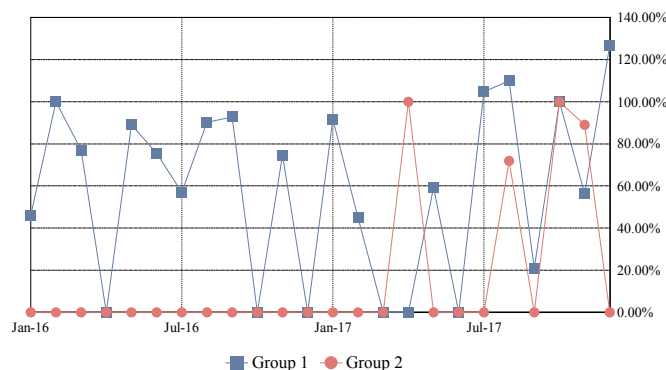
Collateral Principal Only Loss Severity Approximation by Groups



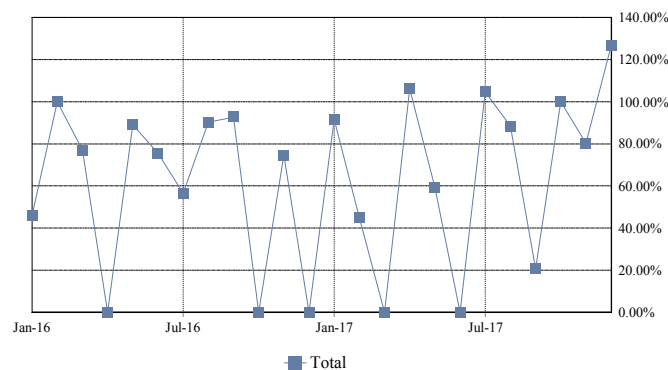
Collateral Principal Only Loss Severity Approximation



Collateral Principal & Interest Loss Severity Approximation by Groups



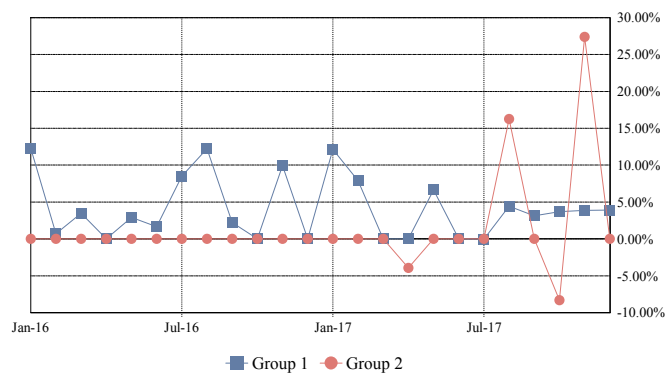
Collateral Principal & Interest Loss Severity Approximation



