

Merrill Lynch Mortgage Loans Inc
Mortgage Loan Asset-Backed Certificates
Series 2003-WMC1

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Certificateholder Distribution Summary

| Class | CUSIP | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|-----------------------|----------------------------|--------------------|----------------------------|
| R | 58992903R | 05/31/2019 | 3.22975 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A1 | 589929J25 | N/A | 3.22975 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A2 | 589929J33 | N/A | 3.14975 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M1 | 589929J41 | N/A | 3.70475 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M2 | 589929J58 | 05/31/2019 | 5.35475 % | 2,405,699.58 | 9,557.72 | 131,168.74 | 0.00 | 2,274,530.84 | 140,726.46 | 0.00 |
| B1 | 589929J66 | 05/31/2019 | 6.92975 % | 3,832,875.81 | 15,227.82 | 26,736.87 | (6.64) | 3,806,145.58 | 41,964.69 | 5,256,803.42 |
| B2 | 589929J74 | 05/31/2019 | 6.92975 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 694,320.62 |
| C | 58992903C | 05/31/2019 | 0.00000 % | 127,426.90 | 0.00 | 0.00 | 0.00 | 154,157.13 | 0.00 | 0.00 |
| P | 58992903P | 05/31/2019 | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| S | 589929J90 | 05/31/2019 | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | | | | 6,366,002.29 | 24,785.54 | 157,905.61 | (6.64) | 6,234,833.55 | 182,691.15 | 5,951,124.04 |

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|----------------------------|-------------------------------------|--|--|-----------|------------------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| R | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| A1 | 298,080,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| A2 | 343,195,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| M1 | 56,592,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| M2 | 39,289,000.00 | 2,405,699.58 | 0.00 | 131,168.74 | 0.00 | 0.00 | 131,168.74 | 2,274,530.84 | 0.05789231 | 131,168.74 |
| B1 | 30,325,000.00 | 3,832,875.81 | 0.00 | 26,736.87 | 0.00 | (6.64) | 26,730.23 | 3,806,145.58 | 0.12551181 | 26,736.87 |
| B2 | 11,906,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| C | 12,673,442.37 | 127,426.90 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 154,157.13 | 0.01216379 | 0.00 |
| P | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| S | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| Totals | 792,060,542.37 | 6,366,002.29 | 0.00 | 157,905.61 | 0.00 | (6.64) | 157,898.97 | 6,234,833.55 | 0.00787166 | 157,905.61 |

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

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Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------------|-------------------------------------|--|--|------------|------------------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| R | 100.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A1 | 298,080,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A2 | 343,195,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M1 | 56,592,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M2 | 39,289,000.00 | 61.23086818 | 0.00000000 | 3.33856143 | 0.00000000 | 0.00000000 | 3.33856143 | 57.89230675 | 0.05789231 | 3.33856143 |
| B1 | 30,325,000.00 | 126.39326661 | 0.00000000 | 0.88167749 | 0.00000000 | (0.00021896) | 0.88145853 | 125.51180808 | 0.12551181 | 0.88167749 |
| B2 | 11,906,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| C | 12,673,442.37 | 10.05463995 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 12.16379303 | 0.01216379 | 0.00000000 |
| P | 0.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| S | 0.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

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Interest Distribution Statement

| Class | Accrual Dates | Accrual Days | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|--------|---------------------|--------------|--------------------------|---|--------------------------|---|-------------------------------|----------------------------------|-----------------------------|--|--------------------------------------|
| R | N/A | N/A | 3.22975 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A1 | N/A | N/A | 3.22975 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A2 | N/A | N/A | 3.14975 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M1 | N/A | N/A | 3.70475 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| M2 | 05/28/19 - 06/24/19 | 28 | 5.35475 % | 2,405,699.58 | 10,019.27 | 0.00 | 461.55 | 0.00 | 9,557.72 | 10,724.91 | 2,274,530.84 |
| B1 | 05/28/19 - 06/24/19 | 28 | 6.92975 % | 3,832,875.81 | 20,658.46 | 0.00 | 5,430.63 | 0.00 | 15,227.82 | 446,346.09 | 3,806,145.58 |
| B2 | N/A | N/A | 6.92975 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4,020.09 | 0.00 |
| C | N/A | N/A | 0.00000 % | 127,426.90 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 154,157.13 |
| P | N/A | N/A | 0.00000 % | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| S | N/A | N/A | 0.00000 % | 6,238,575.39 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 6,080,676.42 |
| Totals | | | | | 30,677.73 | 0.00 | 5,892.18 | 0.00 | 24,785.54 | 461,091.09 | |

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Current Interest Shortfall(1) | Non- Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|-------|----------------------------|--------------------------------|--|--------------------------------|--|-------------------------------------|--|-----------------------------------|---|---|
| R | 100.00 | 3.22975 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A1 | 298,080,000.00 | 3.22975 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A2 | 343,195,000.00 | 3.14975 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M1 | 56,592,000.00 | 3.70475 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M2 | 39,289,000.00 | 5.35475 % | 61.23086818 | 0.25501464 | 0.00000000 | 0.01174756 | 0.00000000 | 0.24326707 | 0.27297488 | 57.89230675 |
| B1 | 30,325,000.00 | 6.92975 % | 126.39326661 | 0.68123528 | 0.00000000 | 0.17908096 | 0.00000000 | 0.50215400 | 14.71874988 | 125.51180808 |
| B2 | 11,906,000.00 | 6.92975 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.33765244 | 0.00000000 |
| C | 12,673,442.37 | 0.00000 % | 10.05463995 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 12.16379303 |
| P | 0.00 | 0.00000 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| S | 0.00 | 0.00000 % | 8.00446324 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 7.80186947 |

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: Per \$1000 denomination. class B and C certificates are per \$1 denomination.

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Certificateholder Account Statement

| CERTIFICATE ACCOUNT | |
|---|-------------------|
| Beginning Balance | 0.00 |
| Deposits | |
| Payments of Interest and Principal | 300,501.36 |
| Reserve Funds and Credit Enhancements | 0.00 |
| Proceeds from Repurchased Loans | 0.00 |
| Servicer Advances | 6,938.00 |
| Gains & Subsequent Recoveries (Realized Losses) | 26,276.30 |
| Prepayment Penalties | 0.00 |
| Total Deposits | <u>333,715.66</u> |
| Withdrawals | |
| Reserve Funds and Credit Enhancements | 0.00 |
| Reimbursement for Servicer Advances | 148,263.29 |
| Total Administration Fees | 2,761.22 |
| Payment of Interest and Principal | 182,691.15 |
| Total Withdrawals (Pool Distribution Amount) | <u>333,715.66</u> |
| Ending Balance | <u>0.00</u> |

Servicer Advances are calculated as delinquent scheduled principal and interest.

| PREPAYMENT/CURTAILMENT INTEREST SHORTFALL | |
|---|-------------|
| Total Prepayment/Curtailment Interest Shortfall | 0.00 |
| Servicing Fee Support | <u>0.00</u> |
| Non-Supported Prepayment/Curtailment Interest Shortfall | <u>0.00</u> |

| ADMINISTRATION FEES | |
|---|-----------------|
| Gross Servicing Fee* | 2,652.49 |
| Credit Risk Manager Fee - Clayton Fixed Income Services | 82.23 |
| Trustee Fee - Wells Fargo Bank, N.A. | 26.50 |
| Supported Prepayment/Curtailment Interest Shortfall | <u>0.00</u> |
| Total Administration Fees | <u>2,761.22</u> |

*Servicer Payees include: PHH MORTGAGE CORPORATION

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Collateral Statement

| Group | Group A - Fixed | Group A - ARM | Group B - Fixed | Group B - ARM | Total |
|------------------------------------|-----------------|-------------------|-----------------|---------------|-------------------|
| Collateral Description | Fixed 30 Year | 6 Month LIBOR ARM | Fixed 30 Year | 6 Month Arm | Mixed Fixed & Arm |
| Weighted Average Coupon Rate | 4.355956 | 5.035913 | 6.167558 | 3.745206 | 4.810901 |
| Weighted Average Net Rate | 3.855959 | 4.535910 | 5.667563 | 3.245211 | 4.310903 |
| Weighted Average Pass-Through Rate | 3.835442 | 4.515401 | 5.647089 | 3.224727 | 4.290407 |
| Weighted Average Remaining Term | 152 | 161 | 164 | 162 | 160 |
| Principal and Interest Constant | 10,191.71 | 12,937.76 | 13,117.59 | 8,021.81 | 44,268.87 |
| Beginning Loan Count | 14 | 16 | 21 | 19 | 70 |
| Loans Paid in Full | 0 | 1 | 0 | 0 | 1 |
| Ending Loan Count | 14 | 15 | 21 | 19 | 69 |
| Beginning Scheduled Balance | 1,342,327.67 | 1,886,389.08 | 1,457,102.55 | 1,680,182.99 | 6,366,002.29 |
| Ending Scheduled Balance | 1,336,450.45 | 1,770,528.74 | 1,450,910.59 | 1,676,943.77 | 6,234,833.55 |
| Actual Ending Collateral Balance | 1,341,934.71 | 1,776,544.60 | 1,455,439.90 | 1,680,190.15 | 6,254,109.36 |
| Scheduled Principal | 5,319.11 | 5,021.35 | 5,628.62 | 2,777.95 | 18,747.03 |
| Unscheduled Principal | 558.11 | 110,838.99 | 563.34 | 461.27 | 112,421.71 |
| Negative Amortized Principal | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Scheduled Interest | 4,872.60 | 7,916.41 | 7,488.97 | 5,243.86 | 25,521.84 |
| Servicing Fees | 559.30 | 786.00 | 607.12 | 700.07 | 2,652.49 |
| Master Servicing Fees | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Trustee Fee | 5.60 | 7.87 | 6.06 | 6.97 | 26.50 |
| FRY Amount | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Special Hazard Fee | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Other Fee | 17.35 | 24.37 | 18.80 | 21.71 | 82.23 |
| Pool Insurance Fee | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Spread 1 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Spread 2 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Spread 3 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Net Interest | 4,290.35 | 7,098.17 | 6,856.99 | 4,515.11 | 22,760.62 |
| Realized Loss Amount | 1.25 | (26,277.55) | 0.00 | 0.00 | (26,276.30) |
| Cumulative Realized Loss | 2,682,966.44 | 7,068,476.58 | 3,995,439.04 | 8,661,194.83 | 22,408,076.89 |
| Percentage of Cumulative Losses | 0.7251 | 1.9103 | 0.9430 | 2.0456 | 2.8291 |
| Prepayment Penalty Paid Amount | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Prepayment Penalty Paid Count | 0 | 0 | 0 | 0 | 0 |
| Special Servicing Fee | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

NOTE: The Collateral Balances shown are Trust Balances unless otherwise designated.

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Additional Reporting - Deal Level

| Cash Reporting | |
|-------------------------------------|--------------|
| Excess Cash Amount | 26,764.31 |
| Informational Reporting | |
| Available Funds Cap | 5.347767% |
| Rolling 3 Month Delinquency Average | 2.076923% |
| Structural Reporting | |
| Extra Principal Amount | 26,764.31 |
| Overcollateralization Amount | 154,157.13 |
| OC Deficiency Amount | 3,806,145.58 |
| OC Reduction Amount | 0.00 |
| OC Increase Amount | 0.00 |
| Target OC Amount | 3,960,302.71 |
| Trigger Event Reporting | |
| Stepdown Date | YES |
| Trigger Event | NO |

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Delinquency Status - OTS Delinquency Calculation Method

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|-------------------|-------------------|------------|-------------------|-------------------|------------|-------------------|-------------------|------------|-------------------|-------------------|------------|--------------------|-------------------|------------|
| No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | |
| | | | 0-29 Days | 2 | 130,913.18 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 2 | 130,913.18 |
| 30 Days | 5 | 425,966.85 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 5 | 425,966.85 |
| 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 |
| 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 |
| 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 |
| 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 |
| 180+ Days | 1 | 48,543.50 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 1 | 48,543.50 |
| 6 | 474,510.35 | | 2 | 130,913.18 | | 0 | 0.00 | | 0 | 0.00 | | 8 | 605,423.53 | |
| No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | |
| | | | 0-29 Days | 2.898551 % | 2.093235 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 2.898551 % | 2.093235 % |
| 30 Days | 7.246377 % | 6.810991 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 7.246377 % | 6.810991 % |
| 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % |
| 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % |
| 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % |
| 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % |
| 180+ Days | 1.449275 % | 0.776186 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 1.449275 % | 0.776186 % |
| 8.695652 % | 7.587177 % | | 2.898551 % | 2.093235 % | | 0.000000 % | 0.000000 % | | 0.000000 % | 0.000000 % | | 11.594203 % | 9.680412 % | |

Please refer to CTSLink.com for a list of delinquency code descriptions.

NOTE: Delinquencies are stratified according to information the servicer has provided

| | | | | | |
|---|------|--|------|------------------|----------|
| Current Period Class A Insufficient Funds | 0.00 | Principal Balance of Contaminated Properties | 0.00 | Periodic Advance | 6,938.00 |
|---|------|--|------|------------------|----------|

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Delinquency Status By Group

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|------------------------------|------------|------------|-------------------|----------------|------------|--------------------|----------------|------------|-------------|----------------|------------|--------------|----------------|------------|
| Group A - Fixed - OTS | | | | | | | | | | | | | | |
| No of Loans | Actual Bal | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | |
| 30 Days | 1 | 45,116.26 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 |
| 60 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 1 | 45,116.26 |
| 90 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 |
| 120 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 |
| 150 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 |
| 180+ Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 |
| | | | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 |
| | 1 | 45,116.26 | | 0 | 0.00 | | 0 | 0.00 | | 0 | 0.00 | | 1 | 45,116.26 |
| 30 Days | 7.142857 % | 3.362031 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % |
| 60 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 7.142857 % | 3.362031 % |
| 90 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % |
| 120 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % |
| 150 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % |
| 180+ Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % |
| | 7.142857 % | 3.362031 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % |
| | | | | 0.000000 % | 0.000000 % | | 0.000000 % | 0.000000 % | | 0.000000 % | 0.000000 % | | 7.142857 % | 3.362031 % |

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|----------------------------|------------|-------------|-------------------|----------------|------------|--------------------|----------------|------------|-------------|----------------|------------|--------------|----------------|-------------|
| Group A - ARM - OTS | | | | | | | | | | | | | | |
| No of Loans | Actual Bal | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | |
| 30 Days | 1 | 178,319.65 | 0-29 Days | 2 | 130,913.18 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 2 | 130,913.18 |
| 60 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 1 | 178,319.65 |
| 90 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 |
| 120 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 |
| 150 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 |
| 180+ Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 |
| | 1 | 178,319.65 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 |
| | | | | 2 | 130,913.18 | | 0 | 0.00 | | 0 | 0.00 | | 3 | 309,232.83 |
| 30 Days | 6.666667 % | 10.037443 % | 0-29 Days | 13.333333 % | 7.368978 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 13.333333 % | 7.368978 % |
| 60 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 6.666667 % | 10.037443 % |
| 90 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % |
| 120 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % |
| 150 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % |
| 180+ Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % |
| | 6.666667 % | 10.037443 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % |
| | | | | 13.333333 % | 7.368978 % | | 0.000000 % | 0.000000 % | | 0.000000 % | 0.000000 % | | 20.000000 % | 17.406421 % |

