

External Parties

Seller

IndyMac Bank, F.S.B.

Servicer(s)

PHH Mortgage Corporation

Underwriter(s)

Greenwich Capital Markets

Swap Counterparty

The Bank of New York

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Dates

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

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

Determination Date: August 19, 2019

Contacts

Marion Hogan
 Administrator
 (714) 247-6282
marion.c.hogan@db.com
 Address:
 1761 East St. Andrew Place, Santa Ana, CA 92705

Factor Information: (800) 735-7777
 Factor Info Email: SHRControl.Operations@db.com
 Main Phone Number: (714) 247-6000
<https://tss.sfs.db.com/investpublic>

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

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



Mortgage Pass-Through Certificates

August 26, 2019 Distribution

Certificate Payment Report

Current Period Distribution -									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
1-A-1A	SER	346,464,000.00	67,847,460.11	147,515.46	1,036,855.88	1,184,371.34	0.00	0.00	66,810,604.23
1-A-1B	SER	38,496,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-1A	SER	271,304,000.00	51,192,795.55	110,849.47	652,286.31	763,135.78	0.00	0.00	50,540,509.24
2-A-1B	SER	30,144,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-2	SER	101,414,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-3A	SER	180,031,000.00	51,194,441.49	112,218.22	652,307.28	764,525.50	0.00	0.00	50,542,134.21
2-A-3B	SER	20,003,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-R	RES	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1	MEZ	14,863,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	MEZ	13,270,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-3	MEZ	7,431,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	MEZ	6,901,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	MEZ	10,616,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	MEZ	7,962,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	MEZ	8,493,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	SUB/EXE	4,247,787.46	1,682,715.71	0.00	0.00	0.00	0.00	164,491.69	1,847,207.40
P-1	EXE/P	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
P-2	EXE/P	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
Total		1,061,640,087.46	171,917,612.86	370,583.15	2,341,449.47	2,712,032.62	0.00	164,491.69	169,740,655.08

Interest Accrual Detail Current Period Factor Information per \$1,000 of Original Face Value										
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
1-A-1A	07/25/19	08/25/19	A-Act/360	45667SAK3	346,464,000.00	195.828311	0.425774	2.992680	3.418454	192.835631
1-A-1B	07/25/19	08/25/19	A-Act/360	45667SAL1	38,496,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
2-A-1A	07/25/19	08/25/19	A-Act/360	45667SAA5	271,304,000.00	188.691636	0.408580	2.404264	2.812844	186.287372
2-A-1B	07/25/19	08/25/19	A-Act/360	45667SAM9	30,144,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
2-A-2	07/25/19	08/25/19	A-Act/360	45667SAB3	101,414,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
2-A-3A	07/25/19	08/25/19	A-Act/360	45667SAN7	180,031,000.00	284.364590	0.623327	3.623305	4.246633	280.741285
2-A-3B	07/25/19	08/25/19	A-Act/360	45667SAP2	20,003,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-R	07/25/19	08/24/19	A-30/360	45667SAQ0	100.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-1	07/25/19	08/25/19	A-Act/360	45667SAC1	14,863,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-2	07/25/19	08/25/19	A-Act/360	45667SAD9	13,270,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-3	07/25/19	08/25/19	A-Act/360	45667SAE7	7,431,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-4	07/25/19	08/25/19	A-Act/360	45667SAF4	6,901,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-5	07/25/19	08/25/19	A-Act/360	45667SAG2	10,616,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-6	07/25/19	08/25/19	A-Act/360	45667SAH0	7,962,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	07/25/19	08/25/19	A-Act/360	45667SAJ6	8,493,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
C				45667SAR8	4,247,787.46	396.139337	0.000000	0.000000	0.000000	434.863424
P-1				45667SAS6	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
P-2				45667SAT4	100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000



Distribution to Date - Master REMIC

Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
1-A-1A	346,464,000.00	38,192,786.98	222,600,017.20	17,253,323.19	239,853,920.04	278,046,707.02	39,545,975.58	0.00	66,810,604.23
1-A-1B	38,496,000.00	3,330,119.43	12,835,101.27	188,330.15	13,023,431.43	16,353,550.86	25,472,568.57	0.00	0.00
2-A-1A	271,304,000.00	28,603,035.14	197,376,561.21	11,746,991.81	209,123,263.37	237,726,298.51	11,640,227.39	0.00	50,540,509.24
2-A-1B	30,144,000.00	2,562,884.69	12,593,660.09	188,661.18	12,782,321.28	15,345,205.97	17,361,678.73	0.00	0.00
2-A-2	101,414,000.00	5,606,907.30	100,276,513.00	1,137,487.03	101,414,000.02	107,020,907.32	0.00	0.00	0.00
2-A-3A	180,031,000.00	23,931,373.17	107,125,058.52	10,722,835.86	117,847,604.76	141,778,977.93	11,641,261.08	0.00	50,542,134.21
2-A-3B	20,003,000.00	1,985,610.04	2,566,291.61	74,915.98	2,641,207.62	4,626,817.66	17,361,792.37	0.00	0.00
A-R	100.00	0.47	0.00	0.00	100.00	100.47	0.00	0.00	0.00
M-1	14,863,000.00	1,463,107.90	0.04	0.00	0.01	1,463,107.94	14,862,999.99	0.00	0.00
M-2	13,270,000.00	1,302,873.54	0.00	0.00	0.00	1,302,873.54	13,270,000.00	0.00	0.00
M-3	7,431,000.00	727,264.22	0.00	0.00	0.00	727,264.22	7,431,000.00	0.00	0.00
M-4	6,901,000.00	682,716.49	0.00	0.00	0.00	682,716.49	6,901,000.00	0.00	0.00
M-5	10,616,000.00	1,052,516.13	0.00	0.00	0.00	1,052,516.13	10,616,000.00	0.00	0.00
M-6	7,962,000.00	840,887.22	0.00	0.00	0.00	840,887.22	7,962,000.00	0.00	0.00
M-7	8,493,000.00	908,278.81	0.00	0.00	0.00	908,278.81	8,493,000.00	0.00	0.00
C	4,247,787.46	13,952,346.37	-1,640,152.08	-312,915.08	1,227.91	13,953,574.28	4,353,646.86	1,954,294.95	1,847,207.40
P-1	100.00	541,431.67	0.00	0.00	0.00	541,431.67	0.00	0.00	100.00
P-2	100.00	68,232.11	0.00	0.00	0.00	68,232.11	0.00	0.00	100.00
Total	1,061,640,087.46	125,752,371.68	653,733,050.86	40,999,630.12	696,687,076.44	822,439,448.15	196,913,150.57	1,954,294.95	169,740,655.08

Interest Detail - Master REMIC

Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non- Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
1-A-1A	2.44600%	67,847,460.11	147,515.46	0.00	0.00	0.00	147,515.46	147,515.46	0.00
1-A-1B	2.49600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-1A	2.43600%	51,192,795.55	110,849.47	0.00	0.00	0.00	110,849.47	110,849.47	0.00
2-A-1B	2.49600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-2	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-A-3A	2.46600%	51,194,441.49	112,218.22	0.00	0.00	0.00	112,218.22	112,218.22	0.00
2-A-3B	2.49600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1	2.56600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	2.58600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-3	2.60600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	2.67600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	2.76600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	3.21600%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	3.41669%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	117.30444%	1,682,715.71	0.00	0.00	0.00	0.00	0.00	164,491.69	0.00
P-1	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P-2	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		171,917,612.86	370,583.15	0.00	0.00	0.00	370,583.15	535,074.84	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	1,212,457.96	963,628.95	2,176,086.91
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	1,212,457.96	963,628.95	2,176,086.91
Interest Collections	356,789.42	225,073.13	581,862.55
Interest Withdrawals	(864.00)	(1,712.40)	(2,576.40)
Interest Other Accounts	0.00	0.00	0.00
Interest Fees	26,604.14	16,736.30	43,340.44
TOTAL NET INTEREST	329,321.28	206,624.43	535,945.71
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	1,541,779.24	1,170,253.38	2,712,032.62

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	197,822.10	126,036.12	323,858.22
Prepayments In Full	995,272.80	819,841.04	1,815,113.84
Curtailments	19,363.06	18,622.66	37,985.72
Liquidations	0.00	0.00	0.00
Insurance Principal	0.00	0.00	0.00
Repurchased Principal Amounts	0.00	0.00	0.00
Other Principal	0.00	0.00	0.00
Principal Realized Loss	0.00	(870.87)	(870.87)
Delinquent Principal	(37,471.93)	(25,090.90)	(62,562.83)
Advanced Principal	37,471.93	25,090.90	62,562.83
TOTAL PRINCIPAL COLLECTED	1,212,457.96	963,628.95	2,176,086.91

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

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

Mortgage Pass-Through Certificates

August 26, 2019 Distribution

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	364,851.12	246,996.36	611,847.48
Liquidation Interest	0.00	0.00	0.00
Repurchased Interest	0.00	0.00	0.00
Insurance Interest	0.00	0.00	0.00
Other Interest	0.00	0.00	0.00
Relief Act Interest Shortfalls	0.00	0.00	0.00
Prepayment Interest Shortfalls	(106.48)	(277.42)	(383.90)
Compensating Interest	106.48	277.42	383.90
Delinquent Interest	(73,265.04)	(64,122.51)	(137,387.55)
Interest Advanced	55,143.61	42,199.28	97,342.89
Interest Realized Loss	10,059.73	0.00	10,059.73
TOTAL INTEREST COLLECTED	356,789.42	225,073.13	581,862.55
INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Servicing Advance	0.00	0.00	0.00
Non Recoverable Advances	864.00	1,712.40	2,576.40
Interest Modification Loss	0.00	0.00	0.00
Capitalized/Deferred Interest	0.00	0.00	0.00
TOTAL INTEREST WITHDRAWALS	864.00	1,712.40	2,576.40
INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Hard Prepayment Charges	0.00	0.00	0.00
Soft Prepayment Charges	0.00	0.00	0.00
Reserve Fund Investment Income			0.00
Payments to and from the Certificate Swap Account			
Swap Receipt			0.00
Swap Payment			0.00
Swap Termination Payment			0.00
Net Swap Receipt / (Payment)			0.00
Inflow from Corridor Contract			0.00
Bonus Incentive Amount	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	0.00
INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	25,639.71	15,747.33	41,387.04
Current Trustee Fees	175.98	114.42	290.40
PMI Fees	366.20	600.00	966.20
Servicer Legal Fees	0.00	0.00	0.00
Servicer Indemnity	422.25	274.55	696.80
Extraordinary Expense	0.00	0.00	0.00
Extraordinary Expense Recovery Charge**	0.00	0.00	0.00
TOTAL INTEREST OTHER FEES	26,604.14	16,736.30	43,340.44
<p>**Extraordinary Expense Recovery Charge ("EERC"): charge imposed to recover extraordinary costs and expenses incurred by Deutsche Bank in administering residential mortgage backed securities ("RMBS") transaction(s) under current market conditions. The EERC is based upon, and may be adjusted periodically in accordance with, Deutsche Bank's experienced level of extraordinary costs and expenses that are not allocable to specific trusts, but which arise from the administration of the portfolio of RMBS trusts administered by Deutsche Bank's Trust & Securities Services division. Costs and expenses allocable to specific trusts will continue to be charged separately to those trusts in addition to the EERC.</p>			

