

External Parties

Seller

IndyMac Bank, F.S.B.

Servicer(s)

PHH Mortgage Corporation

Underwriter(s)

Greenwich Capital Markets

Swap Counterparty

The Bank of New York

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Dates

Cut-Off Date: November 01, 2006
 Close Date: November 29, 2006
 First Distribution Date: December 26, 2006

Distribution Date: July 25, 2019
 Next Distribution Date: August 26, 2019
 Distribution Frequency: Monthly
 Record Date: June 28, 2019
 July 24, 2019

Determination Date: July 18, 2019

Contacts

Marion Hogan
 Administrator
 (714) 247-6282
marion.c.hogan@db.com
 Address:
 1761 East St. 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.



Mortgage Pass-Through Certificates

July 25, 2019 Distribution

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) |
| 1-A-1A | SER | 346,464,000.00 | 68,362,523.91 | 147,228.95 | 516,300.68 | 663,529.63 | -1,236.88 | 0.00 | 67,847,460.11 |
| 1-A-1B | SER | 38,496,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2-A-1A | SER | 271,304,000.00 | 51,680,401.08 | 110,870.83 | 487,605.53 | 598,476.36 | 0.00 | 0.00 | 51,192,795.55 |
| 2-A-1B | SER | 30,144,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2-A-2 | SER | 101,414,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2-A-3A | SER | 180,031,000.00 | 51,682,062.70 | 112,166.44 | 487,621.21 | 599,787.65 | 0.00 | 0.00 | 51,194,441.49 |
| 2-A-3B | SER | 20,003,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-R | RES | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-1 | MEZ | 14,863,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-2 | MEZ | 13,270,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-3 | MEZ | 7,431,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-4 | MEZ | 6,901,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-5 | MEZ | 10,616,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-6 | MEZ | 7,962,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-7 | MEZ | 8,493,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| C | SUB/EXE | 4,247,787.46 | 1,682,715.71 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,682,715.71 |
| P-1 | EXE/P | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 100.00 |
| P-2 | EXE/P | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 100.00 |
| Total | | 1,061,640,087.46 | 173,407,903.40 | 370,266.22 | 1,491,527.42 | 1,861,793.64 | -1,236.88 | 0.00 | 171,917,612.86 |

| 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) |
| 1-A-1A | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAK3 | 346,464,000.00 | 197.314942 | 0.424947 | 1.490200 | 1.915147 | 195.828311 |
| 1-A-1B | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAL1 | 38,496,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| 2-A-1A | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAA5 | 271,304,000.00 | 190.488902 | 0.408659 | 1.797266 | 2.205925 | 188.691636 |
| 2-A-1B | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAM9 | 30,144,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| 2-A-2 | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAB3 | 101,414,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| 2-A-3A | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAN7 | 180,031,000.00 | 287.073130 | 0.623040 | 2.708540 | 3.331580 | 284.364590 |
| 2-A-3B | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAP2 | 20,003,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| A-R | 06/25/19 | 07/24/19 | A-30/360 | 45667SAQ0 | 100.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-1 | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAC1 | 14,863,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-2 | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAD9 | 13,270,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-3 | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAE7 | 7,431,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-4 | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAF4 | 6,901,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-5 | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAG2 | 10,616,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-6 | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAH0 | 7,962,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| M-7 | 06/25/19 | 07/24/19 | A-Act/360 | 45667SAJ6 | 8,493,000.00 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| C | | | | 45667SAR8 | 4,247,787.46 | 396.139337 | 0.000000 | 0.000000 | 0.000000 | 396.139337 |
| P-1 | | | | 45667SAS6 | 100.00 | 1,000.000000 | 0.000000 | 0.000000 | 0.000000 | 1,000.000000 |
| P-2 | | | | 45667SAT4 | 100.00 | 1,000.000000 | 0.000000 | 0.000000 | 0.000000 | 1,000.000000 |



Distribution to Date - Master REMIC

| 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) |
| 1-A-1A | 346,464,000.00 | 38,045,271.52 | 221,717,410.66 | 17,099,073.86 | 238,817,064.16 | 276,862,335.68 | 39,545,975.58 | 0.00 | 67,847,460.11 |
| 1-A-1B | 38,496,000.00 | 3,330,119.43 | 12,835,101.27 | 188,330.15 | 13,023,431.43 | 16,353,550.86 | 25,472,568.57 | 0.00 | 0.00 |
| 2-A-1A | 271,304,000.00 | 28,492,185.67 | 196,821,313.20 | 11,649,953.51 | 208,470,977.06 | 236,963,162.73 | 11,640,227.39 | 0.00 | 51,192,795.55 |
| 2-A-1B | 30,144,000.00 | 2,562,884.69 | 12,593,660.09 | 188,661.18 | 12,782,321.28 | 15,345,205.97 | 17,361,678.73 | 0.00 | 0.00 |
| 2-A-2 | 101,414,000.00 | 5,606,907.30 | 100,276,513.00 | 1,137,487.03 | 101,414,000.02 | 107,020,907.32 | 0.00 | 0.00 | 0.00 |
| 2-A-3A | 180,031,000.00 | 23,819,154.95 | 106,569,792.66 | 10,625,794.44 | 117,195,297.48 | 141,014,452.43 | 11,641,261.08 | 0.00 | 51,194,441.49 |
| 2-A-3B | 20,003,000.00 | 1,985,610.04 | 2,566,291.61 | 74,915.98 | 2,641,207.62 | 4,626,817.66 | 17,361,792.37 | 0.00 | 0.00 |
| A-R | 100.00 | 0.47 | 0.00 | 0.00 | 100.00 | 100.47 | 0.00 | 0.00 | 0.00 |
| M-1 | 14,863,000.00 | 1,463,107.90 | 0.04 | 0.00 | 0.01 | 1,463,107.94 | 14,862,999.99 | 0.00 | 0.00 |
| M-2 | 13,270,000.00 | 1,302,873.54 | 0.00 | 0.00 | 0.00 | 1,302,873.54 | 13,270,000.00 | 0.00 | 0.00 |
| M-3 | 7,431,000.00 | 727,264.22 | 0.00 | 0.00 | 0.00 | 727,264.22 | 7,431,000.00 | 0.00 | 0.00 |
| M-4 | 6,901,000.00 | 682,716.49 | 0.00 | 0.00 | 0.00 | 682,716.49 | 6,901,000.00 | 0.00 | 0.00 |
| M-5 | 10,616,000.00 | 1,052,516.13 | 0.00 | 0.00 | 0.00 | 1,052,516.13 | 10,616,000.00 | 0.00 | 0.00 |
| M-6 | 7,962,000.00 | 840,887.22 | 0.00 | 0.00 | 0.00 | 840,887.22 | 7,962,000.00 | 0.00 | 0.00 |
| M-7 | 8,493,000.00 | 908,278.81 | 0.00 | 0.00 | 0.00 | 908,278.81 | 8,493,000.00 | 0.00 | 0.00 |
| C | 4,247,787.46 | 13,952,346.37 | -1,500,131.23 | -288,444.24 | 1,227.91 | 13,953,574.28 | 4,353,646.86 | 1,789,803.26 | 1,682,715.71 |
| P-1 | 100.00 | 541,431.67 | 0.00 | 0.00 | 0.00 | 541,431.67 | 0.00 | 0.00 | 100.00 |
| P-2 | 100.00 | 68,232.11 | 0.00 | 0.00 | 0.00 | 68,232.11 | 0.00 | 0.00 | 100.00 |
| Total | 1,061,640,087.46 | 125,381,788.53 | 651,879,951.30 | 40,675,771.91 | 694,345,626.97 | 819,727,415.53 | 196,913,150.57 | 1,789,803.26 | 171,917,612.86 |

Interest Detail - Master REMIC

| 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) |
| 1-A-1A | 2.58438% | 68,362,523.91 | 147,228.95 | 0.00 | 0.00 | 0.00 | 147,228.95 | 147,228.95 | 0.00 |
| 1-A-1B | 2.63438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2-A-1A | 2.57438% | 51,680,401.08 | 110,870.83 | 0.00 | 0.00 | 0.00 | 110,870.83 | 110,870.83 | 0.00 |
| 2-A-1B | 2.63438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2-A-2 | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2-A-3A | 2.60438% | 51,682,062.70 | 112,166.44 | 0.00 | 0.00 | 0.00 | 112,166.44 | 112,166.44 | 0.00 |
| 2-A-3B | 2.63438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-R | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-1 | 2.70438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-2 | 2.72438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-3 | 2.74438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-4 | 2.81438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-5 | 2.90438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-6 | 3.35438% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M-7 | 3.61297% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| C | 0.00000% | 1,682,715.71 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P-1 | 0.00000% | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P-2 | 0.00000% | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | 173,407,903.40 | 370,266.22 | 0.00 | 0.00 | 0.00 | 370,266.22 | 370,266.22 | 0.00 |

Collection Account Report

| SUMMARY | | | |
|--|--------------|--------------|--------------|
| | Group 2 | Group 1 | Total |
| Principal Collections | 874,816.13 | 465,782.79 | 1,340,598.92 |
| Principal Withdrawals | 0.00 | 0.00 | 0.00 |
| Principal Other Accounts | 0.00 | 0.00 | 0.00 |
| TOTAL NET PRINCIPAL | 874,816.13 | 465,782.79 | 1,340,598.92 |
| Interest Collections | 515,992.13 | 225,401.65 | 741,393.78 |
| Interest Withdrawals | (141.80) | (178,650.25) | (178,792.05) |
| Interest Other Accounts | 0.00 | 0.00 | 0.00 |
| Interest Fees | 25,268.70 | 16,138.31 | 41,407.01 |
| TOTAL NET INTEREST | 490,581.64 | 30,613.09 | 521,194.72 |
| TOTAL AVAILABLE FUNDS FOR DISTRIBUTION | 1,365,397.77 | 496,395.88 | 1,861,793.64 |

| PRINCIPAL - COLLECTIONS | | | |
|-------------------------------|--------------|-------------|--------------|
| | Group 2 | Group 1 | Total |
| Scheduled Principal Received | 198,448.99 | 127,929.23 | 326,378.22 |
| Prepayments In Full | 635,889.48 | 117,699.86 | 753,589.34 |
| Curtailments | 11,869.29 | 152,274.74 | 164,144.03 |
| Liquidations | 504,613.31 | (47,453.87) | 457,159.44 |
| 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 | (476,004.94) | 115,332.83 | (360,672.11) |
| Delinquent Principal | (45,536.17) | (29,080.05) | (74,616.22) |
| Advanced Principal | 45,536.17 | 29,080.05 | 74,616.22 |
| TOTAL PRINCIPAL COLLECTED | 874,816.13 | 465,782.79 | 1,340,598.92 |

| PRINCIPAL - WITHDRAWALS | | | |
|-----------------------------|---------|---------|-------|
| | Group 2 | Group 1 | Total |
| Principal Modification Loss | 0.00 | 0.00 | 0.00 |
| TOTAL PRINCIPAL WITHDRAWALS | 0.00 | 0.00 | 0.00 |

| PRINCIPAL - OTHER ACCOUNTS | | | |
|--------------------------------|---------|---------|-------|
| | Group 2 | Group 1 | Total |
| Bonus Incentive Amount | 0.00 | 0.00 | 0.00 |
| TOTAL OTHER ACCOUNTS PRINCIPAL | 0.00 | 0.00 | 0.00 |

| INTEREST - COLLECTIONS | | | |
|--|-------------|-------------|--------------|
| | Group 2 | Group 1 | Total |
| Scheduled Interest | 361,970.13 | 247,604.93 | 609,575.06 |
| Liquidation Interest | 2,575.63 | 150.81 | 2,726.44 |
| 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 | (157.91) | 0.00 | (157.91) |
| Compensating Interest | 157.91 | 0.00 | 157.91 |
| Delinquent Interest | (90,505.42) | (70,274.00) | (160,779.42) |
| Interest Advanced | 70,355.27 | 47,919.91 | 118,275.18 |
| Interest Realized Loss | 171,596.52 | 0.00 | 171,596.52 |
| TOTAL INTEREST COLLECTED | 515,992.13 | 225,401.65 | 741,393.78 |
| INTEREST - WITHDRAWALS | | | |
| | Group 2 | Group 1 | Total |
| Servicing Advance | 0.00 | 0.00 | 0.00 |
| Non Recoverable Advances | 141.80 | 4,904.18 | 5,045.98 |
| Interest Modification Loss | 0.00 | 0.00 | 0.00 |
| Capitalized/Deferred Interest | 0.00 | 173,746.07 | 173,746.07 |
| TOTAL INTEREST WITHDRAWALS | 141.80 | 178,650.25 | 178,792.05 |
| INTEREST - OTHER ACCOUNTS | | | |
| | Group 2 | Group 1 | Total |
| Hard Prepayment Charges | 0.00 | 0.00 | 0.00 |
| Soft Prepayment Charges | 0.00 | 0.00 | 0.00 |
| Reserve Fund Investment Income | | | 0.00 |
| Payments to and from the Certificate Swap Account | | | |
| Swap Receipt | | | 0.00 |
| Swap Payment | | | 0.00 |
| Swap Termination Payment | | | 0.00 |
| Net Swap Receipt / (Payment) | | | 0.00 |
| Inflow from Corridor Contract | | | 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 | 24,240.06 | 15,111.65 | 39,351.71 |
| Current Trustee Fees | 178.22 | 114.71 | 292.93 |
| PMI Fees | 366.93 | 600.76 | 967.69 |
| Servicer Legal Fees | 0.00 | 0.00 | 0.00 |
| Servicer Indemnity | 483.49 | 311.19 | 794.68 |
| Extraordinary Expense | 0.00 | 0.00 | 0.00 |
| Extraordinary Expense Recovery Charge** | 0.00 | 0.00 | 0.00 |
| TOTAL INTEREST OTHER FEES | 25,268.70 | 16,138.31 | 41,407.01 |
| **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

