

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)	
HMRB 2000FGH	4.500%	6.029%	360	\$ 2,060,108	248	
	5.000%	6.886%	360	482,084	206	
	5.950%	7.386%	360	194,166	143	
	5.750%	7.487%	360	31,588	193	
	4.125%	7.522%	360	95,006	284	
	6.000%	7.718%	360	63,999	175	
	6.625%	8.095%	360	8,465	171	
	4.750%	8.123%	360	2,359,693	279	
	6.500%	8.422%	360	2,301,694	190	
	7.500%	8.533%	360	60,979	156	
	8.000%	8.580%	360	29,789	152	
	6.750%	8.709%	360	1,093,378	190	
	8.125%	8.714%	360	24,868	153	
	8.100%	8.867%	360	114,903	142	
	7.000%	8.889%	360	1,447,172	207	
	6.250%	8.918%	360	185,950	174	
	7.625%	8.931%	360	125,649	156	
	8.375%	8.982%	360	22,009	154	
	7.250%	8.999%	360	849,518	207	
	5.500%	9.224%	360	582,119	260	
	7.600%	9.434%	360	19,629	152	
	5.250%	9.573%	360	1,754,163	285	
	5.375%	9.573%	360	101,141	290	
	5.625%	9.573%	360	480,697	286	
	7.750%	10.163%	360	208,861	203	
				14,697,628		
	HMRB 2000LMN	7.250%	0.000%	360	7,121	229
		4.250%	0.000%	360	653,733	264
4.750%		0.003%	360	4,080,827	269	
4.500%		0.014%	360	750,335	262	
5.250%		0.029%	360	1,771,126	269	
5.750%		0.060%	360	264,868	262	
5.625%		0.140%	360	53,466	295	
5.000%		0.495%	360	828,027	267	
6.250%		0.816%	360	632,959	248	
6.750%		1.211%	360	186,611	242	
6.500%		2.505%	360	653,917	265	
3.000%		3.000%	420	592	385	
3.000%		3.001%	360	450,707	56	
3.125%		3.125%	360	1,362	329	
3.250%		3.250%	480	6,174	437	
7.000%		3.387%	360	210,128	262	
3.500%		3.500%	360	1,634	333	
4.000%		3.736%	360	2,004	309	
3.750%		3.750%	360	993	324	
5.875%		4.038%	360	184	289	
4.875%		4.038%	360	2,814	252	
4.125%		4.125%	360	939	328	
5.500%		4.179%	360	3,927,641	241	
4.625%		4.625%	360	655	319	
4.750%		4.750%	420	1,016	377	
4.875%		4.875%	420	1,748	404	
5.125%		5.125%	480	1,287	440	
5.250%		5.250%	420	1,249	388	
5.375%		5.375%	360	38,381	315	
5.125%		5.442%	360	6,495	316	
6.000%		6.000%	480	3,197	445	
6.125%		6.216%	360	19,180	320	
6.375%		6.375%	360	186	0	
6.375%		6.375%	420	1,562	387	
6.625%		6.625%	360	7,972	321	
6.625%		6.625%	480	1,427	450	
6.750%		6.750%	420	6,291	380	
6.875%		6.875%	420	790	379	
6.875%		6.875%	480	4,309	436	
7.000%		7.000%	480	18,368	443	
7.000%	7.000%	420	56,198	379		
6.000%	7.049%	360	531,509	293		
7.125%	7.125%	360	4,863	322		
7.125%	7.125%	480	54,842	413		
7.375%	7.375%	420	2,331	379		
8.250%	8.250%	360	1,544,284	102		
8.550%	8.550%	360	1,452,292	110		
8.625%	8.625%	360	430,091	110		
			18,678,689			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2000TUVW	3.000%	3.000%	480	\$ 10,040	445
	3.000%	3.109%	420	7,521	383
	3.125%	3.125%	360	4,762	329
	3.250%	3.250%	480	31,466	437
	3.250%	3.250%	420	5,810	394
	3.250%	3.276%	360	8,589	318
	3.000%	3.362%	360	117,646	314
	3.500%	3.500%	360	5,715	333
	3.500%	3.528%	420	5,473	374
	3.625%	3.742%	420	7,345	386
	3.750%	3.750%	360	3,472	324
	3.750%	3.750%	480	5,456	435
	3.875%	3.875%	420	6,180	378
	4.500%	3.900%	360	9,118	267
	4.000%	3.939%	360	10,222	311
	4.875%	4.038%	360	9,843	252
	4.125%	4.125%	360	3,285	328
	4.125%	4.125%	480	8,600	439
	4.375%	4.375%	420	7,001	379
	4.500%	4.515%	420	9,879	378
	4.375%	4.594%	360	8,690	334
	4.625%	4.625%	420	6,411	381
	4.750%	4.750%	420	11,587	377
	4.875%	4.875%	420	6,114	404
	4.250%	4.981%	360	9,185	324
	5.000%	5.112%	420	11,253	384
	5.125%	5.125%	480	4,503	440
	4.625%	5.214%	360	8,822	320
	5.125%	5.235%	420	15,466	387
	5.250%	5.250%	420	4,369	388
	5.375%	5.375%	420	6,276	382
	5.125%	5.442%	360	22,718	316
	5.625%	5.722%	420	20,321	379
	4.750%	5.837%	360	865,937	176
	6.000%	6.000%	480	11,183	445
	5.375%	6.106%	360	641,069	303
	6.125%	6.125%	480	43,003	438
	6.125%	6.227%	360	77,395	318
	6.000%	6.294%	420	777,278	363
	6.250%	6.300%	420	151,261	351
	6.375%	6.375%	480	81,442	436
	6.375%	6.375%	420	5,464	387
	6.625%	6.625%	480	71,671	441
	6.625%	6.625%	360	42,477	270
	6.500%	6.662%	420	126,155	304
	6.750%	6.750%	420	85,326	352
	6.875%	6.875%	360	17,797	164
	6.875%	6.875%	480	77,483	434
	6.875%	6.875%	420	2,763	379
	6.250%	6.921%	360	760,722	266
	7.000%	7.000%	480	64,244	443
	7.000%	7.000%	420	436,526	375
	5.000%	7.018%	360	2,468,097	262
	7.125%	7.125%	360	25,118	275
	7.125%	7.125%	480	227,246	417
	6.375%	7.164%	360	6,666	285
	7.000%	7.303%	360	487,265	279
	6.000%	7.338%	360	1,651,277	281
	7.375%	7.375%	360	2,585	163
	7.375%	7.375%	420	50,188	378
	6.500%	7.650%	360	3,012,701	248
	6.750%	7.692%	360	465,619	238
	7.750%	7.750%	360	5,550	219
	8.000%	8.000%	360	20,488	218
	8.250%	8.250%	360	1,182	219
	7.250%	8.389%	360	138,457	210
	5.250%	8.411%	360	1,545,303	248
	5.500%	8.414%	360	5,379,417	297
	5.750%	8.552%	360	6,593,692	271
5.625%	8.606%	360	4,365,540	284	
5.875%	8.679%	360	1,115,571	222	
5.750%	8.698%	480	69,403	419	
7.500%	10.622%	360	305,434	210	
			32,689,136		
HMRB 2000X1X2YZ	4.750%	5.324%	360	879,837	268
	4.375%	5.621%	360	154,311	0
	5.000%	6.282%	360	5,636,424	246
	6.250%	6.338%	360	325,858	215
	6.500%	6.592%	360	3,101,179	214
	5.250%	6.719%	360	1,717,142	267
	6.750%	6.845%	360	2,112,723	220
	5.500%	6.869%	360	10,612,894	259
	5.750%	6.918%	360	8,658,113	270
	6.000%	7.035%	360	2,193,458	294
	5.625%	7.067%	360	3,788,330	271
	5.875%	7.067%	360	436,587	295
	5.375%	7.067%	360	200,718	304
	7.000%	7.099%	360	310,469	188
	7.250%	7.352%	360	310,549	224
8.000%	8.013%	360	781,962	106	
7.500%	8.873%	360	172,894	208	
7.750%	8.873%	360	47,524	226	
			41,440,973		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)	
HMRB 2001ABCD	3.500%	4.605%	360	\$ 195,690	285	
	4.500%	5.570%	360	14,341,851	257	
	5.750%	5.750%	360	2,709,397	221	
	5.000%	5.780%	360	3,297,458	277	
	6.000%	6.000%	360	3,858,372	218	
	5.250%	6.162%	360	1,107,406	266	
	5.500%	6.209%	360	2,580,483	257	
	5.125%	6.250%	360	3,574,570	261	
	3.000%	6.250%	360	816,849	284	
	4.750%	6.250%	360	3,215,723	261	
	5.875%	6.250%	360	526,101	292	
	4.250%	6.250%	360	1,805,246	258	
	4.000%	6.250%	360	268,926	282	
	6.250%	6.250%	360	2,097,253	217	
	6.500%	6.500%	360	1,265,533	197	
	6.750%	8.430%	360	567,525	210	
	7.000%	8.750%	360	211,885	215	
				42,440,266		
	HMRB 2001EFG	3.000%	3.000%	480	17,326	445
		3.250%	3.250%	420	10,027	394
3.250%		3.250%	480	17,035	435	
3.250%		3.276%	360	14,822	318	
3.500%		3.528%	420	9,445	374	
3.625%		3.742%	420	12,675	386	
3.750%		3.750%	480	9,416	435	
3.875%		3.875%	420	10,664	378	
3.000%		4.010%	420	202,820	382	
4.125%		4.125%	480	14,840	439	
4.375%		4.375%	420	12,082	379	
3.000%		4.498%	360	343,686	280	
4.500%		4.515%	420	17,048	378	
4.375%		4.594%	360	14,997	334	
4.625%		4.625%	420	11,064	381	
4.750%		4.750%	420	13,866	377	
4.250%		4.981%	360	15,851	324	
5.000%		5.112%	420	19,419	384	
5.125%		5.235%	420	26,690	387	
4.000%		5.271%	360	317,921	261	
5.375%		5.375%	420	10,831	382	
4.625%		5.421%	360	11,271	320	
5.625%		5.722%	420	35,068	379	
6.125%		6.125%	480	74,210	438	
6.000%		6.294%	420	1,341,352	363	
5.625%		6.300%	360	211,420	299	
6.125%		6.300%	360	17,798	306	
6.250%		6.300%	420	261,031	351	
6.375%		6.375%	480	140,546	436	
4.750%		6.445%	360	8,388,690	264	
5.000%		6.582%	360	2,025,947	254	
6.625%		6.625%	480	115,073	441	
6.750%		6.750%	420	109,275	342	
5.750%		6.792%	360	1,569,906	256	
5.500%		6.815%	360	2,523,527	261	
