

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 1996J-98JLM	6.250%	6.250%	360	\$ 1,104,955.72	195
	5.625%	6.450%	360	3,702,881	305
	5.750%	6.450%	360	1,049,238	301
	5.500%	6.450%	360	689,020	303
	3.000%	6.450%	360	104,031	309
	6.000%	6.461%	360	5,823,881	190
	6.500%	6.500%	360	61,137	198
	7.600%	7.600%	360	98,302	117
	8.500%	8.500%	360	26,638	107
	8.700%	8.700%	360	156,566	104
	8.800%	8.800%	360	1,352,717	84
	8.950%	8.950%	360	621,568	79
				<u>14,790,935</u>	
	HMRB 1999EFGHJ	6.500%	0.000%	360	248,341
5.750%		0.000%	360	2,855,674	264
6.000%		0.000%	360	764,229	253
5.000%		0.000%	360	866,459	266
5.250%		0.000%	360	182,384	260
8.000%		0.000%	360	10,118	217
5.500%		0.000%	360	336,714	288
7.750%		0.000%	360	18,740	222
6.250%		0.000%	360	77,183	199
4.500%		0.000%	360	1,173	0
5.625%		0.000%	360	283,789	301
5.875%		0.000%	360	133,442	232
3.000%		3.000%	360	307,186	63
7.000%		3.658%	360	111,187	215
6.750%		5.995%	360	371,997	212
7.250%		6.609%	360	854,467	122
7.500%		7.022%	360	363,211	117
7.375%		7.375%	360	215,723	120
7.600%		7.600%	360	38,860	113
8.150%		8.150%	360	1,371,166	95
8.450%		8.450%	300	178,484	32
8.500%		8.500%	360	1,263,442	97
8.550%		8.550%	360	662,592	89
8.600%	8.600%	360	80,443	114	
8.700%	8.700%	360	771,553	97	
8.850%	8.850%	360	202,932	79	
			<u>12,571,490</u>		
HMRB 1999NOPQ	5.500%	0.000%	360	450,576	264
	7.500%	0.000%	360	55,891	214
	5.250%	0.000%	360	200,040	261
	7.750%	0.000%	360	57,907	226
	4.500%	0.000%	360	51,907	261
	4.750%	4.750%	360	691,796	260
	7.000%	5.887%	360	408,646	218
	6.500%	6.517%	360	1,882,491	214
	6.750%	6.663%	360	1,401,608	208
	5.750%	6.860%	360	2,731,193	280
	6.000%	6.994%	360	787,359	270
	5.875%	7.408%	360	3,510,738	303
	7.900%	7.900%	300	482,168	44
	7.250%	8.000%	360	387,376	212
	8.350%	8.350%	360	675,114	103
			<u>13,774,810</u>		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2000ABCDE	3.000%	3.000%	420	\$ 778,621	385
	3.125%	3.125%	360	1,797	332
	3.250%	3.250%	480	4,634	440
	3.500%	3.500%	360	2,156	336
	4.000%	3.735%	360	2,645	312
	3.750%	3.750%	360	1,309	327
	4.500%	3.900%	360	3,451	270
	4.875%	4.038%	360	4,282	263
	5.625%	4.038%	360	2,855	299
	4.125%	4.125%	360	1,239	331
	5.750%	4.536%	360	3,593	264
	4.625%	4.625%	360	863	322
	4.750%	4.750%	420	1,336	380
	4.875%	4.875%	420	2,299	404
	5.125%	5.125%	480	1,697	443
	5.250%	5.250%	420	1,643	391
	5.375%	5.375%	360	50,700	318
	5.125%	5.447%	360	8,628	319
	6.000%	5.881%	360	107,156	316
	6.000%	6.000%	480	4,212	448
	6.125%	6.216%	360	25,326	323
	6.250%	6.229%	360	112,639	318
	6.375%	6.375%	360	245	0
	6.375%	6.375%	420	2,055	390
	6.625%	6.625%	360	12,630	325
	6.625%	6.625%	480	1,876	450
	6.750%	6.750%	420	8,275	383
	6.875%	6.875%	480	5,677	439
	6.875%	6.875%	420	1,039	382
	7.000%	7.000%	480	24,184	445
	7.000%	7.000%	420	73,929	382
	7.125%	7.125%	360	6,415	325
	7.125%	7.125%	480	77,536	423
	6.500%	7.248%	360	544,719	280
	7.375%	7.375%	420	3,066	382
	4.750%	7.921%	360	4,792,716	271
	5.250%	8.265%	360	1,671,664	276
	3.000%	8.267%	360	95,773	300
	5.000%	8.501%	360	5,878,347	276
	6.750%	8.642%	360	463,670	227
	7.000%	8.709%	360	628,595	234
	5.500%	8.760%	360	228,407	261
	4.250%	8.790%	360	299,846	280
	5.875%	9.705%	360	429,896	305
	7.500%	10.495%	360	95,547	220
	8.000%	10.495%	360	37,092	202
	7.250%	10.495%	360	115,589	218
			15,844,026		
HMRB 2000FGH	4.500%	5.987%	360	2,249,886	281
	5.000%	6.833%	360	501,031	208
	5.950%	7.340%	360	201,867	146
	5.750%	7.432%	360	32,526	196
	6.000%	7.662%	360	66,183	178
	6.625%	8.048%	360	8,728	174
	4.750%	8.119%	360	2,639,923	267
	6.500%	8.364%	360	2,430,532	193
	7.500%	8.499%	360	63,021	159
	8.000%	8.561%	360	31,023	156
	6.750%	8.653%	360	1,136,997	193
	8.125%	8.695%	360	25,607	156
	7.000%	8.831%	360	1,488,788	210
	8.100%	8.841%	360	119,446	145
	6.250%	8.865%	360	192,136	177
	7.625%	8.890%	360	129,618	159
	7.250%	8.942%	360	874,631	211
	8.375%	8.963%	360	22,789	158
	5.500%	9.179%	360	643,773	282
	7.600%	9.375%	360	20,341	156
	5.250%	9.501%	360	1,903,922	287
5.375%	9.501%	360	103,687	293	
5.625%	9.501%	360	492,095	288	
4.125%	9.501%	360	76,341	287	
7.750%	10.087%	360	215,613	206	
			15,670,503		

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2000LMN	7.250%	0.000%	360	\$ 7,178,36	233
	4.250%	0.000%	360	658,312	267
	4.750%	0.003%	360	4,285,393	261
	4.500%	0.014%	360	755,581	265
	5.250%	0.031%	360	1,778,681	272
	5.750%	0.044%	360	283,511	283
	5.625%	0.162%	360	54,021	299
	5.000%	0.496%	360	835,473	270
	6.250%	0.834%	360	639,287	251
	6.750%	1.271%	360	189,843	250
	6.500%	2.415%	360	702,376	268
	3.000%	3.000%	420	592	385
	3.000%	3.004%	360	497,530	58
	3.125%	3.125%	360	1,366	332
	3.250%	3.250%	480	3,523	440
	7.000%	3.397%	360	213,925	272
	3.500%	3.500%	360	1,639	336
	4.000%	3.735%	360	2,011	312
	3.750%	3.750%	360	995	327
	4.875%	4.038%	360	3,255	263
	5.875%	4.038%	360	194	292
	4.125%	4.125%	360	942	331
	5.500%	4.141%	360	3,996,281	246
	4.625%	4.625%	360	656	322
	4.750%	4.750%	420	1,016	380
	4.875%	4.875%	420	1,748	404
	5.125%	5.125%	480	1,290	443
	5.250%	5.250%	420	1,249	391
	5.375%	5.375%	360	38,547	318
	5.125%	5.447%	360	6,560	319
	6.000%	6.000%	480	3,203	448
	6.125%	6.216%	360	19,255	323
	6.375%	6.375%	360	186	0
	6.375%	6.375%	420	1,562	390
	6.625%	6.625%	480	1,427	450
	6.625%	6.625%	360	9,603	325
	6.750%	6.750%	420	6,291	383
	6.875%	6.875%	420	790	382
	6.875%	6.875%	480	4,316	439
	7.000%	7.000%	420	56,208	382
	7.000%	7.000%	480	18,387	445
	6.000%	7.042%	360	537,263	300
	7.125%	7.125%	480	58,950	423
	7.125%	7.125%	360	4,877	325
	7.375%	7.375%	420	2,331	382
	8.250%	8.250%	360	1,580,543	104
	8.550%	8.550%	360	1,482,265	112
	8.625%	8.625%	360	437,901	113
				<u>19,188,337</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2000TUV	3.000%	3.000%	480	\$ 10,061,51	447
	3.125%	3.125%	360	4,779	332
	3.250%	3.250%	480	22,230	439
	3.250%	3.250%	420	5,810	394
	3.500%	3.500%	360	5,733	336
	3.750%	3.750%	360	3,482	327
	3.750%	3.750%	480	5,472	438
	3.875%	3.875%	420	6,180	381
	3.000%	3.886%	360	102,385	316
	4.500%	3.900%	360	9,178	270
	4.875%	4.038%	360	11,386	263
	4.125%	4.125%	360	3,294	331
	4.125%	4.125%	480	8,622	442
	4.000%	4.355%	360	9,275	313
	4.625%	4.625%	420	6,411	384
	4.750%	4.750%	420	3,552	380
	4.875%	4.875%	420	6,114	404
	3.000%	4.881%	420	4,816	385
	3.625%	5.022%	420	5,473	391
	4.500%	5.108%	420	8,732	382
	5.125%	5.125%	480	4,512	443
	5.250%	5.250%	420	4,369	391
	5.375%	5.375%	420	6,276	385
	5.125%	5.447%	360	22,944	319
	5.125%	5.584%	420	14,499	388
	4.750%	5.758%	360	1,058,623	284
	4.625%	5.815%	360	7,930	323
	5.625%	5.959%	420	19,515	382
	6.000%	6.000%	480	11,201	448
	5.375%	6.107%	360	647,521	315
	6.125%	6.125%	480	43,063	440
	6.125%	6.227%	360	77,705	321
	6.000%	6.294%	420	789,450	373
	5.000%	6.300%	420	9,131	386
	3.250%	6.300%	360	4,481	321
	4.250%	6.300%	360	7,281	327
	4.375%	6.300%	360	6,337	334
	3.500%	6.300%	420	3,065	377
	6.250%	6.300%	420	157,462	355
	6.375%	6.375%	420	5,464	390
	6.375%	6.375%	480	86,600	414
	6.625%	6.625%	480	71,765	444
	6.625%	6.625%	360	49,370	278
	6.500%	6.661%	420	126,811	368
	6.750%	6.750%	420	93,255	354
	6.250%	6.839%	360	837,496	268
	6.875%	6.875%	480	83,410	407
	6.875%	6.875%	420	2,763	382
	6.875%	6.875%	360	19,544	163
	5.000%	6.928%	360	2,491,307	264
	7.000%	7.000%	480	64,310	445
	7.000%	7.000%	420	444,652	380
	7.125%	7.125%	360	25,249	278
	7.125%	7.125%	480	241,660	425
