

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)	
HMRB 2000FGH	4.500%	6.042%	360	1,865,817	266	
	5.000%	6.886%	360	476,900	203	
	5.950%	7.386%	360	145,762	138	
	5.750%	7.487%	360	31,264	190	
	4.125%	7.522%	360	94,675	280	
	6.000%	7.719%	360	63,209	172	
	4.750%	8.061%	360	2,247,110	276	
	6.625%	8.095%	360	8,375	168	
	6.500%	8.424%	360	2,268,762	188	
	7.500%	8.534%	360	60,092	153	
	8.000%	8.580%	360	29,438	150	
	6.750%	8.708%	360	1,074,019	188	
	8.125%	8.714%	360	24,537	150	
	8.100%	8.867%	360	113,360	140	
	7.000%	8.919%	360	1,393,090	204	
	6.250%	8.919%	360	183,634	171	
	7.625%	8.933%	360	124,383	154	
	8.375%	8.982%	360	21,765	151	
	7.250%	8.999%	360	842,530	205	
	5.500%	9.196%	360	534,785	280	
	7.600%	9.434%	360	19,395	149	
	5.625%	9.573%	360	463,590	293	
	5.250%	9.573%	360	1,644,280	286	
	5.375%	9.573%	360	100,627	287	
	7.750%	10.163%	360	206,415	201	
				14,037,814		
	HMRB 2000LMN	7.250%	0.000%	360	7,092	227
		4.250%	0.000%	360	649,192	261
3.250%		0.000%	360	123,872	277	
4.750%		0.003%	360	3,872,194	269	
4.500%		0.014%	360	744,774	259	
5.250%		0.029%	360	1,718,487	267	
5.750%		0.088%	360	249,377	276	
5.625%		0.132%	360	53,099	293	
5.000%		0.592%	360	683,318	269	
6.250%		0.799%	360	627,467	245	
6.750%		1.126%	360	182,580	242	
6.500%		2.465%	360	642,703	263	
3.000%		3.000%	480	1,502	449	
3.000%		3.000%	420	592	385	
3.000%		3.001%	360	422,014	55	
3.125%		3.125%	360	1,357	326	
3.250%		3.250%	480	6,153	434	
7.000%		3.333%	360	199,865	265	
3.500%		3.500%	360	1,629	330	
4.000%		3.737%	360	1,997	306	
3.750%		3.750%	360	990	321	
4.875%		4.038%	360	2,537	275	
5.875%		4.038%	360	183	286	
4.125%		4.125%	360	937	325	
5.500%		4.213%	360	3,740,840	243	
4.625%		4.625%	360	654	316	
4.750%		4.750%	420	1,016	374	
4.875%		4.875%	420	1,748	404	
5.125%		5.125%	480	1,285	437	
5.250%		5.250%	420	1,249	385	
5.375%		5.375%	360	37,037	311	
5.125%		5.439%	360	6,444	313	
5.875%		5.875%	420	1,840	375	
6.000%		6.000%	480	1,701	438	
6.125%		6.207%	360	21,212	317	
6.375%		6.375%	420	1,562	384	
6.625%		6.625%	480	589	0	
6.625%		6.625%	360	7,944	318	
6.750%		6.750%	420	6,291	377	
6.875%		6.875%	420	790	375	
6.875%	6.875%	480	4,303	433		
7.000%	7.000%	420	54,352	376		
7.000%	7.000%	480	18,344	441		
6.000%	7.052%	360	528,392	295		
7.125%	7.125%	360	4,847	319		
7.125%	7.125%	480	52,125	437		
7.375%	7.375%	420	2,331	376		
8.250%	8.250%	360	1,457,866	100		
8.550%	8.550%	360	1,370,551	107		
8.625%	8.625%	360	421,444	107		
			17,940,668			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2000TUVW	3.000%	3.000%	480	20,816	447
	3.000%	3.109%	420	7,521	380
	3.125%	3.125%	360	4,746	326
	3.250%	3.250%	480	31,356	434
	3.250%	3.250%	420	5,810	394
	3.125%	3.281%	420	6,271	378
	3.000%	3.356%	360	123,085	311
	3.500%	3.500%	360	5,698	330
	3.500%	3.528%	420	5,473	371
	3.625%	3.742%	420	7,345	385
	3.750%	3.750%	360	3,461	321
	3.750%	3.750%	480	5,440	432
	3.250%	3.873%	360	13,254	302
	3.875%	3.875%	420	6,180	375
	4.000%	3.941%	360	10,192	308
	4.875%	4.038%	360	8,873	275
	4.125%	4.125%	360	3,277	325
	4.125%	4.125%	480	8,577	436
	4.500%	4.289%	360	11,394	270
	4.375%	4.375%	420	7,001	376
	4.500%	4.515%	420	9,879	375
	4.375%	4.594%	360	8,690	334
	4.625%	4.625%	420	6,411	378
	4.750%	4.750%	420	11,587	374
	4.875%	4.875%	420	6,114	404
	4.250%	4.981%	360	9,162	321
	5.000%	5.112%	420	11,253	382
	5.125%	5.125%	480	4,494	437
	4.625%	5.214%	360	8,801	317
	5.125%	5.235%	420	15,466	385
	5.250%	5.250%	420	4,368	385
	5.375%	5.375%	420	6,276	378
	5.125%	5.439%	360	22,537	313
	5.625%	5.722%	420	20,321	376
	4.750%	5.810%	360	798,076	280
	5.875%	5.875%	420	6,434	375
	6.000%	6.000%	480	5,949	438
	5.375%	6.106%	360	616,969	311
	6.125%	6.125%	480	42,942	436
	6.125%	6.218%	360	84,458	315
	6.000%	6.295%	420	731,071	367
	6.250%	6.300%	420	141,970	370
	6.375%	6.375%	480	76,390	433
	6.375%	6.375%	420	5,464	384
	6.625%	6.625%	360	42,234	268
	6.625%	6.625%	480	68,638	425
	6.500%	6.702%	420	101,040	362
	6.750%	6.750%	420	79,857	373
	6.875%	6.875%	480	77,170	432
	6.875%	6.875%	360	16,480	159
	6.875%	6.875%	420	2,763	375
	6.250%	6.940%	360	731,649	265
	5.000%	6.996%	360	2,404,203	254
	7.000%	7.000%	480	64,158	441
	7.000%	7.000%	420	422,575	372
	7.125%	7.125%	480	217,685	437
	7.125%	7.125%	360	24,987	272
	6.375%	7.250%	360	6,014	315
	7.000%	7.317%	360	462,736	285
	7.375%	7.375%	360	2,552	160
	7.375%	7.375%	420	50,186	375
	6.000%	7.381%	360	1,580,377	287
	6.500%	7.660%	360	2,947,470	246
	6.750%	7.727%	360	444,827	239
	7.750%	7.750%	360	5,530	218
	8.000%	8.000%	360	20,373	215
	8.250%	8.250%	360	1,172	215
	5.500%	8.405%	360	5,092,967	295
	7.250%	8.408%	360	135,355	207
	5.250%	8.418%	360	1,513,610	260
	5.750%	8.547%	360	6,387,102	277
	5.625%	8.608%	360	4,208,589	295
	5.875%	8.672%	360	812,414	283
5.750%	8.698%	480	69,403	419	
7.500%	10.624%	360	302,888	207	
			31,247,859		
HMRB 2000X1X2YZ	4.750%	5.323%	360	874,243	265
	4.375%	5.621%	360	28,624	0
	5.000%	6.277%	360	5,487,299	248
	6.250%	6.338%	360	269,878	209
	6.500%	6.592%	360	2,974,735	218
	5.250%	6.719%	360	1,707,119	264
	6.750%	6.845%	360	1,924,653	216
	5.500%	6.858%	360	9,734,975	273
	5.750%	6.916%	360	8,330,184	283
	6.000%	7.035%	360	2,183,963	291
	5.625%	7.067%	360	3,490,112	275
	5.875%	7.067%	360	434,576	292
	5.375%	7.067%	360	200,718	304
	7.000%	7.099%	360	308,762	226
	7.250%	7.352%	360	308,664	221
8.000%	8.013%	360	767,015	111	
7.500%	8.873%	360	121,994	206	
7.750%	8.873%	360	47,336	224	
			39,194,851		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2001ABCD	3.500%	4.605%	360	195,284	283
	4.500%	5.558%	360	13,451,495	269
	5.750%	5.750%	360	2,571,853	218
	5.000%	5.780%	360	3,279,628	274
	6.000%	6.000%	360	3,667,501	215
	5.250%	6.162%	360	1,102,079	263
	5.500%	6.207%	360	2,408,214	254
	5.125%	6.250%	360	3,228,967	285
	6.250%	6.250%	360	2,078,127	214
	5.875%	6.250%	360	524,013	290
	4.000%	6.250%	360	267,184	279
	4.250%	6.250%	360	1,795,133	284
	4.750%	6.250%	360	3,195,492	258
	3.000%	6.250%	360	810,979	281
	6.500%	6.500%	360	1,124,292	219
	6.750%	8.535%	360	528,887	220
	7.000%	8.750%	360	198,796	212
				40,427,928	
	HMRB 2001EFG	3.000%	3.000%	480	26,854
3.250%		3.250%	420	10,027	394
3.250%		3.250%	480	16,973	432
3.250%		3.276%	360	14,772	315
3.125%		3.281%	420	10,822	378
3.500%		3.528%	420	9,445	371
3.625%		3.742%	420	12,675	385
3.750%		3.750%	480	9,389	432
3.875%		3.875%	420	10,664	375
3.000%		4.010%	420	202,820	382
4.125%		4.125%	480	14,802	436
4.375%		4.375%	420	12,082	376
3.000%		4.486%	360	345,843	278
4.500%		4.515%	420	17,048	375
4.375%		4.594%	360	14,997	334
4.625%		4.625%	420	11,064	378
4.750%		4.750%	420	13,866	374
4.250%		4.981%	360	15,811	321
5.000%		5.112%	420	19,419	382
5.125%		5.235%	420	26,690	385
4.000%		5.271%	360	315,721	258
5.375%		5.375%	420	10,831	378
4.625%		5.421%	360	11,243	317
5.625%		5.722%	420	35,068	376
6.125%		6.125%	480	74,105	436
6.000%		6.295%	420	1,261,613	367
5.625%		6.300%	360	202,604	308
6.125%		6.300%	360	17,718	303
6.250%		6.300%	420	244,998	370
6.375%		6.375%	480	131,826	433
4.750%		6.447%	360	7,858,815	268
5.000%		6.585%	360	2,008,141	250
6.625%		6.625%	480	114,895	438
6.750%		6.750%	420	99,838	372
5.750%		6.792%	360	1,557,814	253
5.500%		6.811%	360	2,318,884	262
6.000%	6.836%	360	3,062,954	249	
6.875%	6.875%	480	107,204	432	