6.000%		6.820%	360	3,181,175	249	
6.875%		6.875%	480	107,703	434	
7.000%		7.000%	420	414,119	371	
7.125%		7.125%	480	61,146	436	
6.250%		7.161%	360	1,357,561	242	
7.375%	7.375%	420	72,538	377		
5.250%	7.472%	360	5,698,434	253		
6.500%	7.483%	360	1,366,540	245		
6.750%	7.993%	360	817,745	238		
4.500%	8.272%	360	1,043,566	261		
5.375%	8.282%	360	3,353,362	276		
6.500%	8.405%	420	1,041,012	357		
7.000%	9.038%	360	418,179	215		
			36,880,718			
HMRB 2001HIJK	3.000%	3.000%	360	1,001,932	241	
	4.000%	4.000%	360	7,209,737	269	
	4.250%	4.300%	360	2,281,597	262	
	6.000%	4.555%	360	306,619	236	
	5.000%	4.874%	360	9,349,863	266	
	5.750%	4.875%	360	1,586,827	222	
	4.500%	4.964%	360	907,894	269	
	5.250%	5.081%	360	8,444,546	244	
	5.500%	5.535%	360	6,316,669	239	
	6.500%	5.920%	360	2,342,373	222	
	6.250%	6.038%	360	4,342,710	226	
	4.750%	6.425%	360	9,588,345	269	
	6.625%	6.625%	360	34,078	174	
	5.375%	6.700%	360	6,207,888	264	
	6.750%	6.760%	360	270,831	196	
	5.875%	6.764%	360	253,798	296	
	6.875%	6.875%	360	41,552	164	
	7.000%	7.014%	360	978,066	226	
	5.625%	7.070%	360	110,836	244	
	7.125%	7.125%	360	18,936	176	
	7.250%	7.250%	360	243,879	207	
	6.375%	7.250%	360	14,042	315	
	6.500%	7.250%	420	63,631	375	
	7.300%	7.300%	360	805,841	127	
	7.375%	7.375%	360	6,037	163	
	7.450%	7.450%	360	39,264	83	
	7.500%	7.500%	360	79,396	178	
	7.600%	7.600%	360	1,165,725	112	
	7.750%	7.750%	360	12,958	219	
	7.875%	7.875%	360	39,479	145	
	7.950%	7.950%	360	26,200	117	
	8.000%	8.000%	360	523,807	147	
	8.020%	8.020%	360	255,699	118	
8.200%	8.200%	360	464,440	110		
8.250%	8.250%	360	2,759	219		
			65,338,256			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2001LMNOP	3.000%	3.000%	480	\$ 8,006	445
	3.000%	3.150%	420	4,347	381
	3.250%	3.250%	420	4,634	394
	3.250%	3.250%	480	7,872	435
	3.250%	3.276%	360	6,849	318
	3.000%	3.366%	360	460,061	288
	3.500%	3.528%	420	4,365	374
	3.625%	3.742%	420	5,857	386
	3.750%	3.750%	480	4,351	435
	3.875%	3.875%	420	4,928	378
	4.125%	4.125%	480	6,858	439
	4.375%	4.375%	420	5,583	379
	4.000%	4.383%	360	2,563	314
	4.500%	4.515%	420	7,878	378
	4.375%	4.594%	360	6,930	334
	4.625%	4.625%	420	5,113	381
	4.750%	4.750%	420	6,408	377
	4.250%	4.981%	360	7,325	324
	5.000%	5.024%	360	9,499,144	271
	5.000%	5.112%	420	8,973	384
	5.125%	5.235%	420	12,334	387
	5.375%	5.375%	420	5,005	382
	4.625%	5.421%	360	5,208	320
	4.750%	5.629%	360	8,639,860	269
	5.625%	5.722%	420	16,205	379
	5.750%	5.871%	360	4,861,860	238
	5.250%	5.958%	360	6,285,079	248
	6.000%	6.121%	360	2,444,095	246
	6.125%	6.125%	480	34,293	438
	6.250%	6.253%	360	1,711,320	230
	6.000%	6.294%	420	619,846	363
	5.375%	6.300%	360	404,174	301
	6.125%	6.300%	360	8,225	306
	6.250%	6.300%	420	120,624	351
	5.500%	6.328%	360	5,573,008	249
	6.375%	6.375%	480	64,947	436
	6.500%	6.500%	420	78,870	285
	6.625%	6.625%	480	53,176	441
	6.500%	6.663%	360	1,673,566	238
	5.625%	6.667%	360	1,170,107	292
	6.750%	6.750%	420	50,496	342
	5.875%	6.750%	360	736,003	296
	5.125%	6.750%	360	398,217	290
	6.875%	6.875%	480	49,770	434
	7.000%	7.000%	420	191,367	371
	7.125%	7.125%	480	28,256	436
	7.375%	7.375%	420	33,520	377
	6.750%	7.729%	360	615,653	235
	7.000%	7.910%	360	610,948	236
	7.250%	8.750%	360	34,418	229
				46,598,495	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2001QRS	3.000%	3.000%	480	\$ 22,190	438
	3.000%	3.073%	420	16,363	373
	3.125%	3.125%	360	1,265	0
	3.250%	3.250%	480	14,345	435
	3.250%	3.250%	420	8,444	394
	3.250%	3.276%	360	12,482	318
	3.375%	3.375%	480	2,895	434
	3.375%	3.375%	420	5,991	360
	3.500%	3.519%	420	11,589	372
	3.625%	3.742%	420	10,674	386
	3.750%	3.750%	360	3,693	300
	3.750%	3.750%	480	7,929	435
	3.875%	3.875%	420	8,980	378
	3.000%	3.901%	360	65,200	317
	4.000%	4.000%	420	7,346	363
	4.125%	4.125%	480	12,497	439
	4.250%	4.250%	420	9,111	209
	4.375%	4.375%	420	13,020	377
	4.500%	4.515%	420	14,356	378
	4.375%	4.594%	360	12,629	334
	4.000%	4.622%	360	175,596	238
	4.625%	4.625%	420	9,317	381
	4.750%	4.750%	420	11,677	377
	4.250%	4.981%	360	13,349	324
	5.125%	5.092%	360	200,124	287
	5.000%	5.112%	420	16,353	384
	4.625%	5.174%	360	13,754	311
	5.125%	5.235%	420	22,476	387
	5.375%	5.375%	420	9,120	382
	5.500%	5.500%	420	2,481	386
	5.625%	5.710%	420	33,739	376
	5.750%	5.750%	480	31,038	372
	5.750%	5.750%	420	32,846	321
	5.875%	5.875%	420	26,960	264
	6.000%	6.000%	480	141,077	333
	6.125%	6.125%	420	175,763	321
	6.125%	6.125%	480	144,548	410
	5.375%	6.253%	360	776,375	299
	6.000%	6.273%	420	1,215,602	361
	6.250%	6.278%	420	391,578	342
	6.125%	6.300%	360	14,988	306
	5.500%	6.346%	360	4,109,181	247
	6.375%	6.375%	480	118,354	436
	5.750%	6.422%	360	1,251,158	259
	6.500%	6.500%	420	143,727	285
	4.750%	6.567%	360	1,013,568	262
	6.625%	6.625%	480	96,903	441
	5.875%	6.743%	360	125,717	281
	6.750%	6.750%	360	65,568	299
	6.750%	6.750%	420	92,021	342
	6.000%	6.770%	360	3,395,187	249
	6.500%	6.801%	360	365,884	286
	6.875%	6.875%	480	90,698	434
	5.625%	6.883%	360	1,266,078	281
	4.500%	6.947%	360	1,321,418	267
	5.250%	6.965%	360	5,914,050	252
	5.000%	6.975%	360	7,021,238	259
	7.000%	7.000%	420	348,732	371
	7.000%	7.000%	360	17,228	318
	7.125%	7.125%	480	51,492	436
	4.875%	7.194%	360	1,426,496	252
	7.375%	7.375%	420	61,085	377
	6.250%	7.870%	360	1,810,352	242
				33,825,895	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2001TUV	6.125%	0.000%	360	\$ 9,559	309
	6.500%	0.000%	480	5,955	425
	6.750%	0.000%	480	25,512	408
	6.625%	0.000%	480	14,520	414
	6.250%	0.000%	480	9,143	259
	6.750%	0.000%	420	30,501	332
	3.000%	3.000%	420	43,988	366
	3.000%	3.319%	360	454,636	302
	3.500%	3.500%	360	15,160	297
	3.500%	3.500%	420	22,505	376
	6.125%	3.553%	420	18,744	364
	4.125%	3.941%	420	28,635	392
	3.750%	4.261%	360	317,753	304
	4.375%	4.375%	420	28,078	362
	4.500%	4.500%	480	5,467	0
	4.750%	4.750%	420	43,161	374
	6.125%	4.812%	480	114,790	414
	4.750%	4.851%	360	3,136,564	253
	5.000%	4.870%	420	27,031	363
	4.875%	4.875%	420	23,368	274
	4.500%	5.037%	360	789,543	260
	5.125%	5.077%	420	32,923	353
	5.125%	5.125%	360	1,300,338	290
	5.250%	5.247%	360	5,224,015	247
	4.250%	5.256%	360	846,999	263
	5.375%	5.375%	360	182,593	296
	5.375%	5.375%	480	18,453	429
	5.000%	5.629%	360	11,080,017	264
	5.750%	5.750%	480	339,279	308
	5.750%	5.750%	420	2,335,030	305
	6.000%	5.833%	480	512,274	402
	5.875%	5.875%	480	181,165	370
	5.875%	5.875%	360	330,264	274
	5.625%	5.968%	360	2,047,050	281
	5.750%	5.994%	360	5,681,838	245
	6.000%	5.998%	360	3,049,122	233
	6.000%	6.000%	420	1,088,334	331
	5.500%	6.042%	360	6,347,002	259
	6.250%	6.241%	420	232,773	295
	6.750%	6.750%	360	32,547	137
	7.250%	7.250%	360	154,470	233
	6.250%	7.771%	360	1,186,137	230
	6.500%	8.156%	360	211,423	221
			47,578,659		
HMRB 2002ABC	3.000%	3.000%	480	33,789	424
	3.000%	3.000%	360	10,375	302
	3.000%	3.000%	420	37,533	365
	3.125%	3.125%	360	5,625	0
	3.375%	3.375%	480	12,871	434
	3.375%	3.375%	420	26,636	360
	3.500%	3.500%	420	16,163	365
	3.750%	3.750%	360	16,419	300
	4.000%	4.000%	420	32,658	363
	4.000%	4.000%	360	1,246,753	230
	4.250%	4.250%	420	40,507	209
	4.375%	4.375%	420	12,654	368
	4.625%	4.625%	360	18,953	290
	4.750%	4.969%	360	11,284,851	258