Please refer to CTSLink.com for a list of delinquency code descr

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Delinquency Status By Group

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|-----------------------|------------|------------|-------------|----------------|------------|-------------|----------------|------------|-------------|----------------|------------|-------------|----------------|------------|
| Group B - Fixed - OTS | | | | | | | | | | | | | | |
| No of Loans | Actual Bal | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | |
| 30 Days | 1 | 65,435.93 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 |
| 60 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 1 | 65,435.93 |
| 90 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 |
| 120 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 |
| 150 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 |
| 180+ Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 |
| | | | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 |
| | 1 | 65,435.93 | | 0 | 0.00 | | 0 | 0.00 | | 0 | 0.00 | | 1 | 65,435.93 |
| 30 Days | 4.761905 % | 4.495955 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % |
| 60 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 4.761905 % | 4.495955 % |
| 90 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % |
| 120 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % |
| 150 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % |
| 180+ Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % |
| | 4.761905 % | 4.495955 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % |

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|---------------------|-------------|-------------|-------------|----------------|------------|-------------|----------------|------------|-------------|----------------|------------|-------------|----------------|------------|
| Group B - ARM - OTS | | | | | | | | | | | | | | |
| No of Loans | Actual Bal | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | |
| 30 Days | 2 | 137,095.01 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 |
| 60 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 2 | 137,095.01 |
| 90 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 |
| 120 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 | 90 Days | 0 | 0.00 |
| 150 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 | 120 Days | 0 | 0.00 |
| 180+ Days | 1 | 48,543.50 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 | 150 Days | 0 | 0.00 |
| | 3 | 185,638.51 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 0 | 0.00 | 180+ Days | 1 | 48,543.50 |
| | | | | 0 | 0.00 | | 0 | 0.00 | | 0 | 0.00 | | 3 | 185,638.51 |
| 30 Days | 10.526316 % | 8.159494 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % |
| 60 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 10.526316 % | 8.159494 % |
| 90 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 0.000000 % | 0.000000 % |
| 120 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 0.000000 % | 0.000000 % |
| 150 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 0.000000 % | 0.000000 % |
| 180+ Days | 5.263158 % | 2.889167 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % | 150 Days | 0.000000 % | 0.000000 % |
| | 15.789474 % | 11.048661 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 0.000000 % | 0.000000 % | 180+ Days | 5.263158 % | 2.889167 % |

Please refer to CTSLink.com for a list of delinquency code descr

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180+ Delinquency Summary

| Days Delinquent | Summary | | |
|--------------------|-----------------------|--------------------------------------|--------------------------------|
| | Number Of Loans | Outstanding Actual Balance(\$) | Percentage Of Balance(%) |
| 300 - 329 | 1 | 48,543.50 | 0.776 |
| Total | 1 | 48,543.50 | 0.776 |

This report includes all loans greater than 180 days delinquent regardless of status (REO, Foreclosure, Bankruptcy)

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REO Detail - All Mortgage Loans in REO during Current Period

| | | | | | | | | | | | |
|--|--|--|--|--|--|--|--|--|--|--|--|
| Summary - No REO Information to report this period. | | | | | | | | | | | |
| Group A - Fixed - No REO Information to report this period. | | | | | | | | | | | |
| Group A - ARM - No REO Information to report this period. | | | | | | | | | | | |
| Group B - Fixed - No REO Information to report this period. | | | | | | | | | | | |
| Group B - ARM - No REO Information to report this period. | | | | | | | | | | | |

REO Loan Detail - All Mortgage Loans in REO during Current Period

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| | | | | No | REO Loans | this Period | | | | | |

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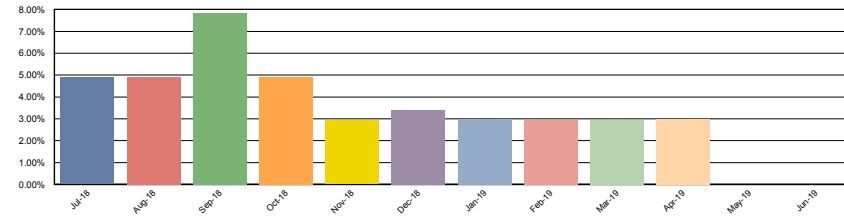
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

| | |
|----------------------------------|------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 0 |
| Original Principal Balance | 0.00 |
| Current Actual Balance | 0.00 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 0 |
| Original Principal Balance | 0.00 |
| Current Actual Balance | 0.00 |

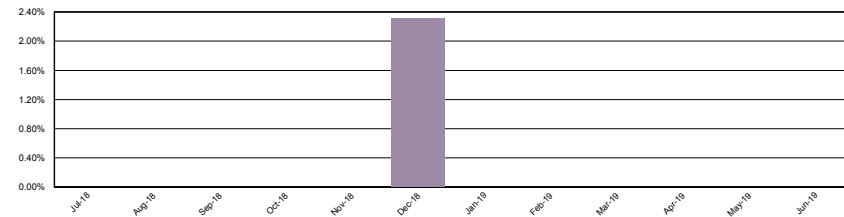
12 Month Foreclosure History



Group A - Fixed

| | |
|----------------------------------|------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 0 |
| Original Principal Balance | 0.00 |
| Current Actual Balance | 0.00 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 0 |
| Original Principal Balance | 0.00 |
| Current Actual Balance | 0.00 |

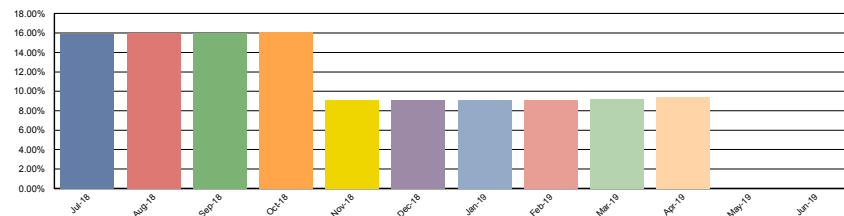
12 Month Foreclosure History



Group A - ARM

| | |
|----------------------------------|------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 0 |
| Original Principal Balance | 0.00 |
| Current Actual Balance | 0.00 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 0 |
| Original Principal Balance | 0.00 |
| Current Actual Balance | 0.00 |

12 Month Foreclosure History



Group B - Fixed - No Foreclosure Information to report this period.

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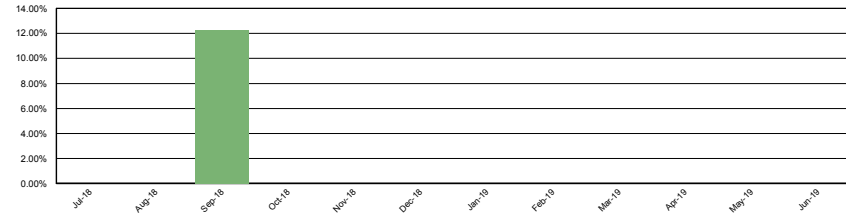
Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Group B - ARM

New Foreclosure Loans
Loans in Foreclosure 0
Original Principal Balance 0.00
Current Actual Balance 0.00

Current Foreclosure Total
Loans in Foreclosure 0
Original Principal Balance 0.00
Current Actual Balance 0.00

12 Month Foreclosure History



Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|----------------------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| | | | | | No Foreclosure Loans this Period | | | | | | |

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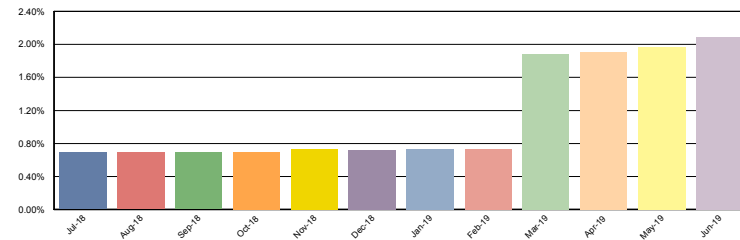
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

| | |
|---------------------------------|------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 1 |
| Original Principal Balance | 71,500.00 |
| Current Actual Balance | 53,964.67 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 2 |
| Original Principal Balance | 173,580.00 |
| Current Actual Balance | 130,913.18 |

12 Month Bankruptcy History

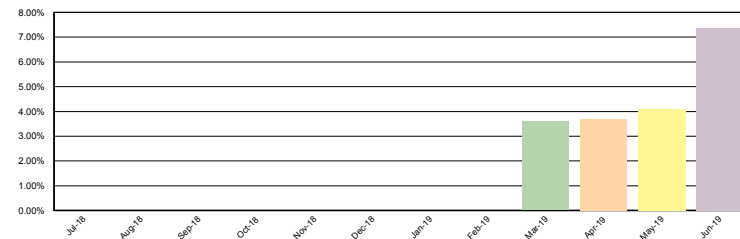


Group A - Fixed - No Bankruptcy Information to report this period.

Group A - ARM

| | |
|---------------------------------|------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 1 |
| Original Principal Balance | 71,500.00 |
| Current Actual Balance | 53,964.67 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 2 |
| Original Principal Balance | 173,580.00 |
| Current Actual Balance | 130,913.18 |

12 Month Bankruptcy History



Group B - Fixed - No Bankruptcy Information to report this period.

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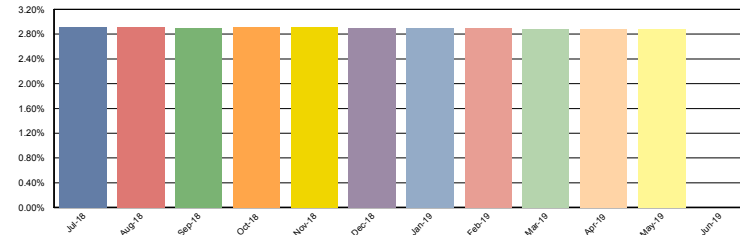
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group B - ARM

| | |
|----------------------------|------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 0 |
| Original Principal Balance | 0.00 |
| Current Actual Balance | 0.00 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 0 |
| Original Principal Balance | 0.00 |
| Current Actual Balance | 0.00 |

12 Month Bankruptcy History



Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

| Group | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group A - ARM | 10492166 | Jun-2019 | 01-Nov-2002 | TX | 100.00 | 71,500.00 | 53,964.67 | 01-May-2019 | 0 | 9.180 % | 781.91 |
| Group A - ARM | 10493498 | Mar-2019 | 01-Dec-2002 | TX | 80.00 | 102,080.00 | 76,948.51 | 01-May-2019 | 0 | 2.001 % | 192.75 |

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Realized Loss Detail Report - Loans with Losses during Current Period

| | Inactive | | | | Active | | | | Totals | | | |
|-----------------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Group A - Fixed | 1 | 34,614.71 | 1.25 | 0.000 % | 0 | 0.00 | 0.00 | 0.000 % | 1 | 34,614.71 | 1.25 | 0.000 % |
| Group A - ARM | 2 | 249,627.47 | (26,277.55) | (1.484 %) | 0 | 0.00 | 0.00 | 0.000 % | 2 | 249,627.47 | (26,277.55) | (1.484 %) |
| Group B - Fixed | 0 | 0.00 | 0.00 | 0.000 % | 0 | 0.00 | 0.00 | 0.000 % | 0 | 0.00 | 0.00 | 0.000 % |
| Group B - ARM | 0 | 0.00 | 0.00 | 0.000 % | 0 | 0.00 | 0.00 | 0.000 % | 0 | 0.00 | 0.00 | 0.000 % |
| Total | 3 | 284,242.18 | (26,276.30) | (0.421 %) | 0 | 0.00 | 0.00 | 0.000 % | 3 | 284,242.18 | (26,276.30) | (0.421 %) |

Realized Loss Loan Detail Report - Loans with Losses during Current Period

| Group | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|-----------------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group A - Fixed | 10502921 | 80,000.00 | 7.500 % | NY | 77.70 | 360 | 34,614.71 | 03/27/2019 | 1.25 | 1.25 |
| Group A - ARM | 10492406 | 168,000.00 | 8.750 % | CA | 80.00 | 360 | 54,026.76 | 03/25/2019 | 32.83 | 38.08 |
| Group A - ARM | 10505574 | 212,500.00 | 9.000 % | NY | 83.30 | 360 | 195,600.71 | 04/12/2019 | (26,310.38) | (26,303.74) |

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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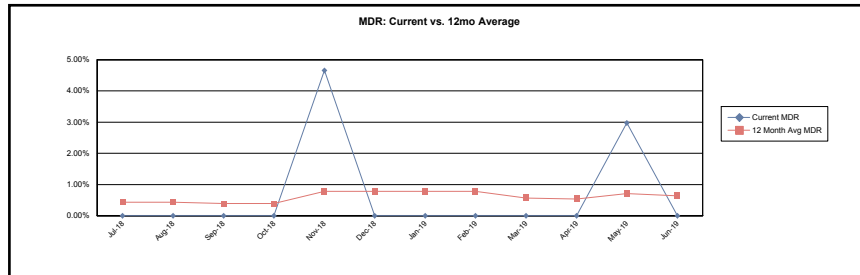
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Realized Loss Report - Collateral

Summary

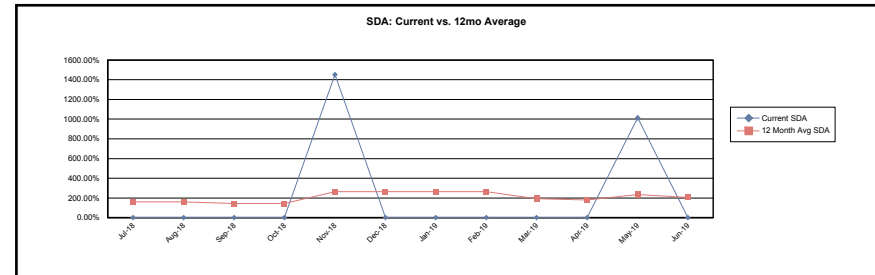
MDR

| | |
|------------------|---------|
| Current Month | 0.000 % |
| 3 Month Average | 0.991 % |
| 12 Month Average | 0.636 % |



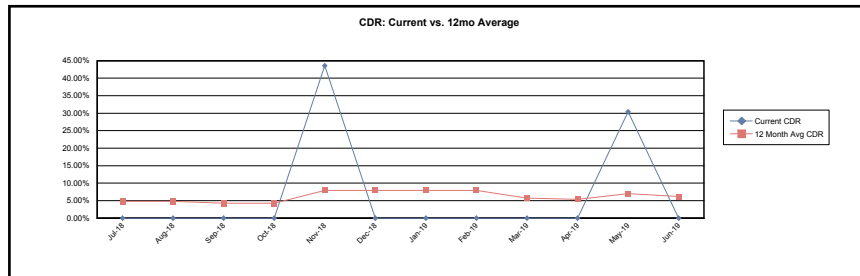
SDA

| | |
|------------------|-----------|
| Current Month | 0.000 % |
| 3 Month Average | 337.679 % |
| 12 Month Average | 205.460 % |



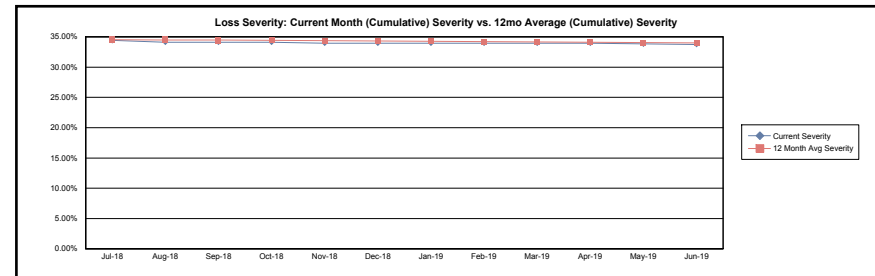
CDR

| | |
|------------------|----------|
| Current Month | 0.000 % |
| 3 Month Average | 10.130 % |
| 12 Month Average | 6.164 % |