	6.375%	7.165%	360	6,673	286
	6.000%	7.226%	360	1,695,074	293
	7.000%	7.239%	360	496,803	291
	7.375%	7.375%	360	2,618	165
	7.375%	7.375%	420	50,190	381
	6.500%	7.411%	360	3,168,456	251
	6.750%	7.468%	360	487,789	251
	7.750%	7.750%	360	5,585	222
	8.000%	8.000%	360	20,621	221
	7.250%	8.124%	360	143,430	211
	5.250%	8.153%	360	1,558,534	263
	8.250%	8.250%	360	1,189	222
	5.750%	8.521%	360	6,862,596	282
	5.500%	8.573%	360	5,642,643	298
	5.625%	8.788%	360	4,433,298	295
	5.875%	8.868%	360	1,119,897	281
	5.750%	8.890%	480	79,878	365
	7.500%	10.177%	360	308,549	213
				<u>33,865,827</u>	
HMRB 2000X-1/X-2/Y/Z	4.750%	5.322%	360	888,441	273
	5.000%	6.282%	360	5,675,736	254
	6.250%	6.338%	360	328,623	218
	6.500%	6.592%	360	3,135,521	224
	5.250%	6.719%	360	1,727,312	270
	6.750%	6.845%	360	2,126,870	222
	5.500%	6.879%	360	11,228,473	272
	5.750%	6.920%	360	8,845,445	286
	6.000%	7.035%	360	2,203,743	297
	5.625%	7.067%	360	3,943,468	284
	5.875%	7.067%	360	438,570	298
	5.375%	7.067%	360	200,718	304
	4.375%	7.067%	360	380,093	326
	7.000%	7.099%	360	312,677	232
	7.250%	7.352%	360	312,622	227
	8.000%	8.012%	360	798,845	116
	7.500%	8.873%	360	174,106	211
	7.750%	8.873%	360	47,892	230
				<u>42,769,155</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)	
HMRB 2001ABCD	4.500%	5.567%	360	\$ 15,929,043.15	274	
	5.000%	5.849%	360	3,451,513	280	
	5.750%	6.049%	360	2,731,390	224	
	4.000%	6.250%	360	285,179	284	
	3.000%	6.250%	360	867,968	287	
	3.500%	6.250%	360	152,585	288	
	5.875%	6.250%	360	557,993	296	
	4.250%	6.250%	360	1,915,254	289	
	5.125%	6.250%	360	3,970,005	288	
	6.000%	6.280%	360	3,889,113	221	
	5.250%	6.294%	360	1,144,247	268	
	4.750%	6.510%	360	3,425,747	259	
	6.250%	6.519%	360	2,115,572	220	
	5.500%	6.537%	360	2,715,453	260	
	6.500%	6.817%	360	1,399,121	226	
	6.750%	8.835%	360	573,037	224	
	7.000%	9.231%	360	216,694	218	
				45,339,915		
	HMRB 2001EFG	3.000%	3.000%	480	17,363	447
		3.250%	3.250%	420	10,027	394
3.250%		3.250%	480	17,097	438	
3.750%		3.750%	480	9,442	438	
3.000%		3.841%	420	198,151	383	
3.875%		3.875%	420	10,664	381	
4.125%		4.125%	480	14,878	442	
3.000%		4.299%	360	200,039	274	
4.625%		4.625%	420	11,064	384	
3.625%		5.022%	420	9,444	391	
4.000%		5.057%	360	318,512	264	
4.500%		5.108%	420	15,069	382	
5.375%		5.375%	420	10,831	385	
5.125%		5.584%	420	25,021	388	
5.625%		5.959%	420	33,677	382	
4.750%		6.110%	360	8,973,938	272	
6.125%		6.125%	480	74,314	440	
6.000%		6.294%	420	1,362,358	373	
5.000%		6.300%	420	15,757	386	
5.625%		6.300%	360	216,025	307	
3.250%		6.300%	360	7,733	321	
6.125%		6.300%	360	17,878	309	
4.625%		6.300%	360	9,722	323	
4.250%		6.300%	360	12,565	327	
4.375%		6.300%	360	10,935	334	
6.250%		6.300%	420	271,733	355	
3.500%		6.300%	420	5,289	377	
6.375%		6.375%	480	149,445	414	
5.000%		6.600%	360	2,203,911	254	
6.625%		6.625%	480	115,235	443	
6.750%		6.750%	420	122,959	345	
6.875%		6.875%	480	117,892	400	
7.000%		7.000%	420	428,079	379	
5.750%		7.034%	360	1,581,580	259	
7.125%		7.125%	480	61,227	439	
6.000%		7.155%	360	3,241,796	257	
5.500%		7.160%	360	2,566,745	266	
7.375%		7.375%	420	72,542	380	
6.250%		7.581%	360	1,376,461	248	
5.250%		7.665%	360	5,792,797	265	
4.500%	7.720%	360	1,051,075	264		
6.500%	7.804%	360	1,440,206	251		
5.375%	7.856%	360	3,500,505	286		
6.500%	7.947%	420	1,183,773	329		
6.750%	8.485%	360	836,895	243		
7.000%	9.658%	360	422,124	218		
			38,144,775			
HMRB 2001HIJK	3.000%	3.000%	360	1,007,766	275	
	4.000%	4.000%	360	7,327,901	269	
	6.000%	4.017%	360	351,408	241	
	4.250%	4.397%	360	2,303,269	277	
	5.000%	4.869%	360	9,418,004	271	
	5.750%	4.872%	360	1,595,725	250	
	4.500%	4.963%	360	913,506	272	
	5.250%	5.080%	360	8,488,925	263	
	5.500%	5.557%	360	6,573,527	268	
	6.500%	5.952%	360	2,477,920	230	
	6.250%	6.038%	360	4,379,138	229	
	4.750%	6.441%	360	9,647,036	276	
	6.625%	6.625%	360	36,851	178	
	5.375%	6.700%	360	6,452,128	278	
	6.750%	6.760%	360	277,833	199	
	5.875%	6.764%	360	254,881	299	
	6.875%	6.875%	360	45,632	163	
	7.000%	7.012%	360	1,107,733	230	
	5.625%	7.074%	360	114,297	263	
	7.125%	7.125%	360	19,125	178	
	6.500%	7.250%	420	63,631	377	
	6.375%	7.250%	360	14,060	316	
	7.250%	7.250%	360	254,616	208	
	7.300%	7.300%	360	820,571	130	
	7.375%	7.375%	360	6,112	165	
	7.450%	7.450%	360	41,683	86	
	7.500%	7.500%	360	80,142	181	
	7.600%	7.600%	360	1,195,489	115	
	7.750%	7.750%	360	13,040	222	
	7.875%	7.875%	360	40,128	149	
	7.950%	7.950%	360	26,743	120	
	8.000%	8.000%	360	530,586	150	
	8.020%	8.020%	360	259,964	121	
8.200%	8.200%	360	473,741	112		
8.250%	8.250%	360	2,776	222		
			66,615,887			

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2001LMNOP	3.000%	3.000%	480	\$ 8,023,62	447
	3.250%	3.250%	420	4,634	394
	3.250%	3.250%	480	7,901	438
	3.750%	3.750%	480	4,363	438
	3.875%	3.875%	420	4,928	381
	3.000%	4.065%	360	382,209	288
	4.125%	4.125%	480	6,875	442
	4.625%	4.625%	420	5,113	384
	3.625%	5.022%	420	4,364	391
	5.000%	5.037%	360	10,076,535	281
	4.500%	5.108%	420	6,964	382
	5.375%	5.375%	420	5,005	385
	5.125%	5.584%	420	11,562	388
	4.750%	5.623%	360	8,780,056	273
	5.750%	5.869%	360	4,999,184	241
	5.250%	5.957%	360	6,326,632	261
	5.625%	5.959%	420	15,562	382
	6.125%	6.125%	480	34,341	440
	6.000%	6.180%	360	2,729,896	249
	6.250%	6.253%	360	1,735,332	234
	6.000%	6.294%	420	629,553	373
	5.375%	6.300%	360	408,857	314
	3.250%	6.300%	360	3,574	321
	6.125%	6.300%	360	8,261	309
	4.625%	6.300%	360	4,492	323
	4.250%	6.300%	360	5,807	327
	4.375%	6.300%	360	5,053	334
	5.000%	6.300%	420	7,282	386
	3.500%	6.300%	420	2,444	377
	3.000%	6.300%	420	2,189	384
	4.000%	6.300%	360	1,788	317
	6.250%	6.300%	420	125,569	355
	5.500%	6.336%	360	5,732,594	266
	6.375%	6.375%	480	69,059	414
	6.500%	6.500%	420	79,393	366
	6.625%	6.625%	480	53,251	443
	6.500%	6.657%	360	1,764,738	242
	5.625%	6.666%	360	1,176,886	295
	6.750%	6.750%	420	56,820	345
	5.875%	6.750%	360	737,686	297
	5.125%	6.750%	360	400,160	293
	6.875%	6.875%	480	54,478	400
	7.000%	7.000%	420	197,818	379
	7.125%	7.125%	480	28,293	439
	7.375%	7.375%	420	33,522	380
	6.750%	7.718%	360	626,698	240
	7.000%	7.910%	360	615,046	239
	7.250%	8.750%	360	34,695	233
				<u>48,015,486</u>	

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2001QRS	3.000%	3.000%	480	\$ 22,250.96	441
	3.125%	3.125%	360	3,469	326
	3.250%	3.250%	480	14,397	438
	3.250%	3.250%	420	8,444	394
	3.375%	3.375%	420	5,991	363
	3.375%	3.375%	480	2,895	434
	3.750%	3.750%	360	3,704	303
	3.750%	3.750%	480	7,951	438
	3.875%	3.875%	420	8,980	381
	4.000%	4.000%	420	4,662	369
	3.000%	4.059%	420	12,432	373
	4.125%	4.125%	480	12,529	442
	4.250%	4.250%	420	10,409	372
	4.375%	4.375%	420	2,846	368
	4.625%	4.625%	420	9,317	384
	4.000%	4.662%	360	175,614	240
	3.625%	5.022%	420	7,953	391
	3.500%	5.042%	420	8,089	373
	5.125%	5.093%	360	210,205	283
	4.500%	5.108%	420	12,690	382
	5.375%	5.375%	420	9,120	385
	5.500%	5.500%	420	2,481	386
	5.125%	5.584%	420	21,070	388
	3.000%	5.679%	360	45,013	320
	4.625%	5.726%	360	12,459	313
	5.750%	5.750%	480	35,390	330
	5.750%	5.750%	420	32,912	323
	5.875%	5.875%	420	28,346	314
	5.625%	5.915%	420	32,568	378
	6.000%	6.000%	480	146,635	391
	6.125%	6.125%	480	148,663	417
	6.125%	6.125%	420	186,900	338
	4.750%	6.234%	360	1,018,980	265
	5.375%	6.251%	360	786,659	313
	6.000%	6.272%	420	1,238,764	370
	6.250%	6.278%	420	405,668	351
	5.500%	6.280%	360	4,163,295	251
	5.000%	6.300%	420	13,269	386
	3.250%	6.300%	360	6,512	321