Credit Enhancement Report

ACCOUNTS

CARRYOVER RESERVE

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

SUPPLEMENTAL INTEREST TRUST

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

SWAP TRUST

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

INSURANCE

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STRUCTURAL FEATURES

	Group 2	Group 1	Total
Overcollateralized Amount			4,163,808.75
Overcollateralization Target Amount			4,246,559.54
Overcollateralization Increase Amount			165,362.56
Overcollateralization Release Amount			0.00
Overcollateralization Deficiency Amount			(82,750.79)
Total Monthly Excess Spread			165,362.56

Collateral Report

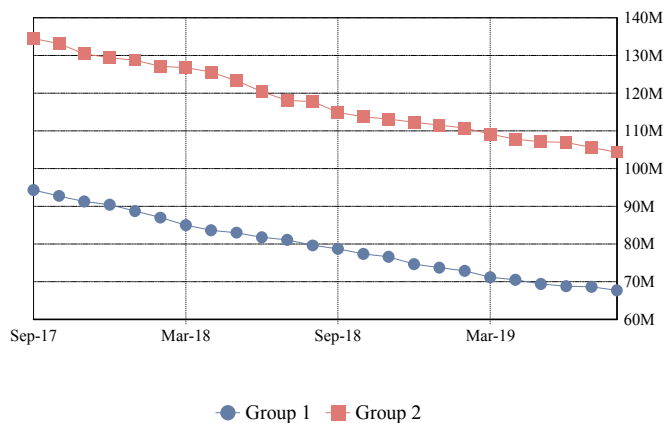
COLLATERAL

	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	1,248	1,624	2,872
Prior	261	332	593
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(3)	(5)	(8)
Repurchases	0	0	0
Liquidations	0	0	0
Current	258	327	585
<u>Principal Balance:</u>			
Original	647,926,753.17	413,713,134.29	1,061,639,887.46
Prior	105,583,630.15	68,650,384.06	174,234,014.21
Prefunding	0.00	0.00	0.00
Deferred Interest	0.00	0.00	0.00
Scheduled Principal	(197,822.10)	(126,036.12)	(323,858.22)
Partial Prepayments	(19,363.06)	(18,622.66)	(37,985.72)
Full Voluntary Prepayments	(995,272.80)	(819,841.04)	(1,815,113.84)
Repurchases	0.00	0.00	0.00
Liquidations	0.00	0.00	0.00
Current	104,371,172.19	67,685,884.24	172,057,056.43
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

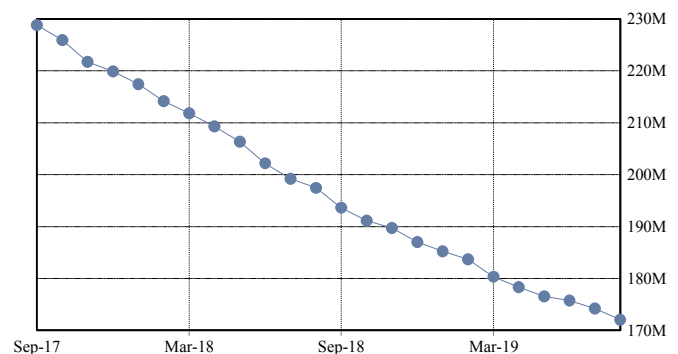
PREFUNDING

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Current Principal Balance by Groups



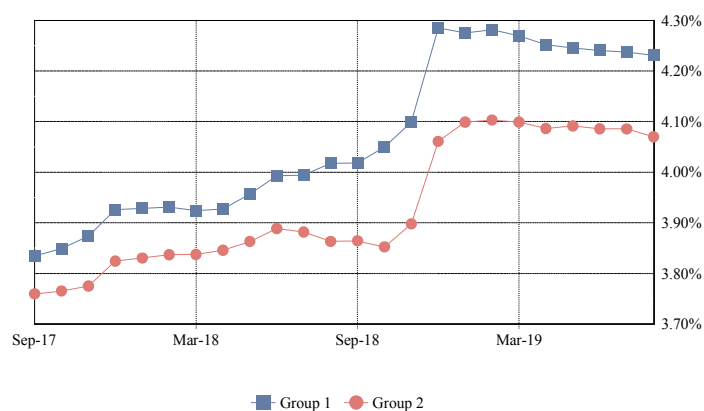
Total Current Principal Balance



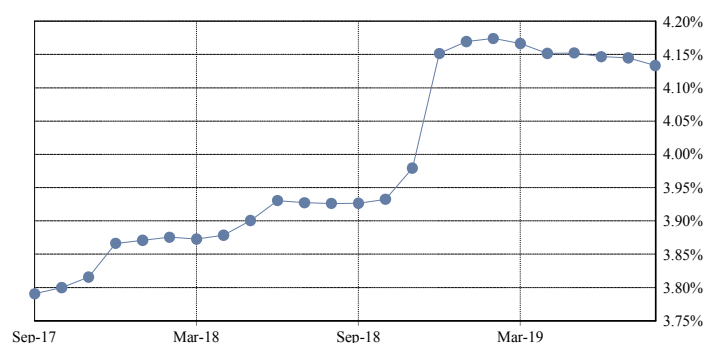
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	6.75926%	6.91408%	6.81959%
Weighted Average Coupon Prior	4.08550%	4.23710%	4.14487%
Weighted Average Coupon Current	4.07008%	4.23091%	4.13345%
Weighted Average Months to Maturity Original	358	357	358
Weighted Average Months to Maturity Prior	207	206	207
Weighted Average Months to Maturity Current	206	205	206
Weighted Avg Remaining Amortization Term Original	360	367	363
Weighted Avg Remaining Amortization Term Prior	209	220	213
Weighted Avg Remaining Amortization Term Current	208	219	212
Weighted Average Seasoning Original	1.69	2.54	2.02
Weighted Average Seasoning Prior	152.60	152.92	152.73
Weighted Average Seasoning Current	153.61	153.92	153.73

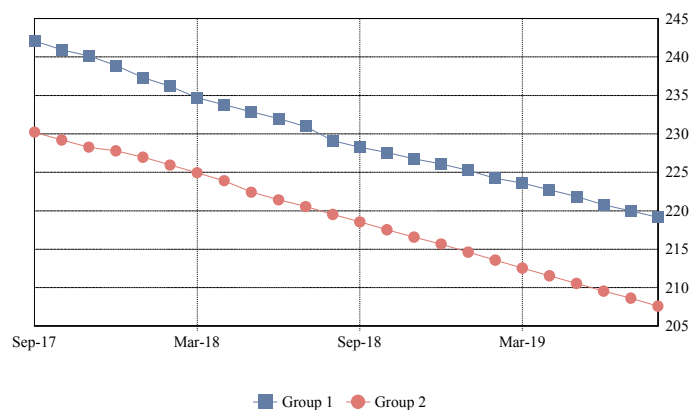
Weighted Average Coupon by Groups



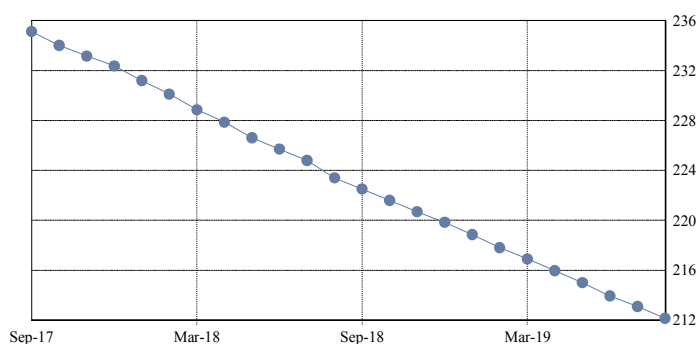
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	2.69523%	2.70349%	2.69845%
Weighted Average Margin Prior	2.70627%	2.73417%	2.71720%
Weighted Average Margin Current	2.70346%	2.73513%	2.71594%
Weighted Average Max Rate Original	11.88329%	12.07351%	11.95742%
Weighted Average Max Rate Prior	11.78817%	11.86592%	11.81861%
Weighted Average Max Rate Current	11.78829%	11.86564%	11.81877%
Weighted Average Min Rate Original	2.69523%	2.70349%	2.69845%
Weighted Average Min Rate Prior	2.70627%	2.73417%	2.71720%
Weighted Average Min Rate Current	2.70346%	2.73513%	2.71594%
Weighted Average Cap Up Original	1.91103%	1.80287%	1.86888%
Weighted Average Cap Up Prior	1.90411%	1.84147%	1.87958%
Weighted Average Cap Up Current	1.90306%	1.84314%	1.87945%
Weighted Average Cap Down Original	1.91103%	1.80287%	1.86888%
Weighted Average Cap Down Prior	1.90411%	1.84147%	1.87958%
Weighted Average Cap Down Current	1.90306%	1.84314%	1.87945%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	25,639.71	15,747.33	41,387.04
Delinquent Servicing Fees	6,436.38	4,219.01	10,655.39
TOTAL SERVICING FEES	32,204.90	20,186.62	52,391.52
Compensating Interest	(106.48)	(277.42)	(383.90)
Delinquent Servicing Fees	(6,436.38)	(4,219.01)	(10,655.39)
COLLECTED SERVICING FEES	25,662.04	15,690.19	41,352.23
Total Advanced Interest	55,143.61	42,199.28	97,342.89
Total Advanced Principal	37,471.93	25,090.90	62,562.83
Aggregate Advances with respect to this Distribution	92,615.54	67,290.18	159,905.72

ADDITIONAL COLLATERAL INFORMATION

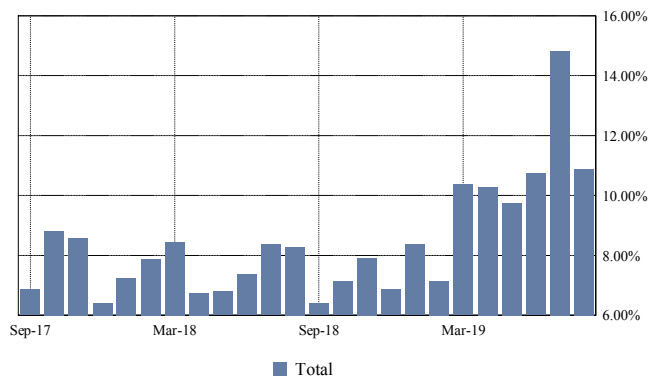
	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	106.48	277.42	383.90
Compensating Interest	(106.48)	(277.42)	(383.90)
Net Prepayment Interest Shortfall	0.00	0.00	0.00
Weighted Average Net Mortgage Rate	3.643153%	3.646501%	3.644472%
Net Swap Receipt / (Payment)			0.00