7.000%	7.000%	420	401,185	369	
7.125%	7.125%	480	61,048	433	
6.250%	7.173%	360	1,329,110	241	
7.375%	7.375%	420	72,535	374	
5.250%	7.476%	360	5,585,738	260	
6.500%	7.494%	360	1,342,168	245	
6.750%	8.032%	360	592,287	233	
5.375%	8.253%	360	3,097,535	295	
4.500%	8.272%	360	1,035,857	258	
6.500%	8.485%	420	990,756	369	
7.000%	9.038%	360	414,760	212	
			35,173,311		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)	
HMRB 2001HIJK	3.000%	3.336%	360	1,264,649	278	
	4.000%	4.000%	360	7,156,757	266	
	4.250%	4.302%	360	2,159,130	272	
	6.000%	4.530%	360	300,722	233	
	5.750%	4.684%	360	1,352,651	242	
	5.000%	4.838%	360	8,948,092	267	
	3.250%	4.961%	360	10,960	277	
	4.500%	4.969%	360	907,424	266	
	3.750%	5.025%	360	193,668	292	
	5.250%	5.077%	360	8,006,044	260	
	5.500%	5.571%	360	5,641,700	261	
	6.500%	5.897%	360	2,238,096	227	
	6.250%	6.037%	360	4,294,988	224	
	4.750%	6.407%	360	9,079,242	270	
	6.625%	6.625%	360	33,737	172	
	5.375%	6.700%	360	5,435,483	278	
	6.750%	6.758%	360	265,713	194	
	5.875%	6.764%	360	252,691	293	
	6.875%	6.875%	360	38,478	159	
	7.000%	7.014%	360	969,489	224	
	5.625%	7.048%	360	98,282	283	
	7.125%	7.125%	360	18,756	173	
	7.250%	7.250%	360	237,175	205	
	6.375%	7.250%	360	14,042	315	
	6.500%	7.250%	420	63,631	373	
	7.300%	7.300%	360	781,886	125	
	7.375%	7.375%	360	5,959	160	
	7.450%	7.450%	360	36,798	80	
	7.500%	7.500%	360	78,464	174	
	7.600%	7.600%	360	1,139,155	110	
	7.750%	7.750%	360	12,911	218	
	7.875%	7.875%	360	39,148	143	
	7.950%	7.950%	360	25,646	114	
	8.000%	8.000%	360	516,618	145	
	8.020%	8.020%	360	251,666	116	
	8.200%	8.200%	360	385,146	105	
	8.250%	8.250%	360	2,737	215	
				<u>62,257,732</u>		
	HMRB 2001LMNOP	3.000%	3.000%	480	12,409	446
		3.000%	3.150%	420	4,347	378
3.250%		3.250%	420	4,634	394	
3.250%		3.250%	480	7,843	432	
3.250%		3.276%	360	6,826	315	
3.125%		3.281%	420	5,001	378	
3.000%		3.366%	360	460,901	285	
3.500%		3.528%	420	4,365	371	
3.625%		3.742%	420	5,857	385	
3.750%		3.750%	480	4,339	432	
3.875%		3.875%	420	4,928	375	
4.125%		4.125%	480	6,840	436	
4.375%		4.375%	420	5,583	376	
4.000%		4.383%	360	2,559	312	
4.500%		4.515%	420	7,878	375	
4.375%		4.594%	360	6,930	334	
4.625%		4.625%	420	5,113	378	
4.750%		4.750%	420	6,408	374	
4.250%		4.981%	360	7,306	321	
5.000%		5.025%	360	8,893,524	277	
5.000%		5.112%	420	8,973	382	
5.125%		5.235%	420	12,334	385	
5.375%		5.375%	420	5,005	378	
4.625%		5.421%	360	5,196	317	
4.750%		5.639%	360	8,340,951	262	
5.625%		5.722%	420	16,205	376	
5.750%		5.871%	360	4,826,938	235	
5.250%		5.946%	360	6,144,397	249	
6.000%		6.110%	360	2,354,334	247	
6.125%		6.125%	480	34,244	436	
6.250%		6.254%	360	1,448,290	229	
6.000%		6.295%	420	582,998	367	
5.375%		6.300%	360	388,704	310	
6.125%		6.300%	360	8,188	303	
6.250%		6.300%	420	113,215	370	
5.500%		6.333%	360	5,232,073	267	
6.375%		6.375%	480	60,918	433	
6.500%		6.500%	420	58,842	357	
6.625%		6.625%	480	53,093	438	
6.500%		6.663%	360	1,657,208	236	
5.625%	6.668%	360	1,161,643	291		
5.875%	6.750%	360	532,468	292		
5.125%	6.750%	360	396,108	287		
6.750%	6.750%	420	46,136	372		
6.875%	6.875%	480	49,540	432		
7.000%	7.000%	420	185,390	369		
7.125%	7.125%	480	28,211	433		
7.375%	7.375%	420	33,519	374		
6.750%	7.737%	360	606,930	232		
7.000%	7.909%	360	607,541	233		
7.250%	8.750%	360	34,277	227		
			<u>44,497,458</u>			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2001QRS	3.000%	3.000%	480	30,187	440
	3.000%	3.073%	420	16,363	370
	3.250%	3.250%	420	8,444	394
	3.250%	3.250%	480	14,293	432
	3.250%	3.276%	360	12,440	315
	3.125%	3.281%	420	9,113	378
	3.375%	3.375%	420	5,991	360
	3.375%	3.375%	480	2,895	434
	3.500%	3.519%	420	11,589	369
	3.625%	3.742%	420	10,674	385
	3.750%	3.750%	360	3,682	297
	3.750%	3.750%	480	7,906	432
	3.875%	3.875%	420	8,980	375
	3.000%	3.878%	360	68,819	314
	4.000%	4.000%	420	7,341	360
	4.125%	4.125%	480	12,465	436
	4.250%	4.250%	420	6,475	291
	4.375%	4.375%	420	13,020	375
	4.500%	4.515%	420	14,356	375
	4.375%	4.594%	360	12,629	334
	4.000%	4.622%	360	174,141	235
	4.625%	4.625%	420	9,317	378
	4.750%	4.750%	420	11,677	374
	4.250%	4.981%	360	13,314	321
	5.125%	5.091%	360	195,034	286
	5.000%	5.112%	420	16,353	382
	4.625%	5.174%	360	13,721	308
	5.125%	5.223%	420	25,178	383
	5.375%	5.375%	420	9,120	378
	5.625%	5.710%	420	33,739	372
	5.750%	5.750%	480	27,929	410
	5.750%	5.750%	420	27,833	332
	5.875%	5.875%	420	18,849	255
	6.000%	6.000%	480	119,838	384
	6.125%	6.125%	420	156,108	318
	6.125%	6.125%	480	139,815	420
	5.375%	6.258%	360	741,767	310
	6.000%	6.276%	420	1,139,291	366
	6.250%	6.278%	420	366,022	350
	6.125%	6.300%	360	14,920	303
	5.500%	6.348%	360	4,034,969	246
	6.375%	6.375%	480	111,012	433
	5.750%	6.408%	360	1,148,196	260
	6.500%	6.500%	420	107,230	357
	4.750%	6.567%	360	1,008,130	260
	6.625%	6.625%	480	96,753	438
	6.750%	6.750%	360	56,488	313
	6.750%	6.750%	420	84,074	372
	6.000%	6.774%	360	3,143,568	250
	6.500%	6.811%	360	351,590	289
	5.875%	6.840%	360	118,666	286
	6.875%	6.875%	480	90,277	432
	5.625%	6.878%	360	1,190,581	294
	4.500%	6.947%	360	1,312,897	264
	5.000%	6.966%	360	6,622,234	275
	5.250%	6.979%	360	5,547,191	264
	7.000%	7.000%	420	337,840	369
	7.000%	7.000%	360	17,190	316
	7.125%	7.125%	480	51,409	433
	4.875%	7.194%	360	1,285,932	275
	7.375%	7.375%	420	61,082	374
	6.250%	7.884%	360	1,783,644	240
				32,092,582	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2001TUV	6.125%	0.000%	360	8,445	304
	6.750%	0.000%	480	22,731	394
	6.625%	0.000%	480	14,135	422
	6.250%	0.000%	480	5,879	399
	6.500%	0.000%	480	5,945	422
	6.750%	0.000%	420	29,085	355
	3.000%	3.000%	420	100,785	361
	3.000%	3.220%	360	655,474	302
	3.250%	3.250%	420	16,761	361
	3.500%	3.500%	360	15,113	294
	3.500%	3.500%	420	22,505	376
	6.125%	3.549%	420	18,711	362
	4.125%	3.941%	420	28,635	392
	3.750%	4.261%	360	317,454	303
	4.375%	4.375%	420	28,078	359
	4.750%	4.750%	420	43,161	373
	6.125%	4.831%	480	112,486	419
	4.750%	4.858%	360	2,910,496	268
	5.000%	4.870%	420	27,031	360
	4.875%	4.875%	420	18,196	349
	4.500%	5.037%	360	783,564	257
	5.125%	5.125%	360	1,227,286	294
	5.125%	5.125%	420	32,615	353
	5.250%	5.247%	360	5,008,929	242
	4.250%	5.257%	360	840,245	260
	5.375%	5.375%	360	177,698	301
	5.375%	5.375%	480	18,416	426
	5.000%	5.641%	360	11,119,676	264
	5.750%	5.750%	420	2,050,300	337
	5.750%	5.750%	480	299,977	390
	5.875%	5.875%	360	294,515	288
	5.875%	5.875%	480	159,481	417
	6.000%	5.903%	480	488,380	419
	5.625%	5.976%	360	1,968,025	284
	5.750%	5.994%	360	5,642,181	243
	6.000%	5.998%	360	2,776,900	230
	6.000%	6.000%	420	938,843	342
	5.500%	6.028%	360	5,874,563	267
	6.250%	6.250%	420	183,634	340
	6.750%	6.750%	360	20,365	213
	7.250%	7.250%	360	153,545	230
	6.250%	7.773%	360	1,178,343	228
	6.500%	8.156%	360	209,407	217
				45,847,996	
HMRB 2002ABC	3.000%	3.000%	360	10,337	299
	3.000%	3.000%	420	37,532	362
	3.000%	3.000%	480	33,669	421
	3.375%	3.375%	420	26,636	360
	3.375%	3.375%	480	12,871	434
	3.500%	3.500%	420	16,163	362
	3.750%	3.750%	360	16,370	297
	4.000%	4.000%	420	32,638	360
	4.000%	4.000%	360	1,235,470	227
	4.250%	4.250%	420	28,786	291
	4.375%	4.375%	420	12,654	368
	4.625%	4.625%	360	18,910	287
	4.750%	4.970%	360	11,168,937	264
	5.125%	5.091%	360	867,112	286
	5.125%	5.125%	420	12,011	359
	5.500%	5.372%	360	2,919,098	258
	5.375%	5.375%	360	148,594	293
