

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)	
HMRB 2000FGH	4.500%	6.099%	360	\$1,322,460	270	
	5.000%	6.902%	360	444,234	197	
	5.950%	7.386%	360	139,683	133	
	5.750%	7.487%	360	30,630	184	
	4.125%	7.522%	360	94,254	275	
	6.000%	7.720%	360	61,691	166	
	4.750%	7.988%	360	1,933,713	270	
	6.625%	8.095%	360	8,189	162	
	6.500%	8.432%	360	2,140,311	182	
	8.000%	8.580%	360	28,655	143	
	7.500%	8.658%	360	46,754	148	
	6.750%	8.696%	360	988,107	183	
	8.125%	8.714%	360	11,361	144	
	8.100%	8.869%	360	109,905	134	
	7.000%	8.902%	360	1,238,695	197	
	6.250%	8.922%	360	179,028	165	
	7.625%	8.934%	360	121,640	148	
	8.375%	8.982%	360	21,267	145	
	7.250%	9.000%	360	828,241	199	
	5.500%	9.200%	360	530,536	277	
	7.600%	9.434%	360	18,995	144	
	5.625%	9.573%	360	350,694	282	
	5.250%	9.573%	360	1,380,536	281	
	5.375%	9.573%	360	99,577	281	
	7.750%	10.163%	360	202,537	197	
				12,331,695		
	HMRB 2000LMN	7.250%	0.000%	360	7,002	221
		4.250%	0.000%	360	639,868	255
3.250%		0.000%	360	123,103	271	
4.750%		0.005%	360	3,502,190	263	
4.500%		0.014%	360	715,447	252	
5.250%		0.027%	360	1,602,916	262	
5.625%		0.077%	360	51,839	287	
5.750%		0.088%	360	247,041	271	
5.000%		0.700%	360	557,047	261	
6.250%		0.898%	360	525,791	241	
6.750%		1.269%	360	145,543	238	
6.500%		2.509%	360	563,828	257	
3.000%		3.000%	480	1,499	447	
3.000%		3.000%	420	592	385	
3.000%		3.002%	360	349,784	53	
7.000%		3.237%	360	187,707	259	
3.250%		3.250%	480	6,111	428	
3.500%		3.500%	360	1,619	324	
3.625%		3.625%	360	558	314	
4.000%		3.740%	360	1,982	300	
3.750%		3.750%	360	984	315	
5.875%		4.038%	360	180	280	
4.875%		4.038%	360	2,411	280	
4.125%		4.125%	360	932	319	
5.500%		4.243%	360	3,481,929	239	
4.625%		4.625%	360	650	310	
4.750%		4.750%	420	1,016	368	
5.125%		5.125%	480	1,280	431	
5.250%		5.250%	420	1,249	379	
5.125%		5.358%	360	8,433	308	
5.375%		5.375%	360	33,730	305	
5.875%		5.875%	420	1,840	369	
6.000%		6.000%	480	1,695	432	
6.125%		6.202%	360	19,611	311	
6.375%		6.375%	420	1,562	379	
6.625%		6.625%	360	5,911	312	
6.750%		6.750%	420	6,291	371	
6.875%		6.875%	480	4,289	427	
6.875%		6.875%	420	790	370	
7.000%		7.000%	480	15,683	434	
7.000%		7.000%	420	49,306	370	
6.000%		7.080%	360	512,674	289	
7.125%	7.125%	480	49,047	432		
7.125%	7.125%	360	3,740	314		
7.375%	7.375%	420	2,331	370		
8.250%	8.250%	360	1,317,463	95		
8.550%	8.550%	360	1,224,168	101		
8.625%	8.625%	360	404,886	101		
			16,385,550			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal	Weighted Average Maturity (in months)
				Amount of Mortgage Loan Portfolio at December 31, 2012	
HMRB 2000TUVW	3.000%	3.000%	480	\$20,690	442
	3.000%	3.109%	420	7,521	376
	2.000%	3.163%	360	79,932	308
	3.250%	3.250%	480	31,133	428
	3.125%	3.281%	420	6,202	373
	3.000%	3.368%	360	117,061	306
	3.500%	3.500%	360	5,662	324
	3.500%	3.528%	420	5,473	365
	3.625%	3.625%	360	1,952	314
	3.625%	3.742%	420	7,345	377
	3.750%	3.750%	360	3,441	315
	3.750%	3.750%	480	5,409	426
	3.250%	3.873%	360	13,166	296
	3.875%	3.875%	420	6,180	369
	4.000%	3.942%	360	10,121	302
	4.875%	4.038%	360	8,434	280
	4.125%	4.125%	360	3,259	319
	4.125%	4.125%	480	8,532	430
	4.500%	4.291%	360	11,274	265
	4.375%	4.375%	420	7,001	370
	4.500%	4.515%	420	9,879	369
	4.375%	4.594%	360	8,690	334