CARRYOVER RESERVE

| | |
|---------------------------|--------|
| Beginning Account Balance | 945.45 |
| Account Deposit | 0.00 |
| Account Payment Due | 0.00 |
| Account Withdrawal | 0.00 |
| Ending Account Balance | 945.45 |

SUPPLEMENTAL INTEREST TRUST

| | |
|---------------------------|------|
| Beginning Account Balance | 0.00 |
| Account Deposit | 0.00 |
| Account Payment Due | 0.00 |
| Account Withdrawal | 0.00 |
| Ending Account Balance | 0.00 |

SWAP TRUST

| | |
|---------------------------|------|
| Beginning Account Balance | 0.00 |
| Account Deposit | 0.00 |
| Account Payment Due | 0.00 |
| Account Withdrawal | 0.00 |
| Ending Account Balance | 0.00 |

INSURANCE

SPACE INTENTIONALLY LEFT BLANK

STRUCTURAL FEATURES

| | Group 2 | Group 1 | Total |
|---|---------|---------|--------------|
| Overcollateralized Amount | | | 3,999,317.06 |
| Overcollateralization Target Amount | | | 4,246,559.54 |
| Overcollateralization Increase Amount | | | 150,928.50 |
| Overcollateralization Release Amount | | | 0.00 |
| Overcollateralization Deficiency Amount | | | (247,242.48) |
| Total Monthly Excess Spread | | | 150,928.50 |

Collateral Report

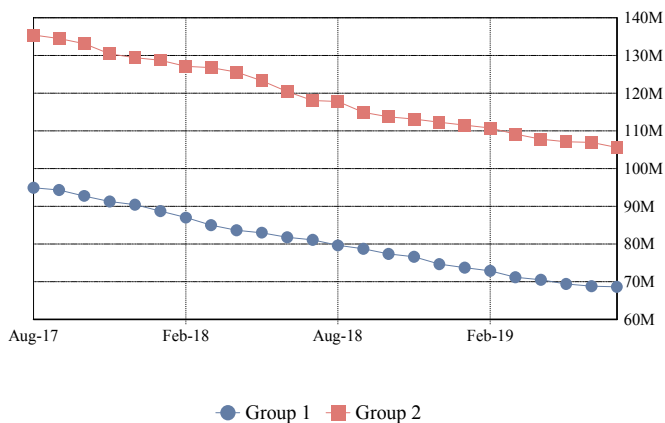
COLLATERAL

| | Group 2 | Group 1 | Total |
|----------------------------------|----------------|----------------|------------------|
| <u>Loan Count:</u> | | | |
| Original | 1,248 | 1,624 | 2,872 |
| Prior | 264 | 334 | 598 |
| Prefunding | 0 | 0 | 0 |
| Scheduled Paid Offs | 0 | 0 | 0 |
| Full Voluntary Prepayments | (2) | (1) | (3) |
| Repurchases | 0 | 0 | 0 |
| Liquidations | (1) | (1) | (2) |
| Current | 261 | 332 | 593 |
| <u>Principal Balance:</u> | | | |
| Original | 647,926,753.17 | 413,713,134.29 | 1,061,639,887.46 |
| Prior | 106,934,451.22 | 68,827,087.95 | 175,761,539.17 |
| Prefunding | 0.00 | 0.00 | 0.00 |
| Deferred Interest | 0.00 | 173,746.07 | 173,746.07 |
| Scheduled Principal | (198,448.99) | (127,929.23) | (326,378.22) |
| Partial Prepayments | (11,869.29) | (152,274.74) | (164,144.03) |
| Full Voluntary Prepayments | (635,889.48) | (117,699.86) | (753,589.34) |
| Repurchases | 0.00 | 0.00 | 0.00 |
| Liquidations | (504,613.31) | 47,453.87 | (457,159.44) |
| Current | 105,583,630.15 | 68,650,384.06 | 174,234,014.21 |
| Prior Forebearance | 0.00 | 0.00 | 0.00 |
| Current Forebearance | 0.00 | 0.00 | 0.00 |

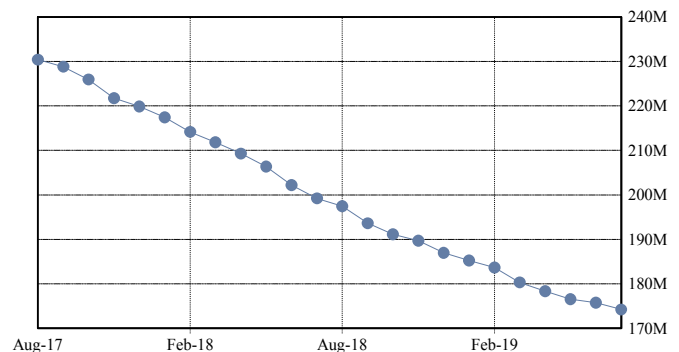
PREFUNDING

SPACE INTENTIONALLY LEFT BLANK

Current Principal Balance by Groups



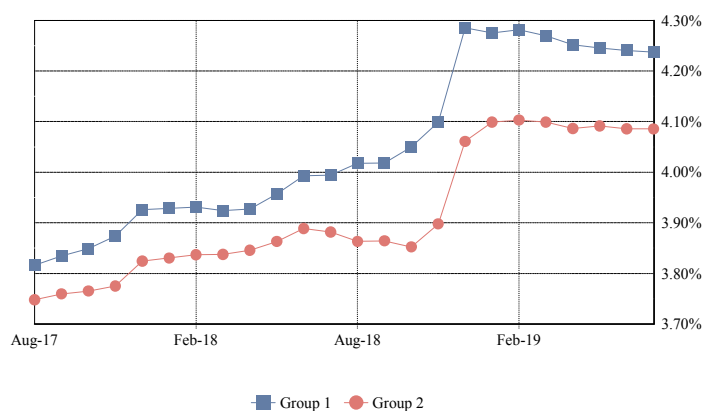
Total Current Principal Balance



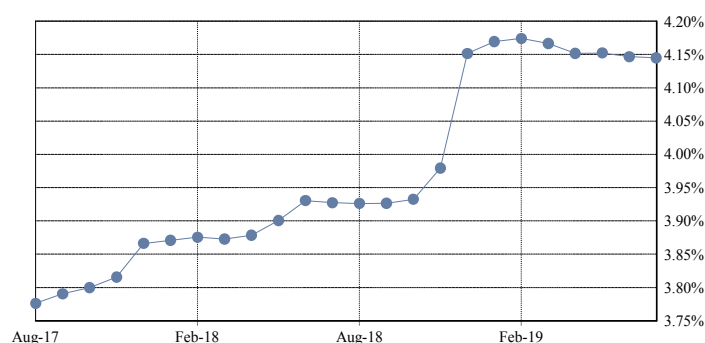
CHARACTERISTICS

| | Group 2 | Group 1 | Total |
|---|----------|----------|----------|
| Weighted Average Coupon Original | 6.75926% | 6.91408% | 6.81959% |
| Weighted Average Coupon Prior | 4.08573% | 4.24063% | 4.14662% |
| Weighted Average Coupon Current | 4.08550% | 4.23710% | 4.14487% |
| Weighted Average Months to Maturity Original | 358 | 357 | 358 |
| Weighted Average Months to Maturity Prior | 208 | 207 | 208 |
| Weighted Average Months to Maturity Current | 207 | 206 | 207 |
| Weighted Avg Remaining Amortization Term Original | 360 | 367 | 363 |
| Weighted Avg Remaining Amortization Term Prior | 210 | 221 | 214 |
| Weighted Avg Remaining Amortization Term Current | 209 | 220 | 213 |
| Weighted Average Seasoning Original | 1.69 | 2.54 | 2.02 |
| Weighted Average Seasoning Prior | 151.60 | 151.92 | 151.72 |
| Weighted Average Seasoning Current | 152.60 | 152.92 | 152.73 |

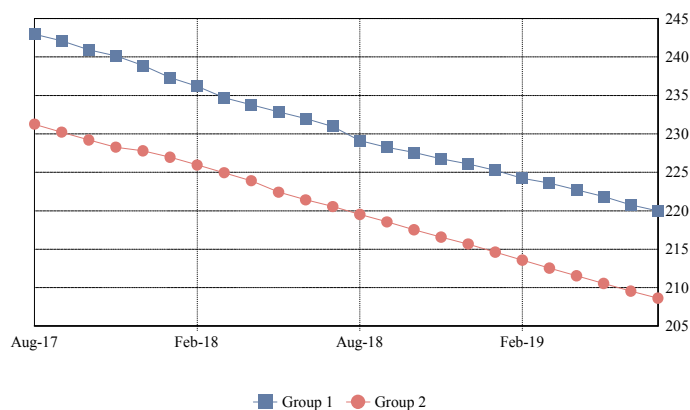
Weighted Average Coupon by Groups



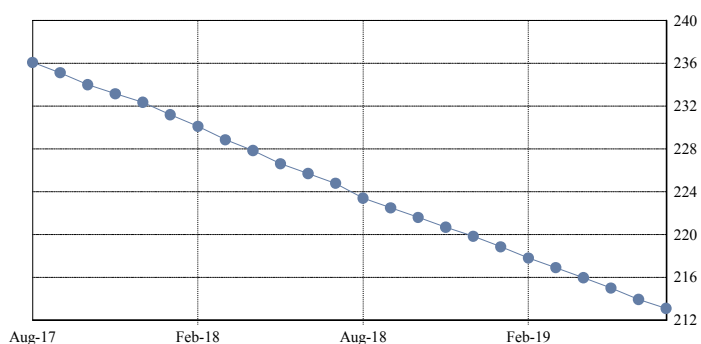
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

| | Group 2 | Group 1 | Total |
|------------------------------------|-----------|-----------|-----------|
| Weighted Average Margin Original | 2.69523% | 2.70349% | 2.69845% |
| Weighted Average Margin Prior | 2.70622% | 2.73217% | 2.71642% |
| Weighted Average Margin Current | 2.70627% | 2.73417% | 2.71720% |
| Weighted Average Max Rate Original | 11.88329% | 12.07351% | 11.95742% |
| Weighted Average Max Rate Prior | 11.78819% | 11.86496% | 11.81837% |
| Weighted Average Max Rate Current | 11.78817% | 11.86592% | 11.81861% |
| Weighted Average Min Rate Original | 2.69523% | 2.70349% | 2.69845% |
| Weighted Average Min Rate Prior | 2.70622% | 2.73217% | 2.71642% |
| Weighted Average Min Rate Current | 2.70627% | 2.73417% | 2.71720% |
| Weighted Average Cap Up Original | 1.91103% | 1.80287% | 1.86888% |
| Weighted Average Cap Up Prior | 1.90411% | 1.83843% | 1.87829% |
| Weighted Average Cap Up Current | 1.90411% | 1.84147% | 1.87958% |
| Weighted Average Cap Down Original | 1.91103% | 1.80287% | 1.86888% |
| Weighted Average Cap Down Prior | 1.90411% | 1.83843% | 1.87829% |
| Weighted Average Cap Down Current | 1.90411% | 1.84147% | 1.87958% |

SERVICING FEES & ADVANCES

| | Group 2 | Group 1 | Total |
|--|------------|------------|-------------|
| Current Servicing Fees | 24,240.06 | 15,111.65 | 39,351.71 |
| Delinquent Servicing Fees | 7,984.84 | 4,804.02 | 12,788.86 |
| TOTAL SERVICING FEES | 32,561.70 | 20,267.49 | 52,829.19 |
| Compensating Interest | (157.91) | 0.00 | (157.91) |
| Delinquent Servicing Fees | (7,984.84) | (4,804.02) | (12,788.86) |
| COLLECTED SERVICING FEES | 24,418.94 | 15,463.47 | 39,882.41 |
| Total Advanced Interest | 70,355.27 | 47,919.91 | 118,275.18 |
| Total Advanced Principal | 45,536.17 | 29,080.05 | 74,616.22 |
| Aggregate Advances with respect to this Distribution | 115,891.44 | 76,999.96 | 192,891.40 |

ADDITIONAL COLLATERAL INFORMATION

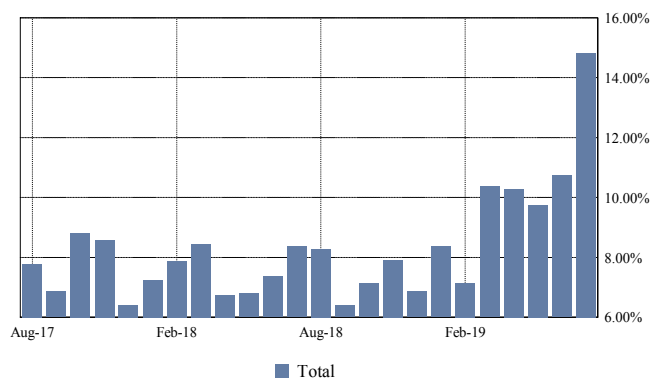
| | Group 2 | Group 1 | Total |
|--------------------------------------|-----------|-----------|-----------|
| Prepayment Interest Shortfall (PPIS) | 157.91 | 0.00 | 157.91 |
| Compensating Interest | (157.91) | 0.00 | (157.91) |
| Net Prepayment Interest Shortfall | 0.00 | 0.00 | 0.00 |
| Weighted Average Net Mortgage Rate | 3.586613% | 3.653931% | 3.612974% |
| Net Swap Receipt / (Payment) | | | 0.00 |