Delinquency Report

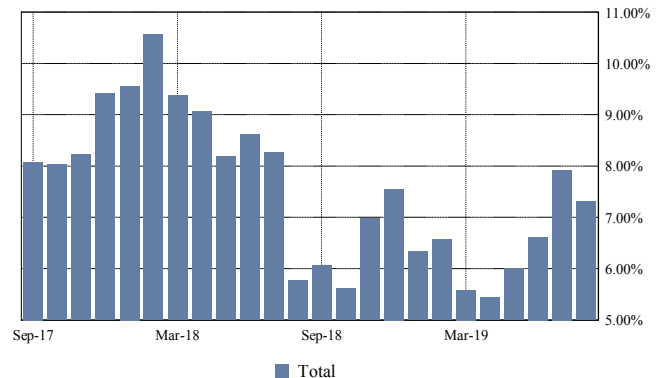
TOTAL		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		10,768,636.79	7,959,239.23	12,570,529.52	31,298,405.54
	% Balance		6.26%	4.63%	7.31%	18.19%
	# Loans		37	25	39	101
	% # Loans		6.32%	4.27%	6.67%	17.26%
FORECLOSURE	Balance	0.00	0.00	0.00	4,419,756.62	4,419,756.62
	% Balance	0.00%	0.00%	0.00%	2.57%	2.57%
	# Loans	0	0	0	12	12
	% # Loans	0.00%	0.00%	0.00%	2.05%	2.05%
BANKRUPTCY	Balance	2,453,112.67	0.00	0.00	1,568,208.41	4,021,321.08
	% Balance	1.43%	0.00%	0.00%	0.91%	2.34%
	# Loans	8	0	0	4	12
	% # Loans	1.37%	0.00%	0.00%	0.68%	2.05%
REO	Balance	0.00	0.00	0.00	3,327,518.75	3,327,518.75
	% Balance	0.00%	0.00%	0.00%	1.93%	1.93%
	# Loans	0	0	0	7	7
	% # Loans	0.00%	0.00%	0.00%	1.20%	1.20%
TOTAL		2,453,112.67	10,768,636.79	7,959,239.23	21,886,013.30	43,067,001.99
		1.43%	6.26%	4.63%	12.72%	25.03%
		8	37	25	62	132
		1.37%	6.32%	4.27%	10.60%	22.56%

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

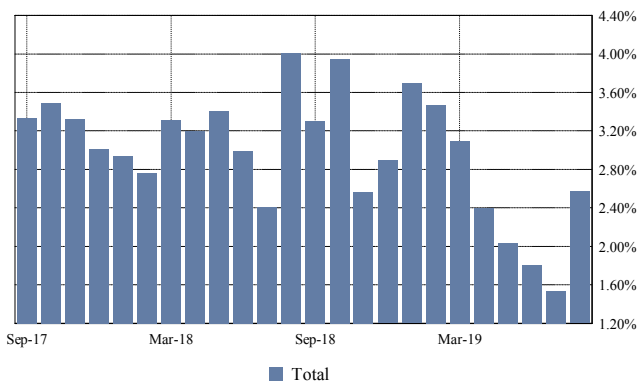
1 or 2 Payments Delinquent



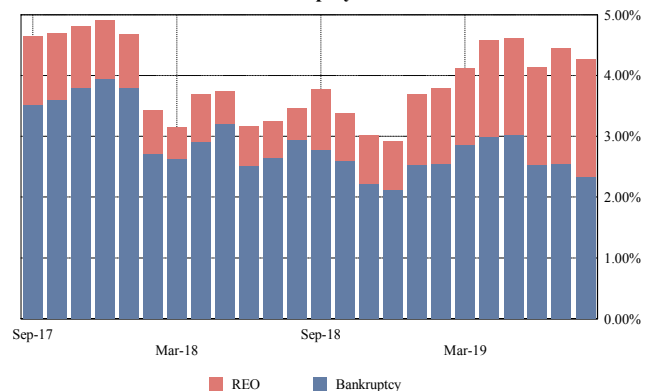
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

August 26, 2019 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		10,768,636.79	7,959,239.23	1,761,262.62	3,734,101.16	1,104,708.64	259,358.35
% Balance		6.26%	4.63%	1.02%	2.17%	0.64%	0.15%
# Loans		37	25	8	8	4	1
% # Loans		6.32%	4.27%	1.37%	1.37%	0.68%	0.17%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	118,124.78
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.07%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%
BANKRUPTCY							
Balance	2,453,112.67	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	1.43%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	8	0	0	0	0	0	0
% # Loans	1.37%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	2,453,112.67	10,768,636.79	7,959,239.23	1,761,262.62	3,734,101.16	1,104,708.64	377,483.13
% Balance	1.43%	6.26%	4.63%	1.02%	2.17%	0.64%	0.22%
# Loans	8	37	25	8	8	4	2
% # Loans	1.37%	6.32%	4.27%	1.37%	1.37%	0.68%	0.34%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	101,905.69	731,512.59	0.00	0.00	704,962.10	0.00	296,214.48
% Balance	0.06%	0.43%	0.00%	0.00%	0.41%	0.00%	0.17%
# Loans	1	2	0	0	3	0	1
% # Loans	0.17%	0.34%	0.00%	0.00%	0.51%	0.00%	0.17%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	751,003.16	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.44%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	213,599.78	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.12%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.17%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	101,905.69	731,512.59	213,599.78	0.00	1,455,965.26	0.00	296,214.48
% Balance	0.06%	0.43%	0.12%	0.00%	0.85%	0.00%	0.17%
# Loans	1	2	1	0	4	0	1
% # Loans	0.17%	0.34%	0.17%	0.00%	0.68%	0.00%	0.17%

Mortgage Pass-Through Certificates

August 26, 2019 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	1,136,367.35	0.00	0.00	0.00	442,693.89	0.00	141,839.60
% Balance	0.66%	0.00%	0.00%	0.00%	0.26%	0.00%	0.08%
# Loans	2	0	0	0	1	0	1
% # Loans	0.34%	0.00%	0.00%	0.00%	0.17%	0.00%	0.17%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	63,750.48	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	727,913.41	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.42%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%
REO							
Balance	542,270.34	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.32%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,678,637.69	0.00	0.00	0.00	1,234,357.78	0.00	141,839.60
% Balance	0.98%	0.00%	0.00%	0.00%	0.72%	0.00%	0.08%
# Loans	3	0	0	0	3	0	1
% # Loans	0.51%	0.00%	0.00%	0.00%	0.51%	0.00%	0.17%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	296,915.76	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	471,157.31	186,573.97	0.00	0.00	0.00	0.00
% Balance	0.00%	0.27%	0.11%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	1	0	0	0	0
% # Loans	0.00%	0.17%	0.17%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	209,271.70	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	315,916.28	0.00	0.00	789,712.96	0.00
% Balance	0.00%	0.00%	0.18%	0.00%	0.00%	0.46%	0.00%
# Loans	0	0	1	0	0	1	0
% # Loans	0.00%	0.00%	0.17%	0.00%	0.00%	0.17%	0.00%
TOTAL							
Balance	0.00	680,429.01	502,490.25	0.00	296,915.76	789,712.96	0.00
% Balance	0.00%	0.40%	0.29%	0.00%	0.17%	0.46%	0.00%
# Loans	0	2	2	0	1	1	0
% # Loans	0.00%	0.34%	0.34%	0.00%	0.17%	0.17%	0.00%

Mortgage Pass-Through Certificates

August 26, 2019 Distribution

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	320,676.69	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.19%	0.00%	0.00%	0.00%
# Loans	0	0	0	1	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	433,969.74	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.25%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.17%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	320,676.69	433,969.74	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.19%	0.25%	0.00%	0.00%
# Loans	0	0	0	1	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.17%	0.17%	0.00%	0.00%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	417,423.52
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.24%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	417,423.52
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.24%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%

TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	317,946.72	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	317,946.72	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

TOTAL	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	332,075.04	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	332,075.04	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

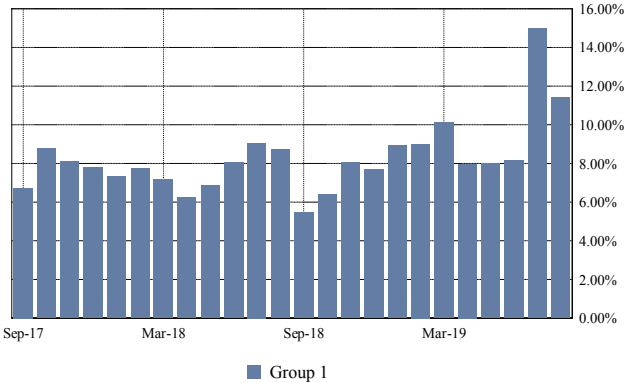
TOTAL	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	1,220,063.88	31,298,405.54
% Balance	0.00%	0.00%	0.00%	0.00%	0.71%	18.19%
# Loans	0	0	0	0	4	101
% # Loans	0.00%	0.00%	0.00%	0.00%	0.68%	17.26%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	2,063,102.14	4,419,756.62
% Balance	0.00%	0.00%	0.00%	0.00%	1.20%	2.57%
# Loans	0	0	0	0	5	12
% # Loans	0.00%	0.00%	0.00%	0.00%	0.85%	2.05%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	4,021,321.08
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	2.34%
# Loans	0	0	0	0	0	12
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	2.05%
REO						
Balance	0.00	0.00	0.00	0.00	1,679,619.17	3,327,518.75
% Balance	0.00%	0.00%	0.00%	0.00%	0.98%	1.93%
# Loans	0	0	0	0	4	7
% # Loans	0.00%	0.00%	0.00%	0.00%	0.68%	1.20%
TOTAL						
Balance	0.00	0.00	0.00	0.00	4,962,785.19	43,067,001.99
% Balance	0.00%	0.00%	0.00%	0.00%	2.88%	25.03%
# Loans	0	0	0	0	13	132
% # Loans	0.00%	0.00%	0.00%	0.00%	2.22%	22.56%

GROUP 1

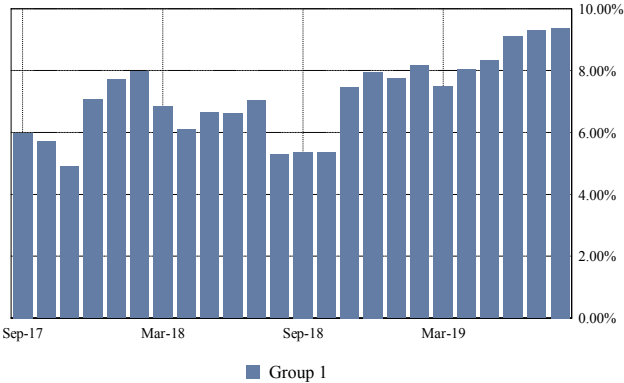
GROUP 1		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		5,623,062.45	2,093,062.73	6,344,513.73	14,060,638.91
	% Balance		8.31%	3.09%	9.37%	20.77%
	# Loans		24	10	26	60
	% # Loans		7.34%	3.06%	7.95%	18.35%
FORECLOSURE	Balance	0.00	0.00	0.00	2,431,278.92	2,431,278.92
	% Balance	0.00%	0.00%	0.00%	3.59%	3.59%
	# Loans	0	0	0	8	8
	% # Loans	0.00%	0.00%	0.00%	2.45%	2.45%
BANKRUPTCY	Balance	321,309.14	0.00	0.00	213,599.78	534,908.92
	% Balance	0.47%	0.00%	0.00%	0.32%	0.79%
	# Loans	2	0	0	1	3
	% # Loans	0.61%	0.00%	0.00%	0.31%	0.92%
REO	Balance	0.00	0.00	0.00	822,968.65	822,968.65
	% Balance	0.00%	0.00%	0.00%	1.22%	1.22%
	# Loans	0	0	0	3	3
	% # Loans	0.00%	0.00%	0.00%	0.92%	0.92%
TOTAL	Balance	321,309.14	5,623,062.45	2,093,062.73	9,812,361.08	17,849,795.40
	% Balance	0.47%	8.31%	3.09%	14.50%	26.37%
	# Loans	2	24	10	38	74
	% # Loans	0.61%	7.34%	3.06%	11.62%	22.63%