Loss Severity

| | |
|-------------------------------|----------|
| Current Month (Cumulative) | 33.755 % |
| 3 Month Average (Cumulative) | 33.836 % |
| 12 Month Average (Cumulative) | 33.996 % |



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Telephone: 1-866-846-4526

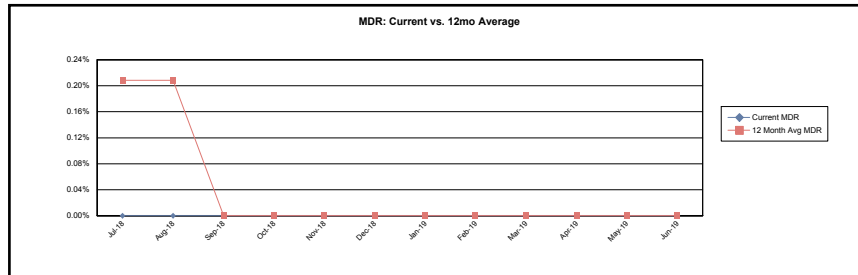
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Realized Loss Report - Collateral

Group A - Fixed

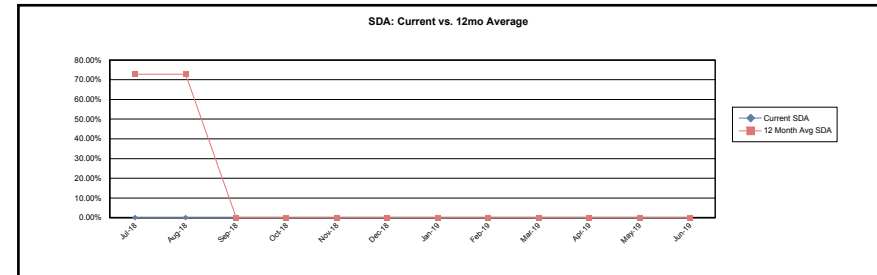
MDR

| | |
|------------------|---------|
| Current Month | 0.000 % |
| 3 Month Average | 0.000 % |
| 12 Month Average | 0.000 % |



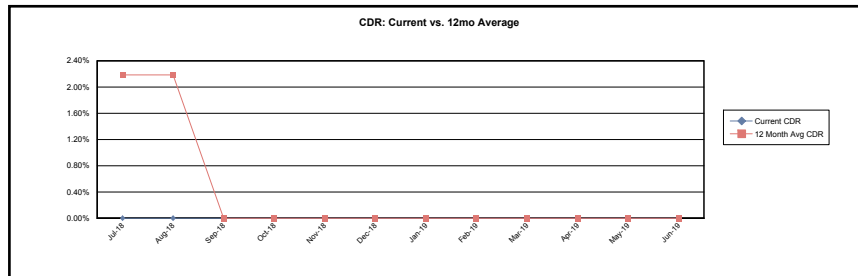
SDA

| | |
|------------------|---------|
| Current Month | 0.000 % |
| 3 Month Average | 0.000 % |
| 12 Month Average | 0.000 % |



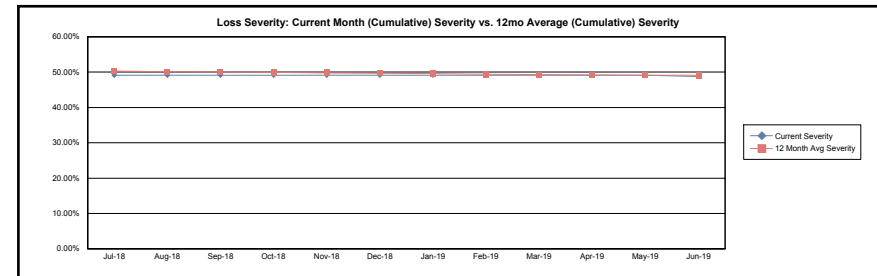
CDR

| | |
|------------------|---------|
| Current Month | 0.000 % |
| 3 Month Average | 0.000 % |
| 12 Month Average | 0.000 % |



Loss Severity

| | |
|-------------------------------|----------|
| Current Month (Cumulative) | 48.811 % |
| 3 Month Average (Cumulative) | 49.019 % |
| 12 Month Average (Cumulative) | 49.097 % |



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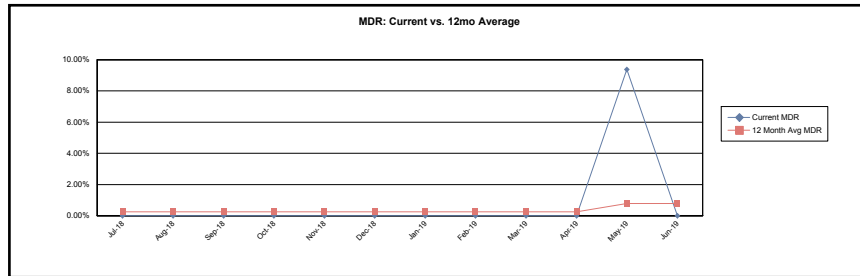
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Realized Loss Report - Collateral

Group A - ARM

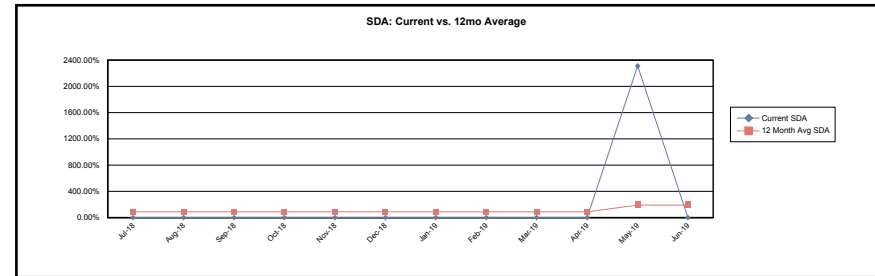
MDR

| | |
|------------------|---------|
| Current Month | 0.000 % |
| 3 Month Average | 3.124 % |
| 12 Month Average | 0.781 % |



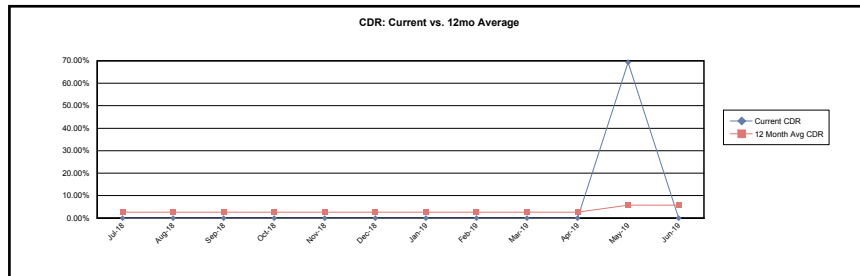
SDA

| | |
|------------------|-----------|
| Current Month | 0.000 % |
| 3 Month Average | 769.996 % |
| 12 Month Average | 192.499 % |



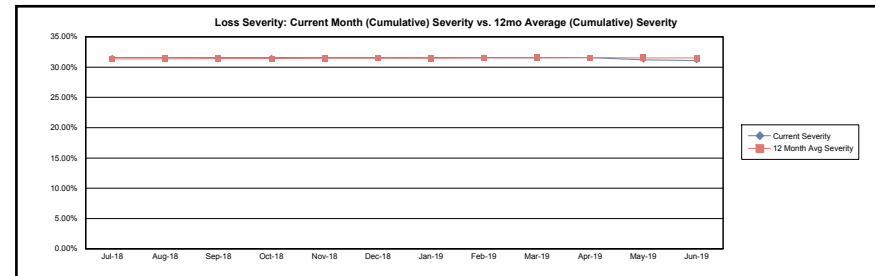
CDR

| | |
|------------------|----------|
| Current Month | 0.000 % |
| 3 Month Average | 23.100 % |
| 12 Month Average | 5.775 % |



Loss Severity

| | |
|-------------------------------|----------|
| Current Month (Cumulative) | 31.103 % |
| 3 Month Average (Cumulative) | 31.297 % |
| 12 Month Average (Cumulative) | 31.501 % |



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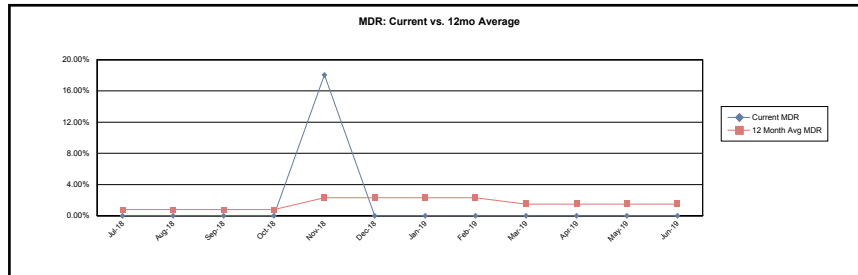
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Realized Loss Report - Collateral

Group B - Fixed

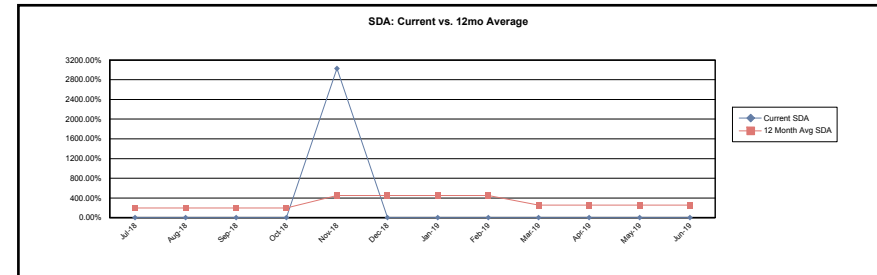
MDR

Current Month 0.000 %
3 Month Average 0.000 %
12 Month Average 1.504 %



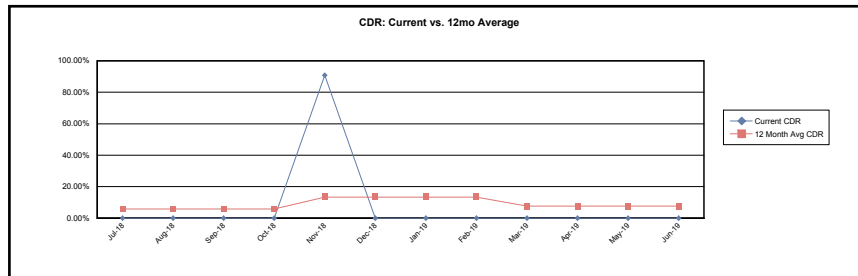
SDA

Current Month 0.000 %
3 Month Average 0.000 %
12 Month Average 252.277 %



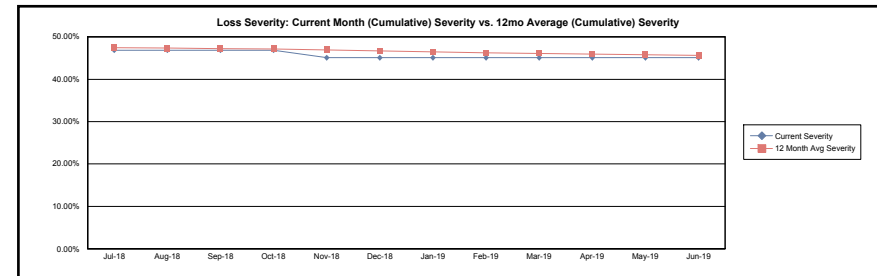
CDR

Current Month 0.000 %
3 Month Average 0.000 %
12 Month Average 7.568 %



Loss Severity

Current Month (Cumulative) 45.064 %
3 Month Average (Cumulative) 45.064 %
12 Month Average (Cumulative) 45.648 %



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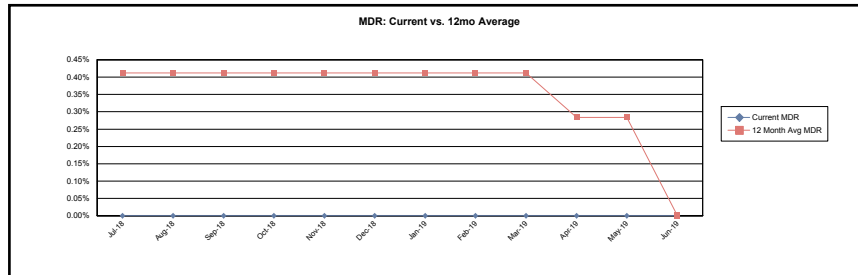
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Realized Loss Report - Collateral

Group B - ARM

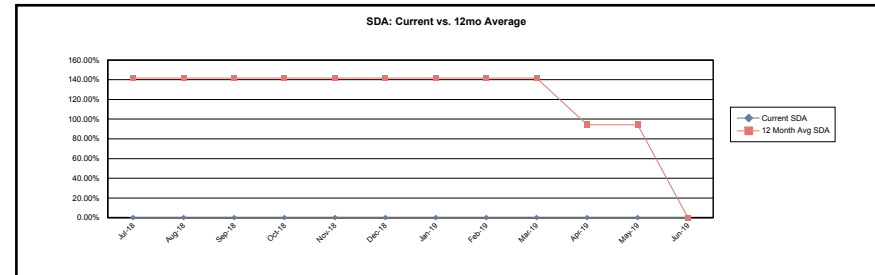
MDR

| | |
|------------------|---------|
| Current Month | 0.000 % |
| 3 Month Average | 0.000 % |
| 12 Month Average | 0.000 % |



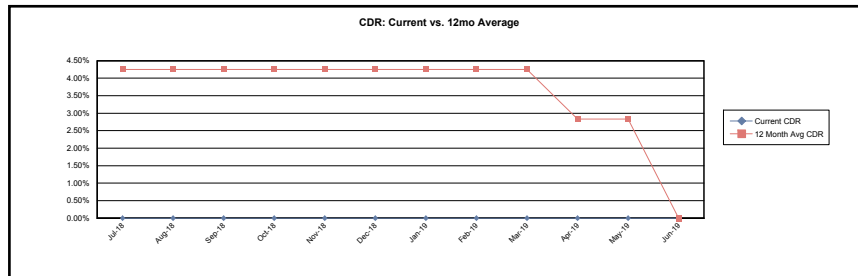
SDA

| | |
|------------------|---------|
| Current Month | 0.000 % |
| 3 Month Average | 0.000 % |
| 12 Month Average | 0.000 % |



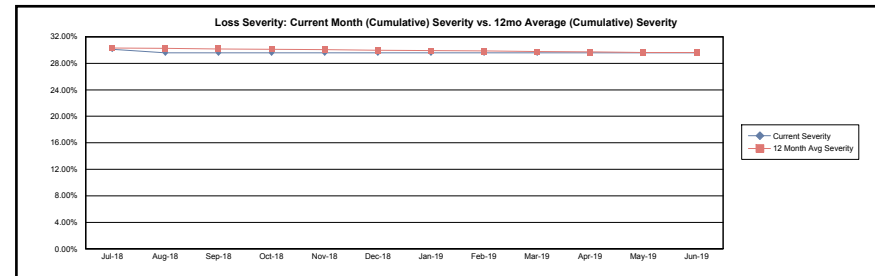
CDR

| | |
|------------------|---------|
| Current Month | 0.000 % |
| 3 Month Average | 0.000 % |
| 12 Month Average | 0.000 % |



Loss Severity

| | |
|-------------------------------|----------|
| Current Month (Cumulative) | 29.565 % |
| 3 Month Average (Cumulative) | 29.565 % |
| 12 Month Average (Cumulative) | 29.612 % |



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

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

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.