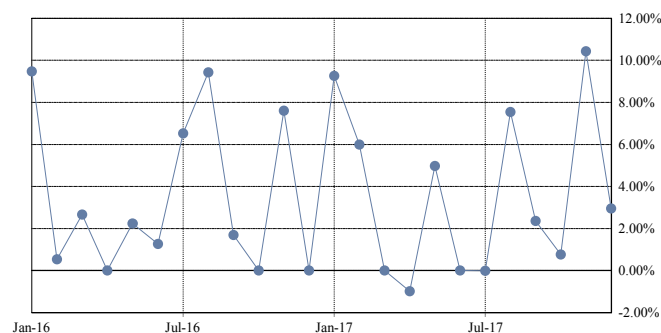
DEFAULT SPEEDS

| | Group 2 | Group 1 | Total |
|--|------------|------------|------------|
| MDR | 0.00% | 0.33% | 0.25% |
| 3 Months Avg MDR | 0.67% | 0.32% | 0.41% |
| 12 Months Avg MDR | 0.26% | 0.33% | 0.31% |
| Avg MDR Since Cut-off | 0.28% | 0.38% | 0.35% |
| CDR | 0.00% | 3.89% | 2.95% |
| 3 Months Avg CDR | 7.70% | 3.82% | 4.81% |
| 12 Months Avg CDR | 3.11% | 3.88% | 3.68% |
| Avg CDR Since Cut-off | 3.32% | 4.46% | 4.13% |
| SDA | 0.00% | 12,981.85% | 9,835.54% |
| 3 Months Avg SDA Approximation | 25,665.90% | 12,723.44% | 16,022.16% |
| 12 Months Avg SDA Approximation | 10,367.70% | 12,925.47% | 12,274.65% |
| Avg SDA Since Cut-off Approximation | 826.33% | 1,109.66% | 1,027.35% |
| Principal Only Loss Severity Approx for Current Period | 0.00% | 100.00% | 100.00% |
| 3 Months Avg Loss Severity Approximation | 85.18% | 85.24% | 85.22% |
| 12 Months Avg Loss Severity Approximation | 77.10% | 73.51% | 74.23% |
| Avg Loss Severity Approximation Since Cut-Off | 42.41% | 57.68% | 53.90% |
| Principal & Interest Loss Severity Approx for Current Period | 0.00% | 126.67% | 126.53% |
| 3 Months Avg Loss Severity Approximation | 85.11% | 94.22% | 90.52% |
| 12 Months Avg Loss Severity Approximation | 76.96% | 76.19% | 76.34% |
| Avg Loss Severity Approximation Since Cut-Off | 43.34% | 62.67% | 57.88% |