	6.125%	6.300%	360	15,055	309
	4.250%	6.300%	360	10,581	327
	4.375%	6.300%	360	9,208	334
	6.375%	6.375%	480	125,849	414
	5.750%	6.443%	360	1,422,819	260
	5.875%	6.463%	360	129,393	294
	6.500%	6.500%	420	144,681	366
	4.500%	6.556%	360	1,330,113	270
	5.625%	6.599%	360	1,433,786	299
	6.625%	6.625%	480	97,040	443
	5.250%	6.651%	360	6,363,946	264
	5.000%	6.671%	360	7,202,416	280
	6.750%	6.750%	420	103,544	345
	6.750%	6.750%	360	78,518	321
	6.000%	6.768%	360	3,450,264	256
	6.500%	6.787%	360	386,803	297
	4.875%	6.789%	360	1,650,148	263
	6.875%	6.875%	480	99,277	400
	7.000%	7.000%	420	360,488	379
	7.000%	7.000%	360	17,266	320
	7.125%	7.125%	480	51,559	439
	7.375%	7.375%	420	61,088	380
	6.250%	7.838%	360	1,914,656	245
				35,338,031	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2001TUV	6.125%	0.000%	360	\$ 9,633,67	310
	6.750%	0.000%	480	25,817	424
	6.625%	0.000%	480	14,542	435
	6.500%	0.000%	480	5,966	428
	6.250%	0.000%	480	9,154	435
	6.750%	0.000%	420	31,805	361
	3.000%	3.000%	420	43,988	369
	4.125%	3.350%	420	33,691	391
	3.500%	3.500%	420	22,505	376
	3.500%	3.500%	360	15,206	300
	6.125%	3.558%	420	18,776	366
	3.000%	3.950%	360	396,667	305
	5.000%	4.308%	420	30,554	366
	4.375%	4.375%	420	28,078	364
	4.500%	4.500%	480	20,597	435
	5.125%	4.725%	420	39,308	298
	4.750%	4.750%	420	43,161	377
	6.125%	4.758%	480	116,289	412
	4.750%	4.851%	360	3,153,802	275
	4.875%	4.875%	420	38,161	376
	4.500%	5.036%	360	795,065	263
	5.125%	5.125%	360	1,360,619	298
	5.250%	5.247%	360	5,261,607	250
	4.250%	5.252%	360	856,563	265
	5.375%	5.375%	360	208,748	297
	5.375%	5.375%	480	18,489	432
	5.000%	5.631%	360	11,260,861	276
	5.750%	5.750%	420	2,593,996	320
	5.750%	5.750%	480	373,213	386
	6.000%	5.784%	480	540,530	407
	5.875%	5.875%	360	358,448	305
	5.875%	5.875%	480	202,398	383
	5.625%	5.957%	360	2,140,605	287
	5.750%	5.983%	360	5,961,959	248
	6.000%	5.998%	360	3,161,955	234
	6.000%	6.000%	420	1,126,025	341
	5.500%	6.050%	360	6,722,938	264
	6.250%	6.219%	420	233,867	326
	3.750%	6.250%	360	217,257	307
	6.750%	6.750%	360	32,700	215
	7.250%	7.250%	360	155,379	236
	6.250%	7.770%	360	1,194,250	232
	6.500%	8.352%	360	318,478	232
			49,193,652		
HMRB 2002ABC	3.000%	3.000%	420	37,535	368
	3.000%	3.000%	480	33,920	427
	3.000%	3.000%	360	10,412	305
	3.125%	3.125%	360	15,425	326
	3.375%	3.375%	420	26,636	363
	3.375%	3.375%	480	12,871	434
	3.500%	3.500%	420	16,163	368
	3.750%	3.750%	360	16,468	303
	4.000%	4.000%	420	20,727	369
	4.000%	4.000%	360	1,258,179	233
	4.250%	4.250%	420	46,278	372
	4.375%	4.375%	420	12,654	368
	4.625%	4.625%	360	18,995	293
	4.750%	4.968%	360	11,406,367	272
	5.125%	5.093%	360	934,565	283
	5.500%	5.375%	360	3,183,596	264
	5.375%	5.375%	360	184,905	289
	4.500%	5.401%	360	7,902,151	270
	5.875%	5.422%	360	137,074	299
	5.500%	5.500%	420	11,030	386
	5.625%	5.625%	420	18,711	356
	5.750%	5.652%	360	3,097,791	241
	5.750%	5.750%	480	157,344	330
	5.750%	5.750%	420	146,326	323
	5.000%	5.785%	360	7,912,247	271
	5.875%	5.875%	420	126,024	314
	5.625%	5.897%	360	1,282,460	290
	6.000%	6.000%	360	2,418,009	235
	6.000%	6.000%	420	406,872	333
	6.000%	6.000%	480	651,931	391
	5.250%	6.040%	360	7,592,288	277
	6.125%	6.125%	420	830,948	338
	6.125%	6.125%	480	382,722	401
	6.250%	6.250%	420	786,223	347
	6.250%	6.250%	360	1,762,919	240
	4.250%	6.250%	360	2,018,093	285
	6.500%	6.500%	360	888,836	244
6.750%	6.750%	360	98,094	227	
			55,863,786		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2002DEFG	3.000%	3.000%	360	\$ 2,513,79	305
	3.000%	3.000%	420	9,062	368
	3.000%	3.000%	480	8,189	427
	3.125%	3.125%	360	3,724	326
	3.375%	3.375%	420	6,431	363
	3.375%	3.375%	480	3,107	434
	3.500%	3.500%	420	3,902	368
	3.750%	3.750%	360	3,976	303
	4.000%	4.000%	420	5,004	369
	4.250%	4.250%	420	11,173	372
	4.375%	4.375%	420	3,055	368
	4.000%	4.475%	360	461,465	260
	4.625%	4.625%	360	4,586	293
	4.500%	5.083%	360	275,629	247
	5.875%	5.422%	360	33,094	299
	5.500%	5.500%	420	2,663	386
	5.625%	5.579%	360	162,809	289
	5.625%	5.625%	420	4,517	356
	5.750%	5.750%	420	35,328	323
	5.750%	5.750%	480	37,988	330
	4.750%	5.817%	360	1,108,441	274
	5.875%	5.875%	420	30,426	314
	6.000%	6.000%	480	157,397	391
	6.000%	6.000%	420	98,232	333
	6.125%	6.125%	420	200,617	338
	6.125%	6.125%	480	92,401	401
	6.250%	6.250%	420	189,819	347
	5.000%	6.306%	360	6,538,832	277
	5.750%	6.343%	360	2,426,428	247
	5.500%	6.593%	360	3,932,604	267
	6.000%	6.611%	360	2,174,965	235
	5.250%	6.750%	360	6,209,208	275
	6.250%	6.903%	360	2,036,245	243
	5.125%	6.910%	360	2,222,901	282
	5.375%	7.100%	360	1,244,588	281
	4.125%	7.116%	360	113,415	302
	6.750%	7.455%	360	98,856	247
	6.500%	8.302%	360	1,640,895	242
				31,594,485	
	HMRB 2002HJK	6.125%	0.000%	360	797
6.750%		0.000%	480	2,135	424
6.625%		0.000%	480	1,203	435
6.500%		0.000%	480	493	428
6.750%		0.000%	420	2,630	361
3.000%		3.000%	480	18,208	427
3.000%		3.000%	420	43,895	373
3.125%		3.125%	360	6,506	326
3.375%		3.375%	360	257,565	269
3.375%		3.375%	480	5,429	434
3.375%		3.375%	420	11,234	363
3.500%		3.500%	420	8,678	370
3.500%		3.500%	360	1,258	300
3.625%		3.625%	360	4,815	320
3.625%		3.625%	420	3,272	371
3.750%		3.750%	360	10,542	308
3.750%		3.750%	420	5,966	381
3.875%		3.875%	360	2,879	310
4.000%		3.943%	360	1,022,203	244
4.125%		3.964%	420	13,443	387
4.000%		4.000%	420	15,876	372
4.250%		4.250%	420	19,518	372
5.000%		4.308%	420	2,527	366
4.125%		4.345%	360	12,057	302
4.375%		4.375%	360	5,348	317
4.375%		4.375%	420	13,405	370
4.500%		4.500%	480	3,917	434
4.500%		4.500%	420	3,549	367
4.250%		4.513%	360	7,371,741	280
4.625%		4.625%	360	8,012	293
4.500%		4.703%	360	3,540,676	272
4.750%		4.750%	420	3,569	377
6.250%		4.870%	480	3,428	449
4.875%		4.875%	420	3,156	376
5.375%		4.878%	360	257,039	288
6.750%		4.903%	360	10,509	247
5.125%		4.917%	420	6,252	332
5.000%		5.060%	360	14,165,235	269
4.750%		5.207%	360	7,939,164	268
5.250%		5.295%	360	10,216,395	253
5.375%		5.375%	480	1,529	432
6.500%		5.471%	360	176,347	243
5.500%		5.500%	420	9,416	379
5.125%		5.538%	360	2,687,349	287
5.625%		5.625%	480	2,095	437
5.625%		5.625%	420	7,892	356
5.625%		5.732%	360	1,042,550	291
5.750%		5.750%	420	280,823	321
5.750%		5.750%	480	98,294	344
5.500%		5.802%	360	8,456,290	246
3.000%	5.804%	360	2,319,702	293	
5.875%	5.850%	360	383,930	294	
5.875%	5.875%	480	22,467	393	
5.875%	5.875%	420	53,776	310	
5.750%	5.885%	360	7,835,989	243	
4.875%	5.950%	360	929,047	291	
6.000%	5.977%	480	421,379	398	
6.000%	6.000%	420	617,292	342	
6.125%	6.052%	480	179,144	401	
6.000%	6.086%	360	4,000,433	241	
6.125%	6.118%	420	570,066	337	
6.250%	6.249%	420	458,908	350	
6.250%	6.584%	360	1,623,301	241	
			77,202,542		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)	
HMRB 2002LMN	4.000%	4.000%	360	\$ 2,910,166.76	247	
	4.250%	4.250%	360	2,659,649	288	
	5.000%	4.781%	360	8,485,540	254	
	4.750%	4.796%	360	24,289,427	270	
	4.500%	5.078%	360	384,884	289	
	5.250%	5.250%	360	9,386,873	251	
	4.875%	5.350%	360	2,428,882	291	
	3.000%	5.350%	360	172,006	314	
	5.375%	5.375%	360	275,683	278	
	5.500%	5.500%	360	6,973,022	242	
	5.625%	5.625%	360	300,973	298	
	5.750%	5.750%	360	5,694,427	248	
	5.875%	5.875%	360	272,338	296	
	6.000%	6.000%	360	996,592	249	
				65,230,462		
HMRB 2002OPQR	6.000%	0.000%	360	11,724	263	
	3.000%	3.209%	360	69,473	304	
	3.250%	3.476%	360	158,408	270	
	4.000%	4.167%	360	1,639,766	251	
	4.750%	4.213%	360	8,965,478	261	