Delinquency Report

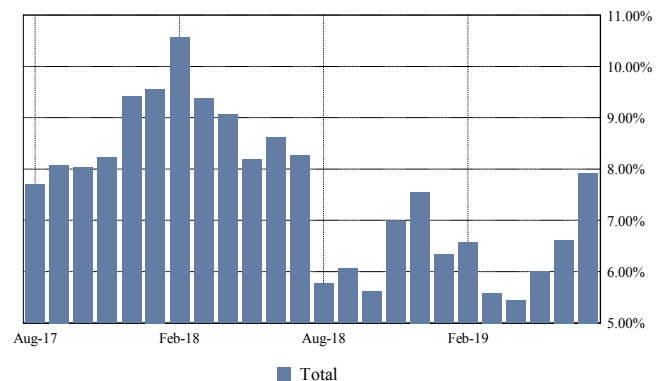
| TOTAL | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|--------------|---------------|--------------|---------------|---------------|
| DELINQUENT | Balance | | 17,749,618.55 | 8,083,245.69 | 13,812,339.23 | 39,645,203.47 |
| | % Balance | | 10.19% | 4.64% | 7.93% | 22.75% |
| | # Loans | | 55 | 28 | 39 | 122 |
| | % # Loans | | 9.27% | 4.72% | 6.58% | 20.57% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 0.00 | 2,680,958.97 | 2,680,958.97 |
| | % Balance | 0.00% | 0.00% | 0.00% | 1.54% | 1.54% |
| | # Loans | 0 | 0 | 0 | 8 | 8 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 1.35% | 1.35% |
| BANKRUPTCY | Balance | 2,375,641.59 | 153,883.56 | 0.00 | 1,900,266.33 | 4,429,791.48 |
| | % Balance | 1.36% | 0.09% | 0.00% | 1.09% | 2.54% |
| | # Loans | 8 | 1 | 0 | 5 | 14 |
| | % # Loans | 1.35% | 0.17% | 0.00% | 0.84% | 2.36% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 3,329,959.79 | 3,329,959.79 |
| | % Balance | 0.00% | 0.00% | 0.00% | 1.91% | 1.91% |
| | # Loans | 0 | 0 | 0 | 7 | 7 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 1.18% | 1.18% |
| TOTAL | Balance | 2,375,641.59 | 17,903,502.11 | 8,083,245.69 | 21,723,524.32 | 50,085,913.71 |
| | % Balance | 1.36% | 10.28% | 4.64% | 12.47% | 28.75% |
| | # Loans | 8 | 56 | 28 | 59 | 151 |
| | % # Loans | 1.35% | 9.44% | 4.72% | 9.95% | 25.46% |

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

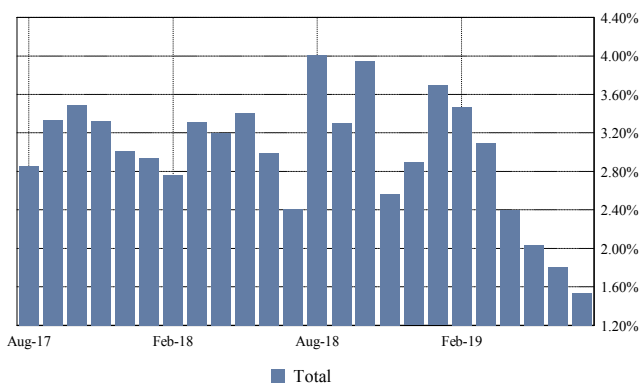
1 or 2 Payments Delinquent



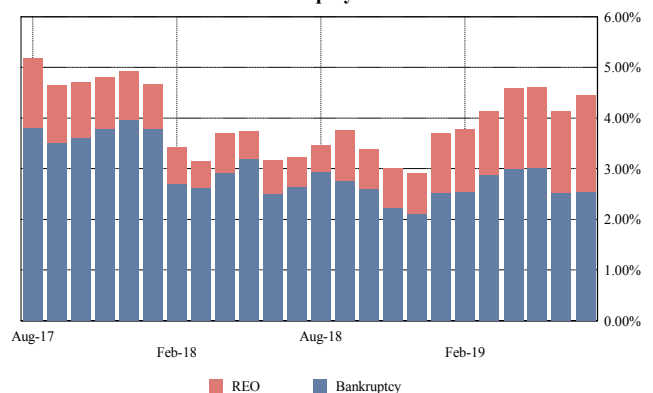
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| TOTAL | < 1 PMT | 1 PMT | 2 PMTS | 3 PMTS | 4 PMTS | 5 PMTS | 6 PMTS |
|-------------|--------------|---------------|--------------|--------------|--------------|------------|------------|
| DELINQUENT | | | | | | | |
| Balance | | 17,749,618.55 | 8,083,245.69 | 3,725,766.17 | 1,751,784.22 | 878,685.78 | 101,905.69 |
| % Balance | | 10.19% | 4.64% | 2.14% | 1.01% | 0.50% | 0.06% |
| # Loans | | 55 | 28 | 9 | 5 | 3 | 1 |
| % # Loans | | 9.27% | 4.72% | 1.52% | 0.84% | 0.51% | 0.17% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 118,490.95 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.07% | 0.00% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 2,375,641.59 | 153,883.56 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 1.36% | 0.09% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 8 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 1.35% | 0.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 2,375,641.59 | 17,903,502.11 | 8,083,245.69 | 3,725,766.17 | 1,751,784.22 | 997,176.73 | 101,905.69 |
| % Balance | 1.36% | 10.28% | 4.64% | 2.14% | 1.01% | 0.57% | 0.06% |
| # Loans | 8 | 56 | 28 | 9 | 5 | 4 | 1 |
| % # Loans | 1.35% | 9.44% | 4.72% | 1.52% | 0.84% | 0.67% | 0.17% |

| TOTAL | 7 PMTS | 8 PMTS | 9 PMTS | 10 PMTS | 11 PMTS | 12 PMTS | 13 PMTS |
|-------------|------------|--------|------------|--------------|------------|---------|--------------|
| DELINQUENT | | | | | | | |
| Balance | 732,774.81 | 0.00 | 0.00 | 240,834.10 | 217,322.14 | 0.00 | 833,223.13 |
| % Balance | 0.42% | 0.00% | 0.00% | 0.14% | 0.12% | 0.00% | 0.48% |
| # Loans | 2 | 0 | 0 | 1 | 1 | 0 | 3 |
| % # Loans | 0.34% | 0.00% | 0.00% | 0.17% | 0.17% | 0.00% | 0.51% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 1,073,408.28 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.62% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 2 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.34% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 214,170.46 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.12% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 543,942.95 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.31% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.17% |
| TOTAL | | | | | | | |
| Balance | 732,774.81 | 0.00 | 214,170.46 | 1,314,242.38 | 217,322.14 | 0.00 | 1,377,166.08 |
| % Balance | 0.42% | 0.00% | 0.12% | 0.75% | 0.12% | 0.00% | 0.79% |
| # Loans | 2 | 0 | 1 | 3 | 1 | 0 | 4 |
| % # Loans | 0.34% | 0.00% | 0.17% | 0.51% | 0.17% | 0.00% | 0.67% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| TOTAL | 14 PMTS | 15 PMTS | 16 PMTS | 17 PMTS | 18 PMTS | 19 PMTS | 20 PMTS |
|-------------|------------|---------|---------|--------------|---------|------------|---------|
| DELINQUENT | | | | | | | |
| Balance | 850,183.33 | 0.00 | 0.00 | 443,611.08 | 0.00 | 141,839.60 | 0.00 |
| % Balance | 0.49% | 0.00% | 0.00% | 0.25% | 0.00% | 0.08% | 0.00% |
| # Loans | 1 | 0 | 0 | 1 | 0 | 1 | 0 |
| % # Loans | 0.17% | 0.00% | 0.00% | 0.17% | 0.00% | 0.17% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 63,750.48 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.04% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 729,382.80 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.42% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 850,183.33 | 0.00 | 0.00 | 1,236,744.36 | 0.00 | 141,839.60 | 0.00 |
| % Balance | 0.49% | 0.00% | 0.00% | 0.71% | 0.00% | 0.08% | 0.00% |
| # Loans | 1 | 0 | 0 | 3 | 0 | 1 | 0 |
| % # Loans | 0.17% | 0.00% | 0.00% | 0.51% | 0.00% | 0.17% | 0.00% |

| TOTAL | 21 PMTS | 22 PMTS | 23 PMTS | 24 PMTS | 25 PMTS | 26 PMTS | 27 PMTS |
|-------------|------------|------------|---------|------------|------------|---------|---------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 297,473.54 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 472,503.62 | 186,760.86 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.27% | 0.11% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.17% | 0.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 209,584.98 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.12% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 0.00 | 315,916.28 | 0.00 | 0.00 | 790,481.39 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.18% | 0.00% | 0.00% | 0.45% | 0.00% | 0.00% |
| # Loans | 0 | 1 | 0 | 0 | 1 | 0 | 0 |
| % # Loans | 0.00% | 0.17% | 0.00% | 0.00% | 0.17% | 0.00% | 0.00% |
| TOTAL | | | | | | | |
| Balance | 682,088.60 | 502,677.14 | 0.00 | 297,473.54 | 790,481.39 | 0.00 | 0.00 |
| % Balance | 0.39% | 0.29% | 0.00% | 0.17% | 0.45% | 0.00% | 0.00% |
| # Loans | 2 | 2 | 0 | 1 | 1 | 0 | 0 |
| % # Loans | 0.34% | 0.34% | 0.00% | 0.17% | 0.17% | 0.00% | 0.00% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| TOTAL | 28 PMTS | 29 PMTS | 30 PMTS | 31 PMTS | 32 PMTS | 33 PMTS | 34 PMTS |
|-------------|---------|---------|------------|------------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 321,593.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.18% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 433,969.74 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.25% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 0.00 | 321,593.01 | 433,969.74 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.18% | 0.25% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 1 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.17% | 0.17% | 0.00% | 0.00% | 0.00% |

| TOTAL | 35 PMTS | 36 PMTS | 37 PMTS | 38 PMTS | 39 PMTS | 40 PMTS | 41 PMTS |
|-------------|---------|---------|---------|---------|---------|------------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 419,113.17 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.24% | 0.00% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 419,113.17 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.24% | 0.00% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| TOTAL | 42 PMTS | 43 PMTS | 44 PMTS | 45 PMTS | 46 PMTS | 47 PMTS | 48 PMTS |
|-------------|---------|------------|---------|---------|---------|---------|------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 318,855.24 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.18% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 332,075.04 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.19% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.17% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 318,855.24 | 0.00 | 0.00 | 0.00 | 0.00 | 332,075.04 |
| % Balance | 0.00% | 0.18% | 0.00% | 0.00% | 0.00% | 0.00% | 0.19% |
| # Loans | 0 | 1 | 0 | 0 | 0 | 0 | 1 |
| % # Loans | 0.00% | 0.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.17% |

| TOTAL | 49 PMTS | 50 PMTS | 51 PMTS | 52 PMTS | 53 PMTS | 54 PMTS | 55 PMTS |
|-------------|---------|---------|---------|---------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| 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% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| TOTAL | 56 PMTS | 57 PMTS | 58 PMTS | 59 PMTS | | TOTAL |
|-------------|---------|---------|---------|---------|--------------|---------------|
| DELINQUENT | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 2,956,487.39 | 39,645,203.47 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 1.70% | 22.75% |
| # Loans | 0 | 0 | 0 | 0 | 8 | 122 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 1.35% | 20.57% |
| FORECLOSURE | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2,680,958.97 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.54% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 8 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.35% |
| BANKRUPTCY | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 328,014.92 | 4,429,791.48 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.19% | 2.54% |
| # Loans | 0 | 0 | 0 | 0 | 1 | 14 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.17% | 2.36% |
| REO | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 1,679,619.17 | 3,329,959.79 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.96% | 1.91% |
| # Loans | 0 | 0 | 0 | 0 | 4 | 7 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.67% | 1.18% |
| TOTAL | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 4,964,121.48 | 50,085,913.71 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 2.85% | 28.75% |
| # Loans | 0 | 0 | 0 | 0 | 13 | 151 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 2.19% | 25.46% |

GROUP 1

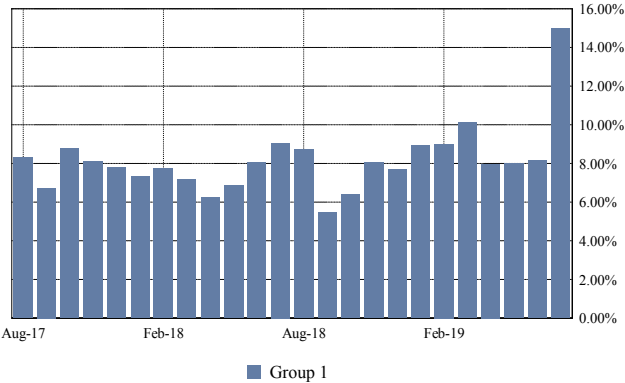
| | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|------------|--------------|--------------|--------------|---------------|
| DELINQUENT | Balance | | 6,953,395.40 | 3,339,328.91 | 6,386,465.54 | 16,679,189.85 |
| | % Balance | | 10.13% | 4.86% | 9.30% | 24.30% |
| | # Loans | | 32 | 14 | 24 | 70 |
| | % # Loans | | 9.64% | 4.22% | 7.23% | 21.08% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 0.00 | 1,269,338.45 | 1,269,338.45 |
| | % Balance | 0.00% | 0.00% | 0.00% | 1.85% | 1.85% |
| | # Loans | 0 | 0 | 0 | 5 | 5 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 1.51% | 1.51% |
| BANKRUPTCY | Balance | 168,487.33 | 153,883.56 | 0.00 | 542,185.38 | 864,556.27 |
| | % Balance | 0.25% | 0.22% | 0.00% | 0.79% | 1.26% |
| | # Loans | 1 | 1 | 0 | 2 | 4 |
| | % # Loans | 0.30% | 0.30% | 0.00% | 0.60% | 1.20% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 822,968.65 | 822,968.65 |
| | % Balance | 0.00% | 0.00% | 0.00% | 1.20% | 1.20% |
| | # Loans | 0 | 0 | 0 | 3 | 3 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 0.90% | 0.90% |
| TOTAL | Balance | 168,487.33 | 7,107,278.96 | 3,339,328.91 | 9,020,958.02 | 19,636,053.22 |
| | % Balance | 0.25% | 10.35% | 4.86% | 13.14% | 28.60% |
| | # Loans | 1 | 33 | 14 | 34 | 82 |
| | % # Loans | 0.30% | 9.94% | 4.22% | 10.24% | 24.70% |