	5.125%	5.092%	360	889,744	287
	5.375%	5.375%	360	177,122	274
	5.500%	5.384%	360	3,159,842	261
	4.500%	5.399%	360	7,658,772	251
	5.875%	5.444%	360	143,911	258
	5.500%	5.500%	420	11,030	386
	5.625%	5.625%	420	18,710	353
	5.750%	5.645%	360	2,698,503	236
	5.750%	5.750%	480	137,992	372
	5.750%	5.750%	420	146,031	321
	5.000%	5.776%	360	7,570,250	263
	5.875%	5.875%	420	119,864	264
	5.625%	5.903%	360	1,251,253	283
	6.000%	6.000%	360	2,395,807	232
	6.000%	6.000%	420	382,540	336
	6.000%	6.000%	480	627,221	333
	5.250%	6.042%	360	7,545,357	266
	6.125%	6.125%	480	364,815	388
	6.125%	6.125%	420	781,435	321
4.250%	6.250%	360	2,006,634	283	
6.250%	6.250%	360	1,675,072	237	
6.250%	6.250%	420	763,647	332	
6.500%	6.500%	360	883,851	241	
6.750%	6.750%	360	97,446	224	
			54,302,637		

<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 March 31, 2012</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2002DEFG	3.000%	3.000%	480	\$ 8,158	424
	3.000%	3.000%	360	2,505	302
	3.000%	3.000%	420	9,062	365
	3.125%	3.125%	360	1,358	0
	3.375%	3.375%	480	3,107	434
	3.375%	3.375%	420	6,431	360
	3.500%	3.500%	420	3,902	365
	3.750%	3.750%	360	3,964	300
	4.000%	4.000%	420	7,885	363
	4.250%	4.250%	420	9,780	209
	4.375%	4.375%	420	3,055	368
	4.625%	4.625%	360	4,576	290
	4.000%	4.629%	360	314,996	253
	4.500%	5.315%	360	230,773	245
	5.875%	5.444%	360	34,745	258
	5.500%	5.500%	420	2,663	386
	5.625%	5.577%	360	155,859	278
	4.125%	5.580%	360	127,074	299
	5.625%	5.625%	420	4,517	353
	5.750%	5.750%	480	33,316	372
	5.750%	5.750%	420	35,257	321
	5.875%	5.875%	420	28,939	264
	6.000%	6.000%	480	151,431	333
	6.000%	6.000%	420	92,357	336
	6.125%	6.125%	420	188,663	321
	6.125%	6.125%	480	88,078	388
	4.750%	6.143%	360	821,923	270
	6.250%	6.250%	420	184,369	332
	5.750%	6.539%	360	2,024,347	244
	5.000%	6.556%	360	5,279,701	257
	6.000%	6.794%	360	1,748,339	235
	5.500%	6.830%	360	3,303,701	266
	5.250%	6.987%	360	5,104,637	267
	6.250%	7.102%	360	1,686,732	241
	5.125%	7.167%	360	1,845,611	287
	5.375%	7.401%	360	1,011,783	247
	6.750%	7.671%	360	84,507	243
	6.500%	8.542%	360	1,403,021	239
				26,051,118	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2002HJK	6.125%	0.000%	360	\$ 791	309
	6.500%	0.000%	480	492	425
	6.750%	0.000%	480	2,110	408
	6.625%	0.000%	480	1,201	414
	6.750%	0.000%	420	2,523	332
	3.000%	3.000%	420	43,895	347
	3.000%	3.000%	480	18,140	424
	3.125%	3.125%	360	2,372	0
	4.125%	3.352%	360	19,577	299
	3.375%	3.375%	360	256,774	266
	3.375%	3.375%	480	5,429	434
	3.375%	3.375%	420	11,234	360
	3.500%	3.500%	360	1,254	297
	3.500%	3.500%	420	8,678	368
	3.625%	3.625%	360	4,815	320
	3.625%	3.625%	420	3,272	368
	3.750%	3.750%	420	5,966	381
	3.750%	3.750%	360	10,511	305
	3.875%	3.875%	360	8,229	313
	4.000%	3.951%	360	1,012,329	241
	4.000%	4.000%	420	20,909	367
	4.125%	4.092%	420	13,025	385
	4.250%	4.250%	420	17,085	209
	4.375%	4.375%	420	13,405	369
	4.500%	4.500%	480	2,661	357
	4.500%	4.500%	420	3,549	364
	4.250%	4.513%	360	7,325,805	277
	4.625%	4.625%	360	7,994	290
	4.500%	4.710%	360	3,372,109	253
	4.750%	4.750%	420	3,569	374
	5.000%	4.870%	420	2,235	363
	6.250%	4.871%	480	3,427	411
	4.875%	4.875%	420	1,933	274
	5.375%	4.895%	360	271,861	264
	5.000%	5.052%	360	13,905,002	263
	5.125%	5.102%	420	5,724	359
	4.750%	5.152%	360	7,297,052	262
	6.750%	5.156%	360	12,468	243
	5.250%	5.293%	360	10,006,411	244
	5.375%	5.375%	480	1,526	429
	3.000%	5.377%	360	2,487,660	290
	5.500%	5.500%	420	9,416	377
	5.125%	5.538%	360	2,678,006	285
	5.625%	5.625%	480	2,095	437
	5.625%	5.625%	420	7,891	353
	5.625%	5.735%	360	1,006,016	282
	6.500%	5.749%	360	208,896	239
	5.750%	5.750%	480	86,259	351
	5.750%	5.750%	420	259,268	310
	5.500%	5.798%	360	8,468,223	241
	5.875%	5.850%	360	381,492	279
	5.875%	5.875%	480	20,698	384
	5.875%	5.875%	420	50,555	264
	5.750%	5.884%	360	7,792,352	240
	4.875%	5.950%	360	924,974	289
	6.000%	5.982%	480	401,925	351
	6.000%	6.000%	420	577,866	338
	6.000%	6.029%	360	3,539,087	234
	6.125%	6.052%	480	171,447	390
6.125%	6.118%	420	534,216	329	
6.250%	6.250%	420	449,291	334	
6.250%	6.578%	360	1,646,570	238	
			<u>75,411,541</u>		
HMRB 2002LMN	3.000%	3.567%	360	257,152	311
	4.000%	4.000%	360	2,886,765	244
	4.250%	4.250%	360	2,424,314	249
	5.000%	4.781%	360	8,427,001	251
	4.750%	4.796%	360	23,382,414	264
	4.500%	5.078%	360	382,912	287
	5.250%	5.250%	360	9,049,191	248
	4.875%	5.350%	360	2,414,748	288
	5.375%	5.375%	360	251,169	294
	5.500%	5.500%	360	6,924,495	235
	5.625%	5.625%	360	197,753	291
	5.750%	5.750%	360	5,618,436	242
	5.875%	5.875%	360	271,091	293
	6.000%	6.000%	360	990,561	247
				<u>63,478,001</u>	
HMRB 2002OPQR	6.000%	0.000%	360	11,658	260
	3.000%	3.208%	360	69,255	301
	3.250%	3.475%	360	157,946	267
	4.000%	4.167%	360	1,622,162	248
	4.750%	4.231%	360	8,654,708	253
	4.250%	4.543%	360	7,934,619	251
	4.500%	4.706%	360	4,401,129	263
	5.750%	4.724%	360	818,307	242
	5.500%	5.140%	360	3,105,357	246
	5.000%	5.183%	360	9,921,452	249
	5.250%	5.224%	360	4,398,231	251
	5.375%	5.747%	360	150,265	286
	6.250%	6.511%	360	77,883	203
			<u>41,322,973</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 March 31, 2012</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2002STUV	5.750%	0.000%	360	\$ 266,057	258
	6.000%	0.000%	360	38,469	260
	3.375%	2.946%	360	163,494	290
	4.250%	3.740%	360	6,401,861	249
	4.500%	4.011%	360	4,180,790	253
	4.750%	4.270%	360	11,866,590	260
	5.000%	4.583%	360	11,663,296	251
	5.250%	4.631%	360	13,392,092	263
	5.625%	4.909%	360	693,348	297
	5.500%	4.977%	360	170,545	251
	6.375%	5.564%	360	331,235	311
	6.750%	6.108%	360	384,133	235
				<u>49,551,909</u>	
HMRB 2003BCD	5.500%	2.753%	360	1,710,036	254
	3.000%	3.000%	360	34,050	295
	3.250%	3.179%	360	395,141	288
	5.750%	3.359%	360	61,473	247
	4.000%	3.972%	360	2,015,493	259
	4.250%	4.171%	360	8,151,275	270
	5.250%	4.268%	360	2,747,882	250
	4.500%	4.400%	360	19,249,571	255
	4.750%	4.649%	360	17,109,529	260
	4.875%	4.875%	360	49,858	292
	5.000%	4.906%	360	12,107,548	256
	5.125%	5.125%	360	509,412	279
	5.375%	5.258%	360	816,129	299
6.250%	6.104%	360	292,983	228	
6.750%	6.593%	360	84,407	242	
7.000%	6.837%	360	169,690	241	
			<u>65,504,478</u>		
HMRB 2003EFG	6.000%	0.000%	360	1,529	260
	3.250%	2.809%	360	20,701	267
	3.000%	2.961%	360	93,691	298
	4.000%	3.869%	360	525,158	247
	4.250%	4.159%	360	6,576,672	249
	5.750%	4.168%	360	107,332	242
	4.500%	4.491%	360	32,800,860	255
	4.750%	4.626%	360	10,264,866	254
	5.000%	4.980%	360	32,641,829	256
	5.125%	5.125%	360	3,986,871	287
	5.250%	5.194%	360	6,716,619	248
	5.375%	5.319%	360	255,893	291
	5.500%	5.416%	360	4,672,523	266
6.250%	5.744%	360	10,215	203	
			<u>98,674,759</u>		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2003HI	7.125%	0.000%	360	\$ 93,752	311
	3.125%	0.000%	360	8,249	321
	5.500%	0.000%	420	2,426	379
	7.000%	0.000%	480	63,197	314
	6.750%	0.070%	360	571,584	316
	7.000%	0.099%	360	109,658	320
	6.625%	1.173%	360	259,097	302
	3.500%	2.413%	360	55,452	329
	6.000%	2.853%	360	887,384	309
	3.000%	2.866%	360	1,126,269	274
	3.000%	3.000%	480	1,313	445
	3.000%	3.150%	420	713	381
	3.250%	3.250%	420	760	394
	3.250%	3.250%	480	1,291	435
	3.250%	3.276%	360	1,123	318