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

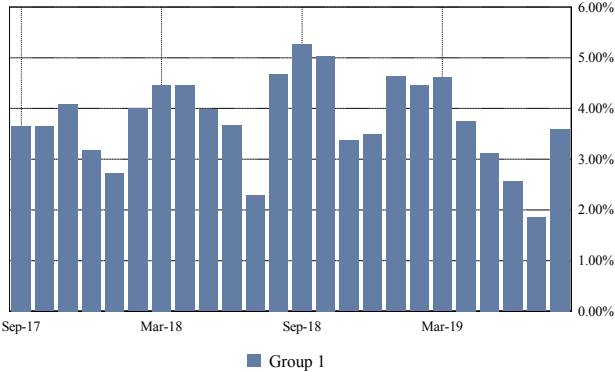
1 or 2 Payments Delinquent



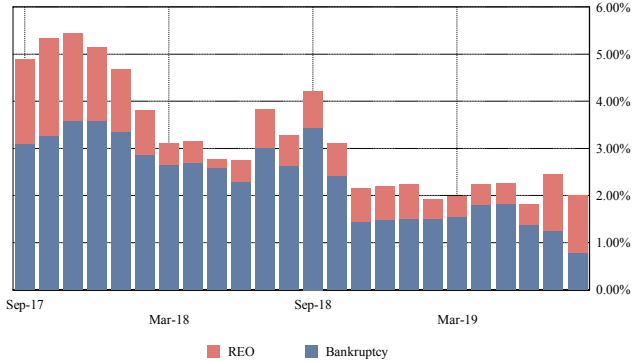
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		5,623,062.45	2,093,062.73	1,611,384.89	1,014,059.19	330,996.45	259,358.35
% Balance		8.31%	3.09%	2.38%	1.50%	0.49%	0.38%
# Loans		24	10	7	4	2	1
% # Loans		7.34%	3.06%	2.14%	1.22%	0.61%	0.31%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	118,124.78
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.31%
BANKRUPTCY							
Balance	321,309.14	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.47%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	2	0	0	0	0	0	0
% # Loans	0.61%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	321,309.14	5,623,062.45	2,093,062.73	1,611,384.89	1,014,059.19	330,996.45	377,483.13
% Balance	0.47%	8.31%	3.09%	2.38%	1.50%	0.49%	0.56%
# Loans	2	24	10	7	4	2	2
% # Loans	0.61%	7.34%	3.06%	2.14%	1.22%	0.61%	0.61%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	101,905.69	129,477.07	0.00	0.00	240,587.83	0.00	296,214.48
% Balance	0.15%	0.19%	0.00%	0.00%	0.36%	0.00%	0.44%
# Loans	1	1	0	0	1	0	1
% # Loans	0.31%	0.31%	0.00%	0.00%	0.31%	0.00%	0.31%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	213,599.78	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.32%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.31%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	101,905.69	129,477.07	213,599.78	0.00	240,587.83	0.00	296,214.48
% Balance	0.15%	0.19%	0.32%	0.00%	0.36%	0.00%	0.44%
# Loans	1	1	1	0	1	0	1
% # Loans	0.31%	0.31%	0.31%	0.00%	0.31%	0.00%	0.31%

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	288,606.46	0.00	0.00	0.00	0.00	0.00	141,839.60
% Balance	0.43%	0.00%	0.00%	0.00%	0.00%	0.00%	0.21%
# Loans	1	0	0	0	0	0	1
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.31%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	63,750.48	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.09%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	288,606.46	0.00	0.00	0.00	63,750.48	0.00	141,839.60
% Balance	0.43%	0.00%	0.00%	0.00%	0.09%	0.00%	0.21%
# Loans	1	0	0	0	1	0	1
% # Loans	0.31%	0.00%	0.00%	0.00%	0.31%	0.00%	0.31%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	296,915.76	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.44%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	315,916.28	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.47%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.31%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	315,916.28	0.00	296,915.76	0.00	0.00
% Balance	0.00%	0.00%	0.47%	0.00%	0.44%	0.00%	0.00%
# Loans	0	0	1	0	1	0	0
% # Loans	0.00%	0.00%	0.31%	0.00%	0.31%	0.00%	0.00%

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	320,676.69	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.47%	0.00%	0.00%	0.00%
# Loans	0	0	0	1	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.31%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	433,969.74	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.64%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	320,676.69	433,969.74	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.47%	0.64%	0.00%	0.00%
# Loans	0	0	0	1	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.31%	0.31%	0.00%	0.00%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Mortgage Pass-Through Certificates

August 26, 2019 Distribution

GROUP 1	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	317,946.72	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.47%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	317,946.72	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.47%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 1	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	332,075.04	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.49%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	332,075.04	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.49%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

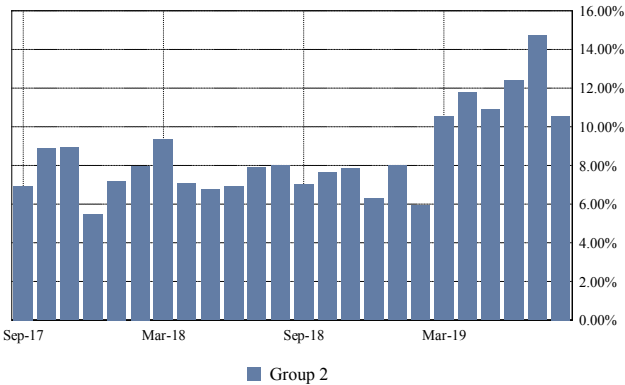
GROUP 1	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	994,544.55	14,060,638.91
% Balance	0.00%	0.00%	0.00%	0.00%	1.47%	20.77%
# Loans	0	0	0	0	3	60
% # Loans	0.00%	0.00%	0.00%	0.00%	0.92%	18.35%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	1,483,358.88	2,431,278.92
% Balance	0.00%	0.00%	0.00%	0.00%	2.19%	3.59%
# Loans	0	0	0	0	4	8
% # Loans	0.00%	0.00%	0.00%	0.00%	1.22%	2.45%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	534,908.92
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.79%
# Loans	0	0	0	0	0	3
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.92%
REO						
Balance	0.00	0.00	0.00	0.00	507,052.37	822,968.65
% Balance	0.00%	0.00%	0.00%	0.00%	0.75%	1.22%
# Loans	0	0	0	0	2	3
% # Loans	0.00%	0.00%	0.00%	0.00%	0.61%	0.92%
TOTAL						
Balance	0.00	0.00	0.00	0.00	2,984,955.80	17,849,795.40
% Balance	0.00%	0.00%	0.00%	0.00%	4.41%	26.37%
# Loans	0	0	0	0	9	74
% # Loans	0.00%	0.00%	0.00%	0.00%	2.75%	22.63%

GROUP 2

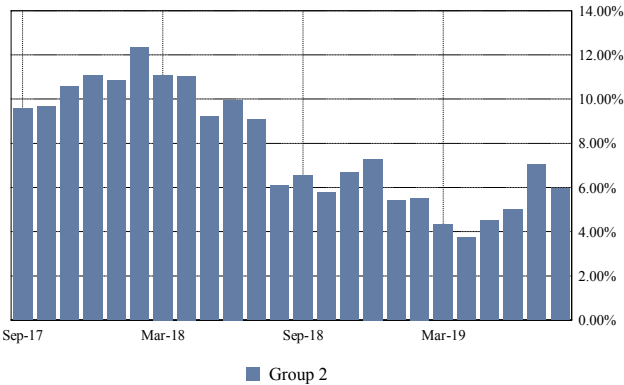
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		5,145,574.34	5,866,176.50	6,226,015.79	17,237,766.63
	% Balance		4.93%	5.62%	5.97%	16.52%
	# Loans		13	15	13	41
	% # Loans		5.04%	5.81%	5.04%	15.89%
FORECLOSURE	Balance	0.00	0.00	0.00	1,988,477.70	1,988,477.70
	% Balance	0.00%	0.00%	0.00%	1.91%	1.91%
	# Loans	0	0	0	4	4
	% # Loans	0.00%	0.00%	0.00%	1.55%	1.55%
BANKRUPTCY	Balance	2,131,803.53	0.00	0.00	1,354,608.63	3,486,412.16
	% Balance	2.04%	0.00%	0.00%	1.30%	3.34%
	# Loans	6	0	0	3	9
	% # Loans	2.33%	0.00%	0.00%	1.16%	3.49%
REO	Balance	0.00	0.00	0.00	2,504,550.10	2,504,550.10
	% Balance	0.00%	0.00%	0.00%	2.40%	2.40%
	# Loans	0	0	0	4	4
	% # Loans	0.00%	0.00%	0.00%	1.55%	1.55%
TOTAL	Balance	2,131,803.53	5,145,574.34	5,866,176.50	12,073,652.22	25,217,206.59
	% Balance	2.04%	4.93%	5.62%	11.57%	24.16%
	# Loans	6	13	15	24	58
	% # Loans	2.33%	5.04%	5.81%	9.30%	22.48%

Utilized MBA Delinquency Methodology for Calculating Delinquency Buckets and Amounts

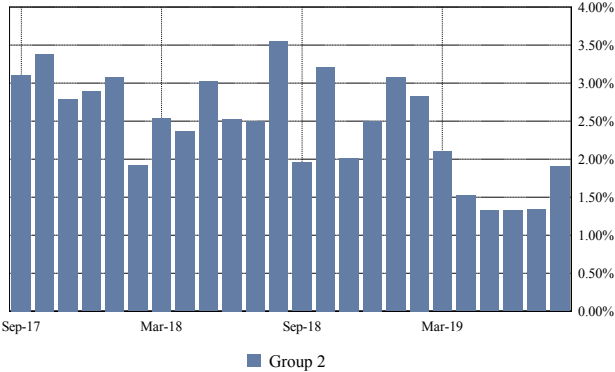
1 or 2 Payments Delinquent



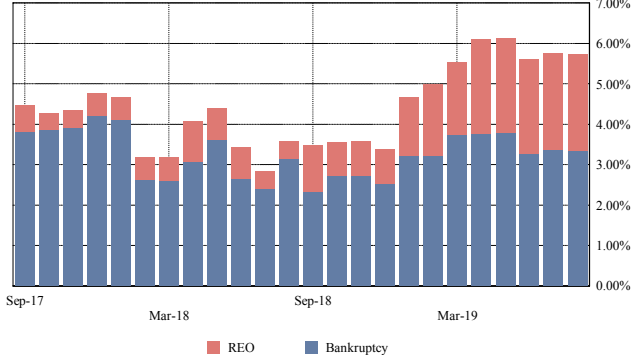
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		5,145,574.34	5,866,176.50	149,877.73	2,720,041.97	773,712.19	0.00
% Balance		4.93%	5.62%	0.14%	2.61%	0.74%	0.00%
# Loans		13	15	1	4	2	0
% # Loans		5.04%	5.81%	0.39%	1.55%	0.78%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	2,131,803.53	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	2.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	6	0	0	0	0	0	0
% # Loans	2.33%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	2,131,803.53	5,145,574.34	5,866,176.50	149,877.73	2,720,041.97	773,712.19	0.00
% Balance	2.04%	4.93%	5.62%	0.14%	2.61%	0.74%	0.00%
# Loans	6	13	15	1	4	2	0
% # Loans	2.33%	5.04%	5.81%	0.39%	1.55%	0.78%	0.00%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	0.00	602,035.52	0.00	0.00	464,374.27	0.00	0.00
% Balance	0.00%	0.58%	0.00%	0.00%	0.44%	0.00%	0.00%
# Loans	0	1	0	0	2	0	0
% # Loans	0.00%	0.39%	0.00%	0.00%	0.78%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	751,003.16	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.72%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.39%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	602,035.52	0.00	0.00	1,215,377.43	0.00	0.00
% Balance	0.00%	0.58%	0.00%	0.00%	1.16%	0.00%	0.00%
# Loans	0	1	0	0	3	0	0
% # Loans	0.00%	0.39%	0.00%	0.00%	1.16%	0.00%	0.00%