	4.625%	4.625%	420	6,411	372
	4.750%	4.750%	420	11,587	368
	4.250%	4.981%	360	9,119	316
	5.000%	5.040%	420	7,385	372
	5.125%	5.125%	480	4,476	431
	4.625%	5.214%	360	8,763	312
	5.250%	5.250%	420	4,368	379
	5.125%	5.358%	360	29,494	308
	5.375%	5.375%	420	6,276	373
	5.125%	5.381%	420	6,633	371
	4.750%	5.710%	360	516,242	264
	5.625%	5.722%	420	20,320	370
	5.750%	5.750%	420	5,431	368
	5.875%	5.875%	420	6,434	369
	6.000%	6.000%	480	5,929	432
	5.375%	6.106%	360	562,878	305
	6.125%	6.125%	480	31,803	426
	6.125%	6.215%	360	78,763	309
	6.250%	6.300%	420	135,732	366
	6.000%	6.300%	420	634,987	366
	6.375%	6.375%	420	5,464	379
	6.375%	6.375%	480	76,151	428
	6.625%	6.625%	480	66,396	434
	6.625%	6.625%	360	33,925	255
	6.500%	6.662%	420	84,620	366
	6.750%	6.750%	420	75,156	369
	6.875%	6.875%	360	14,656	156
	6.875%	6.875%	420	2,763	370
	6.875%	6.875%	480	69,227	427
	5.000%	6.909%	360	2,091,025	253
	6.250%	6.955%	360	704,142	260
	7.000%	7.000%	420	394,971	369
	7.000%	7.000%	480	54,852	434
	7.125%	7.125%	360	20,948	258
	7.125%	7.125%	480	206,830	431
	6.375%	7.250%	360	6,193	309
	7.000%	7.341%	360	424,794	279
	7.375%	7.375%	360	2,485	154
	7.375%	7.375%	420	50,182	369
	6.000%	7.414%	360	1,345,703	281
	6.500%	7.677%	360	2,704,186	240
	7.750%	7.750%	360	5,425	209
	6.750%	7.754%	360	423,959	234
	8.000%	8.000%	360	18,959	209
	8.250%	8.250%	360	1,163	211
	5.500%	8.362%	360	4,217,948	287
	7.250%	8.437%	360	130,309	201
	5.250%	8.441%	360	1,236,116	253
	5.750%	8.532%	360	5,468,877	274
	5.625%	8.604%	360	3,657,654	288
	5.875%	8.680%	360	619,960	286
	7.500%	10.551%	360	262,239	200
				26,948,666	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2000X1X2YZ	3.000%	3.855%	360	\$275,757	293
	4.750%	5.482%	360	656,779	260
	5.000%	6.295%	360	5,046,021	242
	6.250%	6.338%	360	265,680	204
	6.500%	6.592%	360	2,805,854	212
	5.250%	6.727%	360	1,602,109	258
	6.750%	6.845%	360	1,737,599	210
	5.500%	6.862%	360	8,531,497	271
	5.750%	6.921%	360	6,614,740	281
	6.000%	7.034%	360	2,044,200	285
	5.625%	7.067%	360	2,490,819	286
	5.875%	7.067%	360	430,463	286
	5.375%	7.067%	360	200,718	304
	7.000%	7.099%	360	254,060	217
	7.250%	7.352%	360	304,102	215
	8.000%	8.013%	360	698,648	104
	7.500%	8.873%	360	120,210	200
7.750%	8.873%	360	46,759	218	
			<u>34,126,015</u>		
HMRB 2001ABCD	4.500%	5.522%	360	12,429,520	267
	5.750%	5.750%	360	2,273,899	212
	5.000%	5.800%	360	3,166,219	270
	3.000%	5.870%	360	957,390	275
	6.000%	6.000%	360	3,472,051	208
	5.250%	6.148%	360	933,722	251
	5.500%	6.207%	360	2,372,255	247
	5.875%	6.250%	360	518,566	283
	6.250%	6.250%	360	1,991,777	209
	5.125%	6.250%	360	2,900,646	288
	4.250%	6.250%	360	1,611,909	274
	4.000%	6.250%	360	263,985	273
	4.750%	6.250%	360	3,154,026	253
	6.500%	6.500%	360	990,798	207
	6.750%	8.480%	360	414,879	213
	7.000%	8.750%	360	186,984	208
				<u>37,638,627</u>	
HMRB 2001EFG	3.000%	3.000%	480	26,657	440
	3.250%	3.250%	480	16,843	426
	3.250%	3.276%	360	14,671	309
	3.125%	3.281%	420	10,702	373
	3.500%	3.528%	420	9,445	365
	3.625%	3.742%	420	12,675	377
	3.750%	3.750%	480	9,334	426
	3.875%	3.875%	420	10,664	369
	3.000%	4.019%	420	261,312	366
	4.125%	4.125%	480	14,723	430
	4.375%	4.375%	420	12,082	370
	4.500%	4.515%	420	17,048	369
	3.000%	4.549%	360	327,797	270
	4.375%	4.594%	360	14,997	334