	6.250%	3.396%	360	860,730	297
	3.500%	3.528%	420	716	374
	3.625%	3.742%	420	960	386
	3.750%	3.750%	480	713	435
	3.875%	3.875%	420	808	378
	4.000%	4.000%	360	4,586,569	258
	4.125%	4.125%	360	21,343	309
	4.125%	4.125%	480	1,124	439
	6.250%	4.240%	420	29,385	337
	4.250%	4.250%	360	14,249,958	257
	4.375%	4.375%	420	915	379
	4.500%	4.497%	360	21,254,325	258
	4.500%	4.515%	420	1,291	378
	5.375%	4.558%	360	91,588	307
	4.375%	4.594%	360	1,136	334
	5.750%	4.607%	360	1,964,178	293
	4.625%	4.625%	420	838	381
	4.750%	4.750%	420	1,050	377
	4.750%	4.750%	360	29,472,649	260
	4.875%	4.875%	360	448,683	292
	5.000%	4.997%	360	13,858,049	252
	5.125%	5.004%	360	2,485,170	282
	5.000%	5.112%	420	1,471	384
	7.000%	5.135%	420	42,762	374
	6.500%	5.163%	360	947,786	311
	5.125%	5.235%	420	2,022	387
	5.250%	5.250%	360	8,582,282	261
	5.375%	5.375%	420	37,765	372
	5.500%	5.384%	360	3,454,462	285
	4.625%	5.421%	360	854	320
	6.125%	5.430%	360	1,056,014	295
	5.625%	5.637%	360	919,253	307
	5.625%	5.722%	420	2,657	379
	6.125%	6.125%	480	5,622	438
	6.000%	6.294%	420	101,617	363
	6.375%	6.375%	480	10,647	436
	6.375%	6.375%	360	574,233	297
	6.500%	6.500%	420	691,912	340
	6.625%	6.625%	420	65,384	249
	6.625%	6.625%	480	8,718	441
	6.750%	6.750%	420	8,278	342
	6.875%	6.875%	480	8,159	434
	7.125%	7.125%	480	4,632	436
	7.375%	7.375%	420	5,495	377
				109,046,473	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2003KL	3.000%	3.067%	360	\$ 2,182,335	269
	3.250%	3.250%	360	238,262	261
	3.250%	3.250%	480	1,450,386	432
	4.000%	4.010%	360	3,497,549	261
	4.250%	4.270%	360	10,158,603	256
	4.500%	4.590%	360	9,418,523	249
	3.500%	4.605%	360	10,752	285
	4.750%	4.764%	360	18,856,960	252
	4.875%	4.875%	360	451,131	297
	5.000%	5.004%	360	34,079,623	268
	5.250%	5.254%	360	14,451,194	255
	5.125%	5.319%	360	1,141,390	276
	5.375%	5.375%	360	924,531	292
	5.500%	5.557%	360	1,755,901	270
	5.625%	5.625%	360	3,247,352	254
	5.750%	5.750%	360	207,653	227
	6.000%	6.000%	360	180,383	222
	6.250%	6.250%	360	90,509	227
	5.875%	6.250%	360	28,907	292
	6.375%	6.375%	360	651,875	312
6.500%	6.500%	360	61,072	199	
6.750%	8.750%	360	26,233	224	
7.000%	8.750%	360	11,663	215	
			<u>103,122,784</u>		
HMRB 2003MN	5.750%	2.527%	360	1,133,776	251
	3.250%	2.747%	360	23,587	267
	3.000%	2.999%	360	4,235,968	266
	4.125%	3.352%	360	22,898	299
	6.000%	3.758%	360	357,141	238
	4.000%	3.934%	360	2,261,389	262
	4.250%	4.091%	360	4,859,636	260
	4.500%	4.448%	360	13,762,522	258
	4.625%	4.625%	360	204,532	285
	4.750%	4.684%	360	29,915,174	255
	6.250%	4.808%	360	302,696	239
	5.000%	4.844%	360	35,896,267	257
	4.875%	4.875%	360	54,509	292
	5.125%	4.978%	360	1,309,316	287
	5.500%	5.003%	360	5,958,742	256
	5.250%	5.075%	360	14,668,945	260
	5.375%	5.345%	360	5,669,142	252
6.500%	5.742%	360	242,101	239	
6.750%	6.513%	360	98,031	243	
			<u>120,976,371</u>		
HMRB 2004DEF	3.000%	2.994%	360	960,980	293
	3.250%	3.109%	360	103,459	277
	4.125%	3.352%	360	33,719	299
	4.000%	3.973%	360	7,355,652	264
	4.250%	4.145%	360	9,051,066	258
	5.750%	4.270%	360	622,207	242
	5.125%	4.470%	360	432,735	287
	4.500%	4.532%	360	25,934,669	267
	6.000%	4.564%	360	432,992	234
	4.750%	4.685%	360	29,424,385	266
	6.250%	4.795%	360	440,536	240
	5.500%	4.818%	360	2,208,956	271
	5.000%	5.047%	360	31,010,460	265
	6.750%	5.156%	360	21,474	243
5.250%	5.199%	360	11,319,550	266	
5.375%	5.305%	360	3,518,446	289	
6.500%	5.742%	360	356,513	239	
			<u>123,227,797</u>		
HMRB 2005A	3.000%	3.000%	360	2,647,198	249
	3.500%	3.500%	360	342,912	277
	4.000%	4.000%	360	6,239,864	257
	4.250%	4.250%	360	24,798,942	268
	4.500%	4.500%	360	41,675,229	262
	4.750%	4.750%	360	16,632,945	261
			<u>92,337,090</u>		
HMRB 2005B	3.000%	3.273%	360	3,280,676	270
	3.500%	3.500%	360	165,561	281
	3.625%	3.625%	360	237,766	276
	3.750%	3.750%	360	183,413	281
	3.875%	3.875%	360	262,256	271
	4.000%	4.000%	360	18,307,302	271
	4.125%	4.125%	360	351,346	292
	4.250%	4.250%	360	26,614,513	270
	4.500%	4.500%	360	28,621,858	268
	4.750%	4.750%	360	15,598,075	266
	5.000%	5.000%	360	2,036,062	230
	5.125%	5.125%	360	85,816	292
	5.250%	5.250%	360	562,468	186
			<u>96,307,112</u>		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2005CD	7.125%	0.000%	360	\$ 77,766	311
	3.125%	0.000%	360	6,842	321
	5.500%	0.000%	420	2,012	379
	7.000%	0.000%	480	52,421	314
	6.750%	0.070%	360	474,124	316
	7.000%	0.099%	360	90,961	320
	6.625%	1.173%	360	214,919	302
	3.500%	2.413%	360	45,997	329
	6.000%	2.853%	360	736,078	309
	3.000%	2.928%	360	1,741,446	276
	5.500%	2.965%	360	130,811	317
	3.000%	3.000%	480	1,089	445
	3.000%	3.000%	420	1,103,941	301
	3.125%	3.125%	420	375,663	227
	3.250%	3.250%	420	487,870	349
	3.250%	3.250%	480	1,070	435
	3.250%	3.276%	360	931	318
	6.250%	3.396%	360	713,968	297
	3.500%	3.500%	420	172,956	345
	3.625%	3.742%	420	797	386
	3.750%	3.750%	480	592	435
	3.875%	3.875%	420	346,491	352
	4.000%	4.000%	360	3,072,244	273
	4.125%	4.125%	360	17,704	309
	4.125%	4.125%	480	933	439
	6.250%	4.240%	420	24,375	337
	4.250%	4.250%	420	289,018	340
	4.250%	4.250%	360	22,807,752	263
	4.375%	4.375%	420	759	379
	4.500%	4.498%	360	29,248,749	262
	5.750%	4.509%	360	1,501,591	297
	4.500%	4.515%	420	1,071	378
	4.375%	4.594%	360	942	334
	4.625%	4.625%	420	111,692	3
	4.750%	4.750%	360	8,094,673	272
	4.750%	4.750%	420	871	377
	5.125%	4.809%	360	788,087	294
	4.875%	4.875%	360	1,624,160	285
	5.375%	4.916%	360	135,159	301
	5.000%	4.966%	360	889,055	249
	5.000%	5.112%	420	1,220	384
	7.000%	5.135%	420	35,471	374
	6.500%	5.163%	360	786,181	311
	5.125%	5.235%	420	1,677	387
	5.250%	5.250%	420	37,374,774	301
	5.250%	5.250%	360	174,193	292
	5.375%	5.375%	420	31,325	372
	4.625%	5.421%	360	708	320
	6.125%	5.430%	360	875,955	295
	5.625%	5.637%	360	762,512	307
	5.625%	5.722%	420	2,204	379
	6.125%	6.125%	480	4,663	438
	6.000%	6.294%	420	84,290	363
	6.375%	6.375%	360	476,321	297
	6.375%	6.375%	480	8,832	436
	6.500%	6.500%	420	573,935	340
	6.625%	6.625%	480	7,231	441
	6.625%	6.625%	420	54,235	249
	6.750%	6.750%	420	6,867	342
	6.875%	6.875%	480	6,768	434
	7.125%	7.125%	480	3,842	436
	7.375%	7.375%	420	4,558	377
				116,665,344	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2005EF	7.125%	0.000%	360	\$ 170,322	311
	3.125%	0.000%	360	14,985	321
	7.000%	0.000%	480	114,812	314
	7.000%	0.099%	360	199,220	320
	4.250%	0.124%	360	1,352,671	282
	6.750%	0.151%	360	1,055,377	315
	5.000%	0.571%	360	7,653,637	252
	6.625%	1.173%	360	470,711	302
	3.000%	1.205%	360	465,195	305
	4.750%	1.379%	360	10,720,677	265
	3.500%	2.413%	360	100,741	329
	4.500%	2.589%	360	3,967,952	265
	5.250%	2.926%	360	1,570,187	259
	4.000%	2.968%	360	65,292	253
	3.000%	3.000%	480	2,385	445
	3.000%	3.000%	420	2,062,306	354
	6.000%	3.155%	360	1,952,714	296
	3.250%	3.250%	420	150,493	349
	3.250%	3.250%	480	2,345	435
	3.250%	3.276%	360	2,040	318
	5.125%	3.409%	360	448,135	295
	3.500%	3.528%	420	1,300	374
	3.625%	3.626%	420	302,144	346
	6.250%	3.642%	360	1,902,237	287
	3.750%	3.750%	420	239,936	345
	3.750%	3.750%	480	1,296	435
	4.125%	3.810%	360	65,406	305
	3.875%	3.875%	420	1,468	378
	5.500%	3.927%	360	951,025	282
	4.125%	4.125%	480	2,042	439
	6.250%	4.240%	420	53,385	337