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

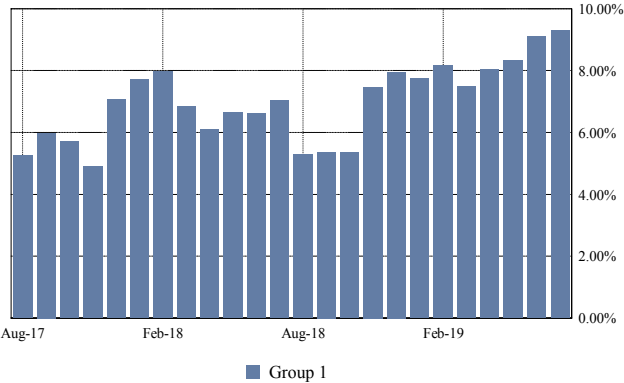
Mortgage Pass-Through Certificates

July 25, 2019 Distribution

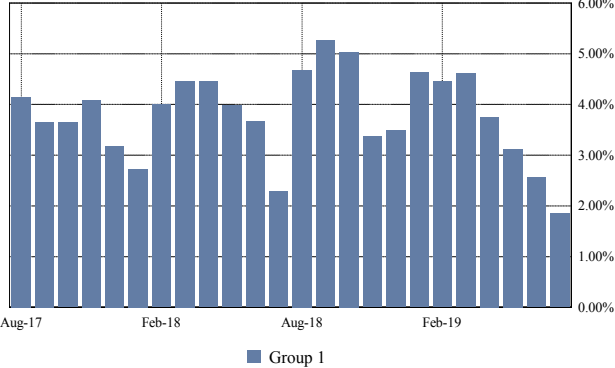
1 or 2 Payments Delinquent



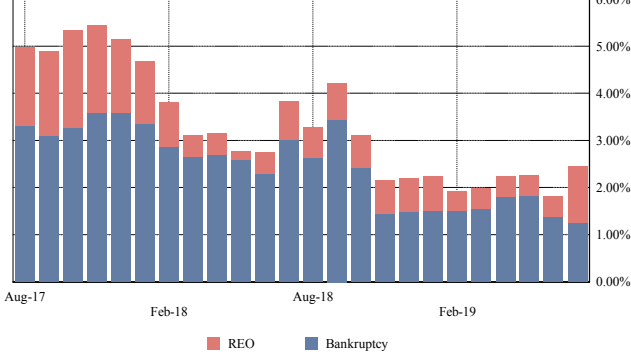
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 1 | < 1 PMT | 1 PMT | 2 PMTS | 3 PMTS | 4 PMTS | 5 PMTS | 6 PMTS |
|--------------------|------------|--------------|--------------|--------------|------------|------------|------------|
| DELINQUENT | | | | | | | |
| Balance | | 6,953,395.40 | 3,339,328.91 | 1,143,489.14 | 443,445.87 | 510,333.43 | 101,905.69 |
| % Balance | | 10.13% | 4.86% | 1.67% | 0.65% | 0.74% | 0.15% |
| # Loans | | 32 | 14 | 5 | 2 | 2 | 1 |
| % # Loans | | 9.64% | 4.22% | 1.51% | 0.60% | 0.60% | 0.30% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 118,490.95 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.17% | 0.00% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.30% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 168,487.33 | 153,883.56 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.25% | 0.22% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.30% | 0.30% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 168,487.33 | 7,107,278.96 | 3,339,328.91 | 1,143,489.14 | 443,445.87 | 628,824.38 | 101,905.69 |
| % Balance | 0.25% | 10.35% | 4.86% | 1.67% | 0.65% | 0.92% | 0.15% |
| # Loans | 1 | 33 | 14 | 5 | 2 | 3 | 1 |
| % # Loans | 0.30% | 9.94% | 4.22% | 1.51% | 0.60% | 0.90% | 0.30% |

| GROUP 1 | 7 PMTS | 8 PMTS | 9 PMTS | 10 PMTS | 11 PMTS | 12 PMTS | 13 PMTS |
|--------------------|------------|--------|------------|------------|---------|---------|------------|
| DELINQUENT | | | | | | | |
| Balance | 129,882.56 | 0.00 | 0.00 | 240,834.10 | 0.00 | 0.00 | 585,588.56 |
| % Balance | 0.19% | 0.00% | 0.00% | 0.35% | 0.00% | 0.00% | 0.85% |
| # Loans | 1 | 0 | 0 | 1 | 0 | 0 | 2 |
| % # Loans | 0.30% | 0.00% | 0.00% | 0.30% | 0.00% | 0.00% | 0.60% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 321,052.24 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.47% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 214,170.46 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.31% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 129,882.56 | 0.00 | 214,170.46 | 561,886.34 | 0.00 | 0.00 | 585,588.56 |
| % Balance | 0.19% | 0.00% | 0.31% | 0.82% | 0.00% | 0.00% | 0.85% |
| # Loans | 1 | 0 | 1 | 2 | 0 | 0 | 2 |
| % # Loans | 0.30% | 0.00% | 0.30% | 0.60% | 0.00% | 0.00% | 0.60% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 1 | 14 PMTS | 15 PMTS | 16 PMTS | 17 PMTS | 18 PMTS | 19 PMTS | 20 PMTS |
|--------------------|---------|---------|---------|-----------|---------|------------|---------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 141,839.60 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.21% | 0.00% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.30% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 63,750.48 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.09% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 63,750.48 | 0.00 | 141,839.60 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.09% | 0.00% | 0.21% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 1 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.30% | 0.00% | 0.30% | 0.00% |

| GROUP 1 | 21 PMTS | 22 PMTS | 23 PMTS | 24 PMTS | 25 PMTS | 26 PMTS | 27 PMTS |
|--------------------|---------|------------|---------|------------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 297,473.54 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.43% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| Balance | 0.00 | 315,916.28 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.46% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 315,916.28 | 0.00 | 297,473.54 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.46% | 0.00% | 0.43% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 1 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.30% | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 1 | 28 PMTS | 29 PMTS | 30 PMTS | 31 PMTS | 32 PMTS | 33 PMTS | 34 PMTS |
|-------------|---------|---------|------------|------------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 0.00 | 321,593.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.47% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 433,969.74 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.63% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 0.00 | 321,593.01 | 433,969.74 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.47% | 0.63% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 1 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.30% | 0.30% | 0.00% | 0.00% | 0.00% |

| GROUP 1 | 35 PMTS | 36 PMTS | 37 PMTS | 38 PMTS | 39 PMTS | 40 PMTS | 41 PMTS |
|-------------|---------|---------|---------|---------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| 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% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 1 | 42 PMTS | 43 PMTS | 44 PMTS | 45 PMTS | 46 PMTS | 47 PMTS | 48 PMTS |
|-------------|---------|------------|---------|---------|---------|---------|------------|
| DELINQUENT | | | | | | | |
| Balance | 0.00 | 318,855.24 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.46% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 332,075.04 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.48% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.30% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 318,855.24 | 0.00 | 0.00 | 0.00 | 0.00 | 332,075.04 |
| % Balance | 0.00% | 0.46% | 0.00% | 0.00% | 0.00% | 0.00% | 0.48% |
| # Loans | 0 | 1 | 0 | 0 | 0 | 0 | 1 |
| % # Loans | 0.00% | 0.30% | 0.00% | 0.00% | 0.00% | 0.00% | 0.30% |

| GROUP 1 | 49 PMTS | 50 PMTS | 51 PMTS | 52 PMTS | 53 PMTS | 54 PMTS | 55 PMTS |
|-------------|---------|---------|---------|---------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| 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% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 1 | 56 PMTS | 57 PMTS | 58 PMTS | 59 PMTS | | TOTAL |
|-------------|---------|---------|---------|---------|--------------|---------------|
| DELINQUENT | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 2,151,224.80 | 16,679,189.85 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 3.13% | 24.30% |
| # Loans | 0 | 0 | 0 | 0 | 6 | 70 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 1.81% | 21.08% |
| FORECLOSURE | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,269,338.45 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.85% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 5 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.51% |
| BANKRUPTCY | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 328,014.92 | 864,556.27 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.48% | 1.26% |
| # Loans | 0 | 0 | 0 | 0 | 1 | 4 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.30% | 1.20% |
| REO | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 507,052.37 | 822,968.65 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.74% | 1.20% |
| # Loans | 0 | 0 | 0 | 0 | 2 | 3 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.60% | 0.90% |
| TOTAL | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 2,986,292.09 | 19,636,053.22 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 4.35% | 28.60% |
| # Loans | 0 | 0 | 0 | 0 | 9 | 82 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 2.71% | 24.70% |

GROUP 2

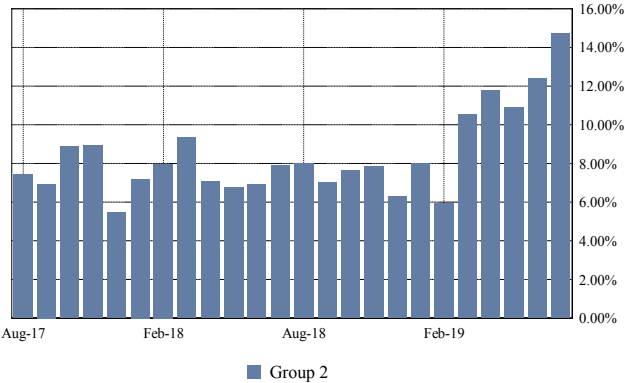
| | | < 1 PMT | 1 PMT | 2 PMTS | 3+ PMTS | TOTAL |
|-------------|-----------|--------------|---------------|--------------|---------------|---------------|
| DELINQUENT | Balance | | 10,796,223.15 | 4,743,916.78 | 7,425,873.69 | 22,966,013.62 |
| | % Balance | | 10.23% | 4.49% | 7.03% | 21.75% |
| | # Loans | | 23 | 14 | 15 | 52 |
| | % # Loans | | 8.81% | 5.36% | 5.75% | 19.92% |
| FORECLOSURE | Balance | 0.00 | 0.00 | 0.00 | 1,411,620.52 | 1,411,620.52 |
| | % Balance | 0.00% | 0.00% | 0.00% | 1.34% | 1.34% |
| | # Loans | 0 | 0 | 0 | 3 | 3 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 1.15% | 1.15% |
| BANKRUPTCY | Balance | 2,207,154.26 | 0.00 | 0.00 | 1,358,080.95 | 3,565,235.21 |
| | % Balance | 2.09% | 0.00% | 0.00% | 1.29% | 3.38% |
| | # Loans | 7 | 0 | 0 | 3 | 10 |
| | % # Loans | 2.68% | 0.00% | 0.00% | 1.15% | 3.83% |
| REO | Balance | 0.00 | 0.00 | 0.00 | 2,506,991.14 | 2,506,991.14 |
| | % Balance | 0.00% | 0.00% | 0.00% | 2.37% | 2.37% |
| | # Loans | 0 | 0 | 0 | 4 | 4 |
| | % # Loans | 0.00% | 0.00% | 0.00% | 1.53% | 1.53% |
| TOTAL | Balance | 2,207,154.26 | 10,796,223.15 | 4,743,916.78 | 12,702,566.30 | 30,449,860.49 |
| | % Balance | 2.09% | 10.23% | 4.49% | 12.03% | 28.84% |
| | # Loans | 7 | 23 | 14 | 25 | 69 |
| | % # Loans | 2.68% | 8.81% | 5.36% | 9.58% | 26.44% |