	4.625%	4.625%	420	11,064	372
	4.750%	4.750%	420	13,866	368
	4.250%	4.981%	360	15,737	316
	5.000%	5.040%	420	12,744	372
	4.000%	5.271%	360	310,667	252
	5.375%	5.375%	420	10,831	373
	5.125%	5.381%	420	11,447	371
	4.625%	5.421%	360	11,197	312
	5.625%	5.722%	420	35,067	370
	5.750%	5.750%	420	9,372	368
	6.125%	6.125%	480	54,882	426
	6.000%	6.300%	420	1,095,800	366
	5.625%	6.300%	360	195,192	304
	6.125%	6.300%	360	17,553	297
	6.250%	6.300%	420	234,234	366
	6.375%	6.375%	480	131,414	428
	4.750%	6.466%	360	6,839,836	265
	5.000%	6.589%	360	1,976,803	245
	6.625%	6.625%	480	114,579	434
6.750%	6.750%	420	91,725	368	
5.500%	6.800%	360	2,155,587	257	
5.750%	6.801%	360	1,508,165	247	
6.000%	6.856%	360	2,771,043	242	
6.875%	6.875%	480	93,579	426	
7.000%	7.000%	420	384,007	369	
7.125%	7.125%	480	60,895	428	
6.250%	7.171%	360	1,312,746	236	
7.375%	7.375%	420	72,528	369	
6.500%	7.396%	360	1,181,643	230	
5.250%	7.486%	360	4,942,485	253	
6.750%	8.030%	360	584,663	228	
5.375%	8.142%	360	2,454,178	291	
4.500%	8.272%	360	986,057	251	
6.500%	8.419%	420	726,026	365	
7.000%	9.216%	360	341,958	204	
			<u>31,528,521</u>		

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2001HIJK	3.000%	3.499%	360	\$849,870	276
	3.500%	3.500%	360	282,518	267
	4.000%	4.000%	360	6,882,325	259
	4.250%	4.303%	360	2,134,570	267
	6.000%	4.522%	360	295,105	227
	5.750%	4.689%	360	1,333,229	236
	5.000%	4.929%	360	8,195,707	262
	3.250%	4.961%	360	10,892	271
	4.500%	4.969%	360	895,827	261
	3.750%	5.025%	360	192,927	288
	5.250%	5.085%	360	6,791,748	257
	5.500%	5.613%	360	4,993,104	256
	6.500%	5.854%	360	2,061,785	220
	6.250%	6.017%	360	3,887,111	217
	4.750%	6.410%	360	8,596,820	265
	6.625%	6.625%	360	30,939	166
	5.375%	6.700%	360	3,881,951	281
	6.750%	6.758%	360	252,486	189
	5.875%	6.763%	360	119,068	296
	6.875%	6.875%	360	34,219	156
	5.625%	7.010%	360	81,822	276
	7.000%	7.014%	360	949,380	218
	7.125%	7.125%	360	18,371	167
	7.250%	7.250%	360	226,460	199
	6.500%	7.250%	420	42,680	364
	6.375%	7.250%	360	14,460	309
	7.300%	7.300%	360	653,549	118
	7.375%	7.375%	360	5,801	154
	7.450%	7.450%	360	31,728	74
	7.500%	7.500%	360	76,855	168
	7.600%	7.600%	360	1,080,127	104
	7.750%	7.750%	360	12,667	209
	7.875%	7.875%	360	37,954	136
	7.950%	7.950%	360	24,478	108
	8.000%	8.000%	360	499,310	139
	8.020%	8.020%	360	242,377	109
	8.200%	8.200%	360	368,919	99
	8.250%	8.250%	360	2,714	211
				<u>56,091,853</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal	Weighted Average Maturity (in months)
				Amount of Mortgage Loan Portfolio at December 31, 2012	
HMRB 2001LMNOP	3.000%	3.000%	480	\$12,318	440
	3.000%	3.150%	420	4,347	372
	3.250%	3.250%	480	7,783	426
	3.250%	3.276%	360	6,780	309
	3.125%	3.281%	420	4,945	373
	3.000%	3.369%	360	452,542	281
	3.500%	3.528%	420	4,365	365
	3.625%	3.742%	420	5,857	377
	3.750%	3.750%	480	4,313	426
	3.875%	3.875%	420	4,928	369
	4.125%	4.125%	480	6,804	430
	4.375%	4.375%	420	5,583	370
	4.000%	4.383%	360	2,543	305
	4.500%	4.515%	420	7,878	369
	4.375%	4.594%	360	6,930	334
	4.625%	4.625%	420	5,113	372
	4.750%	4.750%	420	6,408	368
	4.250%	4.981%	360	7,272	316
	5.000%	5.029%	360	7,743,199	270
	5.000%	5.040%	420	5,889	372
	5.375%	5.375%	420	5,005	373
	5.125%	5.381%	420	5,290	371