3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Detail - Prepayments during Current Period

| Summary | | | | | | | | | | | | | |
|-----------------|--------------------|----------------------------|---------------------------|-------------------|----------------------------|---------------------------|--------------------|----------------------------|---------------------------|------------------|----------------------------|---------------------------|--------------------|
| | Loans Paid in Full | | | Repurchased Loans | | | Substitution Loans | | | Liquidated Loans | | | Curtailments |
| | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Curtailment Amount |
| Group A - Fixed | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 558.11 |
| Group A - ARM | 1 | 157,500.00 | 110,424.21 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 780.69 |
| Group B - Fixed | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 563.34 |
| Group B - ARM | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 461.27 |
| Total | 1 | 157,500.00 | 110,424.21 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 2,363.41 |

Prepayment Loan Detail - Prepayments during Current Period

| Group | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|---------------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------------|-------------------|-------------------|---------------|-----------|
| Group A - ARM | 10497752 | CA | 70.00 | 01-Dec-2002 | 157,500.00 | 110,058.30 | Loan Paid in Full | 0 | 8.500 % | 360 | 198 |

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

| Summary | Loan Count | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|-----------------|------------|---------------|---------------------------|---------------------------|
| Group A - Fixed | 0 | 0.00 | 0.00 | 0.00 |
| Group A - ARM | 0 | 0.00 | 0.00 | 0.00 |
| Group B - Fixed | 0 | 0.00 | 0.00 | 0.00 |
| Group B - ARM | 0 | 0.00 | 0.00 | 0.00 |
| Total | 0 | 0.00 | 0.00 | 0.00 |

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

| Group | Loan Number | Paid In Full Date | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|-------|-------------|-------------------------------------|---------------|---------------------------|---------------------------|
| | | No Prepayment Penalties this Period | | | |

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Prepayment Rates

Summary

SMM

Current Month 1.771 %
3 Month Average 2.027 %
12 Month Average 0.971 %

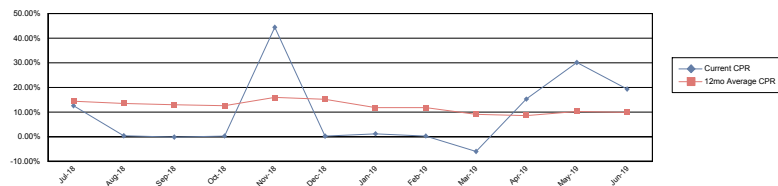
CPR

Current Month 19.301 %
3 Month Average 21.551 %
12 Month Average 9.809 %

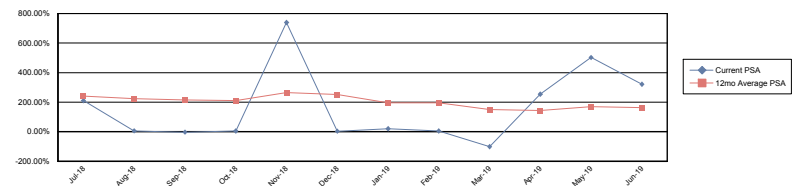
PSA

Current Month 321.688 %
3 Month Average 359.185 %
12 Month Average 163.490 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group A - Fixed

SMM

Current Month 0.042 %
3 Month Average 0.768 %
12 Month Average 0.349 %

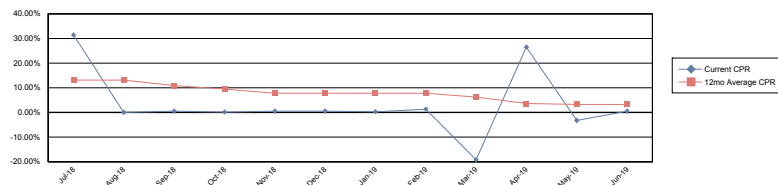
CPR

Current Month 0.500 %
3 Month Average 7.906 %
12 Month Average 3.258 %

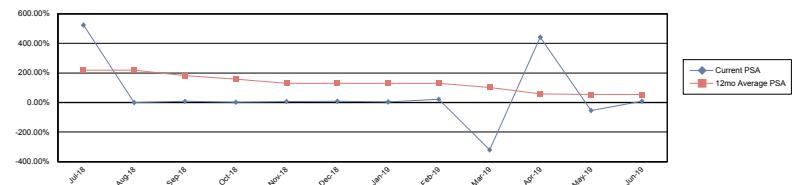
PSA

Current Month 8.329 %
3 Month Average 131.770 %
12 Month Average 54.304 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group A - ARM

SMM

Current Month 5.891 %
3 Month Average 5.957 %
12 Month Average 1.508 %

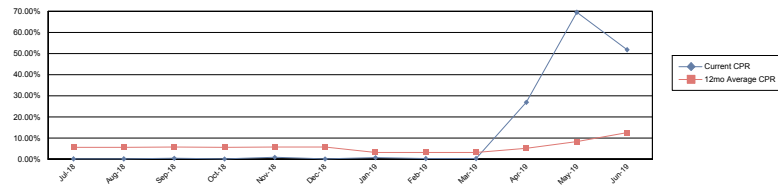
CPR

Current Month 51.744 %
3 Month Average 49.350 %
12 Month Average 12.566 %

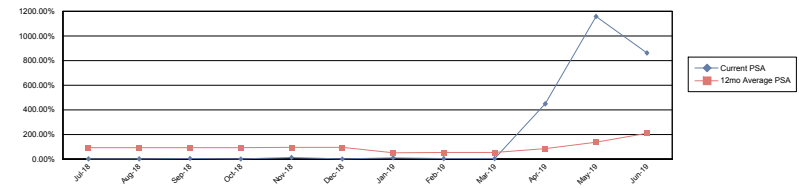
PSA

Current Month 862.400 %
3 Month Average 822.499 %
12 Month Average 209.426 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group B - Fixed

SMM

Current Month 0.039 %
3 Month Average 0.035 %
12 Month Average 1.524 %

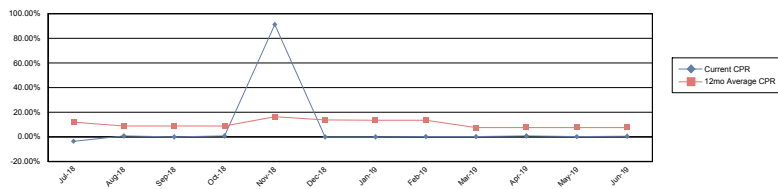
CPR

Current Month 0.465 %
3 Month Average 0.419 %
12 Month Average 7.559 %

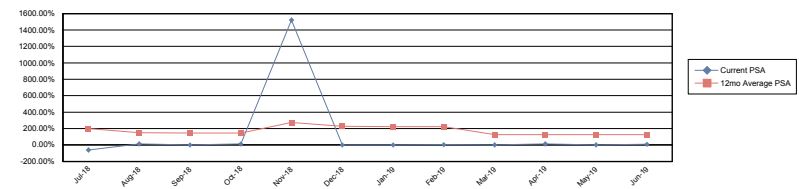
PSA

Current Month 7.746 %
3 Month Average 6.985 %
12 Month Average 125.988 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group B - ARM

SMM

Current Month 0.027 %
3 Month Average 0.027 %
12 Month Average 0.159 %

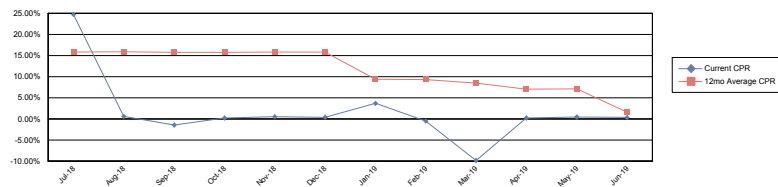
CPR

Current Month 0.329 %
3 Month Average 0.318 %
12 Month Average 1.593 %

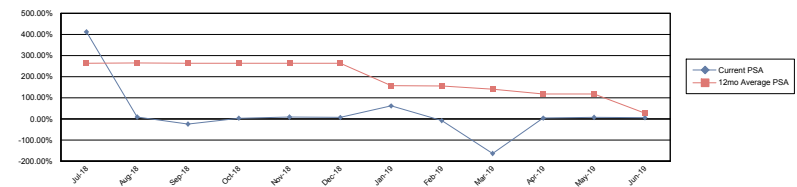
PSA

Current Month 5.491 %
3 Month Average 5.305 %
12 Month Average 26.553 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)

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

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Modification Summary

| | Loan Count (Numerator) | Loan Count (Denominator) | Loan Count % | Current Scheduled Balance (Numerator) | Current Scheduled Balance (Denominator) | Current Scheduled Balance % |
|---|---------------------------|-----------------------------|-----------------|---|---|-----------------------------------|
| Number of loans modified within the past 12 months that are currently delinquent (against the total number of loans delinquent within the deal) | 0 | 6 | 0.000 % | 0.00 | 472,415.11 | 0.000 % |
| Number of modified loans that have passed the loan modification performance test (against the total number of modified loans) | 34 | 38 | 89.474 % | 3,615,855.43 | 3,866,696.34 | 93.513 % |
| Number of loans modified in the current cycle (against the number of loans within the deal) | 0 | 69 | 0.000 % | 0.00 | 6,234,833.55 | 0.000 % |
| Number of modified loans (against the total number of loans within the deal) | 38 | 69 | 55.072 % | 3,866,696.34 | 6,234,833.55 | 62.018 % |
| Number of loans modified within the last 12 months (against the total number of modified loans within the deal) | 3 | 38 | 7.895 % | 186,456.31 | 3,866,696.34 | 4.822 % |
| Number of loans modified within the last 12 months (against the total number of loans within the deal) | 3 | 69 | 4.348 % | 186,456.31 | 6,234,833.55 | 2.991 % |
| Number of modified loans that are not currently delinquent after the modification (against the number of modified loans within the deal) | 34 | 38 | 89.474 % | 3,615,855.43 | 3,866,696.34 | 93.513 % |
| Number of loans modified in the current cycle that are not currently delinquent (against the number of loans modified in the current cycle) | 0 | 0 | 0.000 % | 0.00 | 0.00 | 0.000 % |
| Number of loans modified in the current cycle that are currently delinquent (against the number of loans modified in the current cycle) | 0 | 0 | 0.000 % | 0.00 | 0.00 | 0.000 % |
| Number of modified loans that were not delinquent at the time of the modification (against the number of loans modified within the deal) | 3 | 38 | 7.895 % | 159,381.01 | 3,866,696.34 | 4.122 % |
| Number of modified loans that were delinquent at the time of the modification (against the total number of loans modified within the deal) | 35 | 38 | 92.105 % | 3,707,315.33 | 3,866,696.34 | 95.878 % |
| Number of modified Loans (against the total number of loans within the deal as of Cut-off date) | 38 | 2,299 | 1.653 % | 3,866,696.34 | 395,499,314.03 | 0.978 % |

Delinquencies are classified based on the logic set forth in the governing documents.

If a loan is modified in the first month of the security it is assumed the loan is delinquent.

This summary excludes inactive loans.

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Modification Detail

| Modification Detail Summary | | | | | | | | | | | | |
|-----------------------------|------------|----------------------------|---------------------------|--------------------|----------------------------------|-------------------|------------|----------------------------|---------------------------|--------------------|----------------------------------|-------------------|
| Groups | Current | | | | | | Cumulative | | | | | |
| | Loan Count | Original Principal Balance | Current Scheduled Balance | Capitalized Amount | Capitalized Reimbursement Amount | Total Forgiveness | Loan Count | Original Principal Balance | Current Scheduled Balance | Capitalized Amount | Capitalized Reimbursement Amount | Total Forgiveness |
| Group A - Fixed | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 8 | 1,334,970.00 | 860,890.40 | 317,826.26 | (113,841.74) | 145,118.28 |
| Group A - ARM | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 11 | 1,899,877.00 | 1,139,318.31 | 168,557.95 | (3,426.28) | 129,368.25 |
| Group B - Fixed | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 11 | 838,008.00 | 490,534.95 | 127,911.38 | (73,046.48) | 50,229.99 |
| Group B - ARM | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 20 | 2,493,400.00 | 1,375,952.68 | 664,805.31 | 73,031.27 | 54,023.23 |
| Total | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 50 | 6,566,255.00 | 3,866,696.34 | 1,279,100.90 | (117,283.23) | 378,739.75 |

| Current Month Modification Detail | | | | | | | | | | | | | | | |
|-----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|------------------------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/ Original Balance | Mod Appr Date/Mod Effective Date | Total Capitalized Amount | Total Capitalized Reimb. Amount | Total Forgiveness | No of Times Loan Modified | | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Scheduled Balance |
| | | | | | | No Modifications this Period | | | | | | | | | |

| Historical Modification Detail | | | | | | | | | | | | | | | |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/ Original Balance | Mod Appr Date/Mod Effective Date | Total Capitalized Amount | Total Capitalized Reimb. Amount | Total Forgiveness | No of Times Loan Modified | | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Scheduled Balance |
| Group A - Fixed | | | | | | | | | | | | | | | |
| 10481654 | 03/23/2011 | | | | | Pre Mod | 6 | No Action | 07/01/2010 | 8.000 | 739.27 | 10/01/2032 | * | * | 92,203.40 |
| 100,750.00 | 03/01/2011 | 0.00 | 0.00 | 57,092.56 | | Post Mod | (1) | No Action | 04/01/2011 | 4.000 | 249.67 | 10/01/2032 | 0.00 | * | 43,266.38 |
| 10481654 | 05/10/2019 | | | | | Pre Mod | 5 | No Action | 10/01/2018 | 4.000 | 249.67 | 10/01/2032 | * | * | 30,972.59 |
| 100,750.00 | 04/01/2019 | 3,835.05 | (3,934.28) | * | | Post Mod | 0 | No Action | 05/01/2019 | 4.000 | 176.29 | 10/01/2032 | 22,039.05 | 10/01/2032 | 34,833.82 |
| | | | | | 2 | Current Values | 0 | No Action | 06/01/2019 | 4.000 | 176.29 | 10/01/2032 | 22,039.05 | 10/01/2032 | 34,773.64 |
| 10485924 | 01/14/2013 | | | | | Pre Mod | 66 | No Action | 06/01/2007 | 9.990 | 2,170.16 | 09/01/2032 | * | * | 235,804.51 |
| 247,500.00 | 08/01/2012 | 149,852.68 | 0.00 | 174.56 | | Post Mod | 1 | No Action | 11/01/2012 | 2.000 | 481.80 | 09/01/2032 | 94,590.50 | 09/01/2032 | 157,794.78 |
| | | | | | 1 | Current Values | 0 | No Action | 06/01/2019 | 2.000 | 481.80 | 09/01/2032 | 94,590.50 | 09/01/2032 | 138,431.25 |
| 10486099 | 10/28/2013 | | | | | Pre Mod | * | * | * | * | * | * | * | * | 81,117.02 |
| 91,200.00 | 04/01/2012 | * | 0.00 | * | | Post Mod | 0 | No Action | 10/01/2013 | 2.366 | 439.09 | * | * | * | 80,558.17 |
| | | | | | 1 | Current Values | 0 | No Action | 05/01/2019 | 2.366 | 439.09 | 10/01/2032 | N/A | N/A | 60,059.90 |

Merrill Lynch Mortgage Loans Inc
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Series 2003-WMC1

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www.ctslink.com
Telephone: 1-866-846-4526