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	847,760.89	0.00	0.00	0.00	442,693.89	0.00	0.00
% Balance	0.81%	0.00%	0.00%	0.00%	0.42%	0.00%	0.00%
# Loans	1	0	0	0	1	0	0
% # Loans	0.39%	0.00%	0.00%	0.00%	0.39%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	727,913.41	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.70%	0.00%	0.00%
# Loans	0	0	0	0	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.39%	0.00%	0.00%
REO							
Balance	542,270.34	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.52%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.39%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,390,031.23	0.00	0.00	0.00	1,170,607.30	0.00	0.00
% Balance	1.33%	0.00%	0.00%	0.00%	1.12%	0.00%	0.00%
# Loans	2	0	0	0	2	0	0
% # Loans	0.78%	0.00%	0.00%	0.00%	0.78%	0.00%	0.00%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	471,157.31	186,573.97	0.00	0.00	0.00	0.00
% Balance	0.00%	0.45%	0.18%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	1	0	0	0	0
% # Loans	0.00%	0.39%	0.39%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	209,271.70	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.20%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.39%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	789,712.96	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.76%	0.00%
# Loans	0	0	0	0	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.39%	0.00%
TOTAL							
Balance	0.00	680,429.01	186,573.97	0.00	0.00	789,712.96	0.00
% Balance	0.00%	0.65%	0.18%	0.00%	0.00%	0.76%	0.00%
# Loans	0	2	1	0	0	1	0
% # Loans	0.00%	0.78%	0.39%	0.00%	0.00%	0.39%	0.00%

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	417,423.52
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.40%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.39%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	417,423.52
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.40%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.39%

Mortgage Pass-Through Certificates

August 26, 2019 Distribution

GROUP 2	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

GROUP 2	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Mortgage Pass-Through Certificates

August 26, 2019 Distribution

GROUP 2	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	225,519.33	17,237,766.63
% Balance	0.00%	0.00%	0.00%	0.00%	0.22%	16.52%
# Loans	0	0	0	0	1	41
% # Loans	0.00%	0.00%	0.00%	0.00%	0.39%	15.89%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	579,743.26	1,988,477.70
% Balance	0.00%	0.00%	0.00%	0.00%	0.56%	1.91%
# Loans	0	0	0	0	1	4
% # Loans	0.00%	0.00%	0.00%	0.00%	0.39%	1.55%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	3,486,412.16
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	3.34%
# Loans	0	0	0	0	0	9
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	3.49%
REO						
Balance	0.00	0.00	0.00	0.00	1,172,566.80	2,504,550.10
% Balance	0.00%	0.00%	0.00%	0.00%	1.12%	2.40%
# Loans	0	0	0	0	2	4
% # Loans	0.00%	0.00%	0.00%	0.00%	0.78%	1.55%
TOTAL						
Balance	0.00	0.00	0.00	0.00	1,977,829.39	25,217,206.59
% Balance	0.00%	0.00%	0.00%	0.00%	1.89%	24.16%
# Loans	0	0	0	0	4	58
% # Loans	0.00%	0.00%	0.00%	0.00%	1.55%	22.48%

REO Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became REO Property in a Prior Period:							
7190432331 1	408,000.00	213,122.30	01-Aug-2012	5.000%	NJ - 80.00%	360	01-Nov-2006
7190434857 2	604,700.00	542,270.34	01-May-2018	5.000%	VA - 80.00%	360	01-Oct-2006
7192379142 2	753,000.00	789,712.96	01-May-2017	3.875%	NJ - 77.53%	360	01-Aug-2006
7192462757 1	284,000.00	293,930.07	01-Aug-2012	4.375%	NJ - 80.00%	360	01-Oct-2006
7192451073 2	520,000.00	504,566.80	01-May-2007	5.625%	FL - 80.00%	360	01-Nov-2006
7192479140 2	668,000.00	668,000.00	01-Dec-2007	5.625%	NY - 80.00%	360	01-Dec-2006
7192488406 1	360,000.00	315,916.28	01-Aug-2017	5.625%	IL - 49.66%	360	01-Dec-2006
TOTAL	3,597,700.00	3,327,518.75					

Foreclosure Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Foreclosure Property this Period:							
7192466600 1	377,000.00	279,527.36	01-Jan-2010	5.625%	NY - 45.26%	360	01-Dec-2006
7192472202 2	580,000.00	579,743.26	01-Apr-2009	5.625%	NY - 80.00%	360	01-Dec-2006
7192472319 1	472,000.00	403,295.19	01-Apr-2013	4.125%	HI - 80.00%	360	01-Dec-2006
7192488638 1	356,000.00	328,014.92	01-Jan-2010	5.125%	NY - 80.00%	360	01-Jan-2007
7192488174 1	515,000.00	472,521.41	01-Feb-2011	5.625%	NY - 64.46%	360	01-Dec-2006
TOTAL	2,300,000.00	2,063,102.14					
Became Foreclosure Property in a Prior Period:							
7190429899 1	104,000.00	63,750.48	01-Jan-2018	3.830%	FL - 69.33%	360	01-Oct-2006
7192479611 1	388,000.00	433,969.74	01-Nov-2016	8.125%	NY - 80.00%	360	01-Dec-2006
7192493646 2	897,000.00	751,003.16	01-Aug-2018	3.000%	CA - 65.00%	360	01-Dec-2006
7192473556 2	518,400.00	471,157.31	01-Sep-2017	5.625%	FL - 80.00%	360	01-Dec-2006
7192480304 1	300,000.00	332,075.04	01-Jun-2015	2.000%	NY - 68.97%	360	01-Dec-2006
7192478944 2	287,834.00	186,573.97	01-Aug-2017	3.750%	FL - 80.00%	360	01-Dec-2006
7192474133 1	152,000.00	118,124.78	01-Jan-2019	4.875%	FL - 75.25%	360	01-Nov-2006
TOTAL	2,647,234.00	2,356,654.48					
TOTAL	4,947,234.00	4,419,756.62					

Bankruptcy Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Bankruptcy Property in a Prior Period:							
7190431523 1	203,000.00	153,433.44	01-Jul-2019	5.000%	AZ - 100.00%	360	01-Oct-2006
7190432844 1	300,000.00	167,875.70	01-Jul-2019	3.875%	CA - 80.00%	360	01-Nov-2006
7192445489 2	592,000.00	598,981.27	01-Jul-2019	3.875%	NY - 80.00%	360	01-Nov-2006
7192488513 2	980,000.00	731,562.08	01-Jul-2019	2.000%	NY - 80.00%	360	01-Nov-2006
7192474661 2	464,000.00	315,344.24	01-Jul-2019	3.500%	FL - 78.38%	360	01-Dec-2006
7192467376 2	590,000.00	228,523.66	01-Jul-2019	5.250%	CA - 78.67%	360	01-Oct-2006
7192469521 2	471,200.00	417,423.52	01-Feb-2016	2.000%	CA - 80.00%	360	01-Dec-2006
7192472897 2	252,000.00	148,917.76	01-Jul-2019	4.000%	NY - 80.00%	360	01-Nov-2006
7192486319 2	767,000.00	727,913.41	01-Jan-2018	2.000%	AZ - 79.90%	360	01-Dec-2006
7192479322 1	340,000.00	213,599.78	01-Oct-2018	4.500%	CA - 80.00%	360	01-Dec-2006
7192486822 2	424,000.00	209,271.70	01-Sep-2017	3.875%	CA - 80.00%	360	01-Nov-2006
7192495542 2	230,049.00	108,474.52	01-Jul-2019	2.000%	FL - 80.00%	360	01-May-2006
TOTAL	5,613,249.00	4,021,321.08					

Prepayment Report

VOLUNTARY PREPAYMENTS

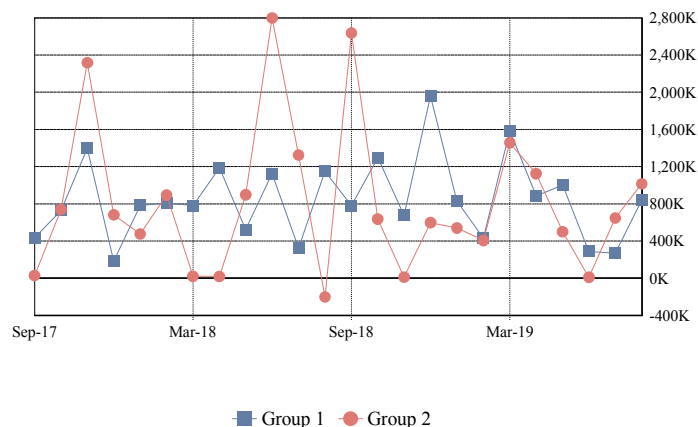
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	3	5	8
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	3	5	8
Curtailments Amount	19,363.06	18,622.66	37,985.72
Paid in Full Balance	995,272.80	819,841.04	1,815,113.84
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	1,014,635.86	838,463.70	1,853,099.56

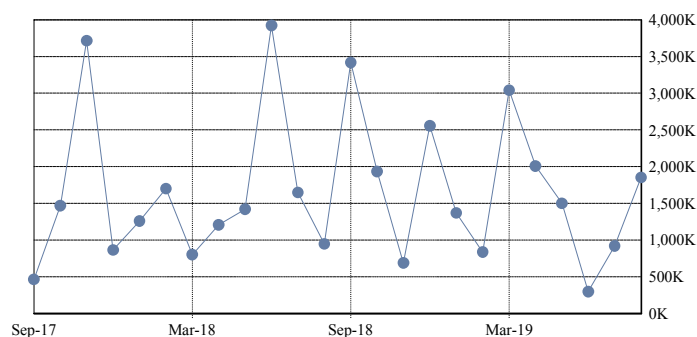
Cumulative

Number of Paid in Full Loans	402	523	925
Number of Repurchased Loans	23	24	47
Total Number of Loans Prepaid in Full	425	547	972
Paid in Full Balance	219,543,655.47	120,938,158.71	340,481,814.18
Repurchased Loans Balance	12,694,725.47	7,372,954.54	20,067,680.01
Curtailments Amount	771,560.05	330,574.77	1,102,134.82
Total Prepayment Amount	233,009,940.99	128,641,688.02	361,651,629.01