	4.625%	5.421%	360	5,174	312
	4.750%	5.631%	360	7,613,504	262
	5.625%	5.722%	420	16,205	370
	5.750%	5.750%	420	4,331	368
	5.750%	5.878%	360	4,461,743	229
	5.250%	5.939%	360	5,777,722	247
	6.000%	6.109%	360	2,160,676	242
	6.125%	6.125%	480	25,361	426
	6.250%	6.254%	360	1,424,937	224
	6.000%	6.300%	420	506,375	366
	5.375%	6.300%	360	354,793	305
	6.125%	6.300%	360	8,112	297
	6.250%	6.300%	420	108,241	366
	5.500%	6.302%	360	4,150,637	259
	6.375%	6.375%	480	60,727	428
	6.500%	6.500%	420	52,903	367
	6.625%	6.625%	480	52,948	434
	6.500%	6.662%	360	1,628,188	230
5.625%	6.669%	360	1,149,611	286	
6.750%	6.750%	420	42,387	368	
5.875%	6.750%	360	529,284	288	
5.125%	6.750%	360	391,808	281	
6.875%	6.875%	480	43,243	426	
7.000%	7.000%	420	177,452	369	
7.125%	7.125%	480	28,140	428	
7.375%	7.375%	420	33,516	369	
6.750%	7.737%	360	599,190	226	
7.000%	7.914%	360	596,547	226	
7.250%	8.750%	360	33,844	221	
				40,353,687	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2001QRS	2.000%	0.000%	360	\$467	308
	3.000%	3.000%	480	29,971	434
	3.000%	3.073%	420	16,354	364
	3.250%	3.250%	480	14,184	426
	3.250%	3.276%	360	12,354	309
	3.125%	3.281%	420	9,012	373
	3.375%	3.375%	480	2,895	434
	3.375%	3.375%	420	2,694	360
	3.500%	3.519%	420	11,589	363
	3.625%	3.742%	420	10,674	377
	3.750%	3.750%	360	3,659	291
	3.750%	3.750%	480	7,860	426
	3.875%	3.875%	420	8,980	369
	4.000%	4.000%	420	7,327	354
	3.000%	4.092%	360	54,390	308
	4.125%	4.125%	360	2,309	293
	4.125%	4.125%	480	12,399	430
	4.250%	4.250%	420	5,209	354
	4.375%	4.375%	420	10,174	370
	4.500%	4.515%	420	14,356	369
	4.375%	4.594%	360	12,629	334
	4.000%	4.622%	360	171,177	229
	4.625%	4.625%	420	9,317	372
	4.750%	4.750%	420	11,677	368
	4.250%	4.981%	360	13,252	316
	5.000%	5.040%	420	10,732	372
	5.125%	5.086%	360	169,275	283
	4.625%	5.174%	360	13,662	303
	5.125%	5.325%	420	12,332	368
	5.375%	5.375%	420	9,120	373
	5.625%	5.625%	480	3,608	419
	5.625%	5.710%	420	33,737	367
	5.750%	5.750%	420	29,711	352
	5.750%	5.750%	480	24,719	404
	5.875%	5.875%	420	10,328	344
	6.000%	6.000%	480	107,217	408
	6.125%	6.125%	420	113,788	347
	6.125%	6.125%	480	116,136	414
	5.375%	6.268%	360	669,641	304
	6.000%	6.281%	420	984,082	365
	6.250%	6.281%	420	314,085	359
	6.125%	6.300%	360	14,782	297
	5.500%	6.356%	360	3,883,534	240
	6.375%	6.375%	480	110,664	428
	5.750%	6.428%	360	1,103,105	253
	6.500%	6.500%	420	96,407	367
	4.750%	6.565%	360	900,602	253
	6.625%	6.625%	480	96,488	434
	5.625%	6.745%	360	791,691	292
	6.750%	6.750%	360	56,084	307
	6.750%	6.750%	420	77,242	368
	6.000%	6.769%	360	2,511,208	247
	6.500%	6.833%	360	323,862	281
	5.875%	6.843%	360	116,733	282
	6.875%	6.875%	480	78,803	426
	4.500%	6.946%	360	1,296,947	259
	5.250%	6.965%	360	4,811,713	264
	5.000%	6.968%	360	5,434,861	272
	7.000%	7.000%	360	11,349	308
	7.000%	7.000%	420	323,374	369
	7.125%	7.125%	480	51,280	428
	4.875%	7.194%	360	1,222,301	280
	7.375%	7.375%	420	61,076	369
	6.250%	7.932%	360	1,635,265	234
				28,086,454	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2001TUV	6.125%	0.000%	360	\$7,518	300
	6.750%	0.000%	420	22,507	358
	4.125%	0.000%	420	1,277	387
	6.500%	0.000%	480	5,924	416
	6.750%	0.000%	480	20,385	419
	6.250%	0.000%	480	5,527	419
	6.625%	0.000%	480	11,268	420
	3.000%	3.000%	420	100,391	355