	4.500%	5.422%	360	7,114,733	273
	5.875%	5.587%	360	116,092	286
	5.625%	5.625%	420	18,709	350
	5.750%	5.652%	360	2,667,387	233
	5.750%	5.750%	420	123,745	332
	5.750%	5.750%	480	124,170	410
	5.000%	5.769%	360	7,332,491	268
	5.875%	5.875%	420	83,803	255
	5.625%	5.909%	360	1,217,204	285
	6.000%	6.000%	360	2,366,489	229
	6.000%	6.000%	420	341,807	350
	6.000%	6.000%	480	532,795	384
	5.250%	6.028%	360	7,034,679	271
	6.125%	6.125%	420	694,050	318
	6.125%	6.125%	480	344,163	408
	6.250%	6.250%	360	1,663,377	233
4.250%	6.250%	360	1,996,117	280	
6.250%	6.250%	420	710,052	324	
6.500%	6.500%	360	692,504	239	
6.750%	6.750%	360	96,788	221	
			51,868,942		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2002DEFG	3.000%	3.000%	360	2,496	299
	3.000%	3.000%	420	9,061	362
	3.000%	3.000%	480	8,129	421
	3.375%	3.375%	420	6,431	360
	3.375%	3.375%	480	3,107	434
	3.500%	3.500%	420	3,902	362
	3.750%	3.750%	360	3,952	297
	4.000%	4.000%	420	7,880	360
	4.250%	4.250%	420	6,950	291
	4.375%	4.375%	420	3,055	368
	4.625%	4.625%	360	4,565	287
	4.000%	4.629%	360	312,578	250
	5.125%	5.125%	420	2,900	359
	4.500%	5.315%	360	228,987	242
	5.625%	5.575%	360	148,232	282
	4.125%	5.580%	360	126,734	296
	5.875%	5.587%	360	28,028	286
	5.625%	5.625%	420	4,517	350
	5.750%	5.750%	480	29,979	410
	5.750%	5.750%	420	29,876	332
	5.875%	5.875%	420	20,233	255
	6.000%	6.000%	420	82,523	350
	6.000%	6.000%	480	128,633	384
	6.125%	6.125%	480	83,092	408
	6.125%	6.125%	420	167,566	318
	4.750%	6.184%	360	759,896	267
	6.250%	6.250%	420	171,429	324
	5.000%	6.537%	360	4,841,530	275
	5.750%	6.542%	360	2,007,732	241
	6.000%	6.794%	360	1,663,634	233
	5.500%	6.825%	360	3,228,512	267
	5.250%	6.989%	360	4,843,185	272
	6.250%	7.102%	360	1,674,503	238
	5.125%	7.162%	360	1,768,757	284
	5.375%	7.413%	360	976,186	250
	6.750%	7.671%	360	84,101	241
	6.500%	8.542%	360	1,393,821	236
				<u>24,866,690</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2002HJK	6.125%	0.000%	360	698	304
	6.750%	0.000%	420	2,405	355
	6.750%	0.000%	480	1,880	394
	6.625%	0.000%	480	1,169	422
	6.500%	0.000%	480	492	422
	3.000%	3.000%	480	18,076	421
	3.000%	3.000%	420	48,591	366
	3.125%	3.125%	360	4,748	307
	3.375%	3.209%	360	255,976	263
	3.250%	3.250%	420	1,386	361
	4.125%	3.352%	360	19,525	296
	3.375%	3.375%	420	11,234	360
	3.375%	3.375%	480	5,429	434
	3.500%	3.500%	360	1,250	294
	3.500%	3.500%	420	8,678	366
	3.625%	3.625%	420	3,272	365
	3.750%	3.750%	420	5,966	381
	3.750%	3.750%	360	10,483	303
	3.875%	3.875%	360	8,207	310
	4.000%	3.951%	360	1,004,109	238
	4.000%	4.000%	420	20,900	364
	4.125%	4.092%	420	13,025	383
	4.250%	4.250%	420	12,141	291
	4.250%	4.291%	360	7,279,988	274
	4.375%	4.375%	420	13,405	367
	4.500%	4.500%	420	3,549	361
	4.500%	4.500%	480	2,203	426
	4.500%	4.504%	360	3,015,950	278
	4.625%	4.625%	360	7,976	287
	4.750%	4.750%	420	3,569	373
	5.000%	4.828%	360	12,824,376	262
	5.000%	4.870%	420	2,235	360
	4.875%	4.875%	420	1,505	349
	5.375%	4.878%	360	254,963	270
	4.750%	4.991%	360	7,135,884	258
	5.125%	5.125%	420	10,765	359
	3.000%	5.136%	360	2,465,636	288
	6.750%	5.156%	360	12,408	241
	5.250%	5.245%	360	9,686,018	247
	6.250%	5.287%	480	3,157	445
	5.125%	5.369%	360	2,568,435	289
	5.375%	5.375%	480	1,523	426
	5.500%	5.500%	420	4,764	364
	5.625%	5.614%	360	960,322	288
	5.625%	5.625%	420	7,891	350
	5.625%	5.625%	480	2,095	437
	4.875%	5.658%	360	921,119	287
	5.875%	5.701%	360	354,092	288
	6.500%	5.749%	360	207,532	237
	5.750%	5.750%	420	226,311	336
	5.750%	5.750%	480	77,180	403
	5.500%	5.764%	360	8,134,403	241
	5.875%	5.875%	480	18,893	418
	5.875%	5.875%	420	35,345	255
	5.750%	5.888%	360	7,551,414	236
	6.000%	5.989%	480	355,430	391
	6.000%	6.000%	420	531,739	351
	6.000%	6.034%	360	3,501,167	234
	6.125%	6.051%	480	161,975	409
	6.125%	6.117%	420	482,453	332
	6.250%	6.250%	420	418,362	333
6.250%	6.579%	360	1,635,417	235	
			72,341,086		
HMRB 2002LMN	3.000%	3.289%	360	256,290	308
	4.000%	3.677%	360	2,862,533	241
	4.250%	3.920%	360	2,118,484	251
	5.000%	4.399%	360	8,299,345	248
	4.750%	4.420%	360	22,263,359	263
	4.500%	4.683%	360	380,651	284
	5.250%	4.827%	360	8,700,583	246
	4.875%	4.934%	360	2,400,834	285
	5.375%	4.957%	360	247,464	291
	5.500%	5.056%	360	6,294,217	238
	5.625%	5.188%	360	197,112	289
	5.750%	5.285%	360	5,519,353	242
	5.875%	5.418%	360	269,400	289
	6.000%	5.515%	360	864,007	243
			60,673,632		
HMRB 2002OPQR	6.000%	0.000%	360	11,592	257
	3.000%	3.208%	360	69,018	298
	3.250%	3.475%	360	157,272	263
	4.000%	4.167%	360	1,605,655	245
	4.750%	4.220%	360	8,246,895	254
	4.250%	4.543%	360	7,539,981	252
	5.750%	4.586%	360	732,968	242
	4.500%	4.706%	360	4,373,205	260
	5.500%	5.140%	360	3,084,842	245
	5.000%	5.183%	360	9,721,943	246
	5.250%	5.216%	360	4,232,262	249
5.375%	5.747%	360	149,481	283	
6.250%	6.511%	360	77,145	200	
			40,002,259		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2002STUV	5.750%	0.000%	360	264,222	255
	6.000%	0.000%	360	38,249	257
	3.375%	1.408%	360	163,494	290
	4.250%	1.787%	360	6,201,063	259
	4.500%	1.919%	360	4,090,360	254
	4.750%	2.043%	360	11,431,016	264
	5.000%	2.192%	360	11,318,625	248
	5.250%	2.217%	360	13,023,051	264
	5.625%	2.347%	360	574,604	200
	5.500%	2.380%	360	169,444	248
	6.375%	2.660%	360	329,963	308
	6.750%	2.921%	360	382,022	233
				<u>47,986,113</u>	
	HMRB 2003BCD	3.000%	1.200%	360	33,687
5.500%		1.203%	360	1,557,408	271
3.250%		1.272%	360	394,333	286
3.625%		1.418%	360	252,487	290
5.750%		1.517%	360	53,962	212
4.000%		1.589%	360	1,951,980	256
4.250%		1.668%	360	7,891,858	266
5.250%		1.707%	360	2,729,558	250
4.500%		1.760%	360	18,112,959	254
4.750%		1.860%	360	16,044,634	262
4.875%		1.950%	360	49,588	289
5.000%		1.962%	360	11,441,445	251
5.125%		2.050%	360	498,468	281
5.375%		2.103%	360	813,938	297
6.250%		2.442%	360	289,537	226
6.750%	2.637%	360	83,907	239	
7.000%	2.735%	360	168,554	238	
			<u>62,368,304</u>		
HMRB 2003EFG	6.000%	0.000%	360	1,520	257
	3.000%	0.754%	360	224,435	284
	3.250%	0.811%	360	20,612	263
	4.000%	1.000%	360	520,496	244
	5.750%	1.068%	360	96,138	242
	4.250%	1.081%	360	6,304,564	246
	4.500%	1.140%	360	31,419,896	259
	4.750%	1.186%	360	10,145,601	251
	5.000%	1.267%	360	30,643,556	260
	5.125%	1.288%	360	3,917,201	287
	5.250%	1.319%	360	6,132,570	262
	5.375%	1.350%	360	254,597	288
	5.500%	1.362%	360	3,781,107	276
	6.250%	1.516%	360	10,119	200
			<u>93,472,413</u>		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2003HI	7.125%	0.000%	360	93,455	308
	3.125%	0.000%	360	8,221	318
	5.500%	0.000%	420	2,426	376
	7.000%	0.000%	480	44,762	439
	6.750%	0.037%	360	562,858	317
	7.000%	0.061%	360	109,294	317
	6.625%	0.821%	360	243,936	316
	3.500%	1.597%	360	55,292	327
	3.000%	1.835%	480	2,034	446
	6.000%	1.849%	360	873,938	311
	3.000%	1.919%	360	1,118,918	271
	3.000%	1.927%	420	713	378
	3.250%	1.988%	420	760	394
	3.250%	1.988%	480	1,286	432
	3.250%	2.004%	360	1,119	315
	3.125%	2.008%	420	820	378
	6.250%	2.085%	360	790,153	307
	3.500%	2.159%	420	716	371
	3.625%	2.289%	420	960	385
	3.750%	2.294%	480	711	432
	3.875%	2.371%	420	808	375
	4.125%	2.524%	480	1,121	436
	4.375%	2.677%	420	915	376
	4.000%	2.694%	360	4,508,059	255
	6.250%	2.708%	420	26,418	372
	4.125%	2.731%	360	21,286	306
	5.375%	2.760%	360	89,001	313
	4.500%	2.762%	420	1,291	375
	4.375%	2.811%	360	1,136	334