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

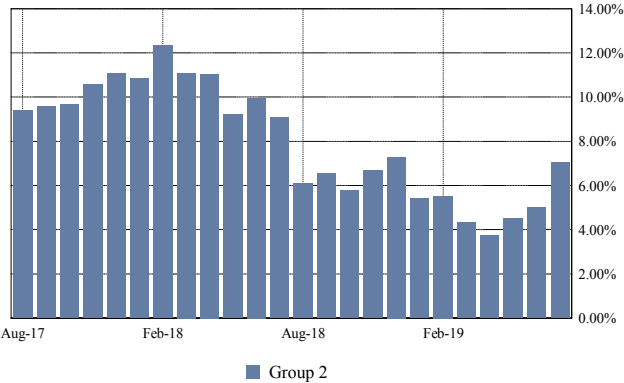
Mortgage Pass-Through Certificates

July 25, 2019 Distribution

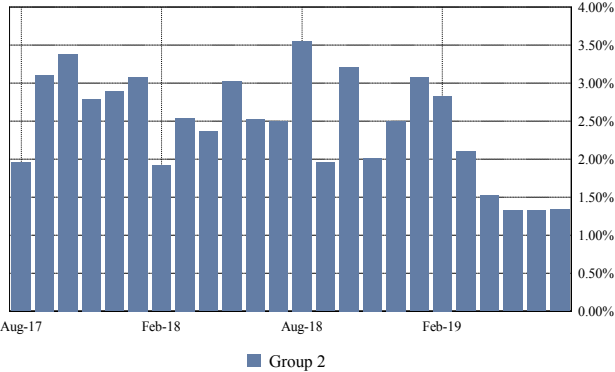
1 or 2 Payments Delinquent



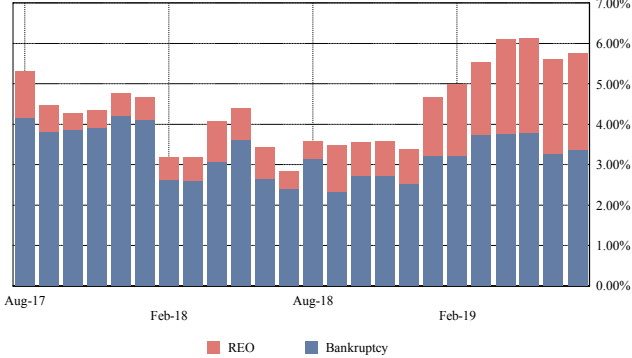
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 2 | < 1 PMT | 1 PMT | 2 PMTS | 3 PMTS | 4 PMTS | 5 PMTS | 6 PMTS |
|--------------------|--------------|---------------|--------------|--------------|--------------|------------|--------|
| DELINQUENT | | | | | | | |
| Balance | | 10,796,223.15 | 4,743,916.78 | 2,582,277.03 | 1,308,338.35 | 368,352.35 | 0.00 |
| % Balance | | 10.23% | 4.49% | 2.45% | 1.24% | 0.35% | 0.00% |
| # Loans | | 23 | 14 | 4 | 3 | 1 | 0 |
| % # Loans | | 8.81% | 5.36% | 1.53% | 1.15% | 0.38% | 0.00% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| Balance | 2,207,154.26 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 2.09% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 7 | 0 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 2.68% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 2,207,154.26 | 10,796,223.15 | 4,743,916.78 | 2,582,277.03 | 1,308,338.35 | 368,352.35 | 0.00 |
| % Balance | 2.09% | 10.23% | 4.49% | 2.45% | 1.24% | 0.35% | 0.00% |
| # Loans | 7 | 23 | 14 | 4 | 3 | 1 | 0 |
| % # Loans | 2.68% | 8.81% | 5.36% | 1.53% | 1.15% | 0.38% | 0.00% |

| GROUP 2 | 7 PMTS | 8 PMTS | 9 PMTS | 10 PMTS | 11 PMTS | 12 PMTS | 13 PMTS |
|--------------------|------------|--------|--------|------------|------------|---------|------------|
| DELINQUENT | | | | | | | |
| Balance | 602,892.25 | 0.00 | 0.00 | 0.00 | 217,322.14 | 0.00 | 247,634.57 |
| % Balance | 0.57% | 0.00% | 0.00% | 0.00% | 0.21% | 0.00% | 0.23% |
| # Loans | 1 | 0 | 0 | 0 | 1 | 0 | 1 |
| % # Loans | 0.38% | 0.00% | 0.00% | 0.00% | 0.38% | 0.00% | 0.38% |
| FORECLOSURE | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 752,356.04 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.71% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.38% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 543,942.95 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.52% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.38% |
| TOTAL | | | | | | | |
| Balance | 602,892.25 | 0.00 | 0.00 | 752,356.04 | 217,322.14 | 0.00 | 791,577.52 |
| % Balance | 0.57% | 0.00% | 0.00% | 0.71% | 0.21% | 0.00% | 0.75% |
| # Loans | 1 | 0 | 0 | 1 | 1 | 0 | 2 |
| % # Loans | 0.38% | 0.00% | 0.00% | 0.38% | 0.38% | 0.00% | 0.77% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 2 | 14 PMTS | 15 PMTS | 16 PMTS | 17 PMTS | 18 PMTS | 19 PMTS | 20 PMTS |
|--------------------|------------|---------|---------|--------------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| Balance | 850,183.33 | 0.00 | 0.00 | 443,611.08 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.81% | 0.00% | 0.00% | 0.42% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.38% | 0.00% | 0.00% | 0.38% | 0.00% | 0.00% | 0.00% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 729,382.80 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.69% | 0.00% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.38% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 850,183.33 | 0.00 | 0.00 | 1,172,993.88 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.81% | 0.00% | 0.00% | 1.11% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 0 | 0 | 2 | 0 | 0 | 0 |
| % # Loans | 0.38% | 0.00% | 0.00% | 0.77% | 0.00% | 0.00% | 0.00% |

| GROUP 2 | 21 PMTS | 22 PMTS | 23 PMTS | 24 PMTS | 25 PMTS | 26 PMTS | 27 PMTS |
|--------------------|------------|------------|---------|---------|------------|---------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| Balance | 472,503.62 | 186,760.86 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| % Balance | 0.45% | 0.18% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| # Loans | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| % # Loans | 0.38% | 0.38% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| BANKRUPTCY | | | | | | | |
| Balance | 209,584.98 | 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 | 0.38% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| REO | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 790,481.39 | 0.00 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.75% | 0.00% | 0.00% |
| # Loans | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.38% | 0.00% | 0.00% |
| TOTAL | | | | | | | |
| Balance | 682,088.60 | 186,760.86 | 0.00 | 0.00 | 790,481.39 | 0.00 | 0.00 |
| % Balance | 0.65% | 0.18% | 0.00% | 0.00% | 0.75% | 0.00% | 0.00% |
| # Loans | 2 | 1 | 0 | 0 | 1 | 0 | 0 |
| % # Loans | 0.77% | 0.38% | 0.00% | 0.00% | 0.38% | 0.00% | 0.00% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 2 | 28 PMTS | 29 PMTS | 30 PMTS | 31 PMTS | 32 PMTS | 33 PMTS | 34 PMTS |
|-------------|---------|---------|---------|---------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| 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% |

| GROUP 2 | 35 PMTS | 36 PMTS | 37 PMTS | 38 PMTS | 39 PMTS | 40 PMTS | 41 PMTS |
|-------------|---------|---------|---------|---------|---------|------------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 419,113.17 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.40% | 0.00% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.38% | 0.00% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 419,113.17 | 0.00 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.40% | 0.00% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.38% | 0.00% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 2 | 42 PMTS | 43 PMTS | 44 PMTS | 45 PMTS | 46 PMTS | 47 PMTS | 48 PMTS |
|-------------|---------|---------|---------|---------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| 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% |

| GROUP 2 | 49 PMTS | 50 PMTS | 51 PMTS | 52 PMTS | 53 PMTS | 54 PMTS | 55 PMTS |
|-------------|---------|---------|---------|---------|---------|---------|---------|
| DELINQUENT | | | | | | | |
| 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% |
| FORECLOSURE | | | | | | | |
| 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% |
| BANKRUPTCY | | | | | | | |
| 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% |
| REO | | | | | | | |
| 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% |
| TOTAL | | | | | | | |
| 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% |

Mortgage Pass-Through Certificates

July 25, 2019 Distribution

| GROUP 2 | 56 PMTS | 57 PMTS | 58 PMTS | 59 PMTS | | TOTAL |
|-------------|---------|---------|---------|---------|--------------|---------------|
| DELINQUENT | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 805,262.59 | 22,966,013.62 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.76% | 21.75% |
| # Loans | 0 | 0 | 0 | 0 | 2 | 52 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.77% | 19.92% |
| FORECLOSURE | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,411,620.52 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.34% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 3 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.15% |
| BANKRUPTCY | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3,565,235.21 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.38% |
| # Loans | 0 | 0 | 0 | 0 | 0 | 10 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.83% |
| REO | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 1,172,566.80 | 2,506,991.14 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 1.11% | 2.37% |
| # Loans | 0 | 0 | 0 | 0 | 2 | 4 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 0.77% | 1.53% |
| TOTAL | | | | | | |
| Balance | 0.00 | 0.00 | 0.00 | 0.00 | 1,977,829.39 | 30,449,860.49 |
| % Balance | 0.00% | 0.00% | 0.00% | 0.00% | 1.87% | 28.84% |
| # Loans | 0 | 0 | 0 | 0 | 4 | 69 |
| % # Loans | 0.00% | 0.00% | 0.00% | 0.00% | 1.53% | 26.44% |

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 this Period: | | | | | | | |
| 7192462757 1 | 284,000.00 | 293,930.07 | 01-Aug-2012 | 4.375% | NJ - 80.00% | 360 | 01-Oct-2006 |
| 7192488406 1 | 360,000.00 | 315,916.28 | 01-Aug-2017 | 5.625% | IL - 49.66% | 360 | 01-Dec-2006 |
| TOTAL | 644,000.00 | 609,846.35 | | | | | |
| Became REO Property in a Prior Period: | | | | | | | |
| 7190432331 1 | 408,000.00 | 213,122.30 | 01-Aug-2012 | 5.000% | NJ - 80.00% | 360 | 01-Nov-2006 |
| 7190434857 2 | 604,700.00 | 543,942.95 | 01-May-2018 | 5.000% | VA - 80.00% | 360 | 01-Oct-2006 |
| 7192379142 2 | 753,000.00 | 790,481.39 | 01-May-2017 | 3.875% | NJ - 77.53% | 360 | 01-Aug-2006 |
| 7192451073 2 | 520,000.00 | 504,566.80 | 01-May-2007 | 5.625% | FL - 80.00% | 360 | 01-Nov-2006 |
| 7192479140 2 | 668,000.00 | 668,000.00 | 01-Dec-2007 | 5.625% | NY - 80.00% | 360 | 01-Dec-2006 |
| TOTAL | 2,953,700.00 | 2,720,113.44 | | | | | |
| TOTAL | 3,597,700.00 | 3,329,959.79 | | | | | |

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: | | | | | | | |
| 7192474133 1 | 152,000.00 | 118,490.95 | 01-Jan-2019 | 4.875% | FL - 75.25% | 360 | 01-Nov-2006 |
| TOTAL | 152,000.00 | 118,490.95 | | | | | |
| Became Foreclosure Property in a Prior Period: | | | | | | | |
| 7190429899 1 | 104,000.00 | 63,750.48 | 01-Jan-2018 | 3.830% | FL - 69.33% | 360 | 01-Oct-2006 |
| 7192479611 1 | 388,000.00 | 433,969.74 | 01-Nov-2016 | 8.125% | NY - 80.00% | 360 | 01-Dec-2006 |
| 7192493646 2 | 897,000.00 | 752,356.04 | 01-Aug-2018 | 3.000% | CA - 65.00% | 360 | 01-Dec-2006 |
| 7192473556 2 | 518,400.00 | 472,503.62 | 01-Sep-2017 | 5.625% | FL - 80.00% | 360 | 01-Dec-2006 |
| 7192480304 1 | 300,000.00 | 332,075.04 | 01-Jun-2015 | 2.000% | NY - 68.97% | 360 | 01-Dec-2006 |
| 7192478944 2 | 287,834.00 | 186,760.86 | 01-Aug-2017 | 3.750% | FL - 80.00% | 360 | 01-Dec-2006 |
| 7192495948 1 | 355,000.00 | 321,052.24 | 01-Aug-2018 | 4.875% | CA - 74.27% | 360 | 01-Dec-2006 |
| TOTAL | 2,850,234.00 | 2,562,468.02 | | | | | |
| | | | | | | | |
| TOTAL | 3,002,234.00 | 2,680,958.97 | | | | | |

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: | | | | | | | |
| 7192477862 2 | 100,000.00 | 71,395.39 | 01-Jun-2019 | 5.500% | FL - 48.31% | 360 | 01-Dec-2006 |
| TOTAL | 100,000.00 | 71,395.39 | | | | | |
| Became Bankruptcy Property in a Prior Period: | | | | | | | |
| 7190431523 1 | 203,000.00 | 153,883.56 | 01-May-2019 | 5.000% | AZ - 100.00% | 360 | 01-Oct-2006 |
| 7190432844 1 | 300,000.00 | 168,487.33 | 01-Jun-2019 | 3.875% | CA - 80.00% | 360 | 01-Nov-2006 |
| 7192445489 2 | 592,000.00 | 599,784.58 | 01-Jun-2019 | 3.875% | NY - 80.00% | 360 | 01-Nov-2006 |
| 7192488513 2 | 980,000.00 | 732,674.08 | 01-Jun-2019 | 2.000% | NY - 80.00% | 360 | 01-Nov-2006 |
| 7192474661 2 | 464,000.00 | 315,782.17 | 01-Jun-2019 | 3.500% | FL - 78.38% | 360 | 01-Dec-2006 |
| 7192467376 2 | 590,000.00 | 228,778.91 | 01-Jun-2019 | 5.250% | CA - 78.67% | 360 | 01-Oct-2006 |
| 7192488638 1 | 356,000.00 | 328,014.92 | 01-Jan-2010 | 5.125% | NY - 80.00% | 360 | 01-Jan-2007 |
| 7192469521 2 | 471,200.00 | 419,113.17 | 01-Feb-2016 | 2.000% | CA - 80.00% | 360 | 01-Dec-2006 |
| 7192472897 2 | 252,000.00 | 149,075.96 | 01-Jun-2019 | 4.000% | NY - 80.00% | 360 | 01-Nov-2006 |
| 7192486319 2 | 767,000.00 | 729,382.80 | 01-Jan-2018 | 2.000% | AZ - 79.90% | 360 | 01-Dec-2006 |
| 7192479322 1 | 340,000.00 | 214,170.46 | 01-Sep-2018 | 4.500% | CA - 80.00% | 360 | 01-Dec-2006 |
| 7192486822 2 | 424,000.00 | 209,584.98 | 01-Sep-2017 | 3.875% | CA - 80.00% | 360 | 01-Nov-2006 |
| 7192495542 2 | 230,049.00 | 109,663.17 | 01-Jun-2019 | 2.000% | FL - 80.00% | 360 | 01-May-2006 |
| TOTAL | 5,969,249.00 | 4,358,396.09 | | | | | |
| TOTAL | 6,069,249.00 | 4,429,791.48 | | | | | |