Total Prepayments by Groups



Total Prepayments

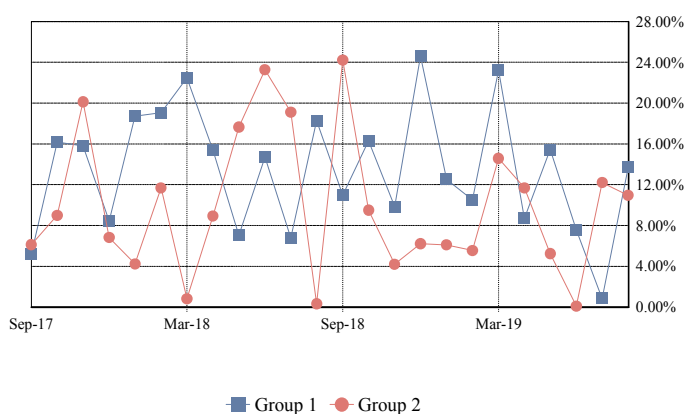


VOLUNTARY PREPAYMENTS RATES - Including Liquidated Balances

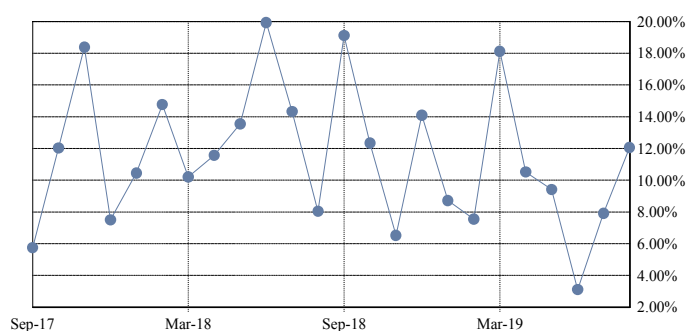
	Group 2	Group 1	Total
SMM	0.96%	1.22%	1.07%
3 Months Avg SMM	0.68%	0.65%	0.67%
12 Months Avg SMM	0.82%	1.16%	0.96%
Avg SMM Since Cut-off	1.11%	1.08%	1.10%
CPR	10.96%	13.73%	12.06%
3 Months Avg CPR	7.92%	7.54%	7.77%
12 Months Avg CPR	9.42%	13.09%	10.90%
Avg CPR Since Cut-off	12.48%	12.26%	12.39%
PSA	182.68%	228.90%	201.05%
3 Months Avg PSA Approximation	131.93%	125.60%	129.45%
12 Months Avg PSA Approximation	157.08%	218.15%	181.71%
Avg PSA Since Cut-off Approximation	228.93%	223.57%	226.79%

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

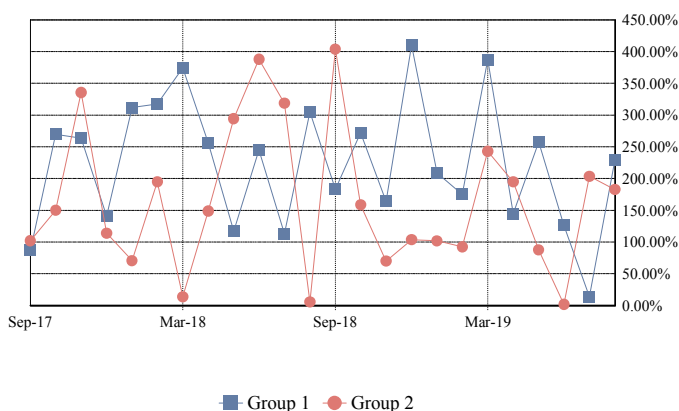
CPR by Groups



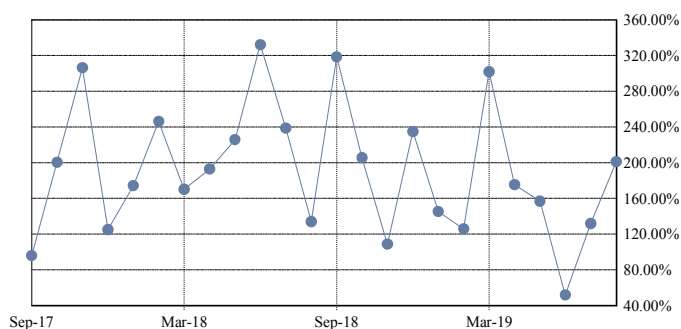
Total CPR



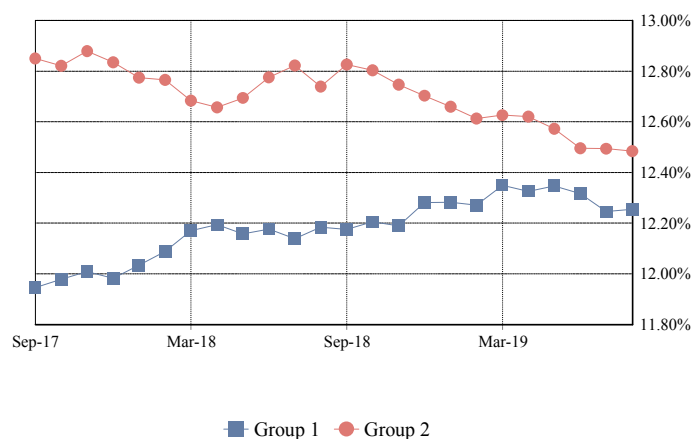
PSA by Groups



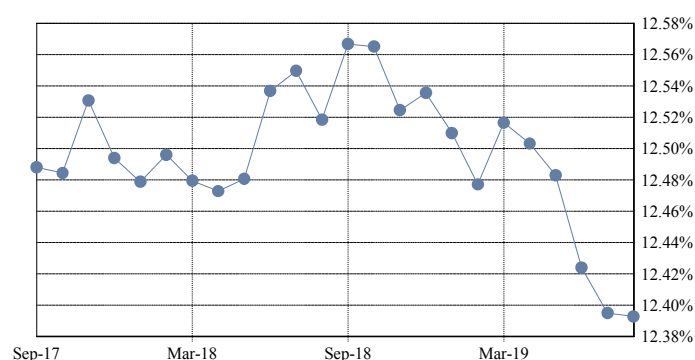
Total PSA



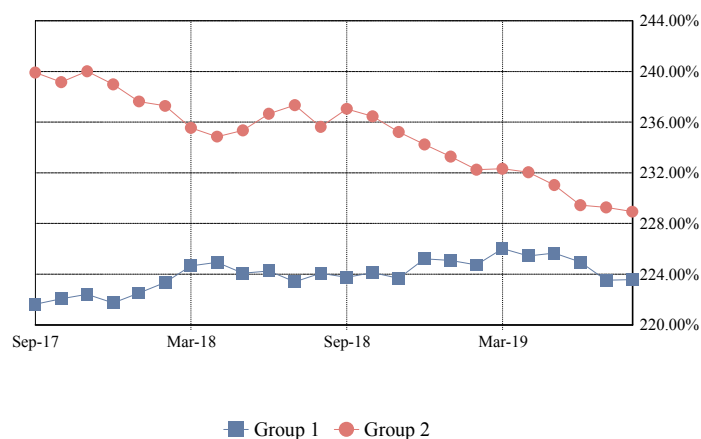
CPR Avg since Cut-Off by Groups



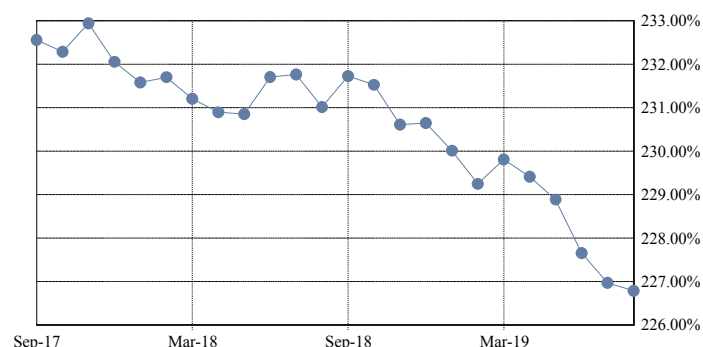
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY - Including Liquidated Balances

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

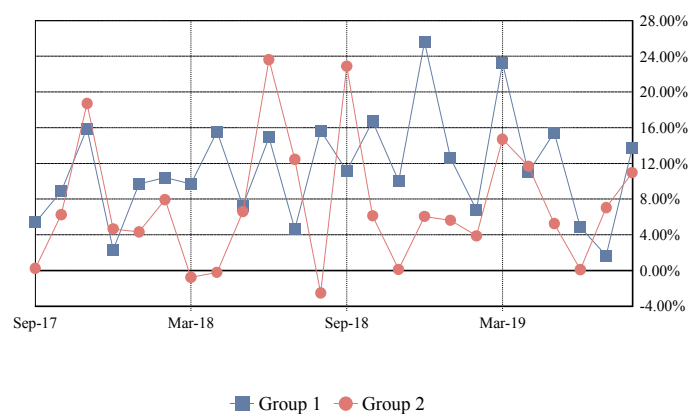
Dates correspond to distribution dates.

VOLUNTARY PREPAYMENTS RATES - Excluding Liquidated Balances

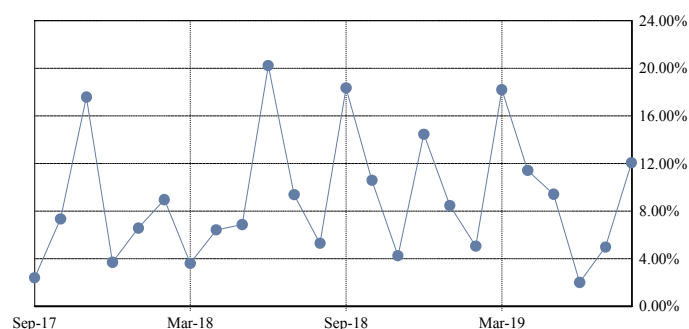
	Group 2	Group 1	Total
SMM	0.96%	1.22%	1.07%
3 Months Avg SMM	0.53%	0.59%	0.55%
12 Months Avg SMM	0.70%	1.15%	0.88%
Avg SMM Since Cut-off	0.49%	0.45%	0.47%
CPR	10.96%	13.73%	12.06%
3 Months Avg CPR	6.14%	6.90%	6.44%
12 Months Avg CPR	8.09%	12.99%	10.08%
Avg CPR Since Cut-off	5.74%	5.22%	5.53%
PSA	182.68%	228.90%	201.05%
3 Months Avg PSA Approximation	102.41%	115.00%	107.40%
12 Months Avg PSA Approximation	134.78%	216.54%	167.94%
Avg PSA Since Cut-off Approximation	105.31%	95.16%	101.13%