	4.625%	2.830%	420	838	378
	4.250%	2.861%	360	13,916,224	254
	4.750%	2.906%	420	1,050	374
	4.500%	3.006%	360	20,218,840	264
	5.750%	3.041%	360	1,942,285	298
	7.000%	3.115%	420	41,783	371
	5.000%	3.128%	420	1,471	382
	4.750%	3.175%	360	28,080,942	264
	5.125%	3.203%	420	2,022	385
	4.875%	3.225%	360	446,248	289
	4.625%	3.317%	360	852	317
	5.125%	3.323%	360	2,403,337	286
	5.000%	3.358%	360	13,443,253	256
	6.500%	3.450%	360	926,805	310
	5.250%	3.500%	360	7,943,287	267
	5.625%	3.501%	420	2,657	376
	5.375%	3.553%	420	37,765	369
	5.500%	3.568%	360	3,422,207	282
	6.125%	3.597%	360	1,012,376	302
	5.625%	3.726%	360	899,600	303
	6.125%	3.747%	480	5,614	436
	6.000%	3.852%	420	95,576	367
	6.375%	3.900%	480	9,987	433
	6.625%	4.053%	480	8,704	438
	6.750%	4.130%	420	7,563	372
	6.875%	4.206%	480	8,121	432
	6.375%	4.221%	360	512,627	305
	6.500%	4.298%	420	633,896	368
	7.125%	4.359%	480	4,625	433
	6.625%	4.386%	420	50,944	317
	7.375%	4.512%	420	5,495	374
			104,649,401		
HMRB 2003KL	3.000%	2.199%	360	2,166,476	266
	3.250%	2.322%	480	1,445,195	429
	3.250%	2.336%	360	237,485	258
	4.000%	2.897%	360	3,384,066	258
	4.250%	3.073%	360	10,053,947	254
	3.500%	3.211%	360	10,730	283
	4.500%	3.297%	360	9,112,217	260
	4.750%	3.412%	360	17,385,150	266
	4.875%	3.481%	360	449,828	294
	5.000%	3.589%	360	32,763,700	269
	5.125%	3.768%	360	1,102,099	281
	5.250%	3.774%	360	13,736,803	259
	5.375%	3.840%	360	921,582	290
	5.500%	3.974%	360	1,738,761	268
	5.625%	4.019%	360	2,852,988	287
	5.750%	4.027%	360	199,553	224
	6.000%	4.132%	360	170,161	219
	6.250%	4.305%	360	89,828	224
	5.875%	4.357%	360	28,793	290
	6.500%	4.477%	360	53,383	225
6.375%	4.554%	360	650,804	311	
6.750%	6.026%	360	25,980	221	
7.000%	6.026%	360	10,942	212	
			98,590,471		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2003MN	5.750%	2.236%	360	1,103,619	251
	3.250%	2.468%	360	23,486	263
	3.000%	2.651%	360	4,201,636	263
	4.125%	2.992%	360	22,837	296
	6.000%	3.302%	360	342,581	236
	4.000%	3.485%	360	2,193,092	259
	4.250%	3.636%	360	4,776,490	258
	4.500%	3.935%	360	13,476,671	256
	4.625%	4.080%	360	203,880	281
	4.750%	4.138%	360	28,247,475	260
	6.250%	4.261%	360	300,476	237
	5.000%	4.277%	360	33,606,921	264
	4.875%	4.299%	360	54,213	289
	5.125%	4.404%	360	1,282,145	286
	5.500%	4.420%	360	5,737,200	254
	5.250%	4.479%	360	13,707,656	268
	5.375%	4.714%	360	5,010,505	282
	6.500%	5.088%	360	240,513	236
	6.750%	5.760%	360	97,468	241
				114,628,862	
HMRB 2004DEF	3.000%	2.943%	360	956,473	291
	3.250%	3.061%	360	103,101	274
	4.125%	3.301%	360	33,629	296
	4.000%	3.908%	360	7,305,297	263
	4.250%	4.079%	360	8,757,262	261
	5.750%	4.185%	360	605,592	240
	5.125%	4.401%	360	413,792	283
	4.500%	4.457%	360	25,410,779	263
	6.000%	4.488%	360	411,949	231
	4.750%	4.609%	360	28,797,934	266
	6.250%	4.716%	360	437,315	237
	5.500%	4.741%	360	2,182,340	270
	5.000%	4.967%	360	30,037,128	273
	6.750%	5.071%	360	21,370	241
	5.250%	5.117%	360	11,041,851	267
	5.375%	5.211%	360	3,231,422	286
6.500%	5.648%	360	354,175	236	
			120,101,409		
HMRB 2005A	3.000%	3.000%	360	2,449,464	264
	3.500%	3.500%	360	341,810	274
	4.000%	4.000%	360	5,816,501	271
	4.250%	4.250%	360	24,119,453	269
	4.500%	4.500%	360	40,379,598	266
	4.750%	4.750%	360	15,419,608	268
			88,526,434		
HMRB 2005B	3.000%	3.246%	360	3,065,078	275
	3.500%	3.500%	360	165,082	278
	3.625%	3.625%	360	237,091	273
	3.750%	3.750%	360	182,913	278
	3.875%	3.875%	360	261,526	268
	4.000%	4.000%	360	17,839,547	271
	4.125%	4.125%	360	350,433	289
	4.250%	4.250%	360	25,579,893	271
	4.500%	4.500%	360	26,870,258	271
	4.750%	4.750%	360	14,973,483	274
	5.000%	5.000%	360	1,682,752	235
	5.125%	5.125%	360	85,218	288
	5.250%	5.250%	360	350,431	293
			91,643,705		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2005CD	7.125%	0.000%	360	77,520	308
	3.125%	0.000%	360	6,819	318
	5.500%	0.000%	420	2,012	376
	7.000%	0.000%	480	37,129	439
	6.750%	0.020%	360	466,886	317
	7.000%	0.033%	360	90,659	317
	6.625%	0.407%	360	202,343	316
	3.500%	0.792%	360	45,865	327
	6.000%	0.929%	360	724,924	311
	3.000%	0.960%	360	1,659,562	285
	5.500%	0.966%	360	129,476	317
	3.000%	0.985%	480	1,687	446
	3.000%	0.985%	420	1,102,645	346
	3.125%	1.026%	420	375,532	225
	6.250%	1.037%	360	655,425	307
	3.250%	1.067%	480	1,067	432
	3.250%	1.067%	420	485,802	345
	3.250%	1.075%	360	928	315
	3.500%	1.149%	420	172,956	342
	3.625%	1.228%	420	797	385
	3.750%	1.231%	480	590	432
	3.875%	1.272%	420	346,491	352
	4.000%	1.313%	360	3,046,434	270
	4.125%	1.354%	360	17,656	306
	4.125%	1.354%	480	930	436
	4.250%	1.395%	420	288,286	337
	4.250%	1.395%	360	20,974,731	272
	4.375%	1.436%	420	759	376
	6.250%	1.453%	420	21,914	372
	5.750%	1.476%	360	1,484,320	303
	4.500%	1.477%	360	27,803,006	272
	4.500%	1.482%	420	1,071	375
	4.375%	1.508%	360	942	334
	4.625%	1.518%	420	695	378
	4.750%	1.559%	420	871	374
	4.750%	1.559%	360	7,321,057	273
	5.125%	1.600%	360	774,135	291
	4.875%	1.600%	360	1,614,761	282
	5.375%	1.607%	360	132,698	303
	5.000%	1.628%	360	757,569	287
	7.000%	1.672%	420	34,658	371
	5.000%	1.678%	420	1,220	382
	6.500%	1.715%	360	768,777	310
	5.125%	1.719%	420	1,677	385
	5.250%	1.724%	360	173,302	289
	5.250%	1.724%	420	33,365,707	325
	5.375%	1.765%	420	31,325	369
	4.625%	1.780%	360	707	317
	6.125%	1.784%	360	839,757	302
	5.625%	1.850%	360	746,210	303
	5.625%	1.879%	420	2,204	376
	6.125%	2.011%	480	4,657	436
	6.000%	2.067%	420	79,279	367
	6.375%	2.093%	360	425,220	305
	6.375%	2.093%	480	8,284	433
	6.500%	2.134%	420	525,812	368
	6.625%	2.175%	420	42,257	317
	6.625%	2.175%	480	7,220	438
	6.750%	2.216%	420	6,274	372
	6.875%	2.257%	480	6,737	432
	7.125%	2.339%	480	3,836	433
	7.375%	2.421%	420	4,558	374
				107,908,629	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2005EF	7.125%	0.000%	360	169,784	308
	3.125%	0.000%	360	14,936	318
	3.750%	0.000%	360	65,847	292
	7.000%	0.000%	480	81,320	439
	7.000%	0.099%	360	198,559	317
	4.250%	0.125%	360	1,344,374	280
	6.750%	0.144%	360	1,039,444	316
	5.000%	0.592%	360	6,751,770	269
	3.000%	1.208%	360	463,802	302
	6.625%	1.241%	360	443,167	316
	4.750%	1.432%	360	9,926,285	273
	3.500%	2.413%	360	100,452	327
	4.500%	2.600%	360	3,818,341	276
	5.250%	2.912%	360	1,496,568	275
	4.000%	2.968%	360	64,796	250
	3.000%	3.000%	480	3,696	446
	3.000%	3.000%	420	2,059,567	352
	6.000%	3.128%	360	1,911,673	297
	3.250%	3.250%	420	150,493	346
	3.250%	3.250%	480	2,336	432
	3.250%	3.276%	360	2,033	315
	3.125%	3.281%	420	1,489	378
	6.250%	3.466%	360	1,771,562	294
	3.500%	3.528%	420	1,300	371
	5.125%	3.565%	360	409,802	291
	3.625%	3.626%	420	301,264	343
	3.750%	3.750%	420	239,256	342
	3.750%	3.750%	480	1,292	432
	4.125%	3.810%	360	65,231	302
	3.875%	3.875%	420	1,468	375
	5.500%	3.916%	360	933,476	282
	4.125%	4.125%	480	2,037	436
	4.250%	4.250%	420	400,137	350
	4.375%	4.375%	420	1,663	376
	6.250%	4.426%	420	47,995	372
	5.750%	4.479%	360	3,640,553	296
	4.500%	4.500%	420	463,641	349
	5.375%	4.505%	360	358,759	278
	4.375%	4.594%	360	2,064	334
	4.625%	4.625%	420	293,520	353
	4.750%	4.750%	420	509,393	344
	4.875%	4.875%	360	376,785	231
	4.875%	4.875%	420	267,067	359
	5.000%	5.001%	420	291,114	347
	7.000%	5.092%	420	75,908	371
	5.125%	5.235%	420	3,673	385
	5.250%	5.250%	420	27,624,496	321
	6.500%	5.297%	360	1,963,492	300
	5.375%	5.375%	420	68,608	369
	4.625%	5.421%	360	1,547	317