Prepayment Report

VOLUNTARY PREPAYMENTS

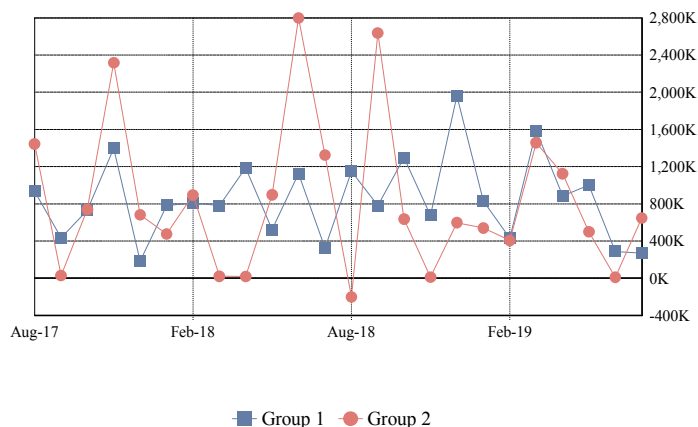
Current

| | Group 2 | Group 1 | Total |
|---------------------------------------|------------|------------|------------|
| Number of Paid in Full Loans | 2 | 1 | 3 |
| Number of Repurchased Loans | 0 | 0 | 0 |
| Total Number of Loans Prepaid in Full | 2 | 1 | 3 |
| Curtailments Amount | 11,869.29 | 152,274.74 | 164,144.03 |
| Paid in Full Balance | 635,889.48 | 117,699.86 | 753,589.34 |
| Repurchased Loans Balance | 0.00 | 0.00 | 0.00 |
| Total Prepayment Amount | 647,758.77 | 269,974.60 | 917,733.37 |

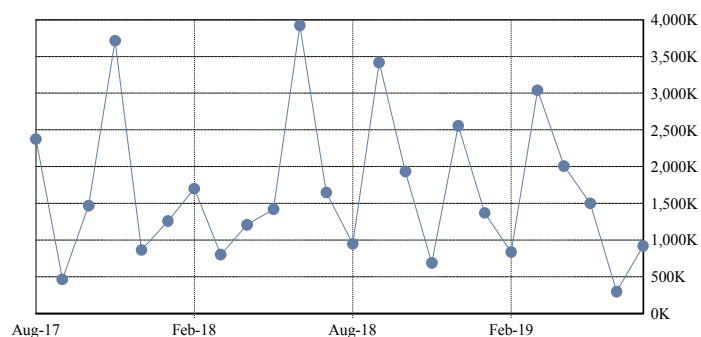
Cumulative

| | | | |
|---------------------------------------|----------------|----------------|----------------|
| Number of Paid in Full Loans | 399 | 518 | 917 |
| Number of Repurchased Loans | 23 | 24 | 47 |
| Total Number of Loans Prepaid in Full | 422 | 542 | 964 |
| Paid in Full Balance | 218,548,382.67 | 120,118,317.67 | 338,666,700.34 |
| Repurchased Loans Balance | 12,694,725.47 | 7,372,954.54 | 20,067,680.01 |
| Curtailments Amount | 752,196.99 | 311,952.11 | 1,064,149.10 |
| Total Prepayment Amount | 231,995,305.13 | 127,803,224.32 | 359,798,529.45 |

Total Prepayments by Groups



Total Prepayments

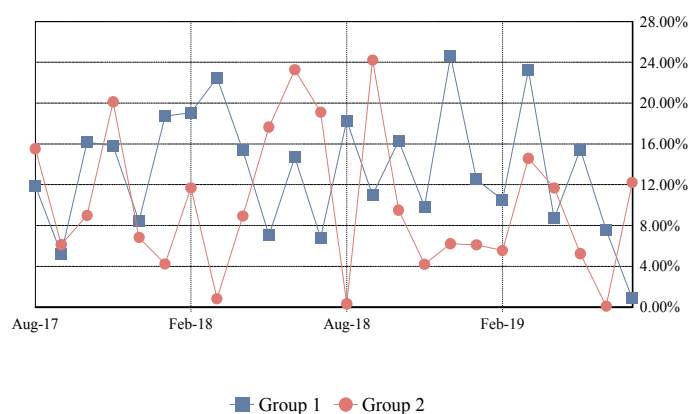


VOLUNTARY PREPAYMENTS RATES - Including Liquidated Balances

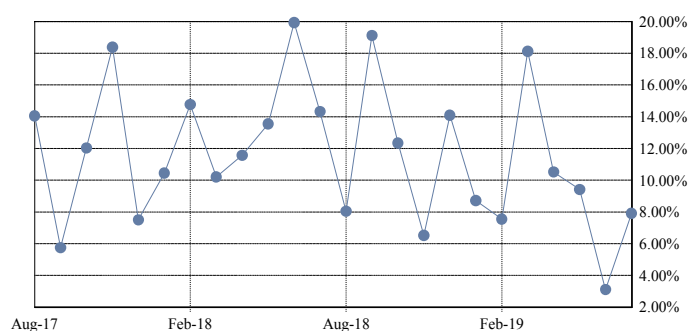
| | Group 2 | Group 1 | Total |
|-------------------------------------|---------|---------|---------|
| SMM | 1.08% | 0.07% | 0.68% |
| 3 Months Avg SMM | 0.51% | 0.71% | 0.59% |
| 12 Months Avg SMM | 0.74% | 1.20% | 0.93% |
| Avg SMM Since Cut-off | 1.11% | 1.08% | 1.10% |
| CPR | 12.21% | 0.85% | 7.91% |
| 3 Months Avg CPR | 5.99% | 8.15% | 6.85% |
| 12 Months Avg CPR | 8.57% | 13.48% | 10.57% |
| Avg CPR Since Cut-off | 12.49% | 12.25% | 12.39% |
| PSA | 203.56% | 14.14% | 131.89% |
| 3 Months Avg PSA Approximation | 99.82% | 135.89% | 114.16% |
| 12 Months Avg PSA Approximation | 142.83% | 224.67% | 176.16% |
| Avg PSA Since Cut-off Approximation | 229.27% | 223.53% | 226.97% |

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

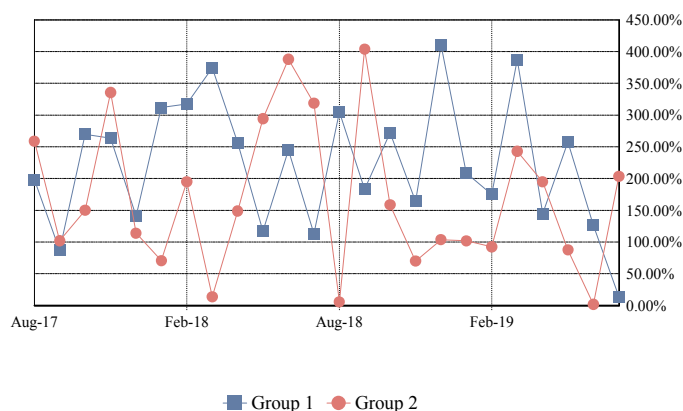
CPR by Groups



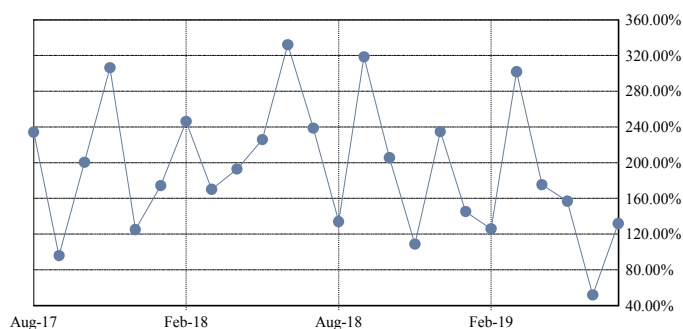
Total CPR



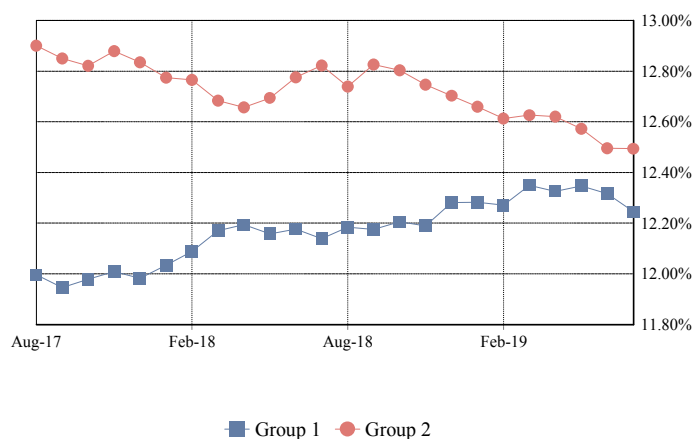
PSA by Groups



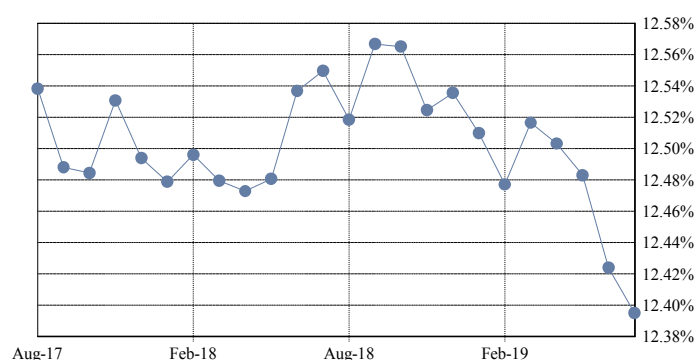
Total PSA



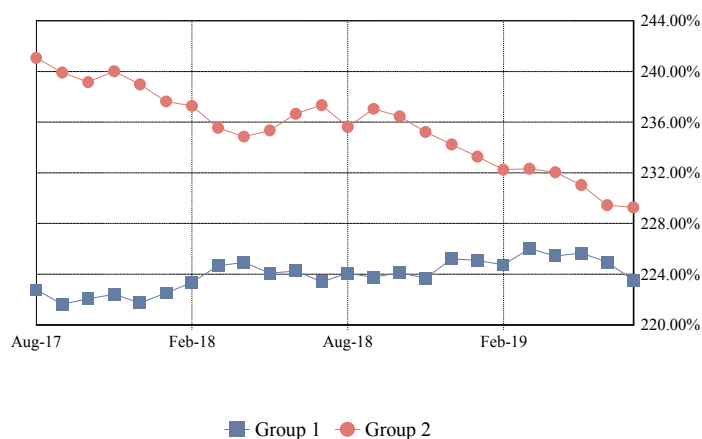
CPR Avg since Cut-Off by Groups



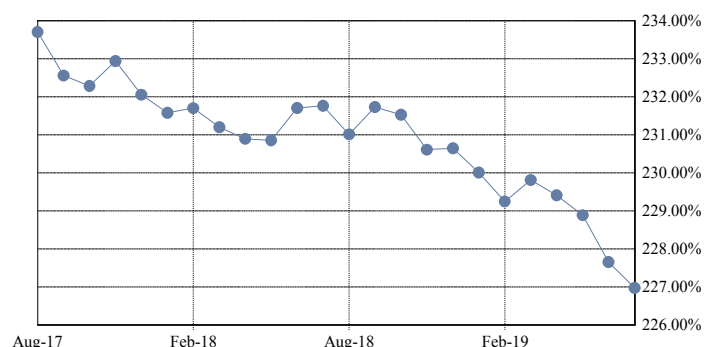
Total CPR Avg since Cut-Off



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

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.

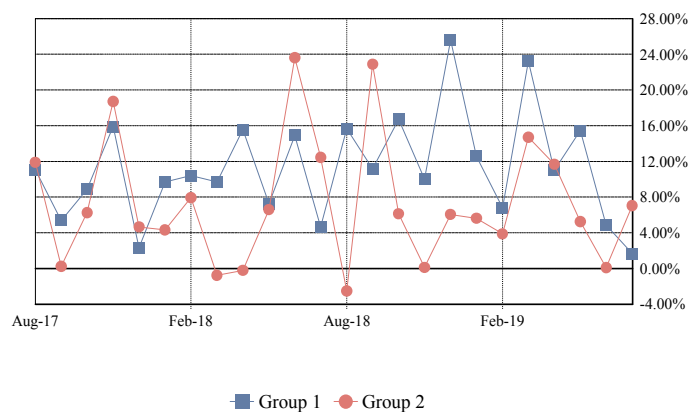
Dates correspond to distribution dates.