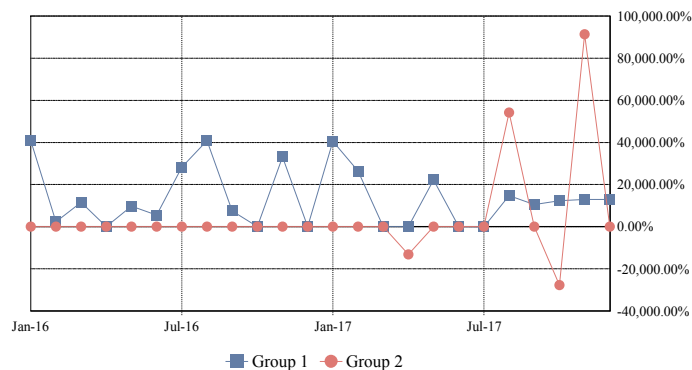
CDR by Groups



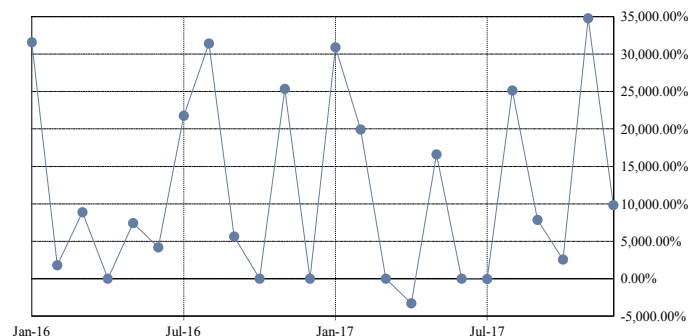
Total CDR



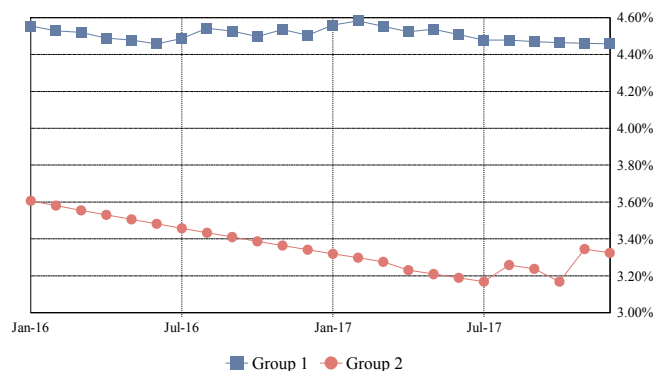
SDA by Groups



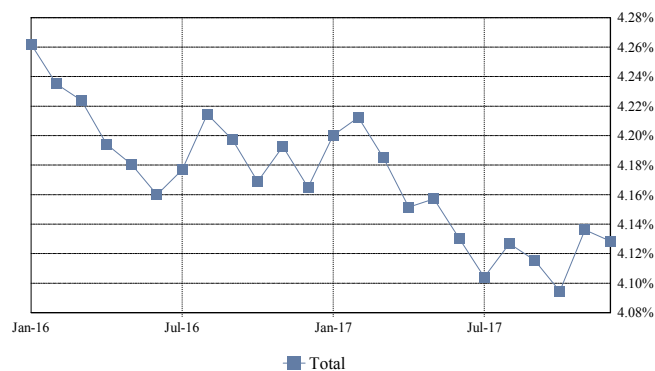
Total SDA



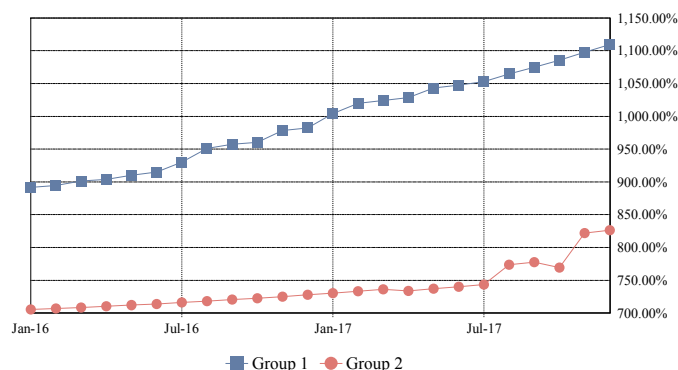
CDR Avg since Cut-Off by Groups



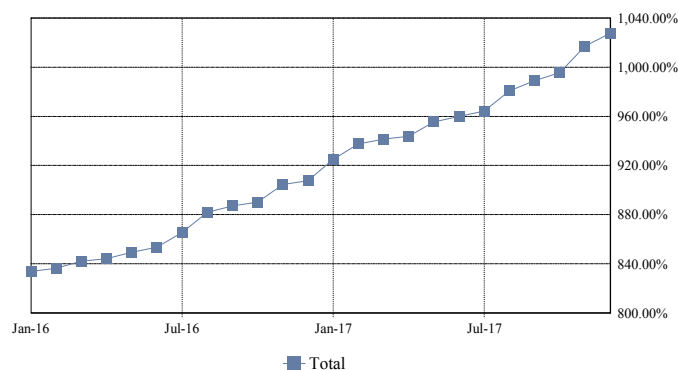
Total CDR Avg since Cut-Off



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 (AvgMDRn,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 (AvgCDRn,m): $1 - ((1 - \text{AvgMDRn,m})^{12})$

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

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

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

Principal Only Loss Severity Approximation for current period:

$\text{Sum}(\text{Principal Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Principal & Interest Loss Severity Approximation for current period:

$\text{Sum}(\text{Principal \& Interest Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month:

$\text{Sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans for months in the period } n,m)$

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.

All Realized Losses in excess of Principal Balance are treated as Interest Realized Losses.

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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 1008904727 1 | | 3.875% | MD - 80.00% | 360 | 52,440.19 | Modification | 1,186.60 |
| 1008906356 1 | | 3.875% | MI - 95.00% | 360 | 58,655.59 | Modification | 19,185.49 |
| 1008908011 1 | | 7.250% | NJ - 75.56% | 360 | 72,550.40 | | 107,080.37 |
| 1008933484 1 | | 3.875% | NC - 68.70% | 360 | 142,890.64 | Modification | 36,253.83 |
| 1008939747 1 | | 0.000% | CT - 86.49% | 360 | 0.00 | Revision | (76.22) |
| 1009003119 2 | | 0.000% | NJ - 65.00% | 360 | 0.00 | Revision | (189.52) |
| TOTAL | | | | | 326,536.82 | | 163,440.55 |

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 | | | |
|---|---------|---------|---------------|
| | Group 2 | Group 1 | Total |
| Stepdown Date has occurred | | | Yes |
| Does a Trigger Event Exist-Either a) or b) Yes? | | | No |
| a) Does a Delinquency Trigger Event Exists | | | No |
| b) Does a Loss Trigger Event Exists | | | No |
| 60+ days Delinquency Bal.-3M Rolling Avg. | | | 9,054,894.25 |
| Ending Collateral Balance | | | 51,539,077.72 |
| Delinquency Percentage | | | 17.5700% |
| Beginning Balance of Mezzanine and C Class | | | 23,291,023.57 |
| Beginning Collateral Balance | | | 51,820,180.57 |
| Prior Credit Enhancement Percentage | | | 44.9500% |
| Cumulative Loss Percentage | | | 4.5416% |
| Credit Enhancement Percentage | | | 44.6500% |
| HAMP Incentive Amount Reporting - | | | |
| Current Bonus Incentive Amount | 0.00 | 0.00 | 0.00 |
| Cumulative Bonus Incentive Amount | 0.00 | 0.00 | 0.00 |