	3.000%	3.227%	360	635,587	298
	3.250%	3.250%	420	16,674	356
	3.500%	3.500%	360	15,020	288
	3.750%	4.261%	360	317,454	303
	4.375%	4.375%	360	15,070	299
	4.375%	4.375%	420	40,596	353
	6.125%	4.738%	480	82,535	411
	4.750%	4.750%	420	43,161	370
	4.750%	4.863%	360	2,743,702	262
	5.000%	4.870%	420	27,031	360
	4.875%	4.875%	420	17,634	355
	5.125%	5.125%	360	1,147,339	290
	5.125%	5.125%	420	32,615	347
	5.250%	5.246%	360	4,735,682	236
	4.500%	5.250%	360	552,020	250
	4.250%	5.260%	360	826,045	254
	6.125%	5.352%	420	12,330	350
	5.375%	5.375%	360	125,604	294
	5.375%	5.375%	480	18,342	420
	5.000%	5.615%	360	9,964,232	266
	5.750%	5.750%	420	1,502,735	351
	5.750%	5.750%	480	214,813	410
	5.875%	5.875%	360	220,910	295
	5.875%	5.875%	480	158,824	412
	6.000%	5.906%	480	453,887	413
	6.000%	5.998%	360	2,734,685	225
	6.000%	6.000%	420	660,592	351
	5.750%	6.003%	360	5,415,400	237
	5.625%	6.013%	360	1,829,435	278
	5.500%	6.018%	360	5,257,690	266
	6.250%	6.250%	420	119,437	353
	6.750%	6.750%	360	20,055	207
	7.250%	7.250%	360	151,644	224
	6.250%	7.567%	360	918,999	221
	6.500%	8.161%	360	205,978	211
				<u>41,408,555</u>	
	HMRB 2002ABC	2.000%	0.000%	360	2,078
3.000%		3.000%	480	33,447	415
3.000%		3.000%	420	37,494	356
3.375%		3.375%	480	12,871	434
3.375%		3.375%	420	11,979	360
3.500%		3.500%	420	16,163	356
3.750%		3.750%	360	16,270	291
4.000%		4.000%	360	1,212,442	221
4.000%		4.000%	420	32,576	354
4.125%		4.125%	360	10,267	293
4.250%		4.250%	420	23,157	354
4.625%		4.625%	360	18,822	281
4.750%		4.987%	360	9,456,436	259
5.125%		5.086%	360	752,589	283
5.125%		5.125%	420	11,972	354
4.500%		5.256%	360	5,432,853	266
5.375%		5.375%	360	102,674	284
5.500%		5.410%	360	2,859,218	252
5.875%		5.582%	360	112,895	286
5.625%		5.625%	480	16,042	419
5.625%		5.625%	420	18,706	344
5.750%		5.662%	360	2,150,546	230
5.625%		5.736%	360	754,187	282
5.750%		5.750%	480	109,901	404
5.750%		5.750%	420	97,005	346
5.000%		5.761%	360	6,845,029	263
5.875%		5.875%	420	45,917	344
6.000%		6.000%	480	476,681	408
6.000%		6.000%	360	2,222,231	225
6.000%		6.000%	420	272,552	348
5.250%		6.035%	360	5,984,943	268
6.125%		6.125%	420	505,896	347
6.125%		6.125%	480	310,857	407
6.250%	6.250%	360	1,609,256	227	
6.250%	6.250%	420	519,446	348	
4.250%	6.250%	360	1,837,571	274	
6.500%	6.500%	360	685,155	234	
6.750%	6.750%	360	95,209	214	
			<u>44,713,332</u>		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2002DEFG	2.000%	0.000%	360	\$502	308
	3.000%	3.000%	480	8,075	415
	3.000%	3.000%	420	9,052	356
	3.375%	3.375%	480	3,107	434
	3.375%	3.375%	420	2,892	360
	3.500%	3.500%	420	3,902	356
	3.750%	3.750%	360	3,928	291
	4.000%	4.000%	420	7,865	354
	4.250%	4.250%	420	5,591	354
	4.000%	4.589%	360	216,346	241
	4.625%	4.625%	360	4,544	281
	5.125%	5.125%	420	2,890	354
	4.500%	5.315%	360	225,035	235
	4.125%	5.552%	360	128,521	291
	5.625%	5.572%	360	137,897	284
	5.875%	5.582%	360	27,256	286
	5.625%	5.625%	480	3,873	419
	5.625%	5.625%	420	4,516	344
	5.750%	5.750%	480	26,533	404
	5.750%	5.750%	420	23,420	346
	5.875%	5.875%	420	11,086	344
	6.000%	6.000%	420	65,803	348
	6.000%	6.000%	480	115,086	408
	4.750%	6.080%	360	690,118	260
	6.125%	6.125%	480	75,051	407
	6.125%	6.125%	420	122,139	347
	6.250%	6.250%	420	125,411	348