	4.250%	4.544%	360	8,033,666	269	
	5.750%	4.647%	360	837,905	241	
	4.500%	4.704%	360	4,431,722	265	
	5.500%	5.147%	360	3,160,113	248	
	5.000%	5.184%	360	10,000,969	254	
	5.250%	5.230%	360	4,535,296	254	
	5.375%	5.749%	360	151,000	289	
	6.250%	6.511%	360	82,041	206	
				42,077,562		
	HMRB 2002STUV	5.750%	0.000%	360	306,739	261
6.000%		0.000%	360	44,324	263	
3.375%		3.201%	360	187,323	290	
4.250%		4.038%	360	7,506,136	264	
4.500%		4.268%	360	4,913,233	260	
4.750%		4.597%	360	13,723,170	273	
5.000%		4.856%	360	13,640,411	254	
5.250%		4.956%	360	15,845,388	269	
5.500%		5.257%	360	196,647	254	
5.625%		5.335%	360	796,926	299	
6.375%		6.047%	360	380,947	314	
6.750%		6.451%	360	442,903	238	
				57,984,148		
HMRB 2003BCD		5.500%	2.752%	360	1,721,543	278
		3.000%	3.000%	360	34,369	299
	5.750%	3.366%	360	61,909	250	
	4.000%	3.974%	360	2,033,787	262	
	4.250%	4.171%	360	8,217,405	272	
	5.250%	4.283%	360	2,800,029	256	
	4.500%	4.402%	360	19,587,396	261	
	4.750%	4.650%	360	18,242,462	270	
	4.875%	4.875%	360	50,126	295	
	5.000%	4.910%	360	12,252,733	258	
	5.125%	5.125%	360	580,901	291	
	5.375%	5.256%	360	818,331	299	
	6.250%	6.111%	360	361,343	228	
	6.750%	6.600%	360	85,036	245	
	7.000%	6.844%	360	171,177	244	
			67,018,546			
HMRB 2003EFG	6.000%	0.000%	360	1,538	263	
	3.250%	2.808%	360	20,779	270	
	3.000%	2.961%	360	94,342	301	
	4.000%	3.868%	360	529,953	250	
	5.750%	4.099%	360	109,909	241	
	4.250%	4.159%	360	6,638,307	254	
	4.500%	4.491%	360	33,732,475	261	
	4.750%	4.620%	360	10,371,911	257	
	5.000%	4.981%	360	33,764,371	267	
	5.125%	5.125%	360	4,298,864	290	
	5.250%	5.194%	360	6,957,598	272	
	5.375%	5.333%	360	347,959	294	
	5.500%	5.422%	360	5,092,559	280	
	6.250%	5.743%	360	10,761	206	
				101,971,325		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2003HI	7.125%	0.000%	360	\$ 109,270.96	321
	3.125%	0.000%	360	12,079	324
	5.500%	0.000%	420	6,065	382
	7.000%	0.000%	480	76,132	449
	6.750%	0.077%	360	615,357	308
	7.000%	0.099%	360	109,996	323
	6.625%	1.151%	360	265,030	323
	3.500%	2.160%	360	62,119	332
	6.000%	2.760%	360	928,357	316
	3.000%	2.845%	360	1,142,830	277
	3.000%	3.000%	480	1,315	447
	3.250%	3.250%	420	760	394
	3.250%	3.250%	480	1,295	438
	6.250%	3.501%	360	896,716	314
	3.750%	3.750%	480	715	438
	3.875%	3.875%	420	808	381
	4.000%	4.000%	360	4,622,307	261
	4.125%	4.125%	360	21,399	312
	4.125%	4.125%	480	1,127	442
	4.250%	4.250%	360	14,353,164	260
	6.250%	4.295%	420	30,196	365
	5.375%	4.345%	360	97,186	318
	4.500%	4.497%	360	22,088,621	270
	5.750%	4.608%	360	1,985,045	307
	4.625%	4.625%	420	838	384
	4.750%	4.750%	360	29,766,267	266
	4.875%	4.875%	360	450,705	295
	5.000%	5.000%	360	14,364,606	262
	5.125%	5.003%	360	2,566,151	287
	3.625%	5.022%	420	715	391
	4.500%	5.108%	420	1,142	382
	6.500%	5.176%	360	1,016,690	314
	7.000%	5.180%	420	43,820	380
	5.250%	5.250%	360	9,193,490	274
	5.375%	5.375%	420	37,765	375
	5.500%	5.389%	360	3,600,271	279
	6.125%	5.440%	360	1,075,243	311
	5.125%	5.584%	420	1,896	388
	5.625%	5.637%	360	928,045	309
	5.625%	5.959%	420	2,551	382
	6.125%	6.125%	480	5,630	440
	6.000%	6.294%	420	103,208	373
	5.000%	6.300%	420	1,194	386
	3.250%	6.300%	360	586	321
	4.625%	6.300%	360	736	323
	4.375%	6.300%	360	828	334
	3.500%	6.300%	420	401	377
	3.000%	6.300%	420	359	384
	6.375%	6.375%	360	601,554	315
	6.375%	6.375%	480	11,321	414
	6.500%	6.500%	420	742,084	375
	6.625%	6.625%	420	110,411	340
	6.625%	6.625%	480	8,730	443
	6.750%	6.750%	420	9,315	345
	6.875%	6.875%	480	8,931	400
7.125%	7.125%	480	4,638	439	
7.375%	7.375%	420	5,496	380	
			112,093,507		
HMRB 2003KL	6.250%	0.000%	360	91,012	230
	6.000%	0.000%	360	181,505	224
	6.750%	0.000%	360	26,467	226
	6.500%	0.000%	360	68,220	230
	7.000%	0.000%	360	11,906	218
	5.750%	1.848%	360	209,137	230
	3.000%	3.000%	360	2,153,559	272
	3.250%	3.250%	360	239,032	264
	3.250%	3.250%	480	1,455,453	434
	4.000%	4.000%	360	3,510,458	264
	4.250%	4.250%	360	10,275,160	260
	4.500%	4.497%	360	8,789,471	265
	4.750%	4.717%	360	20,548,206	271
	4.875%	4.875%	360	452,418	300
	5.000%	4.994%	360	35,080,841	275
	5.500%	5.061%	360	1,771,778	273
	5.125%	5.125%	360	1,077,597	291
	5.250%	5.241%	360	14,632,326	265
	5.375%	5.375%	360	928,137	294
	5.625%	5.625%	360	3,415,815	260
6.375%	6.375%	360	653,860	315	
			105,572,358		
HMRB 2003MN	5.750%	2.392%	360	1,092,501	257
	3.250%	2.746%	360	23,675	270
	3.000%	2.999%	360	4,270,175	269
	6.000%	3.501%	360	328,516	239
	4.000%	3.930%	360	2,281,350	265
	4.250%	4.089%	360	4,898,899	266
	4.125%	4.345%	360	14,102	302
	4.500%	4.449%	360	13,911,954	263
	6.250%	4.592%	360	265,441	241
	4.625%	4.625%	360	205,014	288
	4.750%	4.683%	360	30,987,092	270
	5.000%	4.840%	360	36,148,805	265
	4.875%	4.875%	360	54,801	295
	5.125%	4.981%	360	1,344,260	292
	5.500%	5.010%	360	6,329,417	259
	5.250%	5.072%	360	14,874,064	274
	5.375%	5.346%	360	5,731,045	286
	6.500%	5.460%	360	204,023	242
6.750%	6.514%	360	96,245	247	
			123,061,379		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)	
HMRB 2004DEF	3.000%	2.994%	360	\$ 965,865.10	296	
	3.250%	3.109%	360	103,803	280	
	4.000%	3.972%	360	7,536,276	272	
	5.750%	4.099%	360	554,690	244	
	4.250%	4.145%	360	9,199,304	266	
	6.000%	4.338%	360	390,453	234	
	5.125%	4.345%	360	365,691	282	
	4.125%	4.345%	360	20,766	302	
	4.500%	4.533%	360	26,300,151	269	
	6.250%	4.572%	360	385,396	242	
	4.750%	4.683%	360	30,149,774	271	
	5.500%	4.796%	360	2,085,436	272	
	6.750%	4.903%	360	18,100	247	
	5.000%	5.050%	360	32,044,377	276	
	5.250%	5.195%	360	11,239,423	271	
	5.375%	5.307%	360	3,572,074	293	
	6.500%	5.460%	360	300,441	242	
				125,232,021		
	HMRB 2005A	3.000%	3.000%	360	2,568,933	275
		3.500%	3.500%	360	344,006	280
4.000%		4.000%	360	6,416,343	273	
4.250%		4.250%	360	25,792,510	270	
4.500%		4.500%	360	43,110,725	270	
4.750%		4.750%	360	17,632,281	274	
			95,864,798			
HMRB 2005B	3.000%	3.273%	360	3,300,650	285	
	3.875%	3.875%	360	262,979	274	
	4.000%	4.000%	360	18,857,588	274	
	4.125%	4.125%	360	352,249	295	
	4.250%	4.250%	360	27,593,439	273	
	4.500%	4.500%	360	29,614,090	275	
	4.750%	4.750%	360	16,482,645	275	
	5.000%	5.000%	360	2,046,242	273	
	5.125%	5.125%	360	86,258	295	
	5.250%	5.250%	360	615,677	172	
			99,211,817			
HMRB 2005CD	7.125%	0.000%	360	90,639	321	
	3.125%	0.000%	360	10,019	324	
	5.500%	0.000%	420	5,031	382	
	7.000%	0.000%	480	63,151	449	
	6.750%	0.077%	360	510,433	308	
	7.000%	0.099%	360	91,241	323	
	6.625%	1.151%	360	219,840	323	
	3.500%	2.160%	360	51,527	332	
	6.000%	2.760%	360	770,064	316	
	3.000%	2.917%	360	1,760,462	279	
	3.000%	3.000%	480	1,091	447	
	3.000%	3.001%	420	1,104,935	351	
	5.500%	3.007%	360	133,053	322	
	3.125%	3.125%	420	434,669	198	
	3.250%	3.250%	420	488,986	351	
	3.250%	3.250%	480	1,074	438	
	6.250%	3.501%	360	743,818	314	
	3.500%	3.505%	420	172,695	351	
	3.750%	3.750%	480	593	438	
	3.875%	3.875%	420	346,491	353	
	4.000%	4.000%	360	3,166,949	269	
	4.125%	4.125%	360	17,750	312	
	4.125%	4.125%	480	935	442	
	4.250%	4.250%	420	289,742	343	
	4.250%	4.250%	360	24,411,820	275	
	6.250%	4.295%	420	25,047	365	
	4.500%	4.498%	360	30,202,884	273	
	5.750%	4.512%	360	1,518,023	312	
	4.625%	4.625%	420	207,263	2	
	4.750%	4.750%	360	8,728,076	281	
	5.375%	4.782%	360	140,114	309	
	5.125%	4.834%	360	892,494	265	
	4.875%	4.875%	360	1,634,254	287	
	5.000%	5.000%	360	948,237	235	
	3.625%	5.022%	420	593	391	
	4.500%	5.108%	420	947	382	
	6.500%	5.176%	360	843,335	314	