	6.125%	5.434%	360	1,839,219	302
	5.500%	5.499%	420	22,825,783	331
	5.625%	5.637%	360	1,634,335	303
	5.625%	5.722%	420	4,826	376
	5.750%	5.750%	420	4,299,388	333
	6.125%	6.125%	480	10,199	436
	6.000%	6.295%	420	173,636	367
	6.375%	6.375%	360	931,309	305
	6.375%	6.375%	480	18,143	433
	6.500%	6.500%	420	1,151,623	368
	6.625%	6.625%	420	92,551	317
6.625%	6.625%	480	15,813	438	
6.750%	6.750%	420	13,741	372	
6.875%	6.875%	480	14,754	432	
7.125%	7.125%	480	8,402	433	
7.375%	7.375%	420	9,983	374	
			103,271,540		
HMRB 2005H	5.500%	0.000%	360	1,699,852	287
	3.000%	0.000%	360	974,901	282
	3.500%	0.000%	360	65,057	283
	4.125%	0.000%	360	97,563	280
	3.750%	0.000%	360	43,289	303
	5.250%	0.213%	360	2,900,489	279
	5.000%	0.605%	360	5,735,352	272
	3.000%	0.702%	420	932,659	354
	3.250%	0.760%	360	152,093	277
	3.250%	0.760%	480	222,193	429
	3.375%	0.790%	420	501,628	350
	4.500%	0.800%	360	13,909,599	271
	3.500%	0.819%	420	385,705	370
	4.250%	0.827%	360	5,296,703	273
	3.750%	0.877%	420	484,280	357
	4.000%	0.915%	360	7,146,432	272
	4.000%	0.936%	420	205,475	360
	4.125%	0.965%	420	265,537	344
	4.250%	0.994%	420	542,804	352
	4.750%	1.015%	360	3,835,897	266
	4.375%	1.024%	420	385,630	357
	5.250%	1.228%	420	1,582,731	341
	5.500%	1.287%	420	13,505,280	323
	5.750%	1.345%	420	31,072,737	325
	5.875%	1.375%	420	1,884,952	315
	6.125%	1.433%	420	2,783,241	321
	6.375%	1.492%	360	411,790	308
6.375%	1.492%	420	323,383	370	
			97,347,254		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2006BC	5.125%	0.000%	360	1,114,364	286
	4.875%	0.000%	360	676,442	279
	3.000%	0.000%	360	316,025	302
	5.375%	0.020%	360	2,294,011	283
	5.625%	0.484%	360	1,646,776	278
	5.250%	0.765%	360	2,149,431	276
	5.500%	1.193%	360	1,697,114	283
	4.750%	1.834%	360	4,466,075	274
	5.875%	2.216%	360	44,698	290
	3.000%	3.000%	420	2,210,146	358
	3.250%	3.250%	360	73,692	277
	3.250%	3.250%	420	478,556	354
	3.250%	3.250%	480	791,759	428
	3.375%	3.375%	420	329,673	349
	5.000%	3.548%	360	2,111,607	271
	3.625%	3.625%	420	318,020	350
	3.750%	3.750%	420	455,526	360
	4.000%	4.000%	420	234,400	347
	4.000%	4.000%	360	3,385,789	272
	4.125%	4.125%	420	256,250	349
	6.250%	4.160%	360	11,371	209
	4.250%	4.250%	360	2,134,574	271
	4.250%	4.250%	420	200,675	346
	4.375%	4.303%	360	1,206	0
	6.000%	4.316%	360	114,368	291
	6.500%	4.326%	360	125,338	218
	4.500%	4.335%	360	5,318,697	269
	4.375%	4.375%	420	520,908	367
	5.750%	4.407%	360	410,608	285
	6.750%	4.493%	360	81,093	216
	7.000%	4.659%	360	13,009	226
	7.250%	4.826%	360	13,005	221
	4.875%	4.875%	420	255,832	354
	5.250%	5.250%	420	272,670	348
	5.500%	5.500%	420	935,007	348
	5.750%	5.750%	420	20,410,363	340
	7.750%	5.824%	360	1,994	224
	7.500%	5.824%	360	5,140	206
	5.875%	5.875%	420	27,729,839	326
	6.000%	6.000%	420	727,032	356
	6.125%	6.125%	420	6,380,008	328
	6.250%	6.250%	420	2,528,697	335
	6.375%	6.375%	360	256,394	312
	6.375%	6.375%	420	466,958	369
	8.000%	7.709%	360	34,761	111
				93,999,899	
HMRB 2006DEF	3.000%	0.000%	360	2,116,511	287
	4.375%	0.000%	360	8,136	0
	4.500%	1.921%	360	312,693	274
	5.250%	2.239%	360	2,032,372	281
	6.000%	2.540%	360	508,310	259
	5.500%	2.578%	360	1,284,521	275
	3.000%	3.000%	420	916,078	361
	3.250%	3.250%	420	373,736	358
	3.250%	3.250%	480	577,244	429
	4.125%	3.352%	360	23,100	296
	3.375%	3.375%	420	81,361	0
	3.625%	3.625%	420	1,148,782	358
	5.000%	3.865%	360	1,683,520	280
	4.000%	3.874%	360	464,230	233
	3.875%	3.875%	420	421,400	350
	4.750%	4.057%	360	2,247,452	280
	4.125%	4.125%	420	541,336	354
	4.875%	4.266%	360	1,415,331	284
	5.750%	4.280%	360	705,089	264
	5.625%	4.481%	360	9,594,226	276
	4.500%	4.500%	420	391,492	374
	5.125%	4.734%	360	476,110	285
	6.250%	4.774%	360	292,282	238
	4.875%	4.875%	420	389,027	351
	5.375%	5.016%	360	5,605,588	284
	5.875%	5.123%	360	3,538,276	290
	5.125%	5.125%	420	362,577	354
	6.750%	5.156%	360	14,680	241
	5.750%	5.205%	480	312,103	415
	5.500%	5.500%	420	398,094	363
	6.500%	5.742%	360	243,290	236
	5.750%	5.750%	420	3,941,566	311
	5.875%	5.875%	420	4,705,087	341
	6.000%	6.000%	420	2,325,822	351
	6.125%	6.125%	420	47,710,662	327
	6.250%	6.250%	420	4,761,616	359
	6.375%	6.375%	420	461,600	370
				102,385,297	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)	
HMRB 2006GHI	5.000%	0.000%	360	2,890,101	292	
	3.000%	3.000%	360	171,286	299	
	3.000%	3.000%	420	621,879	362	
	3.000%	3.000%	480	557,884	421	
	5.500%	3.368%	360	4,813,218	292	
	3.375%	3.375%	420	441,338	360	
	3.375%	3.375%	480	213,265	434	
	3.500%	3.500%	420	267,810	362	
	3.750%	3.750%	360	271,236	297	
	4.000%	4.000%	420	540,792	360	
	4.250%	4.250%	420	476,974	291	
	4.375%	4.375%	420	209,663	368	
	4.625%	4.625%	360	313,326	287	
	4.750%	4.750%	360	178,190	282	
	5.250%	4.974%	360	4,072,925	289	
	5.750%	5.008%	360	5,858,342	285	
	5.125%	5.091%	360	14,367,623	286	
	5.125%	5.125%	420	199,020	359	
	5.375%	5.375%	360	2,462,136	293	
	5.625%	5.575%	360	10,173,166	282	
	5.875%	5.587%	360	1,923,587	286	
	5.625%	5.625%	420	309,991	350	
	5.750%	5.750%	480	2,057,442	410	
	5.750%	5.750%	420	2,050,388	332	
	5.875%	5.875%	420	1,388,573	255	
	6.000%	6.000%	360	3,393,030	282	
	6.000%	6.000%	420	5,663,577	350	
	6.000%	6.000%	480	8,828,143	384	
	6.125%	6.125%	480	5,702,613	408	
	6.125%	6.125%	420	11,500,063	318	
	6.250%	6.250%	420	11,765,215	324	
				103,682,793		
	HMRB 2006JK	4.125%	0.000%	360	44,010	296
		6.750%	0.000%	480	429,687	414
6.625%		0.000%	480	161,717	428	
6.500%		0.000%	480	19,604	435	
5.500%		0.000%	480	5,400	0	
3.000%		1.159%	480	52,183	430	
5.000%		2.081%	360	2,969,700	295	
3.000%		2.637%	360	1,859,483	297	
3.000%		3.000%	420	2,191,190	319	
3.125%		3.125%	360	711,310	298	
3.375%		3.375%	420	184,786	365	
3.500%		3.500%	420	232,880	355	
4.250%		3.601%	360	174,683	310	
3.625%		3.625%	420	574,217	363	
5.875%		3.735%	360	3,254,540	294	
3.750%		3.750%	420	31,028	381	
3.750%		3.750%	360	18,613	312	
3.875%		3.875%	360	326,152	285	
5.125%		3.898%	360	3,971,194	282	
4.000%		4.000%	420	290,553	354	
4.125%		4.125%	420	55,422	381	
4.250%		4.250%	420	328,854	361	
4.375%		4.375%	420	29,884	368	
4.500%		4.500%	480	11,460	426	
4.500%		4.500%	420	638,066	354	
4.500%		4.500%	360	351,252	296	
5.625%		4.635%	360	5,639,955	289	
4.750%		4.750%	360	238,533	258	
4.875%		4.875%	360	436,489	291	
5.000%		5.000%	420	627,658	364	
5.250%		5.093%	360	12,119,526	277	
5.125%		5.125%	420	129,556	44	
5.500%		5.152%	360	11,233,778	281	
5.250%		5.250%	420	1,161,728	360	
5.375%		5.291%	360	3,695,455	291	
5.500%		5.500%	420	791,381	357	
5.750%		5.591%	360	20,271,976	283	
5.625%		5.625%	420	269,222	352	
5.625%		5.625%	480	10,893	437	
5.750%		5.750%	480	1,940,482	395	
5.750%		5.750%	420	20,340,704	341	
5.875%	5.875%	420	1,310,020	366		
5.875%	5.875%	480	29,662	418		
6.000%	5.901%	480	1,669,661	387		
6.000%	6.000%	420	6,695,420	326		
6.000%	6.000%	360	7,367,384	278		
6.125%	6.038%	480	2,746,809	413		
6.125%	6.125%	420	6,286,015	347		
6.250%	6.250%	420	29,840,455	339		
6.250%	6.250%	480	13,890	453		
6.375%	6.375%	420	456,400	370		
6.375%	6.375%	360	1,169,856	310		
6.500%	6.500%	360	9,873	318		
			155,420,649			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)	
HMRB 2006LM	6.750%	0.000%	480	335,499	394	
	6.625%	0.000%	480	208,628	422	
	6.250%	0.000%	480	86,773	399	
	6.500%	0.000%	480	87,746	422	