	5.000%	6.539%	360	4,361,174	271
	5.750%	6.554%	360	1,931,935	235
	6.000%	6.795%	360	1,486,098	227
	5.500%	6.817%	360	2,880,497	262
	5.250%	6.986%	360	4,385,665	266
	6.250%	7.102%	360	1,649,151	232
	5.125%	7.183%	360	1,662,336	289
	5.375%	7.420%	360	765,306	274
	6.750%	7.671%	360	83,083	235
	6.500%	8.481%	360	1,316,558	229
				<u>22,572,243</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2002HJK	2.000%	0.000%	360	\$827	308
	6.125%	0.000%	360	587	300
	6.500%	0.000%	480	462	416
	6.750%	0.000%	480	1,591	419
	6.625%	0.000%	480	880	420
	6.750%	0.000%	420	1,757	358
	3.000%	3.015%	480	20,020	415
	3.000%	3.016%	420	43,246	359
	3.125%	3.142%	360	4,453	301
	3.250%	3.267%	420	1,302	356
	3.375%	3.391%	480	5,124	434
	3.375%	3.391%	420	4,769	360
	3.375%	3.400%	360	240,093	257
	3.500%	3.517%	420	6,435	356
	3.500%	3.518%	360	1,172	288
	4.125%	3.532%	360	22,417	291
	3.625%	3.645%	420	3,089	359
	3.750%	3.769%	360	9,846	298
	3.750%	3.770%	420	5,631	368
	3.875%	3.896%	360	5,018	306
	4.000%	3.986%	360	922,103	232
	4.000%	4.020%	420	19,703	358
	4.125%	4.107%	420	10,159	377
	4.250%	4.271%	420	9,219	354
	4.375%	4.398%	420	8,586	362
	4.375%	4.398%	360	7,078	297
	4.500%	4.524%	480	2,070	420
	4.500%	4.524%	420	3,350	355
	4.250%	4.561%	360	6,417,584	268
	4.625%	4.647%	360	7,493	281
	4.500%	4.678%	360	2,621,132	272
	4.750%	4.775%	420	3,369	370
	4.875%	4.901%	420	1,377	355
	5.375%	4.915%	360	187,115	281
	5.000%	4.979%	420	5,767	357
	5.000%	5.088%	360	11,583,754	260
	5.125%	5.151%	420	10,145	355
	4.750%	5.190%	360	6,548,799	255
	6.750%	5.206%	360	11,570	235
	5.250%	5.275%	360	8,250,694	239
	6.250%	5.365%	480	2,952	449
	5.375%	5.403%	480	1,432	420
	3.000%	5.420%	360	2,281,634	282
	5.500%	5.530%	420	4,497	358
	5.125%	5.538%	360	2,001,962	285
	5.625%	5.652%	480	6,386	419
	5.625%	5.652%	420	7,447	344
	6.500%	5.763%	360	185,120	230
	5.500%	5.775%	360	7,311,273	234
	5.750%	5.779%	480	60,522	405
	5.750%	5.780%	420	160,195	350
	5.625%	5.789%	360	825,859	286
	5.875%	5.904%	420	18,280	344
	5.875%	5.906%	480	17,758	412
	5.875%	5.921%	360	310,762	284
	5.750%	5.929%	360	6,665,691	231
	4.875%	5.994%	360	709,225	281
	6.000%	6.019%	480	291,033	411
	6.000%	6.031%	420	432,067	353
	6.000%	6.075%	360	3,063,621	230
	6.125%	6.089%	480	135,175	408
	6.125%	6.154%	420	340,830	352
	6.250%	6.281%	420	290,923	351
	6.250%	6.641%	360	1,406,050	230
			<u>63,540,481</u>		
HMRB 2002LMN	3.000%	3.619%	360	231,083	301
	4.000%	4.045%	360	2,556,504	235
	4.250%	4.313%	360	1,705,984	274
	5.000%	4.842%	360	6,716,792	245
	4.750%	4.856%	360	17,647,268	263
	4.500%	5.153%	360	341,536	277
	5.250%	5.311%	360	6,753,682	238
	4.875%	5.429%	360	2,158,242	280
	5.500%	5.563%	360	5,186,163	232
	5.625%	5.708%	360	177,067	282
	5.750%	5.815%	360	4,265,253	235
	5.875%	5.962%	360	242,887	284
	6.000%	6.068%	360	408,009	236
				<u>48,390,469</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)	
HMRB 2002OPQR	6.000%	0.000%	360	\$11,456	251	
	3.000%	3.208%	360	68,538	292	
	3.250%	3.475%	360	156,246	257	
	4.000%	4.167%	360	1,490,484	240	
	4.750%	4.177%	360	7,497,355	248	
	4.250%	4.543%	360	7,030,110	259	
	5.750%	4.604%	360	720,567	237	
	4.500%	4.703%	360	4,012,594	255	
	5.500%	5.154%	360	2,752,613	239	
	5.000%	5.175%	360	8,813,250	241	