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| Historical Modification Detail | | | | | | | | | | | | | | | |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/ Original Balance | Mod Appr Date/Mod Effective Date | Total Capitalized Amount | Total Capitalized Reimb. Amount | Total Forgiveness | No of Times Loan Modified | | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Scheduled Balance |
| Group A - Fixed | | | | | | | | | | | | | | | |
| 10487303 | 04/10/2017 | | | | | Pre Mod | 1 | No Action | 01/01/2017 | 8.500 | 1,680.08 | 11/01/2032 | * | * | 174,264.98 |
| 218,500.00 | 04/01/2017 | 7,075.10 | (7,095.74) | * | 1 | Post Mod | 0 | No Action | 04/01/2017 | 3.500 | 1,254.45 | 11/01/2032 | 0.00 | 11/01/2032 | 180,614.54 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 3.500 | 1,254.45 | 11/01/2032 | N/A | N/A | 158,923.90 |
| 10494805 | 03/10/2015 | | | | | Pre Mod | 47 | Bankruptcy | 02/01/2011 | 8.375 | 2,768.07 | 11/01/2017 | * | * | 172,269.08 |
| 283,200.00 | 04/01/2014 | 102,811.72 | (102,811.72) | 74,096.29 | 1 | Post Mod | 3 | Bankruptcy | 11/01/2014 | 2.000 | 1,333.44 | 03/01/2029 | 0.00 | * | 195,248.19 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 2.000 | 1,333.44 | 03/01/2029 | N/A | N/A | 141,609.76 |
| 10498106 | 06/23/2011 | | | | | Pre Mod | 16 | No Action | 12/01/2009 | 7.990 | 1,999.07 | 11/01/2032 | * | * | 248,287.79 |
| 272,700.00 | 06/01/2011 | 45,134.25 | 0.00 | 793.08 | 1 | Post Mod | (1) | No Action | 07/01/2011 | 6.490 | 1,719.57 | 11/01/2032 | 209,389.60 | 11/01/2032 | 290,805.91 |
| | | | | | | Current Values | (1) | No Action | 07/01/2019 | 6.490 | 1,719.57 | 11/01/2032 | 209,389.60 | 11/01/2032 | 268,053.27 |
| 10499459 | 04/10/2013 | | | | | Pre Mod | (1) | No Action | 05/01/2013 | 10.625 | 883.44 | 11/01/2032 | * | * | 94,443.55 |
| 95,600.00 | 05/01/2013 | 9,117.46 | 0.00 | 74.24 | 1 | Post Mod | 0 | No Action | 05/01/2013 | 2.500 | 508.67 | 11/01/2032 | 0.00 | * | 94,131.64 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 2.500 | 508.67 | 11/01/2032 | N/A | N/A | 59,038.68 |
| 10502525 | 08/20/2012 | | | | | Pre Mod | 8 | No Action | 10/01/2011 | 11.875 | 260.05 | 11/01/2017 | * | 11/01/2017 | 13,239.52 |
| 25,520.00 | 09/01/2012 | * | 0.00 | 12,887.55 | 1 | Post Mod | 0 | No Action | 09/01/2012 | 2.000 | 221.55 | 11/01/2017 | 0.00 | 11/01/2017 | 13,040.04 |
| | | | | | | Current Values | | INACTIVE | | | | | | | |
| Group A - ARM | | | | | | | | | | | | | | | |
| 10487078 | 05/14/2009 | | | | | Pre Mod | 7 | No Action | 08/01/2008 | 7.750 | 690.24 | 09/01/2032 | * | * | 89,367.05 |
| 96,000.00 | 04/01/2009 | * | 0.00 | * | 1 | Post Mod | 0 | No Action | 04/01/2009 | 8.375 | 788.53 | 09/01/2032 | * | * | 97,373.84 |
| | | | | | | Current Values | | INACTIVE | | | | | | | |
| 10488521 | 03/23/2011 | | | | | Pre Mod | 1 | No Action | 12/01/2010 | 8.625 | 1,089.42 | 10/01/2032 | * | * | 128,524.70 |
| 138,225.00 | 03/01/2011 | 0.00 | 0.00 | 21,562.61 | 1 | Post Mod | 0 | No Action | 03/01/2011 | 2.125 | 526.13 | 10/01/2032 | 0.00 | * | 109,217.50 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 2.125 | 526.13 | 10/01/2032 | N/A | N/A | 73,236.27 |
| 10493685 | 04/20/2009 | | | | | Pre Mod | 5 | No Action | 09/01/2008 | 9.750 | 2,069.68 | 10/01/2032 | * | * | 228,936.97 |
| 241,600.00 | 03/01/2009 | 19,308.63 | 0.00 | * | | Post Mod | 0 | No Action | 04/01/2009 | 9.750 | 2,193.89 | 10/01/2032 | * | 10/01/2032 | 242,227.00 |
| 10493685 | 04/21/2011 | | | | | Pre Mod | 4 | No Action | 10/01/2010 | 7.375 | 1,812.87 | 10/01/2032 | * | * | 246,402.29 |
| 241,600.00 | 05/01/2011 | 12,138.18 | 0.00 | 1,397.75 | | Post Mod | (1) | No Action | 06/01/2011 | 3.875 | 1,408.95 | 10/01/2032 | 0.00 | * | 245,789.01 |
| 10493685 | 06/14/2014 | | | | | Pre Mod | 12 | No Action | 04/01/2013 | 3.875 | 1,408.95 | 10/01/2032 | * | * | 222,341.08 |
| 241,600.00 | 06/01/2014 | 27,743.30 | 0.00 | 414.87 | 3 | Post Mod | (2) | No Action | 08/01/2014 | 2.000 | 704.33 | 10/01/2032 | 148,051.00 | 10/01/2032 | 230,789.43 |
| | | | | | | Current Values | (1) | No Action | 07/01/2019 | 2.000 | 704.33 | 10/01/2032 | 148,051.00 | 10/01/2032 | 205,631.77 |
| 10493763 | 09/12/2013 | | | | | Pre Mod | 3 | No Action | 04/01/2013 | 6.000 | 1,262.52 | 10/01/2032 | * | * | 173,701.51 |
| 188,200.00 | 08/01/2013 | 7,292.07 | 0.00 | * | | Post Mod | 0 | No Action | 09/01/2013 | 4.125 | 1,014.21 | 10/01/2032 | 0.00 | * | 160,580.32 |
| 10493763 | 06/12/2017 | | | | | Pre Mod | 11 | No Action | 05/01/2016 | 4.125 | 1,014.21 | 10/01/2032 | * | * | 138,547.47 |
| 188,200.00 | 06/01/2017 | 16,557.99 | (16,594.58) | * | 2 | Post Mod | 0 | No Action | 06/01/2017 | 2.697 | 618.89 | 10/01/2032 | 93,182.45 | 10/01/2032 | 154,834.52 |
| | | | | | | Current Values | 0 | No Action | 05/01/2019 | 2.697 | 618.89 | 10/01/2032 | 93,182.45 | 10/01/2032 | 147,821.58 |
| 10493884 | 09/21/2011 | | | | | Pre Mod | 4 | No Action | 03/01/2011 | 7.990 | 1,303.20 | 10/01/2032 | * | * | 160,166.07 |
| 175,000.00 | 09/01/2011 | * | 0.00 | 0.00 | 1 | Post Mod | 0 | No Action | 09/01/2011 | 2.000 | 411.56 | 10/01/2032 | 77,450.42 | 10/01/2032 | 135,722.45 |
| | | | | | | Current Values | 0 | No Action | 05/01/2019 | 4.750 | 603.06 | 10/01/2032 | 77,450.42 | 10/01/2032 | 112,893.12 |

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| Historical Modification Detail | | | | | | | | | | | | | | | |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|------------------------|--------------------------|------------------|----------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| Loan Number/ Original Balance | Mod Appr Date/Mod Effective Date | Total Capitalized Amount | Total Capitalized Reimb. Amount | Total Forgiveness | No of Times Loan Modified | | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Scheduled Balance |
| Group A - ARM | | | | | | | | | | | | | | | |
| 10495769 | 01/18/2012 | | | | | Pre Mod | 20 | No Action | 03/01/2010 | 7.625 | 747.89 | 10/01/2032 | * | * | 95,592.75 |
| 103,252.00 | 01/01/2012 | 17,768.68 | 0.00 | 933.40 | 1 | Post Mod Current Values | 0 0 | No Action No Action | 01/01/2012 05/01/2019 | 2.000 2.000 | 339.87 339.87 | 10/01/2032 10/01/2032 | 63,490.02 63,490.02 | 10/01/2032 10/01/2032 | 111,156.32 96,101.43 |
| 10496329 | 04/10/2017 | | | | | Pre Mod | 12 | Foreclosure | 02/01/2016 | 6.750 | 549.77 | 10/01/2032 | * | * | 63,498.97 |
| 83,600.00 | 07/01/2016 | 7,022.05 | (8,040.25) | * | 1 | Post Mod Current Values | 3 | No Action INACTIVE | 12/01/2016 | 3.125 | 263.72 | 10/01/2032 | 52,884.66 | 10/01/2032 | 71,440.86 |
| 10498353 | 03/23/2011 | | | | | Pre Mod | 8 | No Action | 05/01/2010 | 7.990 | 2,247.63 | 10/01/2032 | * | * | 279,409.66 |
| 300,000.00 | 03/01/2011 | 0.00 | 0.00 | 105,059.62 | 1 | Post Mod Current Values | (1) 0 | No Action No Action | 04/01/2011 06/01/2019 | 2.990 2.990 | 1,062.31 1,062.31 | 10/01/2032 10/01/2032 | 0.00 N/A | * N/A | 202,544.78 140,021.56 |
| 10498657 | 11/18/2015 | | | | | Pre Mod | 4 | No Action | 05/01/2015 | 7.750 | 1,200.97 | 11/01/2032 | * | * | 138,149.12 |
| 165,000.00 | 11/01/2015 | 9,316.36 | 10,223.87 | * | 1 | Post Mod Current Values | 0 0 | No Action No Action | 11/01/2015 06/01/2019 | 7.750 7.750 | 1,061.54 1,061.54 | 11/01/2032 11/01/2032 | 27,989.58 27,989.58 | 11/01/2032 11/01/2032 | 127,689.89 115,914.22 |
| 10503727 | 06/15/2012 | | | | | Pre Mod | 9 | No Action | 07/01/2011 | 6.500 | 1,778.42 | 11/01/2032 | * | * | 241,394.93 |
| 280,000.00 | 06/01/2012 | 27,929.90 | 0.00 | * | 1 | Post Mod Current Values | (1) 0 | No Action No Action | 07/01/2012 06/01/2019 | 2.000 2.000 | 599.37 552.77 | 11/01/2032 11/01/2032 | 116,056.97 116,056.97 | 11/01/2032 11/01/2032 | 197,655.33 159,860.51 |
| 10507821 | 01/11/2017 | | | | | Pre Mod | 2 | No Action | 09/01/2016 | 8.490 | 994.79 | 11/01/2032 | * | * | 104,795.72 |
| 129,000.00 | 01/01/2017 | 23,480.79 | 10,984.68 | * | 1 | Post Mod Current Values | (1) (1) | No Action No Action | 02/01/2017 07/01/2019 | 2.000 2.000 | 284.08 284.08 | 11/01/2032 11/01/2032 | 98,811.91 98,811.91 | 11/01/2032 11/01/2032 | 93,683.31 87,837.85 |
| Group B - Fixed | | | | | | | | | | | | | | | |
| 10467670 | 12/10/2013 | | | | | Pre Mod | 1 | No Action | 09/01/2013 | 10.250 | 741.97 | 05/01/2032 | * | * | 73,914.57 |
| 82,800.00 | 11/01/2013 | 1,492.56 | 0.00 | * | 1 | Post Mod Current Values | (1) 0 | No Action No Action | 01/01/2014 06/01/2019 | 2.000 2.000 | 227.37 227.37 | 05/01/2032 05/01/2032 | 47,496.84 47,496.84 | 05/01/2032 05/01/2032 | 74,877.02 67,726.99 |
| 10487079 | 05/14/2009 | | | | | Pre Mod | 6 | No Action | 09/01/2008 | 12.750 | 260.81 | 09/01/2017 | * | 09/01/2017 | 23,362.50 |
| 24,000.00 | 04/01/2009 | * | 0.00 | * | 1 | Post Mod Current Values | 0 | No Action INACTIVE | 04/01/2009 | 12.750 | 260.81 | 09/01/2017 | * | 09/01/2017 | 25,053.19 |
| 10492382 | 02/12/2010 | | | | | Pre Mod | 10 | No Action | 02/01/2009 | 10.500 | 448.22 | 11/01/2032 | * | * | 41,951.08 |
| 49,000.00 | 01/01/2010 | * | 0.00 | * | | Post Mod | (1) | No Action | 03/01/2010 | 2.000 | 141.07 | 12/01/2049 | * | * | 46,457.55 |
| 10492382 | 01/11/2017 | | | | | Pre Mod | 3 | No Action | 08/01/2016 | 4.000 | 187.98 | 12/01/2049 | * | * | 29,851.86 |
| 49,000.00 | 01/01/2017 | 7,921.28 | (7,941.08) | * | 2 | Post Mod Current Values | 0 0 | No Action No Action | 01/01/2017 06/01/2019 | 3.000 3.000 | 135.22 135.22 | 12/01/2049 12/01/2049 | 10,233.78 10,233.78 | 12/01/2049 12/01/2049 | 37,732.35 36,364.40 |
| 10493690 | 04/20/2009 | | | | | Pre Mod | 5 | No Action | 09/01/2008 | 11.750 | 609.68 | 10/01/2017 | * | 10/01/2017 | 58,295.58 |
| 60,400.00 | 03/01/2009 | 3,847.66 | 0.00 | * | 1 | Post Mod Current Values | 0 | No Action INACTIVE | 04/01/2009 | 50.000 | 233.04 | 10/01/2017 | * | 10/01/2017 | 61,990.83 |
| 10494077 | 02/11/2017 | | | | | Pre Mod | 5 | No Action | 07/01/2016 | 9.750 | 613.50 | 10/01/2032 | * | * | 58,958.61 |
| 71,408.00 | 02/01/2017 | 8,429.65 | (8,450.72) | * | 1 | Post Mod Current Values | 0 1 | No Action No Action | 02/01/2017 04/01/2019 | 3.000 3.000 | 241.24 241.24 | 10/01/2032 10/01/2032 | 49,834.86 49,834.86 | 10/01/2032 10/01/2032 | 67,315.49 65,202.40 |