	7.000%	5.180%	420	36,348	380	
	5.250%	5.250%	360	184,254	281	
	5.250%	5.250%	420	39,271,892	310	
	5.375%	5.375%	420	31,325	375	
	6.125%	5.440%	360	891,905	311	
	5.125%	5.584%	420	1,572	388	
	5.625%	5.637%	360	769,806	309	
	5.625%	5.959%	420	2,116	382	
	6.125%	6.125%	480	4,670	440	
	6.000%	6.294%	420	85,610	373	
	5.000%	6.300%	420	990	386	
	3.250%	6.300%	360	486	321	
	4.625%	6.300%	360	611	323	
4.375%	6.300%	360	687	334		
6.375%	6.375%	360	498,984	315		
6.375%	6.375%	480	9,391	414		
6.500%	6.500%	420	615,552	375		
6.625%	6.625%	480	7,241	443		
6.625%	6.625%	420	91,585	340		
6.750%	6.750%	420	7,727	345		
6.875%	6.875%	480	7,408	400		
7.125%	7.125%	480	3,847	439		
7.375%	7.375%	420	4,558	380		
			122,556,845			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2005EF	7.125%	0.000%	360	\$ 198,516.52	321
	3.125%	0.000%	360	21,944	324
	7.000%	0.000%	480	138,311	449
	7.000%	0.099%	360	199,835	323
	4.250%	0.124%	360	1,360,361	285
	6.750%	0.138%	360	1,132,236	307
	5.000%	0.472%	360	7,742,980	279
	3.000%	1.062%	360	530,807	308
	6.625%	1.151%	360	481,490	323
	4.750%	1.380%	360	11,261,480	276
	3.500%	2.160%	360	112,854	332
	4.500%	2.604%	360	4,161,731	266
	5.250%	2.633%	360	1,481,609	265
	4.000%	2.848%	360	67,265	260
	3.000%	3.000%	480	2,390	447
	3.000%	3.001%	420	2,064,618	356
	6.000%	3.006%	360	1,993,544	303
	5.125%	3.138%	360	399,910	294
	3.250%	3.250%	420	150,493	352
	3.250%	3.250%	480	2,353	438
	3.625%	3.631%	420	302,572	349
	6.250%	3.660%	360	1,923,559	303
	3.750%	3.750%	420	240,609	348
	3.750%	3.750%	480	1,300	438
	5.500%	3.780%	360	849,000	286
	3.875%	3.875%	420	1,468	381
	4.125%	4.125%	480	2,048	442
	4.125%	4.190%	360	55,277	310
	4.250%	4.250%	420	401,130	353
	6.250%	4.295%	420	54,858	365
	5.375%	4.360%	360	350,087	300
	5.750%	4.478%	360	3,661,465	306
	4.500%	4.504%	420	283,780	355
	4.625%	4.625%	420	294,653	358
	4.750%	4.750%	420	509,018	350
	4.875%	4.875%	420	267,067	364
	4.875%	4.875%	360	1,096,820	280
	5.000%	5.010%	420	290,610	347
	7.000%	5.180%	420	79,609	380
	6.500%	5.208%	360	2,084,348	305
	5.250%	5.250%	420	32,776,205	318
	5.375%	5.375%	420	68,608	375
	6.125%	5.440%	360	1,953,433	311
	5.500%	5.498%	420	28,990,822	316
	5.125%	5.584%	420	3,444	388
	5.625%	5.637%	360	1,686,014	309
	5.750%	5.750%	420	5,133,517	303
	5.625%	5.959%	420	4,635	382
	6.125%	6.125%	480	10,228	440
	6.000%	6.294%	420	187,501	373
	3.500%	6.300%	420	728	377
	3.250%	6.300%	360	1,064	321
	4.625%	6.300%	360	1,338	323
	4.375%	6.300%	360	1,505	334
	6.375%	6.375%	360	1,092,865	315
	6.375%	6.375%	480	20,568	414
	6.500%	6.500%	420	1,348,170	375
	6.625%	6.625%	420	200,587	340
	6.625%	6.625%	480	15,860	443
	6.750%	6.750%	420	16,923	345
6.875%	6.875%	480	16,225	400	
7.125%	7.125%	480	8,427	439	
7.375%	7.375%	420	9,984	380	
			119,802,661		
HMRB 2005H	5.500%	0.000%	360	1,889,215	290
	3.500%	0.000%	360	119,888	288
	3.000%	0.000%	360	1,065,974	289
	4.125%	0.000%	360	152,024	287
	3.750%	0.000%	360	144,838	307
	5.250%	0.814%	360	3,278,273	279
	5.000%	2.497%	360	5,985,779	279
	3.000%	3.000%	420	935,303	360
	3.250%	3.250%	360	153,069	283
	3.250%	3.250%	480	223,832	435
	3.375%	3.375%	420	501,972	356
	4.500%	3.379%	360	15,128,168	277
	3.500%	3.500%	420	459,856	311
	4.250%	3.542%	360	5,412,731	278
	3.750%	3.750%	420	484,418	363
	4.000%	3.912%	360	7,331,056	278
	4.000%	4.000%	420	205,475	362
	4.125%	4.125%	420	266,914	350
	4.250%	4.250%	420	326,961	358
	4.750%	4.327%	360	3,986,184	271
	4.375%	4.375%	420	385,630	363
	4.875%	4.875%	420	92,350	0
	5.250%	5.250%	420	1,690,576	328
	5.500%	5.500%	420	16,718,207	326
	5.750%	5.750%	420	41,118,715	304
	5.875%	5.875%	420	2,771,547	271
	6.125%	6.125%	420	3,508,596	314
6.375%	6.375%	420	323,514	376	
6.375%	6.375%	360	415,261	315	
			115,076,327		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2006BC	5.125%	0.000%	360	\$ 1,249,871.39	287
	4.875%	0.000%	360	797,022	273
	3.000%	0.000%	360	514,305	300
	5.375%	0.017%	360	2,670,980	279
	5.625%	0.478%	360	1,880,691	276
	5.250%	0.726%	360	2,288,568	286
	5.500%	1.242%	360	1,899,626	277
	4.750%	1.791%	360	4,739,061	283
	5.875%	2.216%	360	45,113	296
	3.000%	3.000%	420	2,213,806	365
	3.250%	3.250%	420	478,556	360
	3.250%	3.250%	360	74,165	283
	3.250%	3.250%	480	797,622	434
	3.375%	3.375%	420	456,547	257
	5.000%	3.516%	360	2,155,310	277
	3.625%	3.625%	420	318,020	356
	3.750%	3.750%	420	455,526	361
	4.000%	4.000%	420	310,258	267
	4.000%	4.000%	360	3,474,340	278
	4.125%	4.125%	420	256,250	355
	6.250%	4.161%	360	13,844	218
	4.250%	4.250%	420	200,675	353
	4.250%	4.250%	360	2,185,893	276
	6.000%	4.315%	360	115,403	297
	6.500%	4.327%	360	132,095	224
	4.500%	4.371%	360	5,666,278	276
	4.375%	4.375%	420	520,908	372
	5.750%	4.443%	360	432,849	288
	6.750%	4.493%	360	89,602	222
	7.000%	4.660%	360	13,173	232
	7.250%	4.826%	360	13,170	227
	4.875%	4.875%	420	255,832	361
	5.250%	5.250%	420	272,670	355
	4.375%	5.410%	360	16,013	326
	5.500%	5.500%	420	939,064	353
	5.750%	5.750%	420	25,599,012	320
	7.500%	5.825%	360	7,335	211
	7.750%	5.825%	360	2,018	230
	5.875%	5.875%	420	33,622,840	323
	6.000%	6.000%	420	874,935	301
	6.125%	6.125%	420	8,355,156	309
	6.250%	6.250%	420	2,876,476	327
	6.375%	6.375%	420	466,958	374
	6.375%	6.375%	360	257,845	316
	8.000%	7.709%	360	33,654	116
			110,039,338		
HMRB 2006DEF	3.000%	0.000%	360	2,194,446	294
	4.375%	0.000%	360	237,664	326
	4.500%	1.879%	360	308,989	281
	5.250%	2.075%	360	1,962,212	286
	6.000%	2.167%	360	536,935	256
	5.500%	2.841%	360	1,671,829	270
	3.000%	3.000%	420	331,368	289
	3.250%	3.250%	420	373,736	362
	3.250%	3.250%	480	581,598	435
	3.375%	3.375%	420	531,469	170
	3.625%	3.625%	420	674,346	365
	5.000%	3.678%	360	1,696,762	285
	4.750%	3.808%	360	2,417,702	287
	3.875%	3.875%	420	421,400	356
	4.000%	3.897%	360	661,954	307
	4.125%	4.125%	420	541,337	359
	4.875%	4.323%	360	1,577,075	291
	4.125%	4.345%	360	14,264	302
	5.750%	4.442%	360	788,991	228
	4.500%	4.500%	420	391,492	374
	6.250%	4.540%	360	256,102	243
	5.625%	4.584%	360	10,715,769	282
	5.125%	4.685%	360	445,080	288
	4.875%	4.875%	420	391,474	360
	6.750%	4.903%	360	12,433	247
	5.375%	5.069%	360	5,846,963	292
	5.125%	5.125%	420	362,577	360
	5.750%	5.207%	480	313,214	419
	5.875%	5.211%	360	4,306,704	293
	5.250%	5.250%	420	259,564	0
	6.500%	5.460%	360	206,378	242
	5.500%	5.500%	420	398,094	363
	5.750%	5.750%	420	5,081,606	326
	5.875%	5.875%	420	6,407,424	294
	6.000%	6.000%	420	2,866,817	332
	6.000%	6.000%	480	62,471	0
	6.125%	6.125%	420	58,917,056	326
	6.250%	6.250%	420	4,865,177	358
	6.375%	6.375%	420	461,600	376
	6.375%	6.375%	360	196,956	316
				120,289,026	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2006GHI	5.000%	0.000%	360	\$ 3,136,530.14	294
	3.000%	3.000%	360	172,522	305
	3.000%	3.000%	420	621,931	368
	3.000%	3.000%	480	562,032	427
	3.125%	3.125%	360	255,585	326
	5.500%	3.367%	360	5,271,286	297
	3.375%	3.375%	420	441,338	363
	3.375%	3.375%	480	213,265	434
	3.500%	3.500%	420	267,813	368
	3.750%	3.750%	360	272,860	303
	4.000%	4.000%	420	343,439	369
	4.250%	4.250%	420	766,799	372
	4.375%	4.375%	420	209,663	368
	4.625%	4.625%	360	314,742	293
	4.750%	4.750%	360	178,981	288
	5.250%	4.988%	360	4,337,504	295
	5.750%	4.999%	360	6,724,373	294
	5.125%	5.093%	360	15,485,270	283
	5.375%	5.375%	360	3,063,790	289
	5.875%	5.422%	360	2,271,252	299
	5.500%	5.500%	420	182,761	386
	5.625%	5.579%	360	11,173,615	289
	5.625%	5.625%	420	310,027	356