	4.250%	4.250%	420	400,137	350
	4.375%	4.375%	420	1,663	379
	5.750%	4.490%	360	3,681,177	291
	4.500%	4.500%	420	464,057	350
	5.375%	4.526%	360	369,476	273
	4.375%	4.594%	360	2,064	334
	4.625%	4.625%	420	293,956	355
	4.750%	4.750%	420	510,164	347
	4.875%	4.875%	360	690,597	128
	4.875%	4.875%	420	267,067	361
	5.000%	5.001%	420	291,114	347
	7.000%	5.135%	420	77,688	374
	5.125%	5.235%	420	3,673	387
	6.500%	5.244%	360	2,003,455	301
	5.250%	5.250%	420	31,276,698	294
	5.375%	5.375%	420	68,608	372
	4.625%	5.421%	360	1,551	320
	6.125%	5.430%	360	1,918,500	295
	5.500%	5.499%	420	26,133,651	299
	5.625%	5.637%	360	1,670,040	307
	5.625%	5.722%	420	4,826	379
	5.750%	5.750%	420	4,639,601	311
	6.125%	6.125%	480	10,214	438
	6.000%	6.294%	420	184,610	363
	6.375%	6.375%	360	1,043,230	297
	6.375%	6.375%	480	19,343	436
	6.500%	6.500%	420	1,257,022	340
	6.625%	6.625%	480	15,837	441
	6.625%	6.625%	420	118,785	249
	6.750%	6.750%	420	15,039	342
6.875%	6.875%	480	14,823	434	
7.125%	7.125%	480	8,416	436	
7.375%	7.375%	420	9,983	377	
			113,529,504		
HMRB 2005H	3.000%	0.000%	360	981,826	285
	5.500%	0.000%	360	1,826,357	250
	3.750%	0.000%	360	43,330	304
	3.500%	0.000%	360	65,192	285
	4.125%	0.000%	360	97,905	284
	5.250%	0.862%	360	3,077,252	268
	5.000%	2.519%	360	5,914,812	269
	3.000%	3.000%	420	934,249	358
	3.250%	3.250%	360	152,583	280
	3.250%	3.250%	480	223,016	432
	3.375%	3.375%	420	501,810	353
	4.500%	3.389%	360	14,573,006	267
	3.500%	3.500%	420	385,705	370
	4.250%	3.535%	360	5,325,654	271
	3.750%	3.750%	420	484,357	360
	4.000%	3.911%	360	7,191,795	271
	4.000%	4.000%	420	205,475	360
	4.125%	4.125%	420	266,229	347
	4.250%	4.250%	420	543,835	356
	4.750%	4.338%	360	3,857,488	260
	4.375%	4.375%	420	385,630	360
	5.250%	5.250%	420	1,589,024	344
	5.500%	5.500%	420	15,581,555	285
	5.750%	5.750%	420	37,241,266	284
	5.875%	5.875%	420	2,296,225	261
	6.125%	6.125%	420	3,303,083	273
	6.375%	6.375%	360	413,713	312
	6.375%	6.375%	420	323,414	373
				107,785,785	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2006BC	5.125%	0.000%	360	\$ 1,204,451	268
	4.875%	0.000%	360	723,279	265
	3.000%	0.000%	360	175,151	297
	5.375%	0.018%	360	2,562,487	267
	5.625%	0.477%	360	1,813,141	261
	5.250%	0.726%	360	2,278,189	270
	5.500%	1.234%	360	1,798,141	267
	4.750%	1.777%	360	4,635,526	275
	5.875%	2.216%	360	44,907	293
	3.000%	3.000%	420	2,213,584	362
	3.250%	3.250%	360	73,930	280
	3.250%	3.250%	420	478,556	357
	3.250%	3.250%	480	794,697	431
	3.375%	3.375%	420	456,547	255
	5.000%	3.547%	360	2,129,104	274
	3.625%	3.625%	420	318,020	353
	3.750%	3.750%	420	455,526	360
	4.000%	4.000%	360	3,407,267	271
	4.000%	4.000%	420	234,400	350
	4.125%	4.125%	420	256,250	352
	6.250%	4.160%	360	13,730	215
	4.250%	4.250%	420	200,675	350
	4.250%	4.250%	360	2,146,169	274
	4.375%	4.303%	360	6,501	0
	6.000%	4.315%	360	114,870	294
	6.500%	4.326%	360	130,665	214
	4.500%	4.367%	360	5,480,370	270
	4.375%	4.375%	420	520,908	369
	5.750%	4.429%	360	424,697	274
	6.750%	4.493%	360	89,018	220
	7.000%	4.659%	360	13,081	188
	7.250%	4.826%	360	13,085	224
	4.875%	4.875%	420	255,832	358
	5.250%	5.250%	420	272,670	351
	5.500%	5.500%	420	936,840	350
	5.750%	5.750%	420	23,307,508	308
	7.500%	5.824%	360	7,285	208
	7.750%	5.824%	360	2,002	226
	5.875%	5.875%	420	30,779,559	302
	6.000%	6.000%	420	873,434	299
	6.125%	6.125%	420	7,903,458	278
	6.250%	6.250%	420	2,616,786	357
	6.375%	6.375%	360	257,046	314
	6.375%	6.375%	420	466,958	372
	8.000%	7.709%	360	35,438	106
			102,921,740		
HMRB 2006DEF	3.000%	0.000%	360	2,188,061	290
	4.375%	0.000%	360	43,858	0
	4.500%	1.922%	360	314,609	277
	5.250%	2.271%	360	2,096,896	278
	6.000%	2.543%	360	533,834	255
	5.500%	2.741%	360	1,469,983	250
	3.000%	3.000%	420	331,368	287
	3.250%	3.250%	420	373,736	359
	3.250%	3.250%	480	579,430	432
	4.125%	3.352%	360	23,162	299
	3.375%	3.375%	420	357,174	0
	3.625%	3.625%	420	674,341	362
	5.000%	3.790%	360	1,807,088	265
	3.875%	3.875%	420	421,400	353
	4.000%	3.911%	360	659,215	305
	4.750%	4.031%	360	2,284,654	282
	4.125%	4.125%	420	541,336	357
	5.750%	4.280%	360	709,307	267
	4.875%	4.301%	360	1,507,305	270
	4.500%	4.500%	420	391,492	374
	5.625%	4.504%	360	10,225,480	274
	5.125%	4.728%	360	490,134	289
	6.250%	4.774%	360	294,417	241
	4.875%	4.875%	420	389,852	354
	5.375%	5.021%	360	5,868,328	276
	5.125%	5.125%	420	362,577	357
	6.750%	5.156%	360	14,751	243
	5.875%	5.173%	360	4,058,741	256
	5.750%	5.206%	480	312,667	417
	5.250%	5.250%	420	131,597	0
	5.500%	5.500%	420	398,094	363
	6.500%	5.742%	360	244,895	239
	5.750%	5.750%	420	4,713,231	260
	5.875%	5.875%	420	5,709,732	305
	6.000%	6.000%	420	2,800,773	337
6.125%	6.125%	420	56,155,382	303	
6.250%	6.250%	420	4,862,249	355	
6.375%	6.375%	360	196,223	313	
6.375%	6.375%	420	461,600	373	
			114,998,973		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2006GHI	5.000%	0.000%	360	\$ 3,013,473	290
	3.000%	3.000%	480	559,874	424
	3.000%	3.000%	360	171,906	302
	3.000%	3.000%	420	621,905	365
	3.125%	3.125%	360	93,204	0
	3.375%	3.375%	480	213,265	434
	3.375%	3.375%	420	441,338	360
	5.500%	3.425%	360	5,152,947	291
	3.500%	3.500%	420	267,813	365
	3.750%	3.750%	360	272,052	300
	4.000%	4.000%	420	541,130	363
	4.250%	4.250%	420	671,182	209
	4.375%	4.375%	420	209,663	368
	4.625%	4.625%	360	314,038	290
	4.750%	4.750%	360	178,588	285
	5.750%	4.971%	360	6,049,691	289
	5.250%	4.978%	360	4,146,952	288
	5.125%	5.092%	360	14,742,622	287
	5.375%	5.375%	360	2,934,829	274
	5.875%	5.444%	360	2,384,529	258
	5.500%	5.500%	420	182,761	386
	5.625%	5.577%	360	10,696,647	278
	5.625%	5.625%	420	310,009	353
	5.750%	5.750%	480	2,286,460	372
	5.750%	5.750%	420	2,419,666	321
	5.875%	5.875%	420	1,986,084	264
	6.000%	6.000%	420	6,338,493	336
	6.000%	6.000%	480	10,392,747	333
	6.000%	6.000%	360	3,525,676	291
	6.125%	6.125%	420	12,947,981	321
	6.125%	6.125%	480	6,044,805	388
	6.250%	6.250%	420	12,653,258	332
				112,765,590	
HMRB 2006JK	4.125%	0.000%	360	44,129	299
	6.750%	0.000%	480	479,218	387
	6.625%	0.000%	480	161,984	430
	6.500%	0.000%	480	19,604	435
	5.500%	0.000%	480	12,387	0
	3.000%	1.159%	480	52,330	432
	5.000%	2.175%	360	3,233,415	284
	3.000%	2.632%	360	1,844,400	300
	3.000%	3.000%	420	2,854,499	296
	3.125%	3.125%	360	688,991	301
	3.375%	3.375%	420	184,786	365
	3.500%	3.500%	420	232,880	358
	4.250%	3.601%	360	175,124	313
	3.625%	3.625%	360	25,040	320
	3.625%	3.625%	420	574,217	366
	3.750%	3.750%	420	320,826	372
	3.750%	3.750%	360	18,649	314
	5.875%	3.766%	360	3,334,476	283
	3.875%	3.875%	360	327,048	288
	5.125%	3.940%	360	4,281,273	275
	4.000%	4.000%	420	418,971	248
	4.125%	4.125%	420	55,422	384
	4.250%	4.250%	420	328,854	364
	4.375%	4.375%	420	29,884	371
	4.500%	4.500%	360	352,422	300
	4.500%	4.500%	480	11,487	429
	4.500%	4.500%	420	368,745	357
	5.625%	4.648%	360	6,216,532	271
	4.750%	4.750%	360	558,581	274
	4.875%	4.875%	360	438,741	294
	5.000%	5.000%	420	627,658	365
	5.250%	5.083%	360	12,413,782	277
	5.125%	5.125%	420	350,886	17
	5.500%	5.155%	360	11,677,495	272
	5.250%	5.250%	420	1,161,728	363
	5.375%	5.290%	360	3,712,675	294
	5.500%	5.500%	420	791,821	360
	5.750%	5.579%	360	21,123,524	276
	5.625%	5.625%	420	269,222	355