	5.250%	5.201%	360	3,938,600	243	
	5.375%	5.747%	360	147,882	277	
	6.250%	6.511%	360	75,633	194	
				<u>36,715,328</u>		
HMRB 2002STUV	5.750%	0.000%	360	124,742	249	
	6.000%	0.000%	360	13,156	251	
	4.250%	3.738%	360	2,531,864	251	
	4.500%	4.008%	360	1,806,727	249	
	4.750%	4.283%	360	4,837,310	260	
	5.000%	4.567%	360	4,649,490	241	
	5.250%	4.636%	360	5,748,729	258	
	5.625%	4.909%	360	188,335	283	
	5.500%	4.977%	360	79,945	242	
	6.375%	5.564%	360	156,525	302	
	6.750%	6.108%	360	180,279	227	
				<u>20,317,103</u>		
	HMRB 2003BCD	3.000%	3.000%	360	13,331	286
		5.500%	3.068%	360	605,235	266
3.250%		3.179%	360	156,751	280	
3.625%		3.546%	360	100,416	284	
4.000%		3.970%	360	714,293	249	
4.250%		4.171%	360	2,785,125	258	
5.750%		4.274%	360	18,795	233	
5.250%		4.355%	360	976,587	244	
4.500%		4.399%	360	7,002,518	249	
4.750%		4.649%	360	6,190,277	257	
4.875%		4.875%	360	19,614	283	
5.000%		4.905%	360	4,226,439	248	
5.125%		5.125%	360	176,521	282	
5.375%		5.258%	360	177,859	288	
6.250%		6.104%	360	113,728	222	
6.750%		6.593%	360	33,153	233	
7.000%		6.837%	360	66,320	232	
			<u>23,376,962</u>			
HMRB 2003EFG	6.000%	0.000%	360	375	251	
	3.000%	3.020%	360	55,435	278	
	3.250%	3.250%	360	5,109	257	
	4.000%	4.013%	360	124,829	238	
	5.750%	4.298%	360	23,580	237	
	4.250%	4.329%	360	1,269,472	243	
	4.500%	4.569%	360	7,147,007	254	
	4.750%	4.749%	360	2,274,667	245	
	5.000%	5.080%	360	6,944,375	255	
	5.125%	5.161%	360	923,727	282	
	5.250%	5.280%	360	1,350,663	261	
	5.375%	5.410%	360	62,758	281	
	5.500%	5.457%	360	803,861	274	
	6.250%	6.078%	360	2,475	194	
				<u>20,988,335</u>		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2003HI	7.125%	0.000%	360	\$46,729	313
	3.125%	0.000%	360	4,827	312
	5.500%	0.000%	420	1,434	370
	7.000%	0.000%	480	26,406	437
	7.000%	0.068%	360	63,918	312
	6.750%	0.072%	360	290,336	313
	6.625%	1.504%	360	132,189	311
	3.500%	2.702%	360	32,482	321
	3.000%	3.105%	480	1,194	440
	3.000%	3.246%	360	651,393	265
	6.250%	3.250%	360	427,494	306
	3.000%	3.261%	420	421	372
	6.000%	3.272%	360	475,868	305
	3.250%	3.364%	480	754	426
	3.250%	3.391%	360	657	309
	3.125%	3.396%	420	479	373
	3.500%	3.652%	420	423	365
	3.625%	3.873%	420	568	377
	3.750%	3.882%	480	418	426
	3.875%	4.011%	420	478	369
	4.125%	4.270%	480	659	430
	4.375%	4.529%	420	541	370
	6.250%	4.542%	420	15,060	370
	5.375%	4.551%	360	49,259	308
	4.000%	4.557%	360	2,546,801	249
	4.125%	4.620%	360	12,513	300
	4.500%	4.673%	420	763	369
	4.375%	4.755%	360	672	334
	4.625%	4.787%	420	495	372
	4.250%	4.840%	360	7,605,859	248
	4.750%	4.917%	420	621	368
	5.750%	5.016%	360	1,005,854	297
	4.500%	5.086%	360	10,713,908	259
	7.000%	5.207%	420	23,928	369
	5.000%	5.217%	420	571	372
	4.750%	5.371%	360	15,860,840	259
	4.875%	5.456%	360	260,598	283
	5.125%	5.570%	420	513	371
	4.625%	5.611%	360	501	312
	5.125%	5.645%	360	1,369,281	281
	5.000%	5.683%	360	6,814,039	248
	6.500%	5.777%	360	521,978	305
	5.250%	5.923%	360	4,344,494	264
	5.625%	5.923%	420	1,570	370
	5.750%	5.952%	420	420	368
	5.375%	6.015%	420	44,919	370
	5.500%	6.034%	360	1,983,621	277
	6.125%	6.170%	360	546,473	301
	5.625%	6.305%	360	425,677	303
	6.125%	6.340%	480	2,458	426
	6.000%	6.521%	420	49,068	366
	6.375%	6.599%	480	5,884	428
	6.625%	6.858%	480	5,131	434
	6.750%	6.987%	420	4,107	368