	5.750%	5.750%	420	2,424,544	323
	5.750%	5.750%	480	2,607,104	330
	5.875%	5.875%	420	2,088,154	314
	6.000%	6.000%	480	10,802,174	391
	6.000%	6.000%	420	6,741,670	333
	6.000%	6.000%	360	3,587,010	290
	6.125%	6.125%	480	6,341,507	401
	6.125%	6.125%	420	13,768,387	338
	6.250%	6.250%	420	13,027,325	347
				117,965,252	
HMRB 2006JK	4.125%	0.000%	360	120,293	302
	6.750%	0.000%	480	489,858	403
	6.625%	0.000%	480	162,291	434
	6.500%	0.000%	480	19,604	435
	5.500%	0.000%	480	46,796	0
	3.000%	0.238%	480	255,639	440
	5.000%	2.298%	360	3,679,121	298
	3.000%	2.508%	360	1,945,092	303
	4.250%	2.768%	360	228,270	314
	3.000%	3.000%	420	2,993,382	346
	3.125%	3.125%	360	693,910	307
	3.375%	3.375%	420	184,786	367
	3.500%	3.500%	420	232,880	361
	3.625%	3.625%	420	574,217	369
	3.625%	3.625%	360	25,040	320
	3.750%	3.750%	360	18,703	317
	3.750%	3.750%	420	320,826	372
	3.875%	3.875%	360	300,248	290
	5.875%	3.893%	360	3,584,803	302
	5.125%	3.940%	360	4,405,573	299
	4.000%	4.000%	420	793,053	365
	4.125%	4.125%	420	55,422	387
	4.250%	4.250%	420	328,854	368
	4.375%	4.375%	420	29,884	374
	4.375%	4.375%	360	27,815	317
	4.500%	4.500%	360	353,365	303
	4.500%	4.500%	480	11,514	432
	4.500%	4.500%	420	368,745	360
	5.625%	4.655%	360	6,566,949	283
	4.750%	4.750%	360	565,561	277
	4.875%	4.875%	360	440,908	297
	5.000%	5.000%	420	627,658	367
	5.250%	5.083%	360	12,739,431	288
	5.125%	5.125%	420	317,552	376
	5.500%	5.153%	360	11,816,598	291
	5.250%	5.250%	420	799,111	367
	5.375%	5.291%	360	3,736,326	297
	5.500%	5.500%	420	792,255	363
	5.750%	5.580%	360	22,194,972	293
	5.625%	5.625%	480	10,893	437
	5.625%	5.625%	420	269,222	358
	5.750%	5.750%	480	2,215,070	408
	5.750%	5.750%	420	24,178,877	338
5.875%	5.875%	480	29,790	424	
5.875%	5.875%	420	1,373,141	354	
6.000%	5.918%	480	2,002,439	421	
6.000%	6.000%	360	8,328,197	290	
6.000%	6.000%	420	7,247,015	354	
6.125%	6.038%	480	2,761,361	419	
6.125%	6.125%	420	7,289,711	320	
6.250%	6.250%	420	34,539,875	337	
6.250%	6.250%	480	13,890	453	
6.375%	6.375%	360	1,177,115	315	
6.375%	6.375%	420	456,400	376	
6.500%	6.500%	360	9,942	324	
			174,750,244		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2006LM	6.750%	0.000%	480	\$ 381,052.99	424
	6.625%	0.000%	480	214,629	435
	6.500%	0.000%	480	88,060	428
	6.250%	0.000%	480	135,111	435
	6.750%	0.000%	420	469,427	361
	6.125%	0.000%	360	142,189	310
	6.000%	0.000%	360	16,428	309
	3.000%	3.000%	420	649,240	369
	3.000%	3.000%	360	4,142,422	304
	4.125%	3.350%	420	497,261	391
	3.500%	3.500%	420	332,170	376
	3.500%	3.500%	360	224,428	300
	6.125%	3.558%	420	277,133	366
	4.250%	4.250%	360	51,859	0
	5.000%	4.308%	420	450,962	366
	4.375%	4.375%	420	414,418	364
	4.500%	4.500%	480	303,997	435
	5.125%	4.725%	420	580,177	298
	4.750%	4.750%	420	637,038	377
	6.125%	4.758%	480	1,716,382	412
	4.875%	4.875%	420	563,243	376
	5.000%	5.000%	360	6,780,378	302
	5.250%	5.086%	360	1,580,456	303
	5.125%	5.125%	360	20,082,223	298
	5.375%	5.375%	360	3,081,042	297
	5.375%	5.375%	480	272,884	432
	5.625%	5.465%	360	11,798,622	291
	5.500%	5.469%	360	4,937,017	299
	5.750%	5.542%	360	4,418,088	308
	5.750%	5.750%	420	38,286,390	320
	5.750%	5.750%	480	5,508,483	386
	6.000%	5.784%	480	7,978,016	407
	5.875%	5.875%	360	5,290,559	305
	5.875%	5.875%	480	2,987,316	383
	6.000%	6.000%	420	16,619,700	341
	6.250%	6.219%	420	3,451,787	326
				145,360,589	
HMRB 2007ABC	5.000%	0.000%	360	271,432	294
	3.000%	3.000%	420	1,017,224	373
	3.000%	3.000%	480	48,638	427
	3.375%	3.375%	420	38,193	363
	3.375%	3.375%	480	18,456	434
	3.500%	3.500%	420	345,437	373
	3.750%	3.750%	420	386,500	363
	3.750%	3.750%	360	23,613	303
	4.000%	4.000%	420	168,493	66
	4.125%	4.125%	420	87,881	0
	4.250%	4.250%	420	66,358	372
	4.375%	4.375%	420	423,851	377
	4.500%	4.500%	420	269,157	364
	4.625%	4.625%	360	27,237	293
	4.750%	4.750%	360	15,489	288
	5.250%	4.988%	360	375,363	295
	5.750%	4.999%	360	581,921	294
	5.375%	5.375%	420	854,793	372
	5.375%	5.375%	360	265,137	289
	5.875%	5.422%	360	196,552	299
	5.500%	5.500%	420	339,208	384
	5.625%	5.579%	360	966,954	289
	5.625%	5.625%	420	461,608	373
	5.750%	5.750%	480	225,616	330
	5.750%	5.750%	420	10,952,366	326
	5.875%	5.875%	420	444,744	349
	6.000%	6.000%	420	19,612,585	350
	6.000%	6.000%	480	934,810	391
	6.125%	6.125%	420	2,126,279	355
	6.125%	6.125%	480	548,788	401
6.250%	6.250%	420	56,667,127	340	
3.000%	6.429%	360	438,630	324	
5.125%	6.474%	360	1,767,901	293	
6.000%	7.780%	360	426,262	299	
5.500%	8.205%	360	1,115,999	317	
3.125%	9.495%	360	61,752	325	
6.125%	12.800%	360	1,096,788	324	
3.500%	13.050%	360	53,369	332	
6.250%	13.050%	360	3,214,792	324	
			106,937,306		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2007DE	3.000%	3.000%	360	\$ 6,724,302.66	305
	3.000%	3.000%	420	1,878,433	377
	3.000%	3.000%	480	300,069	425
	3.625%	3.625%	360	370,251	320
	3.625%	3.625%	420	251,630	371
	3.750%	3.750%	360	276,550	317
	3.750%	3.750%	420	458,796	381
	3.875%	3.875%	360	221,383	310
	4.000%	4.000%	420	548,642	375
	4.125%	4.125%	420	819,499	387
	4.250%	4.250%	360	237,587	313
	4.375%	4.375%	360	411,288	317
	4.375%	4.375%	420	441,885	374
	4.500%	4.500%	360	403,470	294
	4.500%	4.500%	420	272,898	367
	4.500%	4.500%	480	170,254	432
	5.000%	5.000%	360	5,437,085	299
	5.125%	5.125%	360	31,208,182	305
	5.125%	5.125%	420	230,816	367
	5.250%	5.250%	360	2,918,567	294
	5.375%	5.375%	360	2,632,148	310
	5.500%	5.500%	360	2,174,287	308
	5.500%	5.500%	420	366,384	371
	5.625%	5.625%	480	161,073	437
	5.625%	5.625%	360	21,180,030	288
	5.750%	5.750%	420	352,323	364
	5.750%	5.750%	480	82,011	0
	5.750%	5.750%	360	10,208,147	307
	5.875%	5.875%	420	47,954	0
	5.875%	5.875%	480	440,499	424
	5.875%	5.875%	360	5,823,305	292
	6.000%	6.000%	480	7,821,890	416
	6.000%	6.000%	420	27,112,610	346
	6.125%	6.125%	480	623,399	398
	6.125%	6.125%	420	16,768,070	336
	6.250%	6.250%	420	8,302,534	363
	6.250%	6.250%	480	205,388	453
	6.500%	6.500%	360	147,012	324
				158,030,654	
	HMRB 2007FGH	6.375%	0.000%	480	515,342
6.625%		0.000%	480	421,345	430
6.750%		0.000%	480	158,540	430
5.500%		0.000%	480	179,104	446
5.250%		0.000%	480	82,609	450
3.375%		0.000%	480	245,843	436
3.000%		0.000%	480	425,548	371
5.125%		0.000%	480	172,524	447
5.750%		0.000%	480	23,843	440
4.500%		0.000%	480	92,048	432
5.000%		0.000%	420	112,659	386
3.500%		0.000%	420	116,354	377
4.500%		0.000%	420	55,953	383
5.625%		0.000%	420	54,922	378
5.125%		0.000%	420	61,641	382
3.250%		0.000%	360	199,568	321
4.625%		0.000%	360	96,817	323
4.250%		0.000%	360	166,666	327
5.375%		1.018%	360	5,164,988	313
6.000%		1.848%	420	3,059,336	350
3.000%		1.867%	360	3,474,352	312
6.125%		2.436%	480	1,996,338	409
4.000%		2.533%	360	166,759	323
3.000%		2.702%	420	1,443,702	376
3.125%		3.125%	420	294,381	376
3.125%		3.125%	360	610,766	273
3.625%		3.158%	420	777,597	378
4.375%		3.240%	360	509,932	314
3.250%		3.250%	420	432,792	369
4.750%		3.465%	420	300,809	377
5.500%		3.844%	360	21,058,907	307
4.125%		4.125%	360	292,487	311
4.500%		4.500%	360	347,364	307
4.625%		4.625%	420	244,028	374
5.000%		5.000%	360	463,551	337
6.000%		5.024%	480	244,559	439
5.750%		5.093%	360	28,263,032	300
5.125%		5.104%	360	13,848,499	305
5.625%		5.192%	360	13,424,062	308
5.250%		5.250%	360	17,669,079	303
6.500%		5.280%	480	1,234,114	427
6.000%		5.408%	360	14,585,190	305
5.500%		5.500%	420	538,872	380
6.250%		5.634%	480	565,290	291
5.875%		5.875%	420	336,206	389