VOLUNTARY PREPAYMENTS RATES - Excluding Liquidated Balances

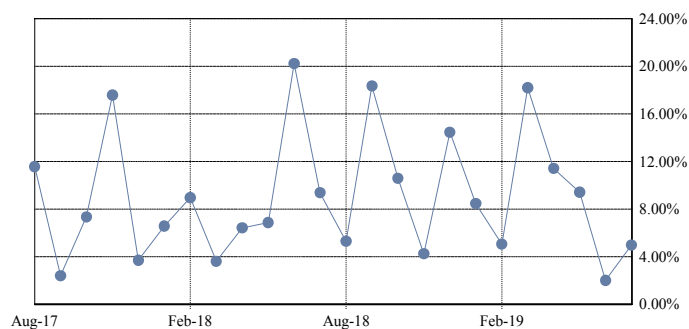
| | Group 2 | Group 1 | Total |
|-------------------------------------|---------|---------|---------|
| SMM | 0.61% | 0.14% | 0.42% |
| 3 Months Avg SMM | 0.36% | 0.65% | 0.47% |
| 12 Months Avg SMM | 0.60% | 1.17% | 0.83% |
| Avg SMM Since Cut-off | 0.49% | 0.44% | 0.47% |
| CPR | 7.04% | 1.67% | 4.97% |
| 3 Months Avg CPR | 4.18% | 7.52% | 5.51% |
| 12 Months Avg CPR | 7.00% | 13.16% | 9.52% |
| Avg CPR Since Cut-off | 5.71% | 5.16% | 5.48% |
| PSA | 117.41% | 27.80% | 82.87% |
| 3 Months Avg PSA Approximation | 69.66% | 125.37% | 91.88% |
| 12 Months Avg PSA Approximation | 116.69% | 219.29% | 158.65% |
| Avg PSA Since Cut-off Approximation | 104.73% | 94.15% | 100.38% |

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

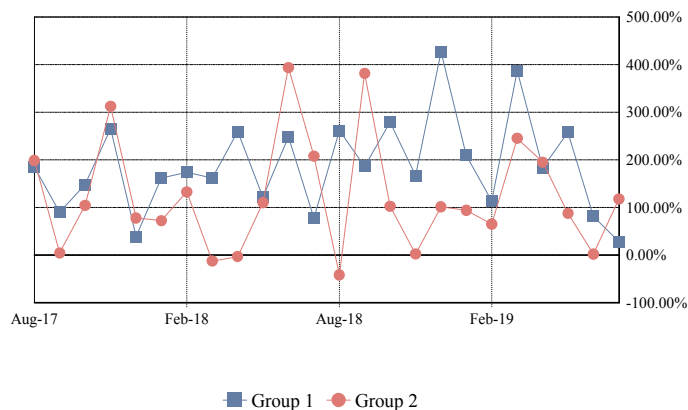
CPR by Groups



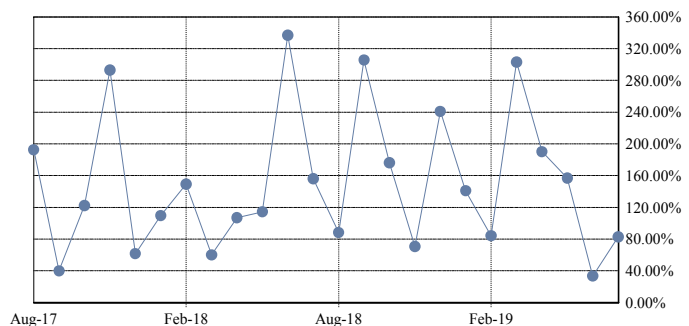
Total CPR



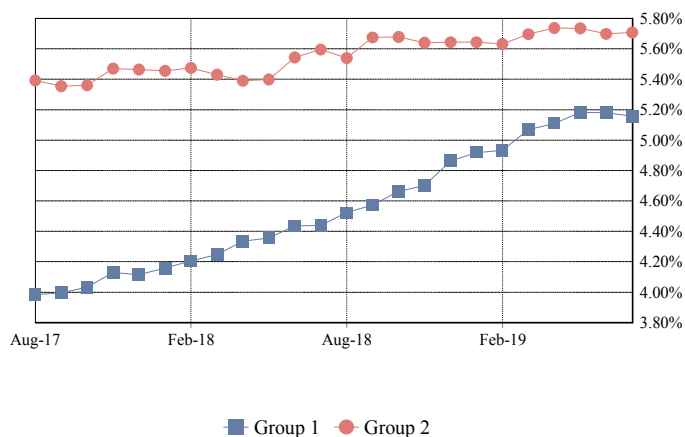
PSA by Groups



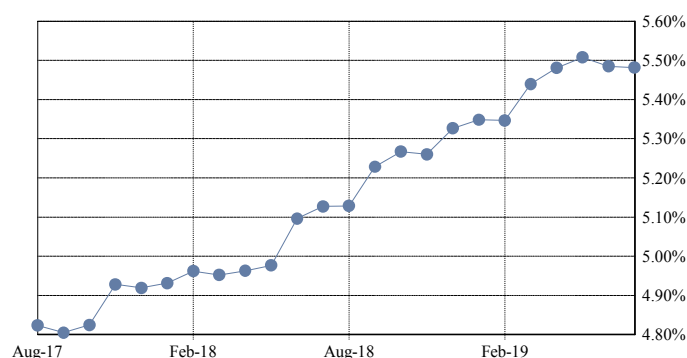
Total PSA



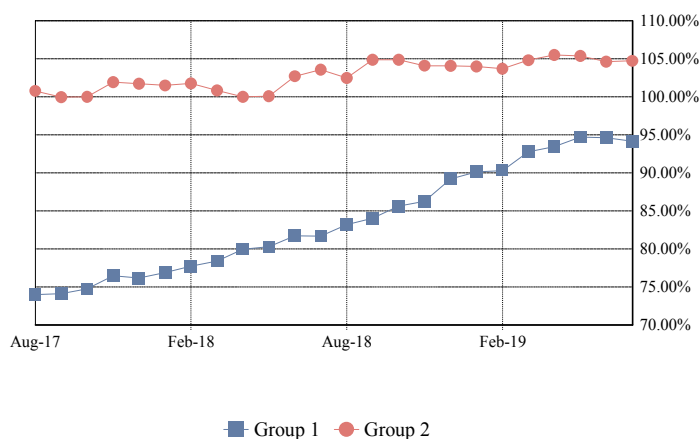
CPR Avg since Cut-Off by Groups



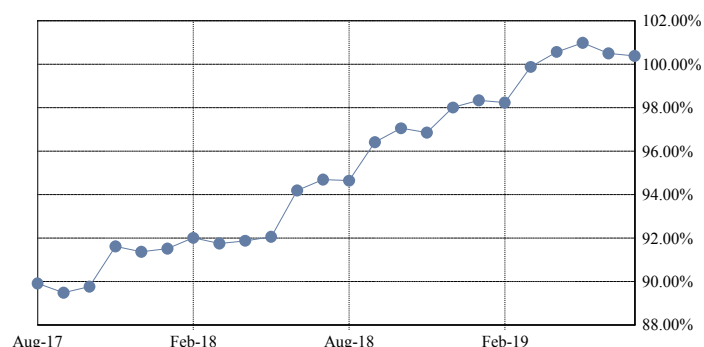
Total CPR Avg since Cut-Off



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 |
| 7192475270 | 2 | 472,000.00 | 275,626.11 | 26-Jun-2019 | 4.500% | NY - 79.33% | Paid Off - 360 | 01-Dec-2006 |
| 7192491111 | 2 | 528,000.00 | 360,263.37 | 01-Jul-2019 | 5.750% | CA - 80.00% | Paid Off - 360 | 01-Jan-2007 |
| 7192491269 | 1 | 355,745.00 | 117,699.86 | 10-Jul-2019 | 5.375% | WV - 80.00% | Paid Off - 360 | 01-Nov-2006 |
| TOTAL | | 1,355,745.00 | 753,589.34 | | | | | |

Charge-Off Loans Detail Report

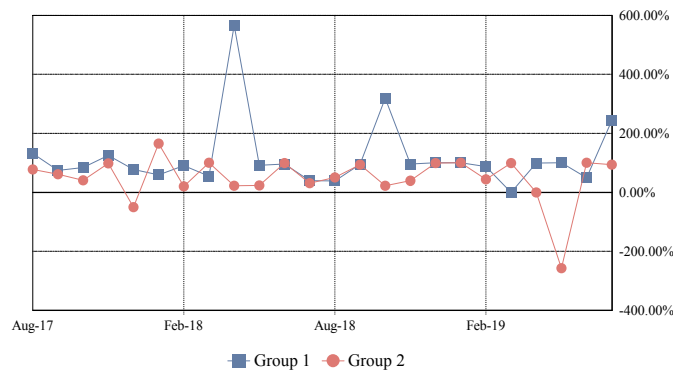
| Loan Number & Loan Group | Loan Status | Original Principal Balance | Prepayment Amount | Prepayment Date | Current Note Rate | State & LTV at Origination | Type Prepayment & Original Term | First Payment Date |
|--------------------------------|----------------|----------------------------------|----------------------|--------------------|--------------------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

Realized Loss Report

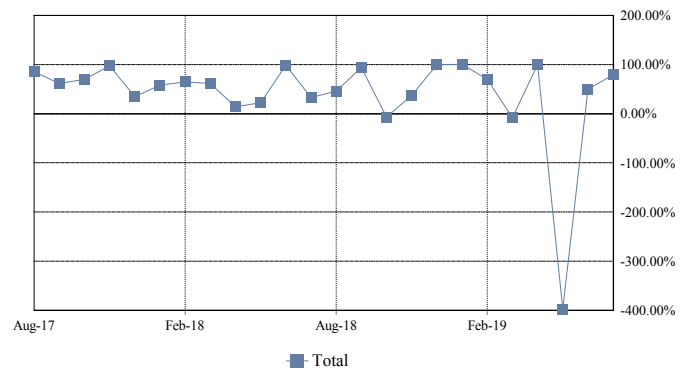
COLLATERAL REALIZED LOSSES

| | Group 2 | Group 1 | Total |
|--|----------------|----------------|----------------|
| <u>Current</u> | | | |
| Number of Loans Liquidated | 1 | 1 | 2 |
| Subsequent Recoveries | 0.00 | 1,236.88 | 1,236.88 |
| Collateral Principal Realized Loss/(Gain) Amount | 476,004.94 | -115,332.83 | 360,672.11 |
| Collateral Interest Realized Loss/(Gain) Amount | (171,596.52) | 0.00 | (171,596.52) |
| Net Liquidation Proceeds | 200,204.89 | 67,878.96 | 268,083.85 |
| <u>Cumulative</u> | | | |
| Number of Loans Liquidated | 566 | 750 | 1,316 |
| Collateral Realized Loss/(Gain) Amount | 161,681,793.37 | 132,180,558.46 | 293,862,351.83 |
| Net Liquidation Proceeds | 135,802,401.43 | 72,345,003.22 | 208,147,404.65 |
| Cumulative Subsequent Recoveries | 1,301,299.46 | 1,577,461.99 | 2,878,761.45 |

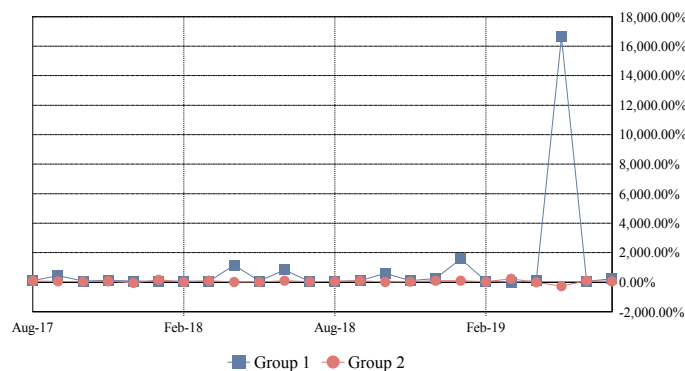
Collateral Principal Only Loss Severity Approximation by Groups



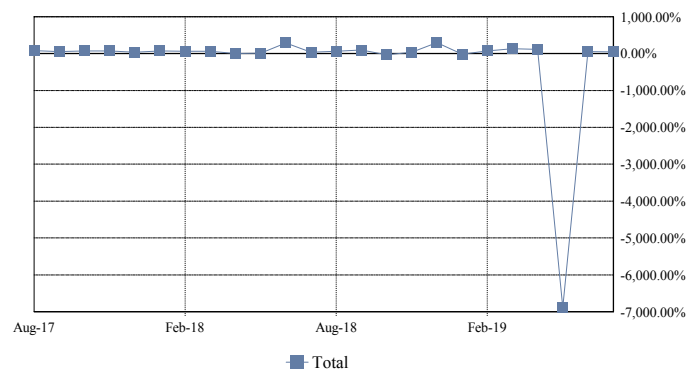
Collateral Principal Only Loss Severity Approximation



Collateral Principal & Interest Loss Severity Approximation by Groups



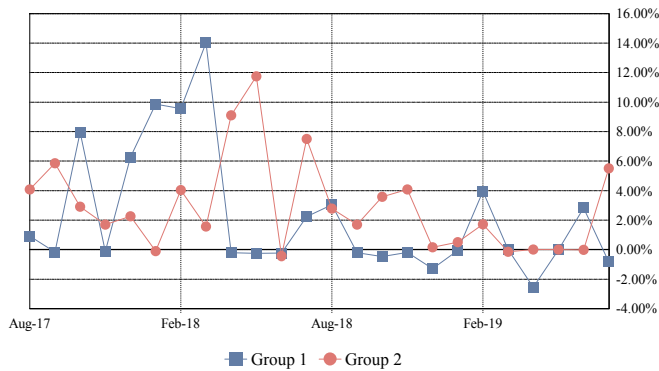
Collateral Principal & Interest Loss Severity Approximation