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| Historical Modification Detail | | | | | | | | | | | | | | | |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/ Original Balance | Mod Appr Date/Mod Effective Date | Total Capitalized Amount | Total Capitalized Reimb. Amount | Total Forgiveness | No of Times Loan Modified | | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Scheduled Balance |
| Group B - Fixed | | | | | | | | | | | | | | | |
| 10494708 | 02/23/2011 | | | | | Pre Mod | 5 | Foreclosure | 07/01/2010 | 7.625 | 509.61 | 10/01/2032 | * | * | 65,615.62 |
| 72,000.00 | 03/01/2011 | * | 0.00 | 4,304.57 | 1 | Post Mod | 0 | No Action | 03/01/2011 | 2.625 | 331.17 | 10/01/2032 | * | * | 65,427.98 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 2.625 | 331.17 | 10/01/2032 | N/A | N/A | 44,525.54 |
| 10494801 | 01/13/2015 | | | | | Pre Mod | 62 | Bankruptcy | 09/01/2009 | 8.750 | 1,383.24 | 11/01/2017 | * | * | 82,386.61 |
| 138,400.00 | 04/01/2014 | 88,823.06 | (49,842.08) | 45,634.71 | 1 | Post Mod | 8 | Bankruptcy | 04/01/2014 | 2.000 | 888.77 | 03/01/2029 | 0.00 | * | 131,477.23 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 2.000 | 888.77 | 03/01/2029 | N/A | N/A | 94,145.45 |
| 10496607 | 12/11/2012 | | | | | Pre Mod | 3 | No Action | 07/01/2012 | 9.375 | 940.29 | 11/01/2032 | * | * | 76,663.05 |
| 113,050.00 | 01/01/2013 | 4,837.62 | 0.00 | * | 1 | Post Mod | 0 | No Action | 01/01/2013 | 2.000 | 232.16 | 11/01/2032 | 46,045.14 | 11/01/2032 | 76,558.66 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 2.000 | 232.16 | 11/01/2032 | 46,045.14 | 11/01/2032 | 57,472.24 |
| 10500031 | 11/17/2010 | | | | | Pre Mod | 5 | No Action | 04/01/2010 | 9.125 | 651.34 | 11/01/2017 | * | * | 44,017.16 |
| 63,750.00 | 12/01/2010 | 5,771.17 | 0.00 | 290.71 | 1 | Post Mod | 0 | No Action | 12/01/2010 | 9.125 | 710.99 | 11/01/2017 | * | * | 43,640.88 |
| | | | | | | Current Values | | INACTIVE | | | | | | | |
| 10502611 | 01/10/2018 | | | | | Pre Mod | 0 | No Action | 11/01/2017 | 8.750 | 410.66 | 11/01/2032 | * | * | 40,310.17 |
| 52,200.00 | 01/01/2018 | 1,267.04 | (1,271.13) | * | 1 | Post Mod | (1) | No Action | 02/01/2018 | 3.875 | 284.55 | 11/01/2032 | 5,235.72 | 11/01/2032 | 41,426.75 |
| | | | | | | Current Values | (1) | No Action | 07/01/2019 | 3.875 | 284.55 | 11/01/2032 | 5,235.72 | 11/01/2032 | 38,795.39 |
| 10503300 | 07/10/2018 | | | | | Pre Mod | 4 | No Action | 01/01/2018 | 8.750 | 873.24 | 11/01/2032 | * | * | 84,620.17 |
| 111,000.00 | 07/01/2018 | 5,521.34 | (5,541.47) | * | 1 | Post Mod | (1) | No Action | 08/01/2018 | 4.375 | 642.19 | 11/01/2032 | 14,731.90 | 11/01/2032 | 89,827.96 |
| | | | | | | Current Values | (1) | No Action | 07/01/2019 | 4.375 | 642.19 | 11/01/2032 | 14,731.90 | 11/01/2032 | 86,302.54 |
| Group B - ARM | | | | | | | | | | | | | | | |
| 10483278 | 05/23/2011 | | | | | Pre Mod | 3 | No Action | 12/01/2010 | 9.750 | 902.32 | 10/01/2032 | * | * | 97,834.34 |
| 103,500.00 | 05/01/2011 | 7,959.82 | 0.00 | 90.88 | 1 | Post Mod | 0 | No Action | 05/01/2011 | 4.750 | 496.80 | 10/01/2032 | 69,367.96 | 10/01/2032 | 105,168.08 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 4.750 | 496.80 | 10/01/2032 | 69,367.96 | 10/01/2032 | 95,512.11 |
| 10484232 | 03/11/2019 | | | | | Pre Mod | 15 | No Action | 10/01/2017 | 7.500 | 497.72 | 10/01/2032 | * | * | 52,245.09 |
| 69,960.00 | 03/01/2019 | 14,729.00 | (13,454.42) | * | 1 | Post Mod | (1) | No Action | 04/01/2019 | 4.875 | 345.59 | 10/01/2032 | 0.00 | * | 65,620.83 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 4.875 | 345.59 | 10/01/2032 | N/A | N/A | 65,380.13 |
| 10485733 | 01/24/2011 | | | | | Pre Mod | 6 | No Action | 05/01/2010 | 5.000 | 571.40 | 08/01/2032 | * | * | 92,087.16 |
| 93,600.00 | 12/01/2010 | 6,576.22 | 0.00 | 199.80 | 1 | Post Mod | 0 | No Action | 01/01/2011 | 5.000 | 612.45 | 08/01/2032 | 0.00 | * | 96,917.73 |
| | | | | | | Current Values | | INACTIVE | | | | | | | |
| 10489010 | 07/16/2013 | | | | | Pre Mod | 8 | No Action | 09/01/2012 | 9.893 | 352.69 | 10/01/2032 | * | * | 36,866.30 |
| 40,500.00 | 07/01/2013 | 12,454.12 | 0.00 | * | 1 | Post Mod | 0 | No Action | 07/01/2013 | 2.000 | 172.72 | 10/01/2032 | 23,041.89 | 10/01/2032 | 48,775.57 |
| | | | | | | Current Values | | INACTIVE | | | | | | | |
| 10490372 | 11/09/2012 | | | | | Pre Mod | 1 | No Action | 08/01/2012 | 8.990 | 664.43 | 11/01/2032 | * | * | 74,335.50 |
| 81,090.00 | 11/01/2012 | 4,262.75 | 0.00 | * | 1 | Post Mod | 0 | No Action | 11/01/2012 | 8.926 | 625.62 | 11/01/2032 | 49,289.37 | 11/01/2032 | 78,229.81 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 4.750 | 448.31 | 11/01/2032 | 49,289.37 | 11/01/2032 | 74,123.69 |

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| Historical Modification Detail | | | | | | | | | | | | | | | |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/ Original Balance | Mod Appr Date/Mod Effective Date | Total Capitalized Amount | Total Capitalized Reimb. Amount | Total Forgiveness | No of Times Loan Modified | | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Scheduled Balance |
| Group B - ARM | | | | | | | | | | | | | | | |
| 10490500 | 03/10/2009 | | | | | Pre Mod | 5 | No Action | 08/01/2008 | 10.125 | 1,205.93 | 10/01/2032 | * | * | 129,778.68 |
| 136,350.00 | 02/01/2009 | * | 0.00 | * | | Post Mod | 0 | No Action | 02/01/2009 | 5.000 | 825.99 | 10/01/2032 | * | * | 137,721.94 |
| 10490500 | 10/12/2015 | | | | | Pre Mod | 16 | No Action | 04/01/2014 | 7.750 | 1,016.66 | 10/01/2032 | * | * | 119,955.96 |
| 136,350.00 | 10/01/2015 | 34,057.08 | 4,602.51 | * | | Post Mod | 0 | No Action | 10/01/2015 | 3.375 | 415.07 | 10/01/2032 | 79,410.91 | 10/01/2032 | 109,142.20 |
| | | | | | 2 | Current Values | 0 | No Action | 06/01/2019 | 3.375 | 415.07 | 10/01/2032 | 79,410.91 | 10/01/2032 | 103,987.15 |
| 10490517 | 01/14/2013 | | | | | Pre Mod | 1 | No Action | 10/01/2012 | 7.550 | 493.51 | 11/01/2032 | * | * | 50,664.43 |
| 70,000.00 | 02/01/2013 | * | 0.00 | 11,699.26 | | Post Mod | (1) | No Action | 03/01/2013 | 7.550 | 335.39 | 11/01/2032 | 41,549.59 | 11/01/2032 | 50,647.80 |
| 10490517 | 05/10/2017 | | | | | Pre Mod | 4 | No Action | 11/01/2016 | 7.550 | 335.39 | 11/01/2032 | 41,549.59 | 11/01/2032 | 49,802.69 |
| 70,000.00 | 05/01/2017 | 2,326.37 | 11,802.69 | * | | Post Mod | (1) | No Action | 06/01/2017 | 3.750 | 152.96 | 11/01/2032 | 29,327.27 | 11/01/2032 | 37,965.79 |
| | | | | | 2 | Current Values | 0 | No Action | 06/01/2019 | 3.750 | 152.96 | 11/01/2032 | 29,327.27 | 11/01/2032 | 37,074.90 |
| 10492521 | 07/11/2016 | | | | | Pre Mod | 2 | No Action | 03/01/2016 | 7.500 | 912.87 | 10/01/2032 | * | * | 104,049.98 |
| 128,000.00 | 07/01/2016 | 4,912.02 | (3,851.88) | * | | Post Mod | 0 | No Action | 07/01/2016 | 3.660 | 428.42 | 10/01/2032 | 81,315.13 | 10/01/2032 | 107,802.54 |
| | | | | | 1 | Current Values | 1 | No Action | 04/01/2019 | 3.660 | 428.42 | 10/01/2032 | 81,315.13 | 10/01/2032 | 104,325.76 |
| 10493720 | 06/07/2016 | | | | | Pre Mod | 3 | No Action | 01/01/2016 | 10.375 | 673.34 | 11/01/2032 | * | * | 63,716.77 |
| 73,600.00 | 06/01/2016 | 8,143.58 | (8,165.63) | * | | Post Mod | 0 | No Action | 06/01/2016 | 3.250 | 469.38 | 11/01/2032 | 0.00 | * | 71,585.59 |
| | | | | | 1 | Current Values | | INACTIVE | | | | | | | |
| 10494328 | 06/23/2011 | | | | | Pre Mod | 31 | No Action | 09/01/2008 | 7.990 | 1,193.79 | 10/01/2032 | * | * | 148,403.27 |
| 159,000.00 | 06/01/2011 | 51,369.74 | 0.00 | * | | Post Mod | 0 | No Action | 06/01/2011 | 2.875 | 719.46 | 10/01/2032 | 111,248.80 | 10/01/2032 | 197,843.90 |
| | | | | | 1 | Current Values | 0 | No Action | 06/01/2019 | 2.875 | 719.46 | 10/01/2032 | 111,248.80 | 10/01/2032 | 170,854.31 |
| 10495364 | 01/24/2011 | | | | | Pre Mod | 11 | No Action | 12/01/2009 | 9.500 | 498.47 | 10/01/2032 | * | * | 55,764.91 |
| 58,900.00 | 01/01/2011 | 17,316.38 | 0.00 | 0.00 | | Post Mod | 0 | No Action | 01/01/2011 | 2.000 | 222.73 | 10/01/2032 | 38,755.82 | 10/01/2032 | 72,201.18 |
| 10495364 | 01/10/2018 | | | | | Pre Mod | 5 | No Action | 06/01/2017 | 3.032 | 258.00 | 10/01/2032 | 38,755.82 | 10/01/2032 | 63,861.19 |
| 58,900.00 | 12/01/2017 | 29,277.56 | 29,947.12 | 31,867.92 | | Post Mod | 0 | No Action | 01/01/2018 | 3.032 | 160.67 | 10/01/2032 | 17,085.85 | 10/01/2032 | 33,839.09 |
| | | | | | 2 | Current Values | 1 | No Action | 04/01/2019 | 3.032 | 160.67 | 10/01/2032 | 17,085.85 | 10/01/2032 | 32,769.25 |
| 10495823 | 04/10/2014 | | | | | Pre Mod | 7 | No Action | 07/01/2013 | 2.000 | 194.63 | 10/01/2032 | * | * | 51,453.23 |
| 55,250.00 | 04/01/2014 | 4,264.07 | 0.00 | * | | Post Mod | (1) | No Action | 05/01/2014 | 2.000 | 207.39 | 10/01/2032 | 23,385.32 | 10/01/2032 | 54,614.71 |
| | | | | | 1 | Current Values | 10 | No Action | 07/01/2018 | 2.000 | 207.39 | 10/01/2032 | 23,385.32 | 10/01/2032 | 48,543.50 |
| 10496946 | 04/01/2008 | | | | | Pre Mod | * | * | * | * | * | * | * | * | 71,326.87 |
| 76,500.00 | 04/01/2008 | * | 0.00 | * | | Post Mod | 0 | No Action | 04/01/2008 | 6.500 | 483.96 | * | * | * | 71,191.77 |
| | | | | | 1 | Current Values | 0 | No Action | 05/01/2019 | 8.875 | 559.17 | 11/01/2032 | N/A | N/A | 52,858.63 |
| 10498134 | 09/09/2009 | | | | | Pre Mod | 3 | No Action | 04/01/2009 | 10.500 | 1,086.86 | 10/01/2032 | * | * | 113,188.74 |
| 118,000.00 | 06/01/2009 | 3,680.76 | 0.00 | * | | Post Mod | 0 | No Action | 09/01/2009 | 4.000 | 643.38 | 10/01/2032 | * | * | 115,450.46 |
| 10498134 | 10/09/2009 | | | | | Pre Mod | 0 | No Action | 09/01/2009 | 4.000 | 643.38 | 10/01/2032 | * | * | 115,450.46 |
| 118,000.00 | 06/01/2009 | 3,680.76 | 0.00 | * | | Post Mod | 0 | No Action | 10/01/2009 | 4.000 | 643.38 | 10/01/2032 | * | * | 115,191.91 |
| | | | | | 2 | Current Values | | INACTIVE | | | | | | | |

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| Historical Modification Detail | | | | | | | | | | | | | | | |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/ Original Balance | Mod Appr Date/Mod Effective Date | Total Capitalized Amount | Total Capitalized Reimb. Amount | Total Forgiveness | No of Times Loan Modified | | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Scheduled Balance |
| Group B - ARM | | | | | | | | | | | | | | | |
| 10499101 | 05/11/2015 | | | | | Pre Mod | 1 | No Action | 02/01/2015 | 8.990 | 632.02 | 11/01/2032 | * | * | 66,896.67 |
| 80,550.00 | 05/01/2015 | 15,018.82 | (15,067.32) | * | 1 | Post Mod | 0 | No Action | 05/01/2015 | 3.875 | 336.02 | 11/01/2032 | 60,340.37 | 11/01/2032 | 81,843.99 |
| | | | | | | Current Values | 0 | No Action | 05/01/2019 | 3.875 | 336.02 | 11/01/2032 | 60,340.37 | 11/01/2032 | 75,745.82 |
| 10499499 | 04/21/2011 | | | | | Pre Mod | 23 | No Action | 03/01/2009 | 8.875 | 1,455.69 | 11/01/2032 | * | * | 167,848.83 |
| 196,000.00 | 04/01/2011 | 48,533.42 | 0.00 | 263.00 | | Post Mod | 0 | No Action | 04/01/2011 | 6.375 | 1,256.61 | 11/01/2032 | 156,612.36 | 11/01/2032 | 216,255.87 |
| 10499499 | 10/11/2013 | | | | | Pre Mod | 16 | No Action | 04/01/2012 | 6.375 | 1,256.61 | 11/01/2032 | 156,612.36 | 11/01/2032 | 214,914.23 |
| 196,000.00 | 09/01/2013 | 29,755.64 | 0.00 | 0.00 | 2 | Post Mod | (1) | No Action | 11/01/2013 | 2.000 | 522.68 | 11/01/2032 | 106,447.02 | 11/01/2032 | 170,897.96 |
| | | | | | | Current Values | 0 | No Action | 05/01/2019 | 2.000 | 522.68 | 11/01/2032 | 106,447.02 | 11/01/2032 | 151,346.97 |
| 10501716 | 01/24/2011 | | | | | Pre Mod | 32 | No Action | 03/01/2008 | 7.375 | 2,506.49 | 11/01/2032 | * | * | 326,429.60 |
| 355,000.00 | 01/01/2011 | 111,707.17 | 0.00 | 649.73 | 1 | Post Mod | 0 | No Action | 01/01/2011 | 5.233 | 2,803.20 | 11/01/2032 | 0.00 | * | 437,244.17 |
| | | | | | | Current Values | | INACTIVE | | | | | | | |
| 10503101 | 07/10/2015 | | | | | Pre Mod | 72 | No Action | 06/01/2009 | 6.990 | 2,494.36 | 11/01/2032 | * | * | 340,568.20 |
| 360,000.00 | 07/01/2015 | 232,347.03 | 67,218.20 | 6.00 | 1 | Post Mod | 0 | No Action | 07/01/2015 | 2.000 | 827.77 | 11/01/2032 | 180,386.62 | 11/01/2032 | 272,977.81 |
| | | | | | | Current Values | 0 | No Action | 06/01/2019 | 2.000 | 827.77 | 11/01/2032 | 180,386.62 | 11/01/2032 | 254,644.12 |
| 10504675 | 02/14/2013 | | | | | Pre Mod | 3 | No Action | 09/01/2012 | 9.625 | 1,610.31 | 11/01/2032 | * | * | 135,998.58 |
| 188,100.00 | 03/01/2013 | 15,460.62 | 0.00 | * | 1 | Post Mod | 0 | No Action | 03/01/2013 | 2.000 | 411.84 | 11/01/2032 | 82,235.10 | 11/01/2032 | 135,813.40 |
| | | | | | | Current Values | 0 | No Action | 05/01/2019 | 2.000 | 411.84 | 11/01/2032 | 82,235.10 | 11/01/2032 | 108,786.34 |
| 10506390 | 02/17/2012 | | | | | Pre Mod | 12 | No Action | 12/01/2010 | 4.000 | 278.43 | 11/01/2032 | * | * | 48,832.38 |
| 49,500.00 | 02/01/2012 | 6,972.38 | 0.00 | 9,246.64 | 1 | Post Mod | 0 | No Action | 02/01/2012 | 4.000 | 264.51 | 11/01/2032 | 21,441.81 | 11/01/2032 | 54,065.51 |
| | | | | | | Current Values | | INACTIVE | | | | | | | |

All Pre Mod values are from the cycle directly preceding the modification effective date, except for a modification with a prior effective date which will come from the cycle directly preceding the n

Total Capitalized Reimbursement Amount is a projected value based upon the adjusted principal at the time of modification.