5.875%		5.875%	360	2,278,010	309
6.500%		5.940%	360	1,031,953	302
6.125%		6.109%	360	5,246,240	293
6.500%		6.122%	420	2,712,807	304
6.125%		6.125%	420	7,617,165	330
6.250%	6.171%	420	19,996,337	356	
6.375%	6.225%	360	1,763,227	310	
6.250%	6.229%	360	19,931,199	304	
6.625%	6.625%	360	10,362,839	302	
6.750%	6.713%	420	10,037,432	353	
			215,505,528		

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2007JK	7.125%	0.000%	360	\$ 740,303.73	321
	3.125%	0.000%	360	81,834	324
	5.125%	0.000%	360	414,252	325
	4.500%	0.000%	360	107,736	327
	7.000%	0.000%	480	515,788	449
	5.500%	0.000%	420	41,089	382
	6.750%	0.077%	360	4,169,002	308
	7.000%	0.099%	360	745,219	323
	6.625%	1.151%	360	1,795,564	323
	3.000%	1.911%	360	1,099,924	319
	3.500%	2.160%	360	420,854	332
	6.000%	2.760%	360	6,289,557	316
	3.000%	3.000%	480	8,912	447
	5.500%	3.007%	360	1,086,724	322
	3.250%	3.250%	480	8,775	438
	3.250%	3.250%	420	5,146	394
	6.250%	3.501%	360	6,075,193	314
	3.750%	3.750%	480	4,846	438
	3.875%	3.875%	420	5,473	381
	4.125%	4.125%	360	144,977	312
	4.125%	4.125%	480	7,636	442
	6.250%	4.295%	420	204,576	365
	4.250%	4.341%	360	144,949	320
	5.375%	4.345%	360	658,431	318
	5.750%	4.512%	360	12,398,575	312
	4.625%	4.625%	420	5,678	384
	5.000%	5.000%	360	3,955	323
	3.625%	5.022%	420	4,847	391
	4.500%	5.108%	420	7,734	382
	6.500%	5.176%	360	6,888,008	314
	7.000%	5.180%	420	296,878	380
	5.250%	5.250%	360	74,996	0
	5.375%	5.375%	420	255,852	375
	6.125%	5.440%	360	7,284,701	311
	5.125%	5.584%	420	12,842	388
	5.625%	5.637%	360	6,287,448	309
	5.625%	5.959%	420	17,285	382
	6.125%	6.125%	480	38,141	440
	6.000%	6.294%	420	699,226	373
	5.000%	6.300%	420	8,087	386
	3.250%	6.300%	360	3,969	321
	4.625%	6.300%	360	4,990	323
	4.375%	6.300%	360	5,612	334
	3.500%	6.300%	420	2,715	377
	3.000%	6.300%	420	2,431	384
	4.000%	6.300%	360	1,986	317
	6.375%	6.375%	360	4,075,491	315
	6.375%	6.375%	480	76,702	414
	6.500%	6.500%	420	5,027,569	375
	6.625%	6.625%	420	748,026	340
	6.625%	6.625%	480	59,144	443
	6.750%	6.750%	420	63,108	345
	6.875%	6.875%	480	60,508	400
	7.125%	7.125%	480	31,424	439
	7.375%	7.375%	420	37,232	380
				<u>69,261,926</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2007LMN	3.000%	3.057%	420	\$ 474,771.31	388
	3.250%	3.250%	480	29,676	438
	3.250%	3.250%	420	17,405	394
	3.375%	3.375%	420	490,681	374
	3.750%	3.750%	480	16,390	438
	3.875%	3.875%	420	18,511	381
	4.125%	4.125%	480	25,826	442
	3.000%	4.186%	360	713,318	313
	4.375%	4.559%	360	198,713	313
	4.625%	4.625%	420	19,204	384
	3.625%	5.022%	420	16,393	391
	4.500%	5.108%	420	26,157	382
	5.375%	5.375%	420	18,800	385
	5.000%	5.522%	360	416,639	249
	5.625%	5.959%	420	58,456	382
	6.000%	6.110%	360	9,827,300	221
	5.500%	6.263%	360	1,648,593	306
	6.000%	6.294%	420	2,364,766	373
	3.250%	6.300%	360	13,424	321
	4.625%	6.300%	360	16,875	323
	4.250%	6.300%	360	21,811	327
	3.500%	6.300%	420	9,181	377
	5.625%	6.300%	360	374,974	307
	4.000%	6.300%	360	6,716	317
	5.750%	6.374%	360	11,682,980	234
	6.125%	6.374%	360	3,776,034	310
	6.375%	6.375%	360	232,152	308
	5.250%	6.375%	360	247,043	311
	6.375%	6.375%	480	259,406	414
	5.875%	6.450%	360	260,100	297
	6.250%	6.477%	420	605,619	277
	6.500%	6.500%	420	1,585,051	289
	6.250%	6.551%	360	9,638,957	300
	6.625%	6.625%	420	892,454	372
	5.125%	6.712%	420	169,620	100
	3.000%	6.851%	480	362,190	441
	6.875%	6.875%	480	204,635	400
	5.000%	6.983%	420	187,052	374
	6.750%	7.065%	420	11,971,590	361
	6.125%	7.100%	420	784,505	373
	4.125%	7.100%	420	139,312	387
	7.125%	7.125%	480	106,277	439
	6.125%	7.149%	480	2,699,081	400
	6.750%	7.169%	480	17,036,745	416
	5.375%	7.172%	360	1,730,508	316
	6.625%	7.186%	480	8,471,826	435
	5.500%	7.200%	480	730,853	354
	6.000%	7.200%	480	1,681,946	420
	6.500%	7.200%	480	1,061,089	430
	4.500%	7.200%	480	153,414	432
	6.250%	7.200%	480	1,160,037	438
	7.375%	7.375%	420	125,917	380
	7.500%	7.500%	360	1,212,814	93
	6.500%	7.619%	360	12,536,836	310
	5.125%	7.632%	360	480,245	308
	7.000%	7.974%	420	853,107	379
	6.625%	8.069%	360	10,468,538	311
	8.600%	8.600%	360	712,431	73
	6.750%	13.539%	360	6,207,441	309
7.000%	14.047%	360	985,936	320	
7.000%	14.550%	480	600,660	450	
7.125%	14.800%	360	17,113	0	
			128,856,092		
HMRB 2008ABC	3.000%	3.000%	360	1,725,222	309
	3.250%	3.250%	480	1,986,871	434
	4.375%	4.375%	480	212,688	434
	4.750%	4.750%	360	259,532	314
	5.000%	5.000%	360	289,411	316
	5.375%	5.375%	360	6,355,740	312
	5.625%	5.625%	360	10,594,660	315
	5.750%	5.750%	360	3,164,099	313
	6.000%	6.000%	360	5,008,992	315
	6.000%	6.000%	420	5,119,836	360
	6.125%	6.125%	360	722,961	313
	6.250%	6.250%	360	1,381,996	318
	6.250%	6.250%	420	1,224,630	312
	6.500%	6.500%	480	3,319,450	416
	6.500%	6.500%	420	444,899	375
	6.500%	6.500%	360	822,861	320
				42,633,848	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2008DEF	6.750%	0.000%	480	\$ 636,62	424
	6.500%	0.000%	480	147	428
	6.250%	0.000%	480	226	435
	3.000%	1.672%	420	98,374	382
	8.250%	1.715%	360	51,834	222
	4.500%	1.935%	360	11,941,014	272
	4.000%	1.937%	360	153,245	265
	5.125%	2.565%	360	123,485	301
	4.750%	2.929%	360	21,710,839	271
	3.000%	3.000%	480	22,735	447
	3.250%	3.250%	480	22,387	438
	3.250%	3.250%	420	13,130	394
	4.125%	3.350%	420	831	391
	6.125%	3.558%	420	463	366
	5.000%	3.670%	360	12,875,368	271
	3.750%	3.750%	480	12,364	438
	3.875%	3.875%	420	13,964	381
	6.500%	4.058%	420	701,544	336
	8.000%	4.114%	360	195,510	201
	4.125%	4.125%	480	19,482	442
	3.000%	4.205%	360	229,663	291
	5.250%	4.361%	360	8,747,276	276
	4.375%	4.375%	420	692	364
	4.500%	4.500%	480	508	435
	7.750%	4.543%	360	560,072	213
	4.625%	4.625%	420	14,487	384
	6.250%	4.650%	360	1,353,298	238
	5.375%	4.672%	360	2,560,106	295
	7.500%	4.740%	360	505,114	208
	5.750%	4.749%	480	55,373	369
	4.750%	4.750%	420	1,064	377
	6.750%	4.752%	360	3,358,274	210
	5.875%	4.784%	360	1,193,871	292
	4.875%	4.875%	420	941	376
	4.250%	4.948%	360	361,656	282
	5.625%	5.018%	360	4,358,675	295
	3.625%	5.022%	420	12,366	391
	5.950%	5.074%	360	320,409	146
	4.500%	5.108%	420	19,732	382
	7.000%	5.202%	360	3,586,770	212
	6.500%	5.253%	360	6,336,384	210
	7.250%	5.298%	360	1,902,218	213
	5.375%	5.375%	420	14,182	385
	5.375%	5.375%	480	456	432
	5.125%	5.559%	420	33,732	385
	6.625%	5.728%	360	13,853	174
	5.750%	5.750%	420	63,964	320
	6.000%	5.784%	480	13,329	407
	5.875%	5.875%	480	4,991	383
	4.125%	5.913%	360	121,171	287
	5.625%	5.959%	420	44,097	382
	6.125%	6.086%	480	100,175	439
	3.500%	6.092%	420	7,481	377
	6.125%	6.143%	360	147,271	328
	5.000%	6.230%	420	21,386	385
	6.000%	6.289%	420	1,811,644	373
	6.250%	6.299%	420	361,575	355
	3.250%	6.300%	360	10,126	321
	4.625%	6.300%	360	12,730	323
	4.375%	6.300%	360	14,318	334
	6.375%	6.375%	480	195,684	414
	7.600%	6.481%	360	32,286	156
	5.500%	6.540%	360	9,717,276	297
	6.625%	6.609%	480	151,247	443
	6.750%	6.717%	420	161,788	345
	7.625%	6.828%	360	205,733	159
	6.875%	6.875%	480	154,368	400
	7.000%	7.000%	420	560,529	379
	7.125%	7.125%	480	80,170	439
	7.375%	7.375%	420	94,986	380
	8.100%	7.633%	360	189,589	145
	8.125%	7.766%	360	40,644	156
	8.375%	8.005%	360	36,171	158
	5.750%	8.470%	360	10,102,683	299
	6.000%	9.438%	360	7,716,698	301
	3.500%	12.318%	360	40,547	321
				115,713,406	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2008GHI	3.000%	3.000%	420	\$ 90,566.74	0
	3.000%	3.000%	360	997,672	333
	3.125%	3.125%	360	147,811	315
	3.125%	3.125%	480	213,545	448
	3.250%	3.250%	360	16,530	283