	5.625%	5.625%	480	10,893	437
	5.750%	5.750%	480	2,142,528	361
	5.750%	5.750%	420	22,557,305	325
5.875%	5.875%	480	29,727	421	
5.875%	5.875%	420	1,367,282	353	
6.000%	5.916%	480	1,965,284	332	
6.000%	6.000%	360	8,112,426	289	
6.000%	6.000%	420	7,484,257	353	
6.125%	6.038%	480	2,755,266	416	
6.125%	6.125%	420	7,011,967	315	
6.250%	6.250%	420	32,228,555	330	
6.250%	6.250%	480	13,890	453	
6.375%	6.375%	420	456,400	373	
6.375%	6.375%	360	1,173,675	312	
6.500%	6.500%	360	9,908	321	
			167,093,068		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2006LM	6.500%	0.000%	480	\$ 87,895	425
	6.750%	0.000%	480	376,552	408
	6.625%	0.000%	480	214,308	414
	6.250%	0.000%	480	134,954	259
	6.750%	0.000%	420	450,190	332
	6.125%	0.000%	360	141,083	309
	6.000%	0.000%	360	16,383	307
	3.000%	3.000%	420	649,240	366
	3.000%	3.000%	360	3,859,713	299
	3.500%	3.500%	420	332,170	376
	3.500%	3.500%	360	223,751	297
	6.125%	3.553%	420	276,655	364
	4.125%	3.941%	420	422,649	392
	4.375%	4.375%	420	414,418	362
	4.500%	4.500%	480	80,694	0
	4.750%	4.750%	420	637,038	374
	6.125%	4.812%	480	1,694,251	414
	5.000%	4.870%	420	398,968	363
	4.875%	4.875%	420	344,898	274
	5.000%	5.000%	360	6,565,573	299
	5.125%	5.077%	420	485,927	353
	5.250%	5.086%	360	1,573,622	300
	5.125%	5.125%	360	19,192,493	290
	5.375%	5.375%	360	2,695,007	296
	5.375%	5.375%	480	272,352	429
	5.625%	5.448%	360	10,636,635	280
	5.500%	5.467%	360	4,562,177	290
	5.750%	5.534%	360	4,255,074	305
	5.750%	5.750%	420	34,464,154	305
	5.750%	5.750%	480	5,007,623	308
	6.000%	5.833%	480	7,560,967	402
	5.875%	5.875%	480	2,673,929	370
	5.875%	5.875%	360	4,874,568	274
	6.000%	6.000%	420	16,063,397	331
	6.250%	6.241%	420	3,435,638	295
				135,074,946	
HMRB 2007ABC	5.000%	0.000%	360	260,783	290
	3.000%	3.000%	480	48,451	424
	3.000%	3.000%	420	1,017,222	371
	3.375%	3.375%	480	18,456	434
	3.375%	3.375%	420	38,193	360
	3.500%	3.500%	420	345,437	370
	3.750%	3.750%	360	23,543	300
	3.750%	3.750%	420	386,500	360
	4.000%	4.000%	420	73,032	233
	4.125%	4.125%	420	87,881	0
	4.250%	4.250%	420	58,083	209
	4.375%	4.375%	420	423,851	375
	4.500%	4.500%	420	268,690	361
	4.625%	4.625%	360	27,177	290
	4.750%	4.750%	360	15,455	285
	5.250%	4.978%	360	358,873	288
	5.375%	5.375%	420	854,793	369
	5.875%	5.444%	360	206,355	258
	5.500%	5.500%	420	339,208	383
	5.625%	5.577%	360	925,678	278
	5.625%	5.625%	420	461,607	167
	5.750%	5.750%	420	9,951,397	318
	5.750%	5.750%	480	197,868	372
	5.875%	5.875%	420	435,911	329
	6.000%	6.000%	420	18,557,906	327
	6.000%	6.000%	480	899,378	333
	6.125%	6.125%	480	523,112	388
	6.125%	6.125%	420	2,055,282	346
	5.750%	6.177%	360	633,016	295
	3.125%	6.210%	360	87,073	292
	6.250%	6.250%	420	54,115,603	327
	3.000%	6.429%	360	435,930	321
	5.125%	6.759%	360	1,805,377	297
	3.500%	7.308%	360	95,019	329
	6.000%	7.798%	360	420,519	299
	5.375%	8.224%	360	498,043	298
5.500%	8.265%	360	1,103,103	313	
6.125%	12.800%	360	1,092,838	321	
6.250%	13.050%	360	3,624,774	321	
6.500%	13.550%	360	1,873,456	321	
6.625%	13.800%	360	2,051,843	300	
6.750%	14.050%	360	5,450,947	316	
7.000%	14.550%	360	1,044,545	320	
7.000%	14.550%	480	610,609	314	
7.000%	14.550%	420	110,051	379	
7.125%	14.800%	360	906,990	311	
			114,819,857		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2007DE	3.000%	3.000%	360	\$ 6,681,194	302
	3.000%	3.000%	420	1,878,433	333
	3.000%	3.000%	480	299,029	422
	3.625%	3.625%	420	251,630	368
	3.625%	3.625%	360	370,251	320
	3.750%	3.750%	420	458,796	381
	3.750%	3.750%	360	275,757	314
	3.875%	3.875%	360	632,837	313
	4.000%	4.000%	420	548,642	373
	4.125%	4.125%	420	819,499	384
	4.250%	4.250%	360	236,982	310
	4.375%	4.375%	420	441,885	371
	4.500%	4.500%	420	272,898	364
	4.500%	4.500%	360	401,645	292
	4.500%	4.500%	480	169,854	429
	5.000%	5.000%	360	5,412,412	296
	5.125%	5.125%	360	29,866,048	296
	5.125%	5.125%	420	230,816	364
	5.250%	5.250%	360	2,619,213	303
	5.375%	5.375%	360	2,519,735	306
	5.500%	5.500%	420	366,384	367
	5.500%	5.500%	360	2,036,727	289
	5.625%	5.625%	480	161,073	437
	5.625%	5.625%	360	19,957,464	270
	5.750%	5.750%	420	351,215	361
	5.750%	5.750%	360	9,371,692	283
	5.875%	5.875%	360	5,672,937	269
	5.875%	5.875%	480	439,556	421
	6.000%	6.000%	420	25,109,630	341
	6.000%	6.000%	480	7,306,951	378
	6.125%	6.125%	480	621,855	395
	6.125%	6.125%	420	15,617,285	341
	6.250%	6.250%	420	8,302,179	347
	6.250%	6.250%	480	205,388	453
	6.500%	6.500%	360	146,506	321
				150,054,402	
HMRB 2007FGH	4.250%	0.000%	360	75,013	324
	3.250%	0.000%	360	3,261	318
	4.625%	0.000%	360	53,337	320
	5.000%	0.000%	420	11,980	386
	4.500%	0.000%	420	1,554	379
	5.625%	0.000%	420	16,654	374
	5.125%	0.000%	420	15,738	380
	3.500%	0.000%	420	2,078	374
	6.375%	0.000%	480	486,808	412
	6.750%	0.000%	480	155,926	435
	6.625%	0.000%	480	419,187	427
	3.000%	0.000%	480	62,822	415
	3.375%	0.000%	480	27,178	433
	5.125%	0.000%	480	66,301	446
	5.250%	0.000%	480	13,742	447
	4.500%	0.000%	480	19,556	429
	4.750%	0.000%	480	11,545	448
	5.750%	0.000%	480	8,926	437
	5.500%	0.000%	480	60,489	444
	5.375%	1.015%	360	5,102,236	302
	6.000%	1.868%	420	3,025,944	343
	6.125%	2.069%	480	1,790,724	389
	3.000%	2.313%	360	2,790,368	306
	3.000%	2.970%	420	1,312,141	303
	3.125%	3.125%	360	608,995	271
	3.125%	3.125%	420	294,381	373
	3.250%	3.250%	420	430,225	366
	4.000%	3.512%	360	119,632	322
	3.625%	3.566%	420	688,751	374
	5.500%	3.846%	360	20,636,018	298
	4.000%	4.000%	420	402,549	390
	4.125%	4.125%	360	291,744	308
	4.375%	4.148%	360	397,250	305
	4.250%	4.250%	420	202,091	365
	4.750%	4.347%	420	239,773	372
	4.500%	4.500%	360	346,828	305
	4.625%	4.625%	420	244,028	371
	5.000%	5.000%	360	341,763	0
	5.750%	5.073%	360	27,281,202	295
	5.125%	5.104%	360	13,788,847	293
	5.625%	5.186%	360	13,016,861	304
	5.250%	5.250%	360	17,012,910	296
	6.500%	5.306%	480	1,225,307	426
	6.000%	5.404%	360	13,876,263	299
	6.250%	5.465%	480	442,802	369
	5.500%	5.500%	420	538,872	378
	6.000%	5.516%	480	164,260	36
	5.875%	5.875%	360	2,269,825	306
	5.875%	5.875%	420	336,206	389
	6.125%	6.109%	360	5,228,314	284
	6.500%	6.122%	420	2,712,094	253
	6.125%	6.125%	420	6,250,308	331
	6.500%	6.136%	360	996,393	310
	6.250%	6.169%	420	18,856,682	329
	6.375%	6.225%	360	1,759,380	285
	6.250%	6.229%	360	19,164,460	291
	6.625%	6.625%	360	9,159,381	280
6.750%	6.711%	420	9,536,139	318	
			204,394,043		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2007JK	7.125%	0.000%	360	\$ 635,163	311
	4.500%	0.000%	360	87,068	324
	5.125%	0.000%	360	396,623	322
	3.125%	0.000%	360	55,884	321
	5.500%	0.000%	420	16,436	379
	7.000%	0.000%	480	428,155	314
	6.750%	0.070%	360	3,872,444	316
	7.000%	0.099%	360	742,928	320
	5.000%	0.371%	360	53,282	324
	6.625%	1.173%	360	1,755,365	302
	3.000%	2.017%	360	1,036,932	316
	3.500%	2.413%	360	375,682	329
	6.000%	2.853%	360	6,011,972	309
	5.500%	2.965%	360	1,068,413	317
	3.000%	3.000%	480	8,892	445
	3.000%	3.150%	420	4,828	381
	3.250%	3.250%	420	5,146	394
	3.250%	3.250%	480	8,743	435
	3.250%	3.276%	360	7,607	318
	6.250%	3.396%	360	5,831,394	297
	3.500%	3.528%	420	4,848	374
	3.625%	3.742%	420	6,506	386
	3.750%	3.750%	480	4,833	435
	3.875%	3.875%	420	5,473	378
	4.125%	4.125%	360	144,595	309