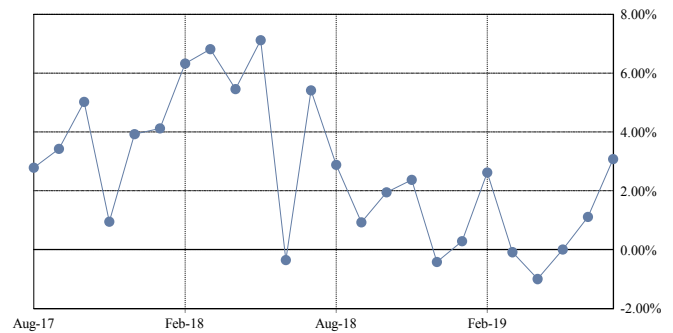
DEFAULT SPEEDS

| | Group 2 | Group 1 | Total |
|--|------------|------------|------------|
| MDR | 0.47% | -0.07% | 0.26% |
| 3 Months Avg MDR | 0.16% | 0.06% | 0.12% |
| 12 Months Avg MDR | 0.14% | 0.03% | 0.10% |
| Avg MDR Since Cut-off | 0.62% | 0.64% | 0.63% |
| CDR | 5.52% | -0.83% | 3.08% |
| 3 Months Avg CDR | 1.87% | 0.68% | 1.41% |
| 12 Months Avg CDR | 1.68% | 0.37% | 1.15% |
| Avg CDR Since Cut-off | 7.16% | 7.41% | 7.26% |
| SDA | 18,393.34% | -2,768.34% | 10,256.53% |
| 3 Months Avg SDA Approximation | 6,246.16% | 2,258.57% | 4,689.67% |
| 12 Months Avg SDA Approximation | 5,586.62% | 1,233.29% | 3,845.39% |
| Avg SDA Since Cut-off Approximation | 1,634.74% | 1,713.99% | 1,667.67% |
| Principal Only Loss Severity Approx for Current Period | 94.33% | 243.04% | 78.89% |
| 3 Months Avg Loss Severity Approximation | 94.13% | -27.47% | 71.05% |
| 12 Months Avg Loss Severity Approximation | 59.30% | -28.08% | 47.99% |
| Avg Loss Severity Approximation Since Cut-Off | 54.18% | 63.93% | 58.15% |
| Principal & Interest Loss Severity Approx for Current Period | 60.33% | 243.04% | 41.36% |
| 3 Months Avg Loss Severity Approximation | 60.11% | -38.81% | 41.34% |
| 12 Months Avg Loss Severity Approximation | 47.82% | -104.26% | 28.14% |
| Avg Loss Severity Approximation Since Cut-Off | 54.35% | 64.63% | 58.54% |

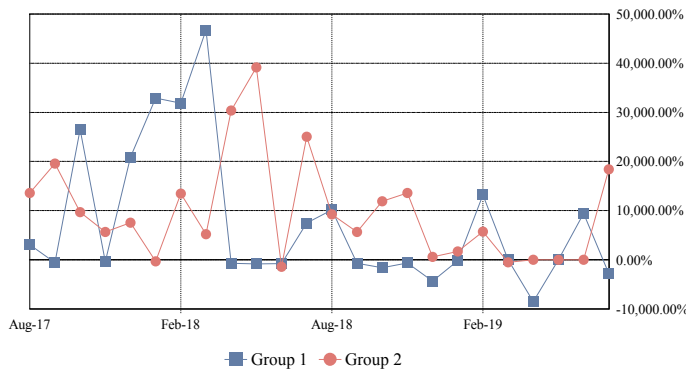
CDR by Groups



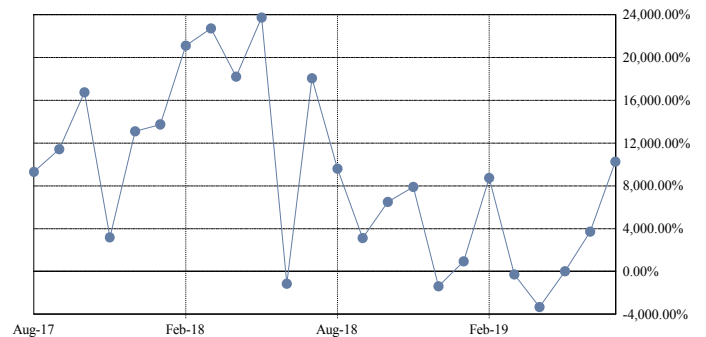
Total CDR



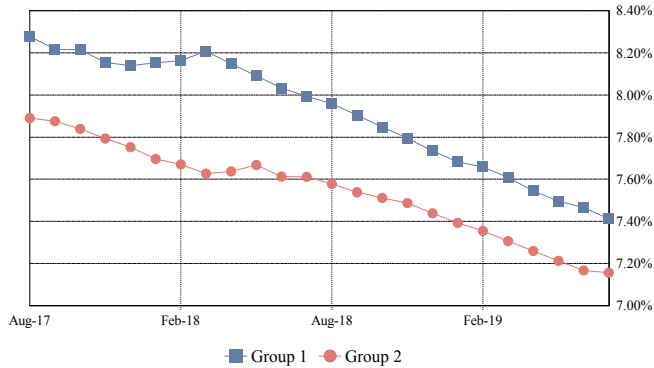
SDA by Groups



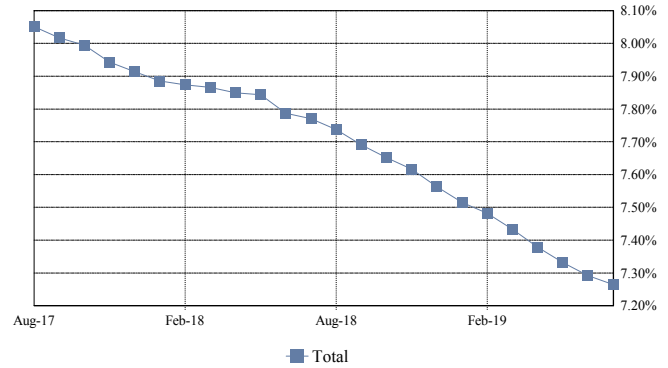
Total SDA



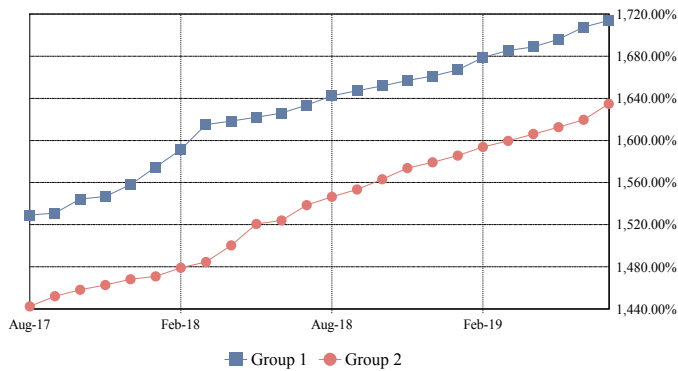
CDR Avg since Cut-Off by Groups



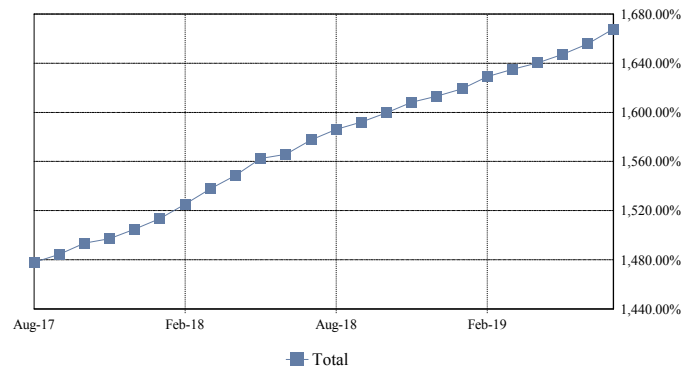
Total CDR Avg since Cut-Off



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

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) |
|--------------------------------|----------------|-------------------------|----------------------------------|------------------|-------------------------------|-------------------------------------|-------------------------|
| 7192437874 | 1 | 3.250% | MD - 80.00% | 360 | 393,266.18 | Modification | (10,398.57) |
| 7192459167 | 1 | 4.000% | VA - 80.00% | 360 | 256,837.95 | Modification | (127,539.96) |
| 7192460454 | 1 | 2.000% | FL - 80.00% | 360 | 90,484.66 | | 23,842.58 |
| 124747345 | 1 | | MD - 80.00% | 360 | | Revision | (1,236.88) |
| 7192448152 | 2 | 6.125% | CA - 80.00% | 360 | 504,613.31 | | 476,004.94 |
| 7192475270 | 2 | 4.500% | NY - 79.33% | 360 | 275,626.11 | | (171,596.52) |
| TOTAL | | | | | 1,520,828.21 | | 189,075.59 |

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 | | | Yes |
| Optional Termination Date | | | No |
| Does a Swap Trigger Event Exist | | | No |
| Does an Event of Default Exist | | | No |
| Does a Loss Trigger Event Exist | | | Yes |
| Rolling 60 Day Delinquency Rate | | | 16.6806% |
| 40.00% of Senior Enhancement Percentage | | | 0.8761% |
| Cumulative Realized Loss | | | 289,117,047.95 |
| Cut off Date Principal Balance | | | 1,061,639,887.46 |
| Cumulative Loss Percentage | | | 0.2723% |
| Applicable Cumulative Net Loss Trigger Percentage | | | 2.0000% |
| Current Bonus Incentive Amount | | | |
| Cumulative Bonus Incentive Amount | | | |

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

| ADDITIONAL INFORMATION | | | |
|------------------------------------|---------|---------|------------|
| | Group 2 | Group 1 | Total |
| Libor For Current Period | | | 2.404380% |
| Libor Rate Determination Date | | | 06/21/2019 |
| Libor For Next Period | | | 2.266000% |
| Libor Next Rate Determination Date | | | 07/23/2019 |
| Swap Libor For Current Period | | | 2.404380% |
| Swap Rate Determination Date | | | 06/21/2019 |

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 SF Unpaid |
| 1-A-1A | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 1-A-1B | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 2-A-1A | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 2-A-1B | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 2-A-2 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 2-A-3A | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 2-A-3B | \$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 |

| ADDITIONAL CERTIFICATE REPORT | | | | | | |
|-------------------------------|-----------|--|--|--|--|--|
| CLASS | Next PTR | | | | | |
| REMIC1 | 2.446000% | | | | | |
| R-1 | 2.496000% | | | | | |
| 2-A-1A | 2.436000% | | | | | |
| 2-A-1B | 2.496000% | | | | | |
| 2-A-2 | 2.366000% | | | | | |
| 2-A-3A | 2.466000% | | | | | |
| 2-A-3B | 2.496000% | | | | | |
| A-R | 0.000000% | | | | | |
| M-1 | 2.566000% | | | | | |
| M-2 | 2.586000% | | | | | |
| M-3 | 2.606000% | | | | | |
| M-4 | 2.676000% | | | | | |
| M-5 | 2.766000% | | | | | |
| M-6 | 3.216000% | | | | | |
| M-7 | 3.766000% | | | | | |
| C | 0.000000% | | | | | |
| P-1 | 0.000000% | | | | | |
| P-2 | 0.000000% | | | | | |

Other Related Information

ADDITIONAL INFORMATION

| | Group 2 | Group 1 | Total |
|---|------------|------------|--------------|
| Sched. Payments for 60+Day Delinquent Loans | 94,158.22 | 66,903.90 | 161,062.13 |
| Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior | 80,419.45 | 55,194.76 | 135,614.22 |
| Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior | 82,704.22 | 54,510.10 | 137,214.32 |
| Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior | 81,293.79 | 54,557.24 | 135,851.03 |
| Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior | 72,929.92 | 57,814.85 | 130,744.77 |
| Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior | 82,172.21 | 56,453.96 | 138,626.17 |
| Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior | 78,405.65 | 60,638.67 | 139,044.32 |
| Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior | 80,566.21 | 54,990.90 | 135,557.11 |
| Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior | 80,836.55 | 52,670.77 | 133,507.31 |
| Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior | 77,763.82 | 55,450.80 | 133,214.63 |
| Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior | 83,561.98 | 59,546.47 | 143,108.45 |
| Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior | 99,467.15 | 58,718.70 | 158,185.85 |
| Current Scheduled Payments | 560,419.12 | 375,534.16 | 935,953.27 |
| Current Scheduled Payments 1 Month Prior | 573,140.58 | 379,791.23 | 952,931.81 |
| Current Scheduled Payments 2 Month Prior | 572,475.85 | 388,791.83 | 961,267.68 |
| Current Scheduled Payments 3 Month Prior | 582,111.92 | 386,520.03 | 968,631.96 |
| Current Scheduled Payments 4 Month Prior | 594,771.54 | 406,031.05 | 1,000,802.60 |
| Current Scheduled Payments 5 Month Prior | 589,614.65 | 465,598.83 | 1,055,213.49 |
| Current Scheduled Payments 6 Month Prior | 591,489.03 | 401,329.05 | 992,818.07 |
| Current Scheduled Payments 7 Month Prior | 600,531.22 | 425,127.50 | 1,025,658.72 |
| Current Scheduled Payments 8 Month Prior | 589,562.96 | 415,708.75 | 1,005,271.71 |
| Current Scheduled Payments 9 Month Prior | 593,301.39 | 419,735.02 | 1,013,036.41 |
| Current Scheduled Payments 10 Month Prior | 666,751.23 | 426,914.90 | 1,093,666.12 |
| Current Scheduled Payments 11 Month Prior | 636,996.51 | 433,831.59 | 1,070,828.10 |

Investor Supplemental Notice

DEAL CALENDAR

Rolling Payment Schedule

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