	6.125%	0.000%	360	124,646	304	
	6.000%	0.000%	360	16,315	304	
	6.750%	0.000%	420	429,278	355	
	3.000%	3.000%	360	3,835,108	296	
	3.000%	3.000%	420	1,487,545	361	
	3.250%	3.250%	420	247,389	361	
	3.500%	3.500%	360	223,068	294	
	3.500%	3.500%	420	332,170	376	
	6.125%	3.549%	420	276,170	362	
	4.125%	3.941%	420	422,649	392	
	4.375%	4.375%	420	414,418	359	
	4.750%	4.750%	420	637,038	373	
	6.125%	4.831%	480	1,660,247	419	
	5.000%	4.870%	420	398,968	360	
	4.875%	4.875%	420	268,562	349	
	5.000%	4.995%	360	6,521,674	296	
	5.250%	5.067%	360	1,396,659	296	
	5.125%	5.125%	360	18,114,277	294	
	5.125%	5.125%	420	481,384	353	
	5.375%	5.375%	480	271,813	426	
	5.375%	5.375%	360	2,622,761	301	
	5.625%	5.431%	360	9,706,185	294	
	5.500%	5.466%	360	4,400,319	297	
	5.750%	5.534%	360	4,228,066	302	
	5.750%	5.750%	420	30,261,656	337	
	5.750%	5.750%	480	4,427,550	390	
	5.875%	5.875%	360	4,346,926	288	
	5.875%	5.875%	480	2,353,884	417	
	6.000%	5.903%	480	7,208,304	419	
	6.000%	6.000%	420	13,856,959	342	
	6.250%	6.250%	420	2,710,369	340	
				124,401,001		
	HMRB 2007ABC	3.000%	3.000%	420	1,017,220	368
		3.000%	3.000%	480	150,027	446
		3.250%	3.250%	480	362,738	439
		3.375%	3.375%	420	38,193	360
3.375%		3.375%	480	18,456	434	
3.500%		3.500%	420	705,188	364	
3.750%		3.750%	360	23,472	297	
3.750%		3.750%	420	386,500	358	
5.000%		3.923%	360	1,161,149	219	
4.000%		4.000%	360	416,113	303	
4.000%		4.000%	420	46,800	360	
4.250%		4.250%	360	313,033	271	
4.250%		4.250%	420	41,277	291	
4.375%		4.375%	420	847,982	365	
4.500%		4.500%	360	264,013	274	
4.500%		4.500%	420	268,217	358	
4.625%		4.625%	360	27,115	287	
4.750%		4.750%	360	614,752	274	
4.875%		4.875%	360	80,580	288	
5.250%		4.974%	360	352,467	289	
5.125%		5.125%	420	242,600	361	
5.375%		5.375%	420	854,793	366	
5.500%		5.500%	420	323,392	382	
5.625%		5.583%	360	1,042,991	283	
5.625%		5.625%	420	461,604	371	
5.750%		5.750%	420	9,247,477	338	
5.750%		5.750%	480	178,049	410	
5.875%		5.788%	360	548,875	291	
5.875%		5.875%	420	384,203	332	
6.000%		6.000%	480	763,979	384	
6.000%		6.000%	420	16,819,795	357	
5.750%		6.027%	360	1,086,194	249	
3.000%		6.082%	360	482,090	317	
3.500%		6.112%	360	138,130	326	
6.125%		6.125%	420	1,929,980	345	
6.125%		6.125%	480	493,499	408	
5.125%		6.165%	360	2,175,465	299	
6.250%		6.250%	420	48,391,291	349	
3.125%		6.525%	360	78,745	318	
6.875%		6.875%	360	360,928	173	
7.250%	7.250%	360	393,871	178		
7.375%	7.375%	360	247,610	180		
7.500%	7.500%	360	202,558	170		
7.750%	7.750%	360	408,851	170		
5.375%	7.806%	360	582,486	303		
6.000%	7.843%	360	408,597	292		
7.875%	7.875%	360	202,230	144		
5.500%	8.220%	360	1,129,299	311		
7.125%	9.715%	360	2,679,610	301		
6.500%	11.078%	360	2,693,794	286		
6.250%	11.104%	360	5,058,554	303		
6.750%	11.542%	360	8,188,037	299		
6.125%	11.553%	360	1,277,540	318		
7.000%	11.994%	360	1,573,856	270		
6.625%	12.610%	360	2,286,906	319		
7.000%	14.550%	420	110,051	376		
7.000%	14.550%	480	432,488	439		
			121,015,709			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2007DE	3.000%	3.000%	420	1,878,433	370
	3.000%	3.000%	360	6,999,598	300
	3.000%	3.000%	480	297,982	419
	3.125%	3.125%	360	365,163	307
	3.625%	3.625%	420	251,630	365
	3.750%	3.750%	420	458,796	381
	3.750%	3.750%	360	275,225	312
	3.875%	3.875%	360	631,098	310
	4.000%	4.000%	420	548,642	369
	4.125%	4.125%	420	819,499	381
	4.250%	4.250%	360	236,372	307
	4.375%	4.375%	420	441,885	368
	4.500%	4.500%	420	272,898	361
	4.500%	4.500%	360	400,723	291
	4.500%	4.500%	480	169,450	426
	5.000%	5.000%	360	4,850,571	298
	5.125%	5.125%	360	27,968,433	296
	5.125%	5.125%	420	230,816	362
	5.250%	5.250%	360	2,605,356	300
	5.375%	5.375%	360	2,516,796	303
	5.500%	5.500%	420	366,384	364
	5.500%	5.500%	360	1,833,214	301
	5.625%	5.625%	360	18,024,029	290
	5.625%	5.625%	480	161,073	437
	5.750%	5.750%	360	8,848,885	296
	5.750%	5.750%	420	350,466	359
	5.875%	5.875%	360	4,776,228	292
	5.875%	5.875%	480	438,598	418
	6.000%	6.000%	420	23,834,263	353
	6.000%	6.000%	480	6,946,064	394
	6.125%	6.125%	480	577,892	422
	6.125%	6.125%	420	14,471,128	355
	6.250%	6.250%	420	7,974,539	359
	6.250%	6.250%	480	205,388	453
	6.500%	6.500%	360	145,986	318
				141,173,504	
	HMRB 2007FGH	3.250%	0.000%	360	3,250
4.250%		0.000%	360	74,821	321
4.625%		0.000%	360	53,206	317
5.000%		0.000%	420	11,980	385
3.500%		0.000%	420	2,078	371
4.500%		0.000%	420	1,554	375
5.125%		0.000%	420	15,738	377
5.625%		0.000%	420	16,654	370
6.625%		0.000%	480	416,088	430
6.375%		0.000%	480	439,145	431
5.250%		0.000%	480	13,724	445
6.750%		0.000%	480	155,824	434
3.000%		0.000%	480	59,140	438
5.500%		0.000%	480	60,422	442
3.375%		0.000%	480	27,038	430
4.500%		0.000%	480	19,508	426
5.125%		0.000%	480	66,247	445
4.750%		0.000%	480	11,545	448
5.750%		0.000%	480	8,877	434
5.375%		1.040%	360	4,935,665	309
6.125%		1.104%	480	1,434,522	410
6.000%		1.635%	420	2,731,213	369
3.000%		2.295%	360	2,798,615	304
3.000%		2.966%	420	1,135,775	347
3.125%		2.975%	420	309,260	371
3.125%		3.125%	360	534,615	304
3.250%		3.250%	420	430,225	363
6.000%		3.438%	480	81,450	185
4.000%		3.511%	360	119,058	319
3.625%		3.566%	420	688,751	371
5.500%		3.708%	360	18,807,304	305
4.000%		4.000%	420	402,549	387
4.125%		4.125%	360	290,992	305
4.250%		4.250%	420	345,128	365
4.375%		4.280%	360	949,671	307
4.750%		4.347%	420	239,773	369
4.500%		4.500%	360	477,524	301
4.625%		4.625%	420	244,028	369
5.000%		5.000%	360	341,763	0
5.750%		5.048%	360	26,178,674	299
5.125%		5.104%	360	13,388,593	300
5.625%		5.174%	360	12,288,637	301
5.250%		5.250%	360	16,151,791	299
6.500%		5.314%	480	1,220,887	424
6.250%		5.337%	480	380,471	425
6.000%		5.436%	360	13,164,727	298
5.500%		5.500%	420	538,872	378
5.875%	5.875%	360	2,261,672	304	
5.875%	5.875%	420	366,852	389	
6.500%	6.023%	420	2,147,018	278	
6.125%	6.105%	360	4,319,711	296	
6.500%	6.117%	360	943,812	307	
6.125%	6.125%	420	5,861,877	351	
6.250%	6.166%	420	17,471,018	342	
6.375%	6.225%	360	1,755,387	307	
6.250%	6.229%	360	17,828,098	301	
6.625%	6.625%	360	7,826,505	285	
6.750%	6.707%	420	8,189,801	350	
			191,039,121		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2007IJK	5.125%	0.000%	360	309,468	320
	7.125%	0.000%	360	633,154	308
	4.500%	0.000%	360	86,854	321
	3.125%	0.000%	360	55,698	318
	5.500%	0.000%	420	16,436	376
	7.000%	0.000%	480	303,258	439
	6.750%	0.061%	360	3,813,329	317
	7.000%	0.099%	360	740,463	317
	5.000%	0.194%	360	51,252	310
	6.625%	1.241%	360	1,652,649	316
	3.000%	2.021%	360	1,034,126	313
	3.500%	2.413%	360	374,603	327
	6.000%	2.831%	360	5,920,872	311
	5.500%	2.944%	360	1,057,503	317
	3.000%	3.000%	480	13,783	446
	3.000%	3.150%	420	4,828	378
	6.250%	3.160%	360	5,353,238	307
	3.250%	3.250%	420	5,146	394
	3.250%	3.250%	480	8,711	432
	3.250%	3.276%	360	7,582	315
	3.125%	3.281%	420	5,554	378
	3.500%	3.528%	420	4,848	371
	3.625%	3.742%	420	6,506	385
	3.750%	3.750%	480	4,819	432
	3.875%	3.875%	420	5,473	375
	4.125%	4.125%	360	144,210	306
	4.125%	4.125%	480	7,597	436
	4.250%	4.291%	360	145,946	314
	4.375%	4.375%	420	6,201	376
	4.000%	4.383%	360	2,842	312
	6.250%	4.426%	420	178,981	372
	5.750%	4.497%	360	12,123,298	303
	5.375%	4.511%	360	602,977	313
	4.500%	4.515%	420	8,750	375
	4.375%	4.594%	360	7,697	334
	4.625%	4.625%	420	5,678	378
	4.750%	4.750%	420	7,117	374
	7.000%	5.092%	420	283,074	371