	4.125%	4.125%	480	7,617	439
	6.250%	4.240%	420	199,083	337
	4.250%	4.291%	360	146,303	317
	4.375%	4.375%	420	6,201	379
	4.000%	4.383%	360	2,847	314
	5.750%	4.509%	360	12,264,362	297
	4.500%	4.515%	420	8,750	378
	5.375%	4.558%	360	620,504	307
	4.375%	4.594%	360	7,697	334
	4.625%	4.625%	420	5,678	381
	4.750%	4.750%	420	7,117	377
	5.000%	5.112%	420	9,967	384
	7.000%	5.135%	420	289,713	374
	6.500%	5.163%	360	6,421,191	311
	5.125%	5.235%	420	13,699	387
	5.375%	5.375%	420	255,852	372
	4.625%	5.421%	360	5,785	320
	6.125%	5.430%	360	7,154,429	295
	5.625%	5.637%	360	6,227,879	307
	5.625%	5.722%	420	17,999	379
	6.125%	6.125%	480	38,088	438
	6.000%	6.294%	420	688,445	363
	6.375%	6.375%	480	72,135	436
	6.375%	6.375%	360	3,890,391	297
	6.500%	6.500%	420	4,687,662	340
	6.625%	6.625%	480	59,061	441
	6.625%	6.625%	420	442,972	249
	6.750%	6.750%	420	56,085	342
	6.875%	6.875%	480	55,278	434
	7.125%	7.125%	480	31,383	436
	7.375%	7.375%	420	37,230	377
				66,300,614	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2007LMN	3.000%	3.005%	420	\$ 482,876	385
	3.250%	3.250%	420	17,405	394
	3.250%	3.250%	480	29,569	435
	3.250%	3.276%	360	25,728	318
	3.000%	3.279%	480	754,025	437
	3.375%	3.375%	420	490,681	371
	3.500%	3.528%	420	16,394	374
	3.625%	3.742%	420	22,002	386
	3.750%	3.750%	480	16,343	435
	3.875%	3.875%	420	18,511	378
	3.000%	3.950%	360	752,739	311
	4.125%	4.125%	480	25,760	439
	4.375%	4.375%	420	20,972	379
	4.000%	4.383%	360	9,629	314
	4.375%	4.403%	360	205,327	311
	4.125%	4.506%	420	219,522	387
	4.500%	4.515%	420	29,591	378
	4.625%	4.625%	420	19,204	381
	4.750%	4.750%	420	24,069	377
	3.375%	4.751%	360	23,829	290
	4.500%	4.891%	480	225,317	429
	5.000%	5.239%	420	249,301	371
	5.125%	5.339%	420	140,528	128
	5.375%	5.375%	420	18,800	382
	4.625%	5.421%	360	19,564	320
	5.625%	5.722%	420	60,871	379
	4.250%	5.860%	360	960,583	251
	5.500%	5.954%	480	882,748	351
	4.500%	5.960%	360	609,357	253
	6.000%	6.105%	360	8,879,469	217
	6.250%	6.252%	360	8,977,828	287
	5.500%	6.281%	360	1,604,830	299
	6.000%	6.294%	420	2,328,305	363
	5.375%	6.300%	360	1,518,185	301
	5.750%	6.348%	360	10,485,622	229
	6.250%	6.366%	420	493,882	322
	6.125%	6.374%	360	3,746,764	309
	5.125%	6.375%	360	399,621	301
	6.375%	6.375%	480	243,957	436
	5.875%	6.450%	360	246,026	0
	5.000%	6.472%	360	1,964,162	246
	6.500%	6.500%	420	1,364,403	316
	6.500%	6.500%	360	10,011,476	298
	6.625%	6.625%	360	7,838,107	301
	6.625%	6.625%	420	892,454	369
	4.750%	6.644%	360	1,729,554	260
	5.625%	6.650%	360	468,035	298
	6.375%	6.823%	360	280,429	309
	6.875%	6.875%	480	186,950	434
	5.250%	6.958%	360	2,197,823	268
	6.750%	6.998%	360	463,391	306
	7.000%	7.000%	420	718,823	371
	7.000%	7.000%	360	65,356	273
	6.000%	7.043%	480	1,458,002	207
	6.750%	7.065%	420	11,549,002	337
	6.125%	7.100%	420	784,505	372
	7.125%	7.125%	480	106,137	436
	6.125%	7.146%	480	2,577,659	416
	6.750%	7.169%	480	16,745,204	402
	6.625%	7.186%	480	8,474,743	427
	6.250%	7.200%	480	1,158,926	293
	6.500%	7.200%	480	1,059,440	427
7.375%	7.375%	420	125,911	377	
7.500%	7.500%	360	1,167,983	91	
8.600%	8.600%	360	649,617	71	
			119,333,829		
HMRB 2008ABC	3.000%	3.000%	360	1,714,178	306
	3.250%	3.250%	480	1,979,567	431
	4.375%	4.375%	480	212,184	431
	4.750%	4.750%	360	258,934	311
	5.000%	5.000%	360	288,823	313
	5.375%	5.375%	360	6,067,686	309
	5.625%	5.625%	360	10,453,883	290
	5.750%	5.750%	360	3,047,220	309
	6.000%	6.000%	420	4,977,747	368
	6.000%	6.000%	360	4,662,604	312
	6.125%	6.125%	360	720,400	310
	6.250%	6.250%	360	1,377,571	315
	6.250%	6.250%	420	1,061,927	356
	6.500%	6.500%	360	672,383	301
	6.500%	6.500%	420	443,370	372
	6.500%	6.500%	480	3,028,277	378
			40,966,756		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2008DEF	6.500%	0.000%	480	\$ 147	425
	6.750%	0.000%	480	629	408
	6.250%	0.000%	480	225	259
	3.000%	1.071%	420	104,488	382
	4.000%	1.415%	360	154,374	263
	4.500%	1.712%	360	11,479,634	255
	5.125%	2.234%	360	120,310	297
	3.000%	2.606%	360	374,640	291
	4.750%	2.650%	360	20,673,166	263
	3.000%	3.000%	480	22,686	445
	3.250%	3.250%	480	22,306	435
	3.250%	3.250%	420	13,130	394
	3.250%	3.276%	360	19,408	318
	6.500%	3.370%	420	633,363	341
	3.500%	3.527%	420	12,922	375
	6.125%	3.553%	420	462	364
	5.000%	3.584%	360	12,468,391	252
	3.625%	3.742%	420	16,597	386
	3.750%	3.750%	480	12,329	435
	3.875%	3.875%	420	13,964	378
	4.125%	3.941%	420	706	392
	5.375%	4.110%	360	2,482,875	284
	4.125%	4.125%	480	19,432	439
	4.375%	4.375%	420	16,513	379
	5.250%	4.402%	360	8,504,533	268
	4.500%	4.500%	480	135	0
	4.500%	4.515%	420	22,322	378
	4.375%	4.594%	360	19,637	334
	4.625%	4.625%	420	14,487	381
	4.125%	4.646%	360	155,725	284
	4.750%	4.750%	420	19,221	377
	4.250%	4.846%	360	365,340	280
	4.875%	4.875%	420	576	274
	5.875%	4.924%	360	1,176,539	244
	6.250%	5.031%	360	1,302,330	232
	5.750%	5.038%	480	48,634	400
	5.950%	5.074%	360	318,417	143
	5.000%	5.106%	420	26,093	383
	5.625%	5.174%	360	4,308,004	288
	5.125%	5.231%	420	35,760	386
	6.500%	5.292%	360	6,142,191	206
	5.375%	5.375%	480	455	429
	5.375%	5.375%	420	14,182	382
	6.750%	5.378%	360	3,312,151	206
	4.625%	5.421%	360	14,758	320
	7.500%	5.624%	360	483,278	204
	5.625%	5.722%	420	45,919	379
	6.625%	5.728%	360	13,880	171
	7.000%	5.731%	360	3,581,349	209
	5.750%	5.750%	420	57,579	305
	6.000%	5.833%	480	12,632	402
	5.875%	5.875%	480	4,467	370
	7.250%	5.984%	360	1,899,268	210
	8.250%	5.996%	360	50,765	219
	6.125%	6.088%	480	100,002	437
	6.125%	6.143%	360	147,166	327
	6.000%	6.289%	420	1,783,210	362
	6.250%	6.299%	420	347,535	350
	7.750%	6.309%	360	555,452	210
	6.375%	6.375%	480	184,031	436
	7.600%	6.481%	360	32,191	152
	8.000%	6.494%	360	192,091	198
	6.625%	6.609%	480	151,035	441
	6.750%	6.715%	420	143,837	342
	5.500%	6.721%	360	9,417,736	287
	7.625%	6.828%	360	206,054	156
	6.875%	6.875%	480	141,027	434
	7.000%	7.000%	420	542,249	371
	7.125%	7.125%	480	80,065	436
	7.375%	7.375%	420	94,982	377
	3.500%	7.525%	360	66,169	318
	8.100%	7.632%	360	188,432	142
	8.125%	7.766%	360	40,782	153
	8.375%	8.005%	360	36,094	154
	5.750%	8.540%	360	9,933,019	291
	6.000%	9.458%	360	7,297,991	291
				112,294,470	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2008GHI	3.000%	3.000%	360	\$ 996,117	332
	3.000%	3.000%	420	32,362	0
	3.125%	3.125%	360	380,384	325
	3.125%	3.125%	480	212,833	445
	3.250%	3.250%	420	285,473	0
	3.000%	3.277%	480	267,597	347
	3.500%	3.500%	360	196,782	332
	3.500%	3.500%	420	305,068	377
	3.375%	3.574%	480	462,020	433
	3.250%	3.827%	360	48,457	286
	4.000%	4.191%	360	931,198	267
	3.375%	4.751%	360	27,189	290
	4.875%	4.875%	360	334,661	323
	4.750%	5.029%	480	196,259	448
	4.750%	5.130%	420	254,316	382
	5.375%	5.375%	420	427,537	381
	4.250%	5.391%	360	2,091,539	260
	5.250%	5.452%	480	357,283	447
	5.125%	5.648%	480	649,753	446
	5.500%	5.797%	420	467,952	256
	5.875%	5.875%	420	247,890	373
	4.125%	6.002%	360	50,321	299
	5.750%	6.088%	480	151,735	437
	6.000%	6.174%	360	4,927,501	305
	6.000%	6.231%	480	344,320	435
	6.000%	6.279%	420	5,985,783	362
	6.250%	6.318%	360	14,327,571	312
	6.250%	6.371%	420	14,855,226	340
	6.375%	6.375%	420	3,503,145	372
	6.375%	6.435%	360	2,370,170	295