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

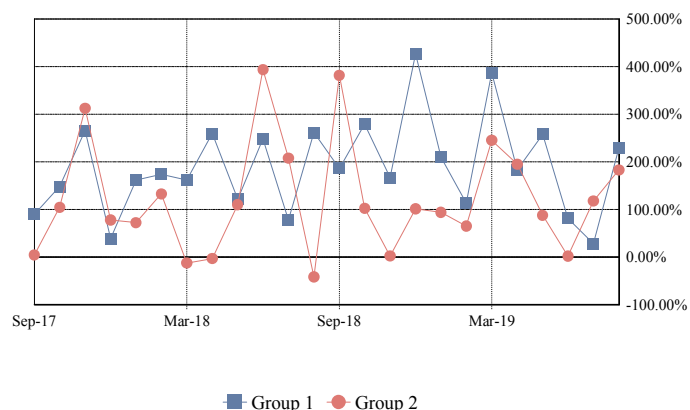
CPR by Groups



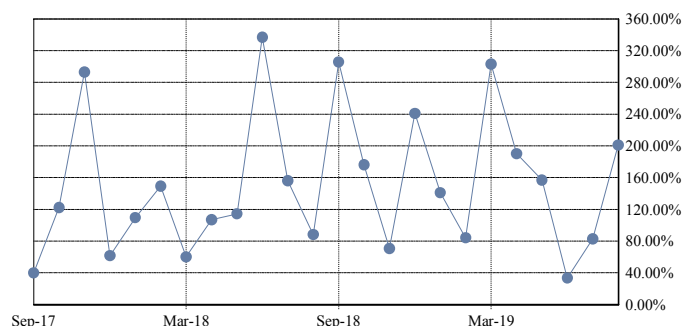
Total CPR



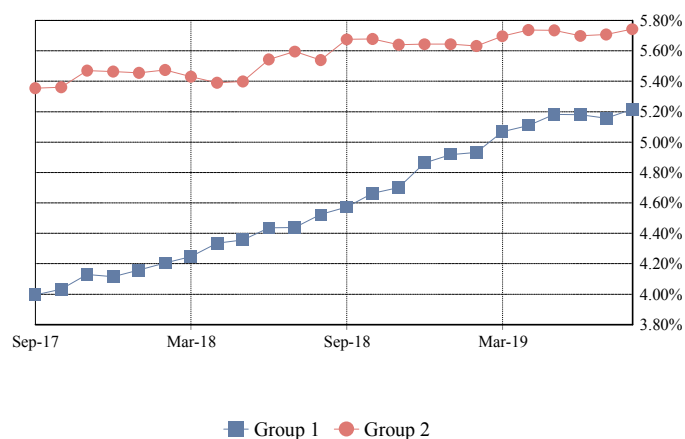
PSA by Groups



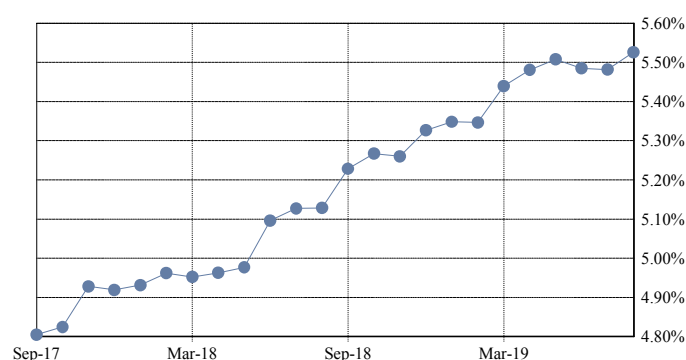
Total PSA



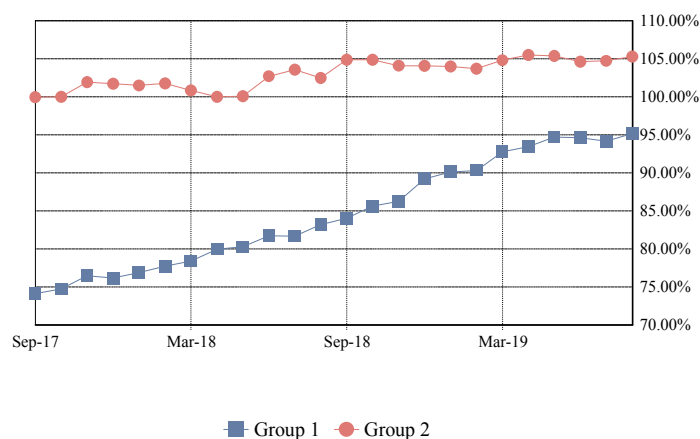
CPR Avg since Cut-Off by Groups



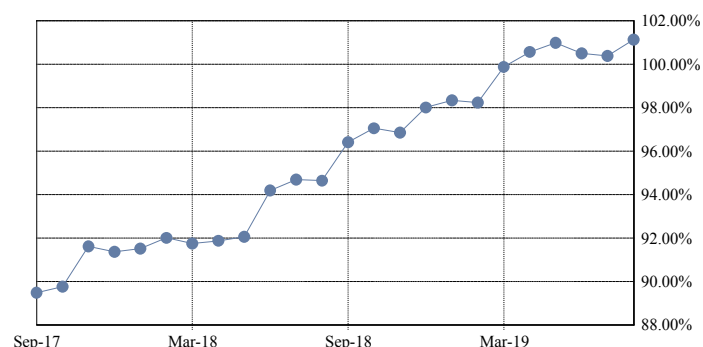
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY - Excluding Liquidated Balances

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

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

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

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

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

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

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

Weighted Average Seasoning (WAS)

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

Dates correspond to distribution dates.

Prepayment Detail Report

Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution								
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
7190433636	2	456,000.00	209,236.26	14-Aug-2019	4.000%	CA - 80.00%	Paid Off - 360	01-Nov-2006
7190434907	2	208,368.00	165,766.84	26-Jul-2019	5.000%	AZ - 73.28%	Paid Off - 360	01-Oct-2006
7192464365	1	154,000.00	114,020.57	06-Aug-2019	3.875%	IL - 80.00%	Paid Off - 360	01-Nov-2006
7192468820	1	177,008.00	100,109.04	29-Jul-2019	4.000%	WA - 80.00%	Paid Off - 360	01-Nov-2006
7192484413	1	203,000.00	152,657.04	30-Jul-2019	5.625%	CT - 70.00%	Paid Off - 360	01-Dec-2006
7192486657	1	318,500.00	268,569.54	25-Jul-2019	5.625%	CA - 65.00%	Paid Off - 360	01-Dec-2006
7192491194	1	272,000.00	184,484.85	02-Aug-2019	2.005%	WV - 80.00%	Paid Off - 360	01-Nov-2006
7192492887	2	648,000.00	620,269.70	09-Aug-2019	3.875%	HI - 80.00%	Paid Off - 360	01-Jan-2007
TOTAL		2,436,876.00	1,815,113.84					

Charge-Off Loans Detail Report

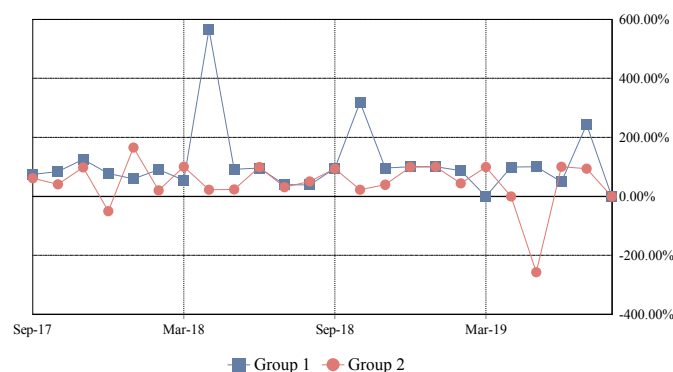
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
SPACE INTENTIONALLY LEFT BLANK								
TOTAL								

Realized Loss Report

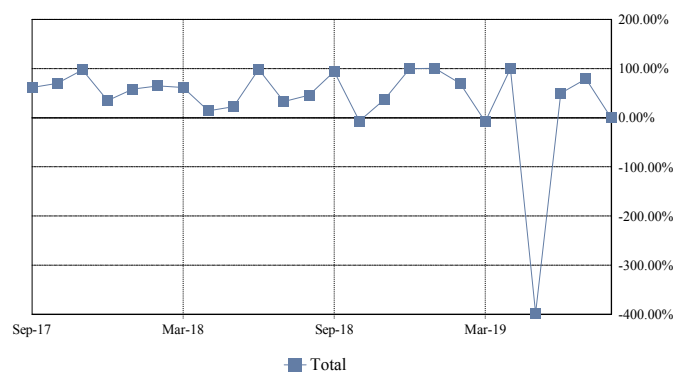
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Number of Loans Liquidated	0	0	0
Subsequent Recoveries	0.00	0.00	0.00
Collateral Principal Realized Loss/(Gain) Amount	0.00	870.87	870.87
Collateral Interest Realized Loss/(Gain) Amount	(10,059.73)	0.00	(10,059.73)
Net Liquidation Proceeds	10,059.73	(870.87)	9,188.86
<u>Cumulative</u>			
Number of Loans Liquidated	566	750	1,316
Collateral Realized Loss/(Gain) Amount	161,671,733.64	132,181,429.33	293,853,162.97
Net Liquidation Proceeds	135,812,461.16	72,344,132.35	208,156,593.51
Cumulative Subsequent Recoveries	1,301,299.46	1,577,461.99	2,878,761.45

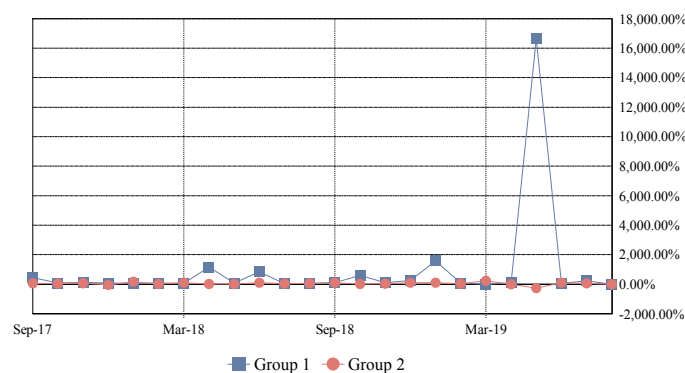
Collateral Principal Only Loss Severity Approximation by Groups



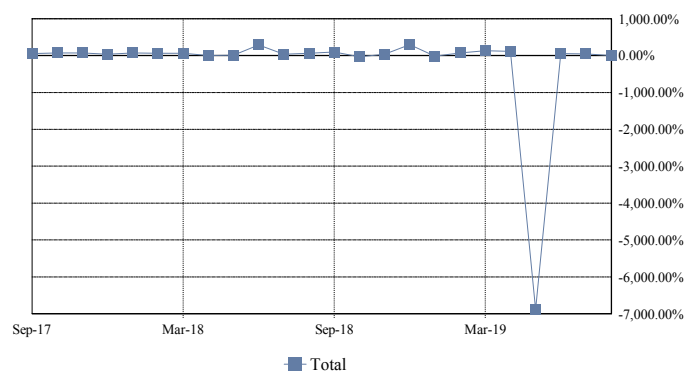
Collateral Principal Only Loss Severity Approximation



Collateral Principal & Interest Loss Severity Approximation by Groups



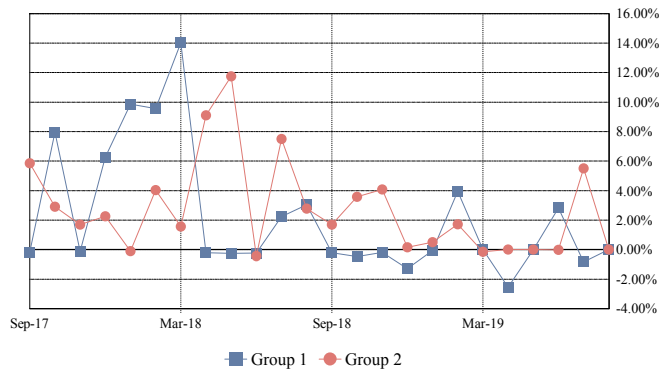
Collateral Principal & Interest Loss Severity Approximation