* This data is currently not provided for reporting.

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Modified Data Elements

| CURRENT PERIOD SUMMARY | # of Modifications | % of Modifications | Original Principal Balance | % of Original Principal Balance | Current Scheduled Balance | % of Current Scheduled Balance |
|------------------------|---|--------------------|----------------------------|---------------------------------|---------------------------|--------------------------------|
| | No Modifications to report this Period * | | | | | |
| Total | | | | | | |

| CUMULATIVE SUMMARY | # of Modifications | % of Modifications | Original Principal Balance | % of Original Principal Balance | Current Scheduled Balance | % of Current Scheduled Balance |
|---|--------------------|--------------------|----------------------------|---------------------------------|---------------------------|--------------------------------|
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I | 2 | 3.3333 % | 421,600.00 | 5.2921 % | 326,725.42 | 4.6864 % |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, ARM to Fixed | 1 | 1.6667 % | 49,000.00 | 0.6151 % | 46,457.55 | 0.6664 % |
| Interest Rate, Principal Balance, Scheduled P&I | 7 | 11.6667 % | 561,020.00 | 7.0421 % | 493,896.68 | 7.0842 % |
| Interest Rate, Principal Balance, Scheduled P&I, Balloon Date | 1 | 1.6667 % | 218,500.00 | 2.7427 % | 180,614.54 | 2.5906 % |
| Interest Rate, Principal Balance, Scheduled P&I, Balloon Date, Balloon Amount | 10 | 16.6667 % | 1,429,458.00 | 17.9430 % | 1,221,962.87 | 17.5272 % |
| Interest Rate, Principal Balance, Scheduled P&I, Balloon Date, Balloon Amount, ARM to Fixed | 16 | 26.6667 % | 2,302,842.00 | 28.9060 % | 2,035,712.62 | 29.1993 % |
| Interest Rate, Principal Balance, Scheduled P&I, Balloon Amount | 3 | 5.0000 % | 324,900.00 | 4.0782 % | 242,702.84 | 3.4812 % |
| Interest Rate, Principal Balance, Scheduled P&I, ARM to Fixed | 7 | 11.6667 % | 1,366,585.00 | 17.1538 % | 1,292,582.20 | 18.5402 % |
| Interest Rate, Scheduled P&I | 1 | 1.6667 % | 95,600.00 | 1.2000 % | 94,131.64 | 1.3502 % |
| Other Change(s) | 3 | 5.0000 % | 239,700.00 | 3.0088 % | 217,177.92 | 3.1151 % |
| Principal Balance | 1 | 1.6667 % | 118,000.00 | 1.4812 % | 115,191.91 | 1.6523 % |
| Principal Balance, Scheduled P&I | 1 | 1.6667 % | 63,750.00 | 0.8002 % | 43,640.88 | 0.6260 % |
| Principal Balance, Scheduled P&I, Balloon Date | 1 | 1.6667 % | 241,600.00 | 3.0326 % | 242,227.00 | 3.4744 % |
| Principal Balance, Scheduled P&I, Balloon Date, Balloon Amount | 2 | 3.3333 % | 156,000.00 | 1.9582 % | 89,448.53 | 1.2830 % |
| Principal Balance, Scheduled P&I, Balloon Date, Balloon Amount, ARM to Fixed | 3 | 5.0000 % | 284,500.00 | 3.5711 % | 232,403.20 | 3.3335 % |
| Principal Balance, Scheduled P&I, ARM to Fixed | 1 | 1.6667 % | 93,600.00 | 1.1749 % | 96,917.73 | 1.3901 % |
| Total | 60 | 100.0000 % | 7,966,655.00 | 100.0000 % | 6,971,793.53 | 100.0000 % |

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| Current Modified Data Elements Detail | | | | | | | | | | | | | | | |
|---------------------------------------|----------------------------|-----------------------------|-----------------|----------------------|--------------------------------|--------------------------|----------------------|----------------------|---------------------|--------------------|---------------------|---------------------|-------------------------------|-------------------------------|--------------------------|
| Loan Number | Modification Approved Date | Modification Effective Date | Other Change(s) | GRM/GPM Modification | Interest Rate Change | Principal Balance Change | Maturity Date Change | Scheduled P&I Change | Balloon Date Change | Balloon Amt Change | ARM to Fixed Change | Fixed To ARM Change | IO To Fully Amortizing Change | Fully Amortizing To IO Change | Streamlined Modification |
| | | | | | No Modifications this Period * | | | | | | | | | | |

For Additional Footnote information, please see bottom of the Historical Modified Data Elements Detail Section.

| Historical Modified Data Elements Detail | | | | | | | | | | | | | | | |
|--|----------------------------|-----------------------------|-----------------|----------------------|----------------------|--------------------------|----------------------|----------------------|---------------------|--------------------|---------------------|---------------------|-------------------------------|-------------------------------|--------------------------|
| Loan Number | Modification Approved Date | Modification Effective Date | Other Change(s) | GRM/GPM Modification | Interest Rate Change | Principal Balance Change | Maturity Date Change | Scheduled P&I Change | Balloon Date Change | Balloon Amt Change | ARM to Fixed Change | Fixed To ARM Change | IO To Fully Amortizing Change | Fully Amortizing To IO Change | Streamlined Modification |
| Group A - Fixed | | | | | | | | | | | | | | | |
| 10481654 | 03/23/2011 | 03/01/2011 | | | X | X | | X | | | | | | | |
| 10481654 | 05/10/2019 | 04/01/2019 | | | | X | | X | X | X | | | | | |
| 10485924 | 01/14/2013 | 08/01/2012 | | | X | X | | X | X | X | | | | | |
| 10486099 | 10/28/2013 | 04/01/2012 | X | | | | | | | | | | | | |
| 10487303 | 04/10/2017 | 04/01/2017 | | | X | X | | X | X | | | | | | |
| 10494805 | 03/10/2015 | 04/01/2014 | | | X | X | X | X | | | | | | | |
| 10498106 | 06/23/2011 | 06/01/2011 | | | X | X | | X | X | X | | | | | |
| 10499459 | 04/10/2013 | 05/01/2013 | | | X | | | X | | | | | | | |
| 10502525 | 08/20/2012 | 09/01/2012 | | | X | X | | X | | | | | | | |
| Group A - ARM | | | | | | | | | | | | | | | |
| 10487078 | 05/14/2009 | 04/01/2009 | | | X | X | | X | | | | | | | |
| 10488521 | 03/23/2011 | 03/01/2011 | | | X | X | | X | | | X | | | | |
| 10493685 | 04/20/2009 | 03/01/2009 | | | | X | | X | X | | | | | | |
| 10493685 | 04/21/2011 | 05/01/2011 | | | X | X | | X | | | X | | | | |
| 10493685 | 06/14/2014 | 06/01/2014 | | | X | X | | X | X | X | | | | | |
| 10493763 | 09/12/2013 | 08/01/2013 | | | X | X | | X | | | X | | | | |
| 10493763 | 06/12/2017 | 06/01/2017 | | | X | X | | X | X | X | | | | | |
| 10493884 | 09/21/2011 | 09/01/2011 | | | X | X | | X | X | X | X | | | | |
| 10495769 | 01/18/2012 | 01/01/2012 | | | X | X | | X | X | X | X | | | | |
| 10496329 | 04/10/2017 | 07/01/2016 | | | X | X | | X | X | X | X | | | | |
| 10498353 | 03/23/2011 | 03/01/2011 | | | X | X | | X | | | X | | | | |
| 10498657 | 11/18/2015 | 11/01/2015 | | | | X | | X | X | X | X | | | | |
| 10503727 | 06/15/2012 | 06/01/2012 | | | X | X | | X | X | X | X | | | | |
| 10507821 | 01/11/2017 | 01/01/2017 | | | X | X | | X | X | X | X | | | | |
| Group B - Fixed | | | | | | | | | | | | | | | |
| 10467670 | 12/10/2013 | 11/01/2013 | | | X | X | | X | X | X | | | | | |

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| Historical Modified Data Elements Detail | | | | | | | | | | | | | | | |
|--|----------------------------|-----------------------------|-----------------|----------------------|----------------------|--------------------------|----------------------|----------------------|---------------------|--------------------|---------------------|---------------------|-------------------------------|-------------------------------|--------------------------|
| Loan Number | Modification Approved Date | Modification Effective Date | Other Change(s) | GRM/GPM Modification | Interest Rate Change | Principal Balance Change | Maturity Date Change | Scheduled P&I Change | Balloon Date Change | Balloon Amt Change | ARM to Fixed Change | Fixed To ARM Change | IO To Fully Amortizing Change | Fully Amortizing To IO Change | Streamlined Modification |
| 10487079 | 05/14/2009 | 04/01/2009 | | | X | X | | X | | | | | | | |
| 10492382 | 02/12/2010 | 01/01/2010 | | | X | X | X | X | | | X | | | | |
| 10492382 | 01/11/2017 | 01/01/2017 | | | X | X | | X | X | X | | | | | |
| 10493690 | 04/20/2009 | 03/01/2009 | | | X | X | | X | | | | | | | |
| 10494077 | 02/11/2017 | 02/01/2017 | | | X | X | | X | X | X | | | | | |
| 10494708 | 02/23/2011 | 03/01/2011 | X | | | | | | | | | | | | |
| 10494801 | 01/13/2015 | 04/01/2014 | | | X | X | X | X | | | | | | | |
| 10496607 | 12/11/2012 | 01/01/2013 | | | X | X | | X | X | X | | | | | |
| 10500031 | 11/17/2010 | 12/01/2010 | | | | X | | X | | | | | | | |
| 10502611 | 01/10/2018 | 01/01/2018 | | | X | X | | X | X | X | | | | | |
| 10503300 | 07/10/2018 | 07/01/2018 | | | X | X | | X | X | X | | | | | |
| Group B - ARM | | | | | | | | | | | | | | | |
| 10483278 | 05/23/2011 | 05/01/2011 | | | X | X | | X | X | X | X | | | | |
| 10484232 | 03/11/2019 | 03/01/2019 | | | X | X | | X | | | X | | | | |
| 10485733 | 01/24/2011 | 12/01/2010 | | | | X | | X | | | X | | | | |
| 10489010 | 07/16/2013 | 07/01/2013 | | | X | X | | X | X | X | X | | | | |
| 10490372 | 11/09/2012 | 11/01/2012 | | | X | X | | X | X | X | X | | | | |
| 10490500 | 03/10/2009 | 02/01/2009 | | | X | X | | X | | | | | | | |
| 10490500 | 10/12/2015 | 10/01/2015 | | | X | X | | X | X | X | X | | | | |
| 10490517 | 01/14/2013 | 02/01/2013 | | | | X | | X | X | X | X | | | | |
| 10490517 | 05/10/2017 | 05/01/2017 | | | X | X | | X | | X | | | | | |
| 10492521 | 07/11/2016 | 07/01/2016 | | | X | X | | X | X | X | X | | | | |
| 10493720 | 06/07/2016 | 06/01/2016 | | | X | X | | X | | | X | | | | |
| 10494328 | 06/23/2011 | 06/01/2011 | | | X | X | | X | X | X | X | | | | |
| 10495364 | 01/24/2011 | 01/01/2011 | | | X | X | | X | X | X | X | | | | |
| 10495364 | 01/10/2018 | 12/01/2017 | | | X | X | | X | | X | | | | | |
| 10495823 | 04/10/2014 | 04/01/2014 | | | | X | | X | X | X | | | | | |
| 10496946 | 04/01/2008 | 04/01/2008 | X | | | | | | | | | | | | |
| 10498134 | 09/09/2009 | 06/01/2009 | | | X | X | | X | | | | | | | |
| 10498134 | 10/09/2009 | 06/01/2009 | | | | X | | | | | | | | | |
| 10499101 | 05/11/2015 | 05/01/2015 | | | X | X | | X | X | X | X | | | | |
| 10499499 | 04/21/2011 | 04/01/2011 | | | X | X | | X | X | X | X | | | | |
| 10499499 | 10/11/2013 | 09/01/2013 | | | X | X | | X | | X | | | | | |
| 10501716 | 01/24/2011 | 01/01/2011 | | | X | X | | X | | | X | | | | |
| 10503101 | 07/10/2015 | 07/01/2015 | | | X | X | | X | X | X | X | | | | |
| 10504675 | 02/14/2013 | 03/01/2013 | | | X | X | | X | X | X | X | | | | |
| 10506390 | 02/17/2012 | 02/01/2012 | | | | X | | X | X | X | X | | | | |

If a loan has been modified multiple times, it will be included in the totals for each applicable modification type in the summary sections.