	6.500%	6.500%	420	11,120,283	365
	4.500%	6.610%	360	14,860,564	257
	6.500%	6.616%	360	14,457,368	288
	6.625%	6.625%	420	988,000	373
	5.750%	6.718%	360	800,480	243
	6.625%	6.720%	480	6,479,291	412
	6.750%	6.750%	420	5,779,001	375
	6.125%	6.750%	480	11,620,280	431
	6.375%	6.750%	480	8,275,735	412
	6.500%	6.750%	480	5,851,074	429
	6.250%	6.750%	480	307,044	432
	6.750%	6.750%	480	558,646	430
	6.875%	6.875%	480	1,537,439	377
	6.875%	6.875%	420	503,500	375
	6.750%	6.943%	360	5,350,399	284
	7.000%	7.000%	420	4,160,573	376
	7.125%	7.125%	480	1,034,250	385
	7.000%	7.148%	360	5,226,240	292
	7.375%	7.375%	420	548,625	373
	4.750%	7.399%	360	15,045,510	261
	5.250%	7.509%	360	4,765,415	266
	5.375%	7.875%	360	449,783	253
	7.250%	8.640%	360	502,260	214
	5.125%	8.700%	360	781,288	289
	7.500%	8.835%	360	178,190	219
	5.000%	8.935%	360	9,331,428	267
	5.500%	9.646%	360	2,958,137	246
	8.250%	9.718%	360	77,944	219
	8.000%	9.793%	360	155,858	219
	7.750%	10.307%	360	327,214	221
	5.625%	11.517%	360	930,047	298
	5.875%	12.027%	360	76,729	293
				190,727,036	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB 2008JK	3.000%	3.000%	480	\$ 360,022	445
	3.000%	3.150%	420	195,459	381
	3.250%	3.250%	420	208,363	394
	3.250%	3.250%	480	353,987	435
	3.250%	3.276%	360	308,005	318
	3.500%	3.528%	420	196,265	374
	3.625%	3.742%	420	263,392	386
	3.750%	3.750%	480	195,655	435
	3.875%	3.875%	420	221,603	378
	3.000%	3.934%	360	1,551,295	318
	4.125%	4.125%	480	308,379	439
	4.375%	4.375%	420	251,064	379
	4.000%	4.383%	360	115,270	314
	4.500%	4.515%	420	354,248	378
	4.375%	4.594%	360	311,629	334
	4.625%	4.625%	420	229,904	381
	4.750%	4.750%	420	288,141	377
	4.250%	4.981%	360	329,390	324
	5.000%	5.000%	360	160,142	323
	5.000%	5.112%	420	403,518	384
	5.125%	5.235%	420	554,624	387
	5.375%	5.375%	420	225,057	382
	4.625%	5.421%	360	234,208	320
	5.625%	5.722%	420	728,716	379
	6.125%	6.125%	480	1,542,085	438
	6.000%	6.294%	420	27,873,158	363
	5.750%	6.297%	360	10,482,164	314
	6.000%	6.300%	360	20,837,847	297
	6.250%	6.300%	360	5,150,686	297
	5.500%	6.300%	360	15,313,096	308
	5.375%	6.300%	360	18,174,854	301
	6.125%	6.300%	360	369,848	306
	5.625%	6.300%	360	4,393,280	299
	6.250%	6.300%	420	5,424,198	351
	6.375%	6.375%	480	2,920,521	436
	6.500%	6.500%	360	6,370,303	306
	6.500%	6.500%	420	3,546,637	285
	6.625%	6.625%	480	2,391,197	441
	6.750%	6.750%	420	2,270,719	342
	6.750%	6.750%	360	1,617,974	299
	6.875%	6.875%	480	2,238,064	434
	7.000%	7.000%	420	8,605,348	371
	7.000%	7.000%	360	425,132	318
	7.125%	7.125%	480	1,270,611	436
	7.375%	7.375%	420	1,507,339	377
			151,073,399		
HMRB 2008LM	4.500%	2.898%	360	516,207	267
	3.000%	3.000%	420	117,221	385
	5.625%	3.001%	360	368,316	278
	5.875%	3.001%	360	36,466	289
	4.875%	3.001%	360	557,255	252
	3.000%	3.038%	360	3,249,331	318
	3.125%	3.125%	360	269,624	329
	3.250%	3.250%	480	1,222,580	437
	5.250%	3.271%	360	2,547,861	258
	5.000%	3.369%	360	3,178,817	268
	3.500%	3.500%	360	323,566	333
	4.750%	3.562%	360	644,763	284
	4.000%	3.737%	360	396,761	309
	3.750%	3.750%	360	196,544	324
	4.125%	4.125%	360	186,006	328
	4.625%	4.625%	360	129,700	319
	4.750%	4.750%	420	201,097	377
	4.875%	4.875%	420	346,124	404
	5.750%	4.947%	360	639,340	280
	5.500%	5.012%	360	5,639,333	287
	5.125%	5.125%	480	254,940	440
	5.250%	5.250%	420	247,332	388
	5.375%	5.375%	360	7,600,030	315
	5.125%	5.442%	360	1,286,158	316
	6.000%	5.878%	360	15,438,713	287
	6.000%	6.000%	480	633,129	445
	6.125%	6.216%	360	3,797,844	320
	6.250%	6.234%	360	16,401,043	316
	6.375%	6.375%	360	36,899	0
	6.375%	6.375%	420	309,365	387
	6.500%	6.498%	360	49,907,876	314
	6.625%	6.625%	360	1,578,543	321
	6.625%	6.625%	480	282,501	450
	6.750%	6.750%	360	6,626,762	296
	6.750%	6.750%	420	1,245,752	380
6.875%	6.875%	420	156,409	379	
6.875%	6.875%	480	853,311	436	
7.000%	7.000%	360	20,130,604	303	
7.000%	7.000%	480	3,637,184	443	
7.000%	7.000%	420	11,127,972	379	
7.125%	7.125%	360	962,901	322	
7.125%	7.125%	480	10,859,535	413	
7.375%	7.375%	420	461,648	379	
			174,603,360		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2012	Weighted Average Maturity (in months)
HMRB GENERAL	1.375%	1.375%	360	\$ 674,795	173
	1.500%	1.500%	360	134,785	153
	1.750%	1.750%	360	43,243	157
	2.125%	2.125%	360	812,838	159
	2.250%	2.250%	360	268,181	157
	3.000%	3.000%	420	553,786	356
	3.000%	3.066%	360	6,719,023	210
	3.125%	3.125%	360	1,791	329
	3.250%	3.250%	420	239,938	363
	3.250%	3.250%	480	8,121	437
	3.500%	3.500%	360	2,149	333
	3.500%	3.500%	420	352,532	354
	3.625%	3.625%	420	224,338	357
	3.750%	3.750%	360	1,306	324
	4.500%	3.987%	360	4,564,516	271
	4.000%	4.000%	360	7,074,032	261
	4.000%	4.000%	420	330,452	354
	4.875%	4.038%	360	3,701	252
	4.125%	4.125%	360	1,236	328
	4.375%	4.375%	420	437,860	346
	4.250%	4.504%	360	5,380,107	266
	4.625%	4.625%	360	862	319
	5.750%	4.703%	360	11,731,401	226
	4.750%	4.750%	420	1,336	377
	4.875%	4.875%	420	2,299	404
	5.500%	4.923%	360	3,420,167	276
	5.125%	5.125%	480	1,693	440
	5.125%	5.134%	360	302,542	296
	5.200%	5.200%	360	189,154	173
	5.250%	5.250%	420	8,752,073	300
	5.375%	5.375%	360	619,709	295
	5.500%	5.500%	420	12,476,382	280
	5.250%	5.522%	360	6,340,139	243
	5.750%	5.750%	420	3,384,694	326
	6.000%	5.850%	360	14,342,915	198
	5.950%	5.950%	360	2,422,865	141
	6.000%	6.000%	420	1,839,891	359
	6.000%	6.000%	480	4,205	445
	4.750%	6.047%	360	21,991,711	265
	6.250%	6.096%	360	8,599,172	182
	6.125%	6.125%	420	264,057	353
	6.125%	6.216%	360	25,227	320
	6.500%	6.243%	360	8,484,480	190
	6.250%	6.250%	420	475,872	358
	5.625%	6.332%	360	7,133,706	284
	5.000%	6.356%	360	16,625,193	259
	6.375%	6.375%	420	2,055	387
	6.750%	6.615%	360	10,032,537	175
	6.625%	6.625%	360	911,579	174
	6.625%	6.625%	480	1,876	450
	6.750%	6.750%	420	8,275	380
	6.875%	6.875%	360	1,165,788	168
	6.875%	6.875%	420	1,039	379
	6.875%	6.875%	480	5,668	436
	7.000%	6.983%	360	7,787,912	180
	7.000%	7.000%	480	24,159	443
	7.000%	7.000%	420	73,916	379
	7.125%	7.125%	360	671,309	176
	7.125%	7.125%	480	72,133	413
	6.375%	7.249%	360	281,738	315
	6.500%	7.250%	420	1,275,553	375
	7.250%	7.256%	360	11,102,262	164
	7.300%	7.300%	360	74,615	127
	7.375%	7.375%	360	414,254	138
	7.375%	7.375%	420	3,066	379
	5.875%	7.381%	360	4,663,379	274
	7.500%	7.434%	360	8,743,380	145
	7.450%	7.450%	360	1,703	83
	7.450%	7.450%	300	46,375	35
	7.750%	7.537%	360	2,774,300	166
	7.600%	7.600%	360	312,239	118
	7.625%	7.625%	360	281,792	156
	7.875%	7.875%	360	361,226	134
	7.900%	7.900%	300	508,708	41
	7.950%	7.950%	360	2,426	117
	8.000%	7.994%	360	1,286,090	197
	8.020%	8.020%	360	11,089	118
	8.100%	8.100%	360	455,825	114
	8.125%	8.125%	360	55,772	153
	8.150%	8.150%	360	1,391,823	92
	8.200%	8.200%	360	91,377	110
	8.250%	8.250%	360	354,976	143
	8.350%	8.350%	360	699,914	100
	8.375%	8.375%	360	422,489	147
	8.400%	8.400%	360	886,290	66
	8.450%	8.450%	300	210,821	30
	8.500%	8.500%	360	1,583,961	103
	8.550%	8.550%	360	1,125,906	91
	8.600%	8.600%	360	106,344	111
	8.625%	8.625%	360	473,086	145
	8.700%	8.700%	360	1,194,704	95
	8.800%	8.800%	360	1,487,932	81
	8.850%	8.850%	360	515,726	77
	8.900%	8.900%	360	11,953	32
	8.950%	8.950%	360	702,993	75
				221,934,806	