	5.000%	5.112%	420	9,967	382
	6.500%	5.223%	360	6,279,047	310
	5.125%	5.235%	420	13,699	385
	5.375%	5.375%	420	255,852	369
	4.625%	5.421%	360	5,771	317
	6.125%	5.434%	360	6,858,779	302
	5.625%	5.637%	360	6,094,729	303
	5.625%	5.722%	420	17,998	376
	6.125%	6.125%	480	38,034	436
	6.000%	6.295%	420	647,519	367
	6.375%	6.375%	360	3,473,016	305
	6.375%	6.375%	480	67,660	433
	6.500%	6.500%	420	4,294,608	368
	6.625%	6.625%	420	345,141	317
	6.625%	6.625%	480	58,969	438
	6.750%	6.750%	420	51,241	372
	6.875%	6.875%	480	55,022	432
	7.125%	7.125%	480	31,333	433
	7.375%	7.375%	420	37,228	374
				63,630,133	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2007LMN	7.125%	0.000%	360	945,061	320
	4.875%	0.000%	360	51,102	288
	3.500%	0.000%	360	27,520	323
	4.000%	0.154%	360	273,497	304
	3.250%	0.369%	480	259,498	439
	6.750%	2.172%	360	1,430,789	317
	5.875%	2.760%	360	423,956	168
	3.000%	3.005%	420	482,817	382
	3.000%	3.020%	480	833,012	437
	3.250%	3.250%	420	17,405	394
	3.250%	3.276%	360	25,641	315
	3.125%	3.281%	420	18,784	378
	3.375%	3.375%	420	490,681	369
	5.125%	3.474%	360	729,626	306
	3.500%	3.528%	420	16,394	371
	3.000%	3.564%	360	1,102,965	309
	3.625%	3.742%	420	22,002	385
	3.750%	3.750%	480	16,297	432
	3.875%	3.875%	420	18,511	375
	4.125%	4.125%	480	25,693	436
	4.375%	4.375%	420	20,972	376
	4.375%	4.403%	360	204,887	308
	4.125%	4.506%	420	219,522	387
	4.500%	4.515%	420	29,591	375
	4.625%	4.625%	420	19,204	378
	4.500%	4.649%	360	763,605	259
	4.750%	4.750%	420	24,069	374
	3.375%	4.751%	360	23,829	290
	4.250%	4.836%	360	1,129,762	262
	4.500%	4.891%	480	224,768	426
	5.125%	5.235%	420	46,329	385
	5.000%	5.239%	420	249,301	369
	5.625%	5.345%	360	538,550	287
	5.375%	5.375%	420	18,800	378
	4.750%	5.413%	360	2,046,146	266
	4.625%	5.421%	360	19,516	317
	5.625%	5.722%	420	60,870	376
	6.250%	5.888%	360	8,952,995	295
	5.500%	5.966%	480	777,175	396
	5.375%	5.974%	360	1,539,880	309
	6.125%	6.096%	360	3,465,116	305
	6.000%	6.102%	360	8,536,622	218
	5.500%	6.137%	360	1,612,867	301
	5.000%	6.289%	360	2,104,062	249
	6.000%	6.295%	420	2,189,894	367
	6.250%	6.300%	420	425,265	370
	5.750%	6.349%	360	10,287,426	226
	6.375%	6.375%	480	228,823	433
	6.500%	6.395%	360	9,406,241	308
	6.625%	6.405%	360	7,257,517	306
	6.500%	6.500%	420	1,156,879	366
	6.625%	6.625%	420	892,454	366
	6.375%	6.824%	360	278,389	303
	6.875%	6.875%	480	186,083	432
	5.250%	6.961%	360	2,142,892	269
	7.000%	7.000%	420	696,372	369
	7.000%	7.000%	360	65,069	270
	6.750%	7.064%	420	11,057,983	357
	6.125%	7.100%	420	784,505	371
	7.125%	7.125%	480	105,967	433
	6.125%	7.145%	480	2,499,627	426
	6.750%	7.172%	480	15,150,222	407
	6.625%	7.186%	480	8,393,789	427
	6.250%	7.200%	480	818,166	412
	6.500%	7.200%	480	1,057,955	425
	6.000%	7.200%	480	762,533	393
	7.375%	7.375%	420	125,905	374
	7.500%	7.500%	360	1,134,761	88
8.600%	8.600%	360	629,402	68	
			117,573,809		
HMRB 2008ABC	3.000%	2.226%	360	1,703,897	303
	3.250%	2.411%	480	1,972,203	428
	4.375%	3.246%	480	211,675	428
	4.750%	3.524%	360	258,330	308
	5.000%	3.709%	360	288,082	310
	5.375%	3.988%	360	5,991,076	308
	5.625%	4.173%	360	9,187,138	306
	5.750%	4.266%	360	2,658,177	308
	6.000%	4.451%	360	4,564,246	304
	6.000%	4.451%	420	4,976,924	365
	6.125%	4.544%	360	717,799	307
	6.250%	4.637%	360	1,372,101	313
	6.250%	4.637%	420	1,009,727	371
	6.500%	4.822%	480	2,727,401	416
	6.500%	4.822%	360	670,726	299
6.500%	4.822%	420	443,314	369	
			38,752,817		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2008DEF	6.750%	0.000%	480	561	394
	6.250%	0.000%	480	145	399
	6.500%	0.000%	480	147	422
	3.000%	0.677%	420	105,889	382
	4.000%	0.874%	360	153,330	260
	4.500%	1.043%	360	10,812,126	264
	5.125%	1.355%	360	118,068	296
	3.000%	1.620%	360	378,737	288
	4.750%	1.624%	360	19,170,415	272
	3.000%	1.853%	480	35,163	446
	6.500%	1.896%	420	573,355	367
	3.250%	2.007%	480	22,224	432
	3.250%	2.007%	420	13,543	393
	3.250%	2.023%	360	19,343	315
	3.125%	2.027%	420	14,170	378
	5.000%	2.141%	360	11,325,707	263
	3.500%	2.178%	420	12,922	372
	6.125%	2.192%	420	461	362
	3.625%	2.311%	420	16,597	385
	3.750%	2.316%	480	12,293	432
	3.875%	2.393%	420	13,964	375
	4.125%	2.434%	420	706	392
	4.125%	2.548%	480	19,381	436
	5.375%	2.579%	360	2,333,363	299
	4.375%	2.702%	420	16,513	376
	5.250%	2.704%	360	8,147,320	274
	4.500%	2.788%	420	22,322	375
	4.375%	2.837%	360	19,637	334
	4.625%	2.856%	420	14,487	378
	4.125%	2.869%	360	155,183	280
	4.750%	2.934%	420	19,221	374
	4.250%	2.993%	360	362,250	277
	4.875%	3.011%	420	449	349
	5.875%	3.044%	360	998,612	292
	6.250%	3.091%	360	1,266,642	231
	5.750%	3.102%	480	47,664	415
	5.950%	3.134%	360	239,038	138
	5.000%	3.154%	420	26,093	381
	5.625%	3.194%	360	4,179,130	296
	5.125%	3.232%	420	35,753	385
	6.500%	3.266%	360	6,045,839	204
	5.375%	3.320%	480	454	426
	5.375%	3.320%	420	14,182	378
	6.750%	3.340%	360	3,130,332	202
	4.625%	3.348%	360	14,722	317
	7.500%	3.472%	360	479,270	201
	7.000%	3.531%	360	3,481,830	206
	5.625%	3.534%	420	45,918	376
	6.625%	3.538%	360	13,730	168
	5.750%	3.551%	420	50,557	337
	5.875%	3.628%	480	3,933	417
	6.000%	3.646%	480	12,043	419
	7.250%	3.692%	360	1,847,985	207
	8.250%	3.703%	360	50,461	216
	6.125%	3.761%	480	99,807	435
	6.125%	3.795%	360	147,033	327
	6.000%	3.886%	420	1,675,113	366
	6.250%	3.891%	420	325,330	370
	7.750%	3.896%	360	550,120	208
	6.375%	3.937%	480	172,614	433
	7.600%	4.003%	360	31,806	149
	8.000%	4.010%	360	189,734	196
	6.625%	4.082%	480	150,792	438
	6.750%	4.146%	420	131,445	372
	7.625%	4.217%	360	203,979	154
	5.500%	4.227%	360	8,975,561	294
	6.875%	4.246%	480	140,373	432
	7.000%	4.323%	420	525,313	369
	7.125%	4.400%	480	79,937	433
	7.375%	4.555%	420	94,978	374
	3.500%	4.647%	360	66,032	316
	8.100%	4.714%	360	185,902	140
	8.125%	4.796%	360	40,238	150
	8.375%	4.944%	360	35,693	151
	5.750%	5.300%	360	9,783,956	294
	6.000%	5.873%	360	7,112,266	295
				<u>106,612,201</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB 2008GHI	7.125%	0.000%	360	4,928,355	319
	6.125%	0.000%	360	557,210	316
	6.625%	0.000%	360	885,261	320
	3.250%	0.000%	480	846,595	439
	5.875%	0.948%	360	968,877	293
	3.000%	1.541%	480	444,683	454
	4.000%	2.044%	360	1,896,109	286
	3.500%	2.311%	360	298,063	329
	3.000%	2.809%	360	1,785,674	327
	3.000%	3.000%	420	281,428	390
	4.875%	3.116%	360	521,316	307
	3.125%	3.125%	360	379,620	323
	3.125%	3.125%	480	212,116	442
	3.250%	3.250%	420	40,964	0
	5.125%	3.324%	360	1,974,146	304
	3.500%	3.500%	420	305,068	374
	3.375%	3.574%	480	459,651	430
	3.250%	3.827%	360	48,339	283
	4.250%	3.965%	360	2,765,888	266
	4.000%	4.000%	420	288,340	382
	6.750%	4.080%	360	8,819,073	301
	3.625%	4.601%	360	20,434	290
	5.375%	4.713%	360	731,935	269
	3.375%	4.751%	360	27,189	290
	4.750%	4.962%	420	455,565	378
	4.750%	5.029%	480	196,259	448
	5.375%	5.375%	420	427,537	381
	5.250%	5.452%	480	356,822	445
	6.250%	5.517%	360	15,056,214	310
	5.625%	5.625%	420	288,893	370
	5.125%	5.648%	480	649,216	445
	5.500%	5.797%	420	467,952	254
	5.875%	5.875%	420	247,890	370
	4.125%	6.002%	360	50,187	296
	5.750%	6.088%	480	150,906	434
	6.000%	6.172%	360	4,734,108	302
	6.000%	6.294%	480	710,271	432
	6.000%	6.305%	420	5,470,953	375
	4.500%	6.338%	360	14,764,588	263
	6.500%	6.360%	360	14,107,076	301
	6.250%	6.373%	420	13,345,731	371
	6.375%	6.375%	420	3,440,690	377