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Merrill Lynch Mortgage Loans Inc
Mortgage Loan Asset-Backed Certificates
Series 2003-WMC1

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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* Loans that are listed in the Modification Detail Section, and are not listed in the Modified Data Elements Section may have been reported prior to November 2008 or incurred one or more ARM I

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Future Modifications

| Future Modification Summary | | | |
|-----------------------------|------------|----------------------------|---------------------------|
| Groups | Loan Count | Original Principal Balance | Current Scheduled Balance |
| Group A - Fixed | 0 | 0.00 | 0.00 |
| Group A - ARM | 0 | 0.00 | 0.00 |
| Group B - Fixed | 0 | 0.00 | 0.00 |
| Group B - ARM | 0 | 0.00 | 0.00 |
| Total | 0 | 0.00 | 0.00 |

| Future Modification Detail | | | | | | | | | | | | | |
|----------------------------|----------------------------|--|---------------------|--|----------------------|-------------|---------------|---------------|----------------|---------------|----------------|--------------|--|
| Loan Number | Original Principal Balance | Modification Approved Date/ Modification Effective Date | Previously Modified | | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Current Sched Balance/Modified Beginning Balance |
| | | | | | | | | | | | | | |

No Future Modifications this Period

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Collateral Balance Detail

| Group | Group A - Fixed | Group A - ARM | Group B - Fixed | Group B - ARM | Total |
|------------------------------------|-----------------|---------------|-----------------|---------------|--------------|
| Beginning Scheduled Balance: IB | 1,342,327.67 | 1,886,389.08 | 1,457,102.55 | 1,680,182.99 | 6,366,002.29 |
| Beginning NIB Non-Loss Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Beginning Scheduled Balance: Trust | 1,342,327.67 | 1,886,389.08 | 1,457,102.55 | 1,680,182.99 | 6,366,002.29 |
| Beginning NIB Loss Balance | 152,335.19 | 137,185.22 | 17,500.00 | 154,376.02 | 461,396.43 |
| Beginning Scheduled Balance: TDO | 1,494,662.86 | 2,023,574.30 | 1,474,602.55 | 1,834,559.01 | 6,827,398.72 |
| Ending Scheduled Balance: IB | 1,336,450.45 | 1,770,528.74 | 1,450,910.59 | 1,676,943.77 | 6,234,833.55 |
| Ending NIB Non-Loss Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Ending Scheduled Balance: Trust | 1,336,450.45 | 1,770,528.74 | 1,450,910.59 | 1,676,943.77 | 6,234,833.55 |
| Ending NIB Loss Balance | 152,335.19 | 137,185.22 | 17,500.00 | 154,376.02 | 461,396.43 |
| Ending Scheduled Balance: TDO | 1,488,785.64 | 1,907,713.96 | 1,468,410.59 | 1,831,319.79 | 6,696,229.98 |
| Ending Actual Balance: IB | 1,341,934.71 | 1,776,544.60 | 1,455,439.90 | 1,680,190.15 | 6,254,109.36 |
| Ending NIB Non-Loss Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Ending Actual Balance: Trust | 1,341,934.71 | 1,776,544.60 | 1,455,439.90 | 1,680,190.15 | 6,254,109.36 |
| Ending NIB Loss Balance | 152,335.19 | 137,185.22 | 17,500.00 | 154,376.02 | 461,396.43 |
| Ending Actual Balance: TDO | 1,494,269.90 | 1,913,729.82 | 1,472,939.90 | 1,834,566.17 | 6,715,505.79 |

Balance Methodology:

IB: Interest Bearing

NIB: Non-Interest Bearing

NIB Non-Loss Balance: current balance of NIB amounts that were not treated as a loss at the time of the related modification

Trust Balance = IB Balance + NIB Non-Loss Balance

NIB Loss Balance: current balance of NIB amounts that were treated as a loss at the time of the related modification

TDO: Total Debt Owed = IB Balance + NIB Non-Loss Balance + NIB Loss Balance

NOTE: In addition to modifications included in this reporting package, Servicer(s) may utilize other loss mitigation options with borrowers. Please see the External Collateral File loan level data reported separately on CTSLink® for additional reporting.

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Non-Interest Bearing Detail

| Summary | | | | | | | | | | | | |
|-----------------|---------------------------|--------------|-------|-----------------|-------|----------------|--|-----------------|-------|----------------|------------------|----------------|
| | Deferred Principal | | | | | | Principal Reduction Alternative | | | | Total NIB | |
| | Count | Curtailments | Count | PIF/Liquidation | Count | Ending Balance | Count | PIF/Liquidation | Count | Ending Balance | Count | Ending Balance |
| NONLOSS | | | | | | | | | | | | |
| Group A - Fixed | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 |
| Group A - ARM | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 |
| Group B - Fixed | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 |
| Group B - ARM | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 |
| Total | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 |
| LOSS | | | | | | | | | | | | |
| Group A - Fixed | 0 | 0.00 | 0 | 0.00 | 1 | 152,335.19 | 0 | 0.00 | 0 | 0.00 | 1 | 152,335.19 |
| Group A - ARM | 0 | 0.00 | 0 | 0.00 | 4 | 137,185.22 | 0 | 0.00 | 0 | 0.00 | 4 | 137,185.22 |
| Group B - Fixed | 0 | 0.00 | 0 | 0.00 | 1 | 17,500.00 | 0 | 0.00 | 0 | 0.00 | 1 | 17,500.00 |
| Group B - ARM | 0 | 0.00 | 0 | 0.00 | 4 | 149,711.14 | 0 | 0.00 | 1 | 4,664.88 | 5 | 154,376.02 |
| Total | 0 | 0.00 | 0 | 0.00 | 10 | 456,731.55 | 0 | 0.00 | 1 | 4,664.88 | 11 | 461,396.43 |

| Loan Level | | | | | | | | | | | |
|-------------------|-----------|-------------|-----------------------------|----------------------------|---------------------------|------------------------------|----------------|--|----------------|------------------|--|
| | | | | | Deferred Principal | | | Principal Reduction Alternative | | Total NIB | |
| Group | Treatment | Loan Number | Modification Effective Date | Modification Approval Date | Curtailments | Paid in Full/ Liquidation | Ending Balance | Paid in Full/ Liquidation | Ending Balance | Ending Balance | |
| Group A - Fixed | LOSS | 10485924 | 08/01/2012 | 01/14/2013 | 0.00 | 0.00 | 152,335.19 | 0.00 | 0.00 | 152,335.19 | |
| Group A - ARM | LOSS | 10493685 | 06/01/2014 | 06/14/2014 | 0.00 | 0.00 | 17,085.22 | 0.00 | 0.00 | 17,085.22 | |
| Group A - ARM | LOSS | 10493884 | 09/01/2011 | 09/21/2011 | 0.00 | 0.00 | 15,000.00 | 0.00 | 0.00 | 15,000.00 | |
| Group A - ARM | LOSS | 10503727 | 06/01/2012 | 06/15/2012 | 0.00 | 0.00 | 71,400.00 | 0.00 | 0.00 | 71,400.00 | |
| Group A - ARM | LOSS | 10507821 | 01/01/2017 | 01/11/2017 | 0.00 | 0.00 | 33,700.00 | 0.00 | 0.00 | 33,700.00 | |
| Group B - Fixed | LOSS | 10496607 | 01/01/2013 | 12/11/2012 | 0.00 | 0.00 | 17,500.00 | 0.00 | 0.00 | 17,500.00 | |
| Group B - ARM | LOSS | 10490517 | 05/01/2017 | 05/10/2017 | 0.00 | 0.00 | 0.00 | 0.00 | 4,664.88 | 4,664.88 | |
| Group B - ARM | LOSS | 10495364 | 12/01/2017 | 01/10/2018 | 0.00 | 0.00 | 11.14 | 0.00 | 0.00 | 11.14 | |
| Group B - ARM | LOSS | 10499499 | 09/01/2013 | 10/11/2013 | 0.00 | 0.00 | 57,300.00 | 0.00 | 0.00 | 57,300.00 | |
| Group B - ARM | LOSS | 10503101 | 07/01/2015 | 07/10/2015 | 0.00 | 0.00 | 43,000.00 | 0.00 | 0.00 | 43,000.00 | |
| Group B - ARM | LOSS | 10504675 | 03/01/2013 | 02/14/2013 | 0.00 | 0.00 | 49,400.00 | 0.00 | 0.00 | 49,400.00 | |

Modification dates displayed reflect the most recent modification relevant to the Non-Interest Bearing Balance.

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| Substitutions | | | | | | | |
|------------------------------|---------------------------|--------------|-----------------|--------------------------|---------------------------|--------------|-----------------|
| <u>Loans Repurchased</u> | | | | <u>Loans Substituted</u> | | | |
| Loan Number | Current Scheduled Balance | Current Rate | Current Payment | Loan Number | Current Scheduled Balance | Current Rate | Current Payment |
| No Substitutions this Period | | | | | | | |

| Repurchases Due to Breaches | | | | |
|--|-----------------------------|----------------|--------------|-----------------|
| Loan Number | Beginning Scheduled Balance | Payoff Balance | Current Rate | Current Payment |
| No Repurchases Due to Breaches this Period | | | | |

| Repurchases Due To Other | | | | |
|---|-----------------------------|----------------|--------------|-----------------|
| Loan Number | Beginning Scheduled Balance | Payoff Balance | Current Rate | Current Payment |
| No Repurchases Due to Other this Period | | | | |

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Interest Rate Stratification

| Current Interest Rate Range (%) | | Summary | | | Group A - Fixed | | | Group A - ARM | | |
|------------------------------------|--------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|
| | | Number Of Loans | Outstanding Scheduled Balance(\$) | Percentage Of Balance(%) | Number Of Loans | Outstanding Scheduled Balance(\$) | Percentage Of Balance(%) | Number Of Loans | Outstanding Scheduled Balance(\$) | Percentage Of Balance(%) |
| < 5.500 | | 37 | 3,550,870.50 | 56.952 | 6 | 592,837.13 | 44.359 | 9 | 1,100,135.68 | 62.136 |
| 5.500 | 5.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 6.000 | 6.499 | 2 | 318,594.50 | 5.110 | 2 | 318,594.50 | 23.839 | 0 | 0.00 | 0.000 |
| 6.500 | 6.999 | 2 | 303,923.40 | 4.875 | 1 | 62,905.62 | 4.707 | 0 | 0.00 | 0.000 |
| 7.000 | 7.499 | 3 | 138,884.92 | 2.228 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 7.500 | 7.999 | 5 | 562,205.66 | 9.017 | 2 | 223,405.60 | 16.716 | 2 | 292,372.16 | 16.513 |
| 8.000 | 8.499 | 1 | 46,591.92 | 0.747 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 8.500 | 8.999 | 6 | 470,545.17 | 7.547 | 1 | 36,751.15 | 2.750 | 0 | 0.00 | 0.000 |
| 9.000 | 9.499 | 5 | 254,854.50 | 4.088 | 1 | 56,840.19 | 4.253 | 2 | 87,500.04 | 4.942 |
| 9.500 | 9.999 | 6 | 501,944.67 | 8.051 | 0 | 0.00 | 0.000 | 2 | 290,520.86 | 16.409 |
| 10.000 | 10.499 | 1 | 41,302.05 | 0.662 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 10.500 | 10.999 | 1 | 45,116.26 | 0.724 | 1 | 45,116.26 | 3.376 | 0 | 0.00 | 0.000 |
| 11.000 | 11.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 11.500 | 11.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 12.000 | 12.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 12.500 | 12.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 13.000 | 13.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 13.500 | 13.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 14.000 | 14.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 14.500 | 14.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| >= 15.000 | | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| Total | | 69 | 6,234,833.55 | 100.000 | 14 | 1,336,450.45 | 100.000 | 15 | 1,770,528.74 | 100.000 |

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Interest Rate Stratification

| Current Interest Rate Range (%) | | Group B - Fixed | | | Group B - ARM | | |
|------------------------------------|--------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|
| | | Number Of Loans | Outstanding Scheduled Balance(\$) | Percentage Of Balance(%) | Number Of Loans | Outstanding Scheduled Balance(\$) | Percentage Of Balance(%) |
| < 5.500 | | 9 | 534,803.64 | 36.860 | 13 | 1,323,094.05 | 78.899 |
| 5.500 | 5.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 6.000 | 6.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 6.500 | 6.999 | 1 | 241,017.78 | 16.611 | 0 | 0.00 | 0.000 |
| 7.000 | 7.499 | 3 | 138,884.92 | 9.572 | 0 | 0.00 | 0.000 |
| 7.500 | 7.999 | 1 | 46,427.90 | 3.200 | 0 | 0.00 | 0.000 |
| 8.000 | 8.499 | 1 | 46,591.92 | 3.211 | 0 | 0.00 | 0.000 |
| 8.500 | 8.999 | 2 | 199,634.74 | 13.759 | 3 | 234,159.28 | 13.963 |
| 9.000 | 9.499 | 1 | 74,891.17 | 5.162 | 1 | 35,623.10 | 2.124 |
| 9.500 | 9.999 | 3 | 168,658.52 | 11.624 | 1 | 42,765.29 | 2.550 |
| 10.000 | 10.499 | 0 | 0.00 | 0.000 | 1 | 41,302.05 | 2.463 |
| 10.500 | 10.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 11.000 | 11.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 11.500 | 11.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 12.000 | 12.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 12.500 | 12.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 13.000 | 13.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 13.500 | 13.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 14.000 | 14.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 14.500 | 14.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| >= 15.000 | | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| Total | | 21 | 1,450,910.59 | 100.000 | 19 | 1,676,943.77 | 100.000 |

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Supplemental Reporting

Miscellaneous Modification Reporting Footnote

In the absence of specific guidance in the governing agreements, Wells Fargo Bank, N.A. has determined that a reduction in principal agreed to by a servicer in connection with a loan modification should be treated in a manner similar to a realized principal loss on the related loan.

Extraordinary Costs and Expenses

Wells Fargo Bank, N.A. is processing an expense charge to recover extraordinary costs and expenses incurred as a result of the enhanced administration of residential mortgage backed securities transaction(s) necessitated by significant and/or unanticipated changes in industry and market conditions. These extraordinary costs and expenses may be adjusted periodically.

Information Relating to Forbearance Modification Reporting

Wells Fargo's practice, as master servicer, securities administrator or trustee, is to report and allocate principal forbore in connection with mortgage loan modifications ("Forborne Principal") as losses or non-losses, including mortgage loan modifications made pursuant to the Home Affordability Modification Program, as explicitly and clearly reported to Wells Fargo by the servicer of the modified loan. From time to time, Wells Fargo may receive information from a servicer that revises or clarifies the servicer's intent about its treatment of Forborne Principal ("Supplemental Servicer Reporting"). If this occurs, Wells Fargo's practice is to revise its reporting of Forborne Principal to conform to the Supplemental Servicer Reporting. This may result in the recognition and allocation of Forborne Principal as a loss after the modification date of a mortgage loan by the servicer or the reversal of a prior recognition and allocation of Forborne Principal as a loss.

Reclassification of Forborne Principal

Wells Fargo's practice is to classify, or reclassify, Forborne Principal on the first distribution date on which it is reasonably practicable to do so after Wells Fargo determines that it has received the Supplemental Servicer Reporting, which, due to the time and effort necessary to review, verify, and process such Supplemental Servicer Reporting, may be several reporting periods after Wells Fargo determines that it has received such reporting (such distribution date, the "Target Reporting Date").

Information Relating to Forbearance Modification Reporting, continued

Restatement of Distribution Reports to Loan Modification Date

Wells Fargo will not restate distribution reports to reflect losses or gains attributable to Forborne Principal as of the date the servicer modified the loan if the Target Reporting Date is later than the normal reporting cycle for monthly servicer activities.

Restatement to Target Reporting Date

In certain circumstances, Wells Fargo may restate distribution reports from the Target Reporting Date if Wells Fargo determines that it did not apply Forborne Principal in the manner specified in the Supplemental Servicer Reporting on the Target Reporting Date. Wells Fargo's practice is to restate previous distribution reports to the Target Reporting Date only if the restatement would have a significant impact on cash distributions to any class of certificates after the Target Reporting Date. If Wells Fargo determines that restating previous distribution reports to the Target Reporting Date would have a significant impact on cash distributions to any class of certificates after the Target Reporting Date, then Wells Fargo's practice is to restate the distribution reports to the Target Reporting Date and include additional footnoting or reporting describing the restatement.