| ADJUSTABLE RATE CERTIFICATE INFORMATION | | | |
|---|--|--|--|
| SPACE INTENTIONALLY LEFT BLANK | | | |

| ADDITIONAL INFORMATION | | | |
|------------------------|---------|---------|-------|
| | Group 2 | Group 1 | Total |
| Cap Contract Payments | | | 0.00 |

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-1 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| A-II-1 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| A-II-2 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| A-II-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 |
| M-8 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-9 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| M-10 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |



December 26, 2017 Distribution

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 |
| 1008933484 | 1 11/14/2017 | V | 125,068.79 | 3.88% | 4/1/2034 | 513.02 | 0.00 | 0.00 | 15,929.16 | 0.00 |
| 1008950344 | 2 11/21/2017 | V | 287,436.13 | 6.13% | 12/25/2034 | 1,606.63 | 0.00 | 0.00 | 8,785.47 | 0.00 |
| 1008942080 | 1 11/3/2017 | V | 119,766.01 | 4.00% | 12/25/2034 | 500.54 | 0.00 | 0.00 | 8,988.75 | 0.00 |
| 1008906356 | 1 11/28/2017 | V | 44,766.15 | 3.88% | 12/25/2034 | 183.62 | 0.00 | 0.00 | 5,296.05 | 0.00 |
| 1008904727 | 1 11/29/2017 | V | 59,000.00 | 3.88% | 12/25/2034 | 242.01 | 0.00 | 0.00 | 7,746.41 | 0.00 |
| | | | | | | | | | | |
| TOTAL | 5 | | 636,037.08 | | | 3,045.82 | 0.00 | 0.00 | 46,745.84 | 0.00 |

| Modification Code | Description |
|-------------------|--------------|
| 1 | Initial |
| 2 | Minor |
| 3 | Major |
| 4 | Complete |
| 5 | Partial |
| 6 | Revised |
| 7 | Amended |
| 8 | Supplemented |
| 9 | Withdrawn |
| 10 | Cancelled |
| 11 | Reinstated |
| 12 | Reopened |
| 13 | Reopened |
| 14 | Reopened |
| 15 | Reopened |
| 16 | Reopened |
| 17 | Reopened |
| 18 | Reopened |
| 19 | Reopened |
| 20 | Reopened |
| 21 | Reopened |
| 22 | Reopened |
| 23 | Reopened |
| 24 | Reopened |
| 25 | Reopened |
| 26 | Reopened |
| 27 | Reopened |
| 28 | Reopened |
| 29 | Reopened |
| 30 | Reopened |
| 31 | Reopened |
| 32 | Reopened |
| 33 | Reopened |
| 34 | Reopened |
| 35 | Reopened |
| 36 | Reopened |
| 37 | Reopened |
| 38 | Reopened |
| 39 | Reopened |
| 40 | Reopened |
| 41 | Reopened |
| 42 | Reopened |
| 43 | Reopened |
| 44 | Reopened |
| 45 | Reopened |
| 46 | Reopened |
| 47 | Reopened |
| 48 | Reopened |
| 49 | Reopened |
| 50 | Reopened |
| 51 | Reopened |
| 52 | Reopened |
| 53 | Reopened |
| 54 | Reopened |
| 55 | Reopened |
| 56 | Reopened |
| 57 | Reopened |
| 58 | Reopened |
| 59 | Reopened |
| 60 | Reopened |
| 61 | Reopened |
| 62 | Reopened |
| 63 | Reopened |
| 64 | Reopened |
| 65 | Reopened |
| 66 | Reopened |
| 67 | Reopened |
| 68 | Reopened |
| 69 | Reopened |
| 70 | Reopened |
| 71 | Reopened |
| 72 | Reopened |
| 73 | Reopened |
| 74 | Reopened |
| 75 | Reopened |
| 76 | Reopened |
| 77 | Reopened |
| 78 | Reopened |
| 79 | Reopened |
| 80 | Reopened |
| 81 | Reopened |
| 82 | Reopened |
| 83 | Reopened |
| 84 | Reopened |
| 85 | Reopened |
| 86 | Reopened |
| 87 | Reopened |
| 88 | Reopened |
| 89 | Reopened |
| 90 | Reopened |
| 91 | Reopened |
| 92 | Reopened |
| 93 | Reopened |
| 94 | Reopened |
| 95 | Reopened |
| 96 | Reopened |
| 97 | Reopened |
| 98 | Reopened |
| 99 | Reopened |
| 100 | Reopened |