	3.250%	3.250%	420	285,473	395
	3.500%	3.500%	360	196,782	332
	3.500%	3.500%	420	305,068	380
	4.000%	4.212%	360	973,400	274
	3.375%	4.573%	360	27,189	290
	4.875%	4.875%	360	334,661	323
	4.250%	5.307%	360	2,117,845	269
	5.375%	5.375%	420	427,537	383
	5.875%	5.875%	420	247,890	376
	6.000%	6.192%	360	5,303,370	307
	6.000%	6.282%	420	6,021,922	362
	5.500%	6.308%	420	430,031	248
	6.250%	6.323%	360	15,134,775	311
	6.250%	6.371%	420	15,261,127	363
	6.375%	6.375%	420	3,503,298	375
	6.375%	6.426%	360	2,448,385	317
	6.500%	6.500%	420	11,637,594	377
	4.500%	6.543%	360	15,021,672	266
	6.625%	6.625%	420	988,000	376
	6.500%	6.647%	360	14,765,545	312
	6.625%	6.720%	480	6,740,687	410
	6.500%	6.750%	480	6,022,919	420
	6.750%	6.750%	420	6,095,991	379
	6.125%	6.750%	480	11,782,602	429
	5.750%	6.750%	480	137,100	440
	4.750%	6.750%	420	193,280	385
	6.375%	6.750%	480	8,760,819	424
	5.250%	6.750%	480	289,132	450
	3.375%	6.750%	480	245,843	436
	6.000%	6.750%	480	318,326	438
	5.125%	6.750%	480	544,115	447
	3.000%	6.750%	480	156,817	291
	6.750%	6.750%	480	559,752	433
	6.250%	6.750%	480	307,609	435
	6.875%	6.875%	420	503,500	376
	6.875%	6.875%	480	1,539,518	380
	7.000%	7.000%	420	4,160,805	379
	7.125%	7.125%	480	1,514,277	379
	4.750%	7.297%	360	15,209,853	272
	6.750%	7.346%	360	5,616,260	279
	7.375%	7.375%	420	548,625	377
	5.250%	7.443%	360	4,867,924	272
	7.000%	7.591%	360	5,438,864	308
	5.750%	7.597%	360	897,487	254
	5.375%	7.797%	360	457,692	284
	4.125%	7.894%	360	37,137	302
	5.125%	8.574%	360	788,126	286
	5.000%	8.878%	360	9,548,079	274
	5.500%	9.573%	360	2,936,694	280
	7.250%	11.253%	360	499,698	217
	5.625%	11.365%	360	939,034	295
	7.500%	11.508%	360	203,759	224
	5.875%	11.891%	360	76,012	296
	8.250%	12.659%	360	77,313	222
	8.000%	12.755%	360	154,491	222
	7.750%	13.426%	360	324,925	225
	7.000%	14.550%	480	134,926	444
	7.125%	14.800%	360	1,040,014	327
				<u>196,567,693</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB 2008JK	3.000%	3.000%	480	\$ 360,805.19	447
	3.250%	3.250%	420	208,363	394
	3.250%	3.250%	480	355,269	438
	3.750%	3.750%	480	196,211	438
	3.875%	3.875%	420	221,603	381
	4.125%	4.125%	480	309,172	442
	4.625%	4.625%	420	229,904	384
	5.000%	5.000%	360	160,142	323
	3.625%	5.022%	420	196,253	391
	4.500%	5.108%	420	313,140	382
	5.375%	5.375%	420	225,057	385
	5.125%	5.584%	420	519,937	388
	3.000%	5.826%	360	1,052,966	320
	5.625%	5.959%	420	699,805	382
	6.125%	6.125%	480	1,544,238	440
	6.000%	6.294%	420	28,309,648	373
	5.375%	6.300%	360	18,385,417	314
	6.250%	6.300%	420	5,646,582	355
	5.000%	6.300%	420	327,438	386
	3.500%	6.300%	420	109,908	377
	3.000%	6.300%	420	98,437	384
	6.000%	6.300%	360	21,754,753	313
	6.250%	6.300%	360	5,380,393	311
	5.625%	6.300%	360	4,488,980	307
	3.250%	6.300%	360	160,699	321
	6.125%	6.300%	360	371,494	309
	4.625%	6.300%	360	202,017	323
	4.250%	6.300%	360	261,108	327
	4.375%	6.300%	360	227,230	334
	5.750%	6.300%	360	10,522,848	317
	5.500%	6.300%	360	15,938,857	316
	4.000%	6.300%	360	80,396	317
	6.375%	6.375%	480	3,105,458	414
	6.500%	6.500%	360	6,869,741	320
	6.500%	6.500%	420	3,570,156	366
	6.625%	6.625%	480	2,394,563	443
	6.750%	6.750%	420	2,555,077	345
	6.750%	6.750%	360	1,937,509	321
	6.875%	6.875%	480	2,449,778	400
	7.000%	7.000%	420	8,895,445	379
	7.000%	7.000%	360	426,064	320
	7.125%	7.125%	480	1,272,283	439
	7.375%	7.375%	420	1,507,409	380
			153,842,551		
HMRB 2008LM	3.000%	3.000%	420	117,221	385
	3.125%	3.125%	360	270,566	332
	3.000%	3.139%	360	3,163,166	321
	3.250%	3.250%	480	697,642	440
	3.500%	3.500%	360	324,553	336
	4.000%	3.735%	360	398,174	312
	3.750%	3.750%	360	197,109	327
	4.500%	3.900%	360	519,603	270
	5.250%	4.012%	360	2,723,104	269
	5.625%	4.038%	360	429,786	299
	4.875%	4.038%	360	644,623	263
	5.875%	4.038%	360	38,503	292
	5.000%	4.042%	360	3,249,882	286
	4.750%	4.085%	360	647,417	287
	4.125%	4.125%	360	186,497	331
	5.750%	4.536%	360	540,931	264
	4.625%	4.625%	360	129,992	322
	4.750%	4.750%	420	201,097	380
	4.875%	4.875%	420	346,124	404
	5.500%	5.069%	360	5,816,277	300
	5.125%	5.125%	480	255,445	443
	5.250%	5.250%	420	247,338	391
	5.375%	5.375%	360	7,632,856	318
	5.125%	5.447%	360	1,298,969	319
	6.000%	5.881%	360	16,132,239	316
	6.000%	6.000%	480	634,168	448
	6.125%	6.216%	360	3,812,788	323
	6.250%	6.229%	360	16,957,727	318
	6.375%	6.375%	360	36,899	0
	6.375%	6.375%	420	309,365	390
	6.500%	6.498%	360	51,686,039	318
	6.625%	6.625%	360	1,901,499	325
	6.625%	6.625%	480	282,501	450
6.750%	6.750%	360	7,078,705	324	
6.750%	6.750%	420	1,245,752	383	
6.875%	6.875%	480	854,620	439	
6.875%	6.875%	420	156,409	382	
7.000%	7.000%	420	11,130,031	382	
7.000%	7.000%	360	20,558,600	319	
7.000%	7.000%	480	3,640,897	445	
7.125%	7.125%	360	965,736	325	
7.125%	7.125%	480	11,672,953	423	
7.375%	7.375%	420	461,648	382	
			179,595,450		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2011	Weighted Average Maturity (in months)
HMRB GENERAL	1.375%	1.375%	360	\$ 541,546.56	176
	1.750%	1.750%	360	43,978	160
	1.875%	1.875%	360	285,585	166
	2.125%	2.125%	360	831,435	162
	2.250%	2.250%	360	273,686	160
	3.000%	3.000%	360	6,311,208	210
	3.000%	3.000%	420	253,109	364
	3.250%	3.250%	420	239,938	359
	3.500%	3.500%	420	352,532	354
	3.625%	3.625%	420	224,338	360
	4.500%	3.998%	360	4,586,876	274
	4.000%	4.000%	360	7,118,343	273
	4.000%	4.000%	420	330,452	354
	4.250%	4.250%	360	5,116,551	268
	4.375%	4.375%	420	443,112	349
	5.250%	4.956%	360	4,398,413	252
	5.125%	5.118%	360	296,036	299
	5.200%	5.200%	360	191,390	176
	5.250%	5.250%	420	9,662,485	311
	5.375%	5.375%	360	572,115	296
	5.500%	5.500%	420	13,682,645	310
	4.750%	5.564%	360	17,514,286	268
	5.000%	5.636%	360	10,357,683	275
	5.750%	5.668%	360	4,786,136	182
	5.750%	5.750%	420	3,736,333	299
	6.000%	5.843%	360	6,816,897	193
	5.500%	5.854%	360	1,838,910	267
	5.950%	5.950%	360	2,464,647	144
	6.000%	6.000%	420	1,843,115	362
	6.125%	6.125%	420	264,853	356
	6.250%	6.136%	360	7,504,423	181
	6.250%	6.250%	420	476,565	360
	6.500%	6.377%	360	6,410,893	172
	6.750%	6.536%	360	8,045,070	169
	6.625%	6.625%	360	959,345	176
	5.625%	6.737%	360	3,570,396	277
	6.875%	6.875%	360	1,250,478	168
	7.000%	6.972%	360	6,815,318	175
	7.125%	7.125%	360	672,083	177
	5.875%	7.225%	360	612,450	313
	7.250%	7.249%	360	10,370,522	168
	6.375%	7.250%	360	281,840	316
	6.500%	7.250%	420	1,275,553	377
	7.300%	7.300%	360	75,978	130
	7.375%	7.375%	360	206,415	162
	7.450%	7.450%	360	1,808	86
	7.450%	7.450%	300	53,373	36
	7.500%	7.473%	360	8,514,271	147
	7.600%	7.600%	360	182,190	125
	7.625%	7.625%	360	284,891	159
	7.750%	7.747%	360	2,733,632	167
	7.875%	7.875%	360	418,364	137
	7.900%	7.900%	300	59,387	44
	7.950%	7.950%	360	2,476	120
	8.000%	7.997%	360	1,254,983	200
	8.020%	8.020%	360	11,274	121
	8.100%	8.100%	360	466,702	116
	8.125%	8.125%	360	56,283	156
	8.150%	8.150%	360	56,201	95
	8.200%	8.200%	360	93,207	112
	8.250%	8.244%	360	360,632	146
	8.350%	8.350%	360	39,349	105
	8.350%	8.350%	300	452	7
	8.375%	8.375%	360	429,854	149
	8.400%	8.400%	360	954,460	68
	8.450%	8.450%	300	61,862	32
	8.500%	8.500%	360	334,246	138
	8.550%	8.550%	360	494,162	101
	8.600%	8.600%	360	27,881	114
	8.625%	8.625%	360	479,574	148
	8.700%	8.700%	360	293,133	98
	8.800%	8.800%	360	183,301	84
	8.850%	8.850%	360	331,195	79
	8.900%	8.900%	360	12,971	35
	8.950%	8.950%	360	107,066	79
	10.125%	10.125%	360	14,619	30
	10.500%	10.500%	360	10,351	24
				172,230,112	