	6.375%	6.437%	360	2,292,040	300
	6.500%	6.500%	420	10,876,134	360
	6.625%	6.625%	420	988,000	370
	4.750%	6.718%	360	15,517,292	267
	6.625%	6.721%	480	6,290,717	432
	5.750%	6.723%	360	794,212	240
	6.500%	6.750%	480	5,794,239	430
	6.375%	6.750%	480	7,465,472	431
	6.250%	6.750%	480	306,471	429
	6.750%	6.750%	480	557,782	427
	6.750%	6.750%	420	5,330,791	371
	6.125%	6.750%	480	11,523,814	431
	6.875%	6.875%	480	1,363,798	422
	6.875%	6.875%	420	503,500	371
	7.000%	7.000%	420	4,095,512	356
	7.125%	7.125%	480	913,703	432
	7.000%	7.158%	360	4,872,812	297
	7.375%	7.375%	420	548,625	371
	5.250%	7.517%	360	4,599,072	268
	5.625%	8.174%	360	1,286,790	286
	7.250%	8.640%	360	498,066	211
	5.000%	8.756%	360	9,205,660	268
	7.500%	8.835%	360	176,987	216
	5.500%	9.154%	360	2,929,141	276
	8.250%	9.718%	360	77,476	216
	8.000%	9.792%	360	154,756	216
	7.750%	10.307%	360	325,180	218
				203,695,239	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)	
HMRB 2008JK	3.000%	3.000%	480	558,024	446	
	3.000%	3.150%	420	195,459	378	
	3.250%	3.250%	420	208,363	394	
	3.250%	3.250%	480	352,694	432	
	3.250%	3.276%	360	306,965	315	
	3.125%	3.281%	420	224,873	378	
	3.500%	3.528%	420	196,265	371	
	3.625%	3.742%	420	263,392	385	
	3.750%	3.750%	480	195,094	432	
	3.875%	3.875%	420	221,603	375	
	3.000%	3.908%	360	1,640,810	314	
	4.125%	4.125%	480	307,578	436	
	4.375%	4.375%	420	251,064	376	
	4.000%	4.383%	360	115,069	312	
	4.500%	4.515%	420	354,248	375	
	4.375%	4.594%	360	311,629	334	
	4.625%	4.625%	420	229,904	378	
	4.750%	4.750%	420	288,141	374	
	4.250%	4.981%	360	328,547	321	
	5.000%	5.000%	360	80,603	0	
	5.000%	5.112%	420	403,518	382	
	5.125%	5.235%	420	554,624	385	
	5.375%	5.375%	420	225,057	378	
	4.625%	5.421%	360	233,634	317	
	5.625%	5.722%	420	728,701	376	
	6.125%	6.125%	480	1,539,899	436	
	6.000%	6.295%	420	26,216,181	367	
	5.750%	6.297%	360	10,436,747	311	
	5.625%	6.300%	360	4,210,085	308	
	5.375%	6.300%	360	17,479,211	310	
	6.125%	6.300%	360	368,177	303	
	6.250%	6.300%	420	5,091,038	370	
	5.500%	6.300%	360	14,988,593	311	
	6.250%	6.300%	360	4,723,882	310	
	6.000%	6.300%	360	18,699,870	308	
	6.375%	6.375%	480	2,739,340	433	
	6.500%	6.500%	420	2,646,012	357	
	6.500%	6.500%	360	6,034,607	313	
	6.625%	6.625%	480	2,387,499	438	
	6.750%	6.750%	360	1,393,905	313	
	6.750%	6.750%	420	2,074,619	372	
	6.875%	6.875%	480	2,227,687	432	
	7.000%	7.000%	360	424,182	316	
	7.000%	7.000%	420	8,336,579	369	
	7.125%	7.125%	480	1,268,578	433	
	7.375%	7.375%	420	1,507,269	374	
				143,569,820		
HMRB 2008LM	4.500%	2.898%	360	512,878	264	
	3.000%	3.000%	420	117,221	385	
	3.000%	3.000%	480	297,496	449	
	4.875%	3.001%	360	502,344	275	
	5.625%	3.001%	360	344,499	293	
	5.875%	3.001%	360	36,156	286	
	3.000%	3.036%	360	3,424,011	316	
	3.125%	3.125%	360	268,674	326	
	3.250%	3.250%	480	1,218,424	434	
	5.250%	3.282%	360	2,404,432	269	
	5.000%	3.387%	360	3,023,908	282	
	3.500%	3.500%	360	322,570	330	
	4.750%	3.563%	360	642,092	282	
	4.000%	3.738%	360	395,335	306	
	3.750%	3.750%	360	195,973	321	
	4.125%	4.125%	360	185,510	325	
	4.625%	4.625%	360	129,405	316	
	4.750%	4.750%	420	201,097	374	
	4.875%	4.875%	420	346,124	404	
	5.500%	5.017%	360	5,601,776	295	
	5.125%	5.125%	480	254,428	437	
	5.250%	5.250%	420	247,320	385	
	5.750%	5.292%	360	821,454	292	
	5.375%	5.375%	360	7,333,875	311	
	5.125%	5.439%	360	1,275,921	313	
	5.875%	5.875%	420	364,248	375	
	6.000%	5.885%	360	15,142,406	311	
	6.000%	6.000%	480	336,782	438	
	6.125%	6.207%	360	4,200,347	317	
	6.250%	6.230%	360	15,933,119	313	
	6.375%	6.375%	420	309,365	384	
	6.500%	6.498%	360	48,283,425	315	
	6.625%	6.625%	480	116,606	0	
	6.625%	6.625%	360	1,573,055	318	
	6.750%	6.750%	360	6,031,336	313	
	6.750%	6.750%	420	1,245,752	377	
	6.875%	6.875%	420	156,409	375	
	6.875%	6.875%	480	851,978	433	
	7.000%	7.000%	420	10,762,490	376	
	7.000%	7.000%	480	3,632,328	441	
	7.000%	7.000%	360	18,846,059	314	
	7.125%	7.125%	480	10,321,437	437	
	7.125%	7.125%	360	959,861	319	
	7.375%	7.375%	420	461,648	376	
				169,631,576		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2012	Weighted Average Maturity (in months)
HMRB GENERAL	1.375%	1.375%	360	660,297	170
	1.500%	1.500%	360	634,291	151
	1.750%	1.750%	360	42,506	154
	2.125%	2.125%	360	293,562	164
	2.250%	2.250%	360	262,258	154
	3.000%	3.000%	420	553,132	354
	3.000%	3.000%	480	1,976	449
	3.000%	3.068%	360	6,460,423	213
	3.125%	3.125%	360	1,785	326
	3.250%	3.250%	420	239,938	363
	3.250%	3.250%	480	8,093	434
	3.500%	3.500%	360	2,143	330
	3.500%	3.500%	420	352,532	354
	3.625%	3.625%	420	224,338	354
	3.750%	3.750%	360	1,302	321
	4.000%	4.000%	360	7,029,704	268
	4.000%	4.000%	420	330,452	354
	4.500%	4.004%	360	4,409,004	268
	4.875%	4.038%	360	3,337	275
	4.125%	4.125%	360	1,232	325
	4.375%	4.375%	420	437,860	343
	4.250%	4.527%	360	4,893,087	264
	4.625%	4.625%	360	860	316
	5.750%	4.645%	360	11,124,273	228
	4.750%	4.750%	420	1,336	374
	4.875%	4.875%	420	2,299	404
	3.250%	4.961%	360	219,704	277
	5.500%	5.060%	360	3,332,987	271
	5.125%	5.125%	480	1,690	437
	5.125%	5.134%	360	300,971	293
	5.200%	5.200%	360	186,768	170
	5.250%	5.250%	420	7,847,820	331
	5.375%	5.375%	360	615,195	292
	5.250%	5.495%	360	6,210,459	257
	5.500%	5.500%	420	10,209,496	306
	5.750%	5.750%	420	3,140,248	349
	6.000%	5.845%	360	13,775,315	196
	5.875%	5.875%	420	2,419	375
	5.950%	5.950%	360	2,227,185	138
	4.750%	5.976%	360	21,012,958	271
	6.000%	6.000%	420	1,834,632	356
	6.000%	6.000%	480	2,237	438
	6.250%	6.089%	360	8,162,551	180
	6.125%	6.125%	420	263,250	350
	6.125%	6.207%	360	27,900	317
	6.500%	6.234%	360	8,102,640	189
	5.000%	6.236%	360	15,193,253	272
	6.250%	6.250%	420	475,639	358
	5.625%	6.300%	360	6,174,577	292
	6.375%	6.375%	420	2,055	384
	6.750%	6.612%	360	9,616,839	174
	6.625%	6.625%	360	902,858	172
	6.625%	6.625%	480	775	0
	6.750%	6.750%	420	8,275	377
	6.875%	6.875%	360	1,080,769	163
	6.875%	6.875%	420	1,039	375
	6.875%	6.875%	480	5,659	433
	7.000%	6.982%	360	7,640,613	178
	7.000%	7.000%	480	24,127	441
	7.000%	7.000%	420	71,488	376
	7.125%	7.125%	480	68,558	437
	7.125%	7.125%	360	664,426	173
	6.500%	7.250%	420	1,275,553	373
	6.375%	7.250%	360	281,493	315
	7.250%	7.253%	360	10,710,487	161
	7.300%	7.300%	360	72,396	125
	7.375%	7.375%	360	406,192	135
	7.375%	7.375%	420	3,066	376
	5.875%	7.413%	360	4,618,464	297
	7.500%	7.441%	360	8,466,614	142
	7.450%	7.450%	360	1,596	80
	7.450%	7.450%	300	40,913	33
	7.750%	7.536%	360	2,741,276	163
	7.600%	7.600%	360	305,982	116
	7.625%	7.625%	360	278,954	154
	7.875%	7.875%	360	350,661	132
	7.900%	7.900%	300	473,394	38
	7.950%	7.950%	360	2,375	114
	8.000%	7.993%	360	1,271,984	196
	8.020%	8.020%	360	10,914	116
	8.100%	8.100%	360	445,312	111
	8.125%	8.125%	360	55,028	150
	8.150%	8.150%	360	1,315,018	90
	8.200%	8.200%	360	75,776	105
	8.250%	8.250%	360	350,142	141
	8.350%	8.350%	360	684,781	98
	8.375%	8.375%	360	362,695	143
	8.400%	8.400%	360	846,885	64
	8.450%	8.450%	300	169,650	27
	8.500%	8.500%	360	1,537,653	101
	8.550%	8.550%	360	1,085,709	88
	8.600%	8.600%	360	104,298	108
	8.625%	8.625%	360	466,979	142
	8.700%	8.700%	360	1,166,391	92
	8.800%	8.800%	360	1,440,975	78
	8.850%	8.850%	360	489,372	75
	8.900%	8.900%	360	11,608	31
	8.950%	8.950%	360	681,398	73
	10.125%	10.125%	360	11,975	24
	10.500%	10.500%	360	7,849	18
				<u>210,001,203</u>	