- A Fast Track Modification
- B Modification Resulting In Capitalized Amount
- C Modification Resulting In Forgiven Principal Amount
- D Modification Resulting In Forgiven Interest Amount
- E Modification Resulting In Deferred Amount
- F Beginning Balance Modification
- G Note Rate Modification
- H Scheduled P&I Amount Modification
- I Maturity Date Modification

J First Pay Adjustment Date Modification
K First Rate Date Modification
L First Rate Date Extended
M First Periodic Rate Cap Modification
N Subsequent Periodic Rate Cap Down Modification
O Other
P Subsequent Periodic Rate Cap Up Modification
Q Maximum Rate Modification

- R Minimum Rate Modification
- S First Principal Payment Date Modification
- T Interest Only Flag Modification
- U Interest Only Term Modification
- V Various Attributes Modified
- W Balloon Payment Modification
- X Balloon Payment Date Modification
- Y Loan Type Modification

Other Related Information

ADDITIONAL INFORMATION

| | Group 2 | Group 1 | Total |
|---|--------------|-------------|-------------|
| Sched. Payments for 60+Day Delinquent Loans | 19,537.50 | (208.10) | 19,329.40 |
| Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior | (22,885.18) | 5,831.62 | (17,053.57) |
| Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior | (58,004.26) | 30,871.98 | (27,132.28) |
| Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior | (23,017.72) | 30,232.57 | 7,214.85 |
| Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior | 23,786.46 | (13,192.88) | 10,593.57 |
| Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior | 19,553.16 | 31,633.73 | 51,186.89 |
| Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior | 18,531.20 | 32,101.27 | 50,632.47 |
| Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior | 18,338.59 | 29,022.91 | 47,361.50 |
| Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior | 16,699.77 | 28,991.32 | 45,691.09 |
| Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior | 18,691.12 | 29,573.92 | 48,265.03 |
| Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior | 17,052.30 | 29,644.08 | 46,696.38 |
| Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior | 20,393.77 | 32,065.73 | 52,459.50 |
| | | | |
| Current Scheduled Payments | 82,619.44 | 271,486.50 | 354,105.95 |
| Current Scheduled Payments 1 Month Prior | 107,992.78 | 192,710.94 | 300,703.72 |
| Current Scheduled Payments 2 Month Prior | (136,553.69) | 306,338.89 | 169,785.20 |
| Current Scheduled Payments 3 Month Prior | (76,162.93) | 311,446.58 | 235,283.64 |
| Current Scheduled Payments 4 Month Prior | 120,954.61 | 234,195.24 | 355,149.85 |
| Current Scheduled Payments 5 Month Prior | 92,245.23 | 310,005.99 | 402,251.22 |
| Current Scheduled Payments 6 Month Prior | 92,879.52 | 301,721.47 | 394,600.99 |
| Current Scheduled Payments 7 Month Prior | 95,347.51 | 309,818.31 | 405,165.82 |
| Current Scheduled Payments 8 Month Prior | 102,460.32 | 308,129.84 | 410,590.16 |
| Current Scheduled Payments 9 Month Prior | 95,419.64 | 309,604.55 | 405,024.20 |
| Current Scheduled Payments 10 Month Prior | 95,191.24 | 319,212.25 | 414,403.49 |
| Current Scheduled Payments 11 Month Prior | 96,141.00 | 447,184.76 | 543,325.76 |

Investor Supplemental Notice

DEAL CALENDAR

Rolling Payment Schedule

| | | | |
|-------------------|----------------|--------------------|-------------------|
| January 25, 2018 | April 25, 2018 | July 25, 2018 | October 25, 2018 |
| February 26, 2018 | May 25, 2018 | August 27, 2018 | November 26, 2018 |
| March 26, 2018 | June 25, 2018 | September 25, 2018 | December 26, 2018 |