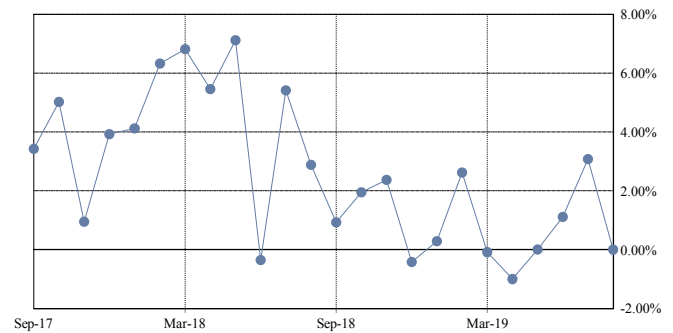
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	0.00%	0.00%	0.00%
3 Months Avg MDR	0.16%	0.06%	0.12%
12 Months Avg MDR	0.12%	0.01%	0.08%
Avg MDR Since Cut-off	0.61%	0.64%	0.62%
CDR	0.00%	0.00%	0.00%
3 Months Avg CDR	1.87%	0.68%	1.41%
12 Months Avg CDR	1.45%	0.11%	0.91%
Avg CDR Since Cut-off	7.11%	7.37%	7.22%
SDA	0.00%	0.00%	0.00%
3 Months Avg SDA Approximation	6,242.63%	2,260.03%	4,688.09%
12 Months Avg SDA Approximation	4,816.78%	378.27%	3,041.16%
Avg SDA Since Cut-off Approximation	1,642.27%	1,722.06%	1,675.44%
Principal Only Loss Severity Approx for Current Period	0.00%	0.00%	0.00%
3 Months Avg Loss Severity Approximation	94.33%	-26.64%	71.35%
12 Months Avg Loss Severity Approximation	60.74%	-213.14%	48.74%
Avg Loss Severity Approximation Since Cut-Off	54.18%	63.93%	58.15%
Principal & Interest Loss Severity Approx for Current Period	0.00%	0.00%	0.00%
3 Months Avg Loss Severity Approximation	58.30%	-26.64%	42.16%
12 Months Avg Loss Severity Approximation	46.69%	-590.19%	18.77%
Avg Loss Severity Approximation Since Cut-Off	54.35%	64.63%	58.54%

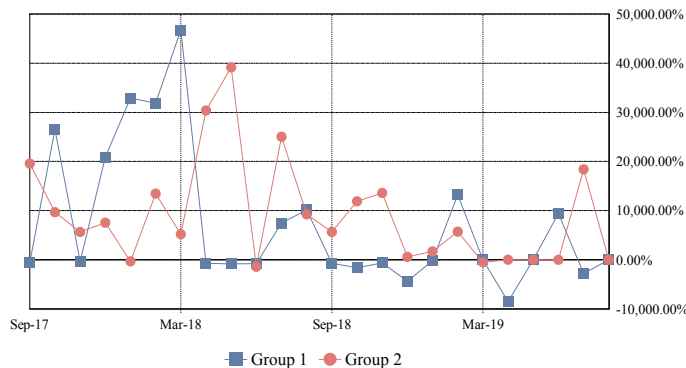
CDR by Groups



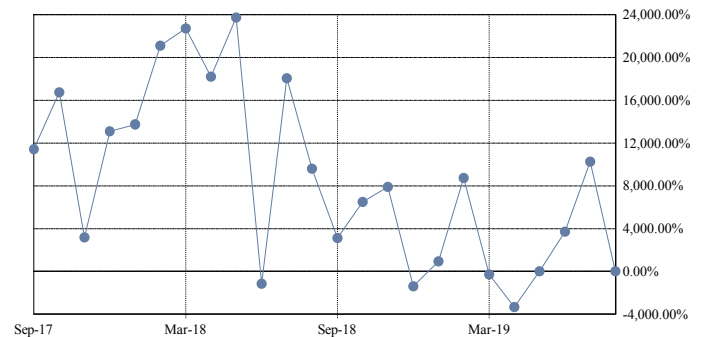
Total CDR



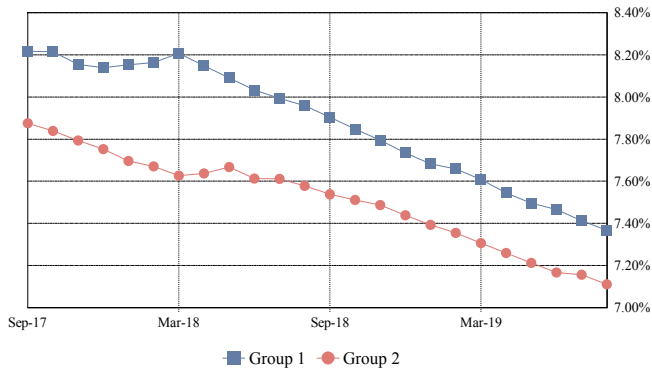
SDA by Groups



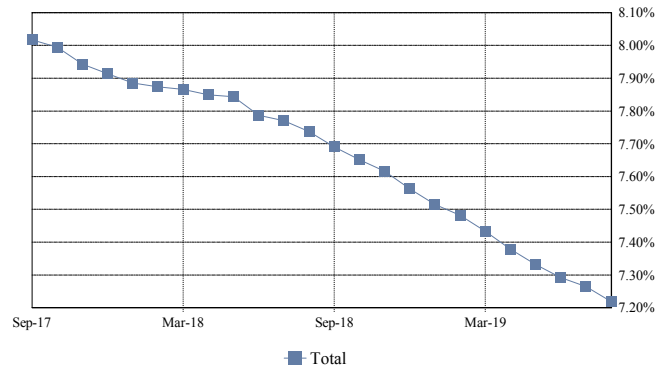
Total SDA



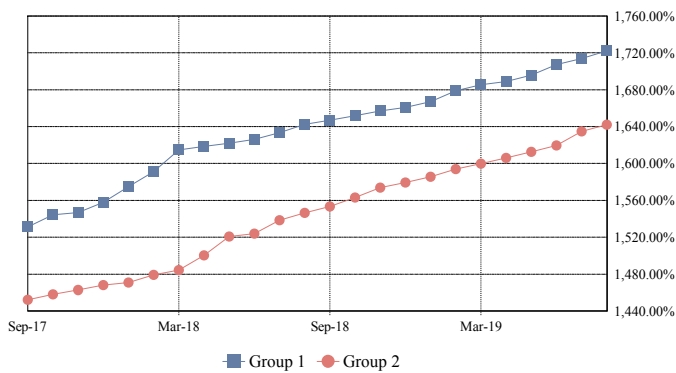
CDR Avg since Cut-Off by Groups



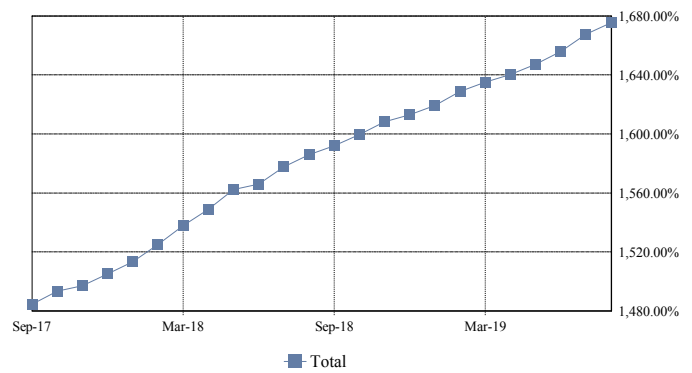
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

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

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

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

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

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

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

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

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

Principal Only Loss Severity Approximation for current period:

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

Principal & Interest Loss Severity Approximation for current period:

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

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

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

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

Dates correspond to distribution dates.

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

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
7192460454 1			FL - 80.00%	360		Revision	870.87
7190434907 2		5.000%	AZ - 73.28%	360	165,766.84		(10,059.73)
TOTAL					165,766.84		(9,188.86)

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

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date has occurred			Yes
Does a Trigger Event Exist			Yes
Optional Termination Date			No
Does a Swap Trigger Event Exist			No
Does an Event of Default Exist			No
Does a Loss Trigger Event Exist			Yes
Rolling 60 Day Delinquency Rate			17.0669%
40.00% of Senior Enhancement Percentage			0.9179%
Cumulative Realized Loss			289,107,859.09
Cut off Date Principal Balance			1,061,639,887.46
Cumulative Loss Percentage			0.2723%
Applicable Cumulative Net Loss Trigger Percentage			2.0000%
Current Bonus Incentive Amount			
Cumulative Bonus Incentive Amount			

ADJUSTABLE RATE CERTIFICATE INFORMATION			
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ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Libor For Current Period			2.266000%
Libor Rate Determination Date			07/23/2019
Libor For Next Period			2.145250%
Libor Next Rate Determination Date			08/22/2019
Swap Libor For Current Period			2.266000%
Swap Rate Determination Date			07/23/2019

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Int on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC SF Unpaid
1-A-1A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
1-A-1B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-1A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-1B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-3A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2-A-3B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

ADDITIONAL CERTIFICATE REPORT						
CLASS	Next PTR					
REMIC1	2.325200%					
R-1	2.375200%					
2-A-1A	2.315200%					
2-A-1B	2.375200%					
2-A-2	2.245200%					
2-A-3A	2.345200%					
2-A-3B	2.375200%					
A-R	0.000000%					
M-1	2.445200%					
M-2	2.465200%					
M-3	2.485200%					
M-4	2.555200%					
M-5	2.645200%					
M-6	3.095200%					
M-7	3.645200%					
C	0.000000%					
P-1	0.000000%					
P-2	0.000000%					

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

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

Modification Code Description

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

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Sched. Payments for 60+Day Delinquent Loans	94,947.05	62,707.12	157,654.17
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	94,158.22	66,903.90	161,062.13
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	80,419.45	55,194.76	135,614.22
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	82,704.22	54,510.10	137,214.32
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	81,293.79	54,557.24	135,851.03
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	72,929.92	57,814.85	130,744.77
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	82,172.21	56,453.96	138,626.17
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	78,405.65	60,638.67	139,044.32
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	80,566.21	54,990.90	135,557.11
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	80,836.55	52,670.77	133,507.31
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	77,763.82	55,450.80	133,214.63
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	83,561.98	59,546.47	143,108.45
Current Scheduled Payments	562,673.22	373,032.48	935,705.69
Current Scheduled Payments 1 Month Prior	560,419.12	375,534.16	935,953.27
Current Scheduled Payments 2 Month Prior	573,140.58	379,791.23	952,931.81
Current Scheduled Payments 3 Month Prior	572,475.85	388,791.83	961,267.68
Current Scheduled Payments 4 Month Prior	582,111.92	386,520.03	968,631.96
Current Scheduled Payments 5 Month Prior	594,771.54	406,031.05	1,000,802.60
Current Scheduled Payments 6 Month Prior	589,614.65	465,598.83	1,055,213.49
Current Scheduled Payments 7 Month Prior	591,489.03	401,329.05	992,818.07
Current Scheduled Payments 8 Month Prior	600,531.22	425,127.50	1,025,658.72
Current Scheduled Payments 9 Month Prior	589,562.96	415,708.75	1,005,271.71
Current Scheduled Payments 10 Month Prior	593,301.39	419,735.02	1,013,036.41
Current Scheduled Payments 11 Month Prior	666,751.23	426,914.90	1,093,666.12

Investor Supplemental Notice

DEAL CALENDAR

Rolling Payment Schedule

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