	6.875%	7.116%	480	4,190	426
	6.375%	7.140%	360	267,574	303
	6.500%	7.271%	420	297,372	363
	7.125%	7.375%	480	2,727	428
	6.625%	7.420%	420	25,894	362
	7.375%	7.634%	420	3,248	369
			<u>56,978,549</u>		
HMRB 2003KL	3.000%	3.169%	360	1,226,400	255
	3.250%	3.324%	480	1,001,516	423
	3.250%	3.344%	360	164,783	252
	4.000%	4.147%	360	2,152,340	251
	4.250%	4.398%	360	6,445,801	248
	4.500%	4.718%	360	5,940,211	254
	4.750%	4.886%	360	11,268,437	263
	4.875%	4.984%	360	312,350	288
	5.000%	5.138%	360	20,036,266	265
	5.125%	5.396%	360	683,145	283
	5.250%	5.403%	360	8,070,508	254
	5.375%	5.497%	360	639,018	286
	5.500%	5.690%	360	1,202,222	263
	5.625%	5.753%	360	1,472,475	283
	5.750%	5.771%	360	129,447	218
	6.000%	5.916%	360	111,696	212
	6.250%	6.163%	360	61,790	218
	5.875%	6.238%	360	19,902	283
	6.500%	6.409%	360	32,300	213
	6.375%	6.520%	360	298,652	304
6.750%	8.628%	360	13,797	214	
7.000%	8.628%	360	7,189	208	
			<u>61,290,245</u>		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2003MN	5.750%	2.600%	360	\$925,527	246
	3.250%	2.831%	360	20,347	257
	3.000%	3.040%	360	3,546,763	257
	4.125%	3.431%	360	19,806	290
	6.000%	3.938%	360	257,072	229
	4.000%	4.003%	360	1,728,871	252
	4.250%	4.171%	360	3,926,326	255
	4.500%	4.511%	360	10,928,076	251
	4.625%	4.679%	360	176,917	275
	4.750%	4.742%	360	21,894,073	259
	6.250%	4.886%	360	258,012	231
	5.000%	4.907%	360	26,796,721	259
	4.875%	4.929%	360	46,750	283
	5.125%	5.048%	360	1,047,028	285
	5.500%	5.146%	360	4,758,189	250
	5.250%	5.150%	360	10,740,933	264
	5.375%	5.409%	360	3,973,926	282
	6.500%	5.792%	360	198,108	229
	6.750%	6.605%	360	83,959	235
				91,327,401	
HMRB 2004DEF	3.000%	2.991%	360	677,006	280
	3.250%	3.113%	360	100,704	268
	4.125%	3.357%	360	32,882	290
	4.000%	3.979%	360	6,773,496	260
	4.250%	4.143%	360	7,571,265	258
	5.750%	4.257%	360	576,623	234
	5.125%	4.476%	360	386,274	290
	4.500%	4.534%	360	22,568,838	258
	6.000%	4.563%	360	362,610	225
	4.750%	4.687%	360	26,175,777	260
	6.250%	4.797%	360	423,390	231
	5.500%	4.852%	360	1,998,592	266
	5.000%	5.045%	360	25,005,205	266
	6.750%	5.158%	360	20,756	235
	5.250%	5.195%	360	10,250,706	261
	5.375%	5.307%	360	2,840,404	282
	6.500%	5.703%	360	328,909	229
				106,093,437	
HMRB 2005A	3.000%	3.000%	360	2,289,747	261
	3.500%	3.500%	360	340,698	271
	4.000%	4.000%	360	5,543,934	265
	4.250%	4.250%	360	22,305,516	264
	4.500%	4.500%	360	38,427,873	264
	4.750%	4.750%	360	13,253,554	266
			82,161,321		
HMRB 2005B	3.000%	3.263%	360	2,799,231	272
	3.500%	3.500%	360	164,112	272
	3.625%	3.625%	360	235,723	267
	3.750%	3.750%	360	182,067	273
	3.875%	3.875%	360	260,045	262
	4.000%	4.000%	360	16,850,648	267
	4.125%	4.125%	360	348,579	283
	4.250%	4.250%	360	23,778,384	266
	4.500%	4.500%	360	24,545,258	266
	4.750%	4.750%	360	13,476,701	269
	5.000%	5.000%	360	1,476,190	258
	5.125%	5.125%	360	84,301	282
5.250%	5.250%	360	346,821	287	
			84,548,060		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal	Weighted Average Maturity (in months)
				Amount of Mortgage Loan Portfolio at December 31, 2012	
HMRB 2005CD	7.125%	0.000%	360	\$21,528	313
	3.125%	0.000%	360	2,224	312
	5.500%	0.000%	420	661	370
	7.000%	0.000%	480	12,165	437
	7.000%	0.066%	360	29,447	312
	6.750%	0.069%	360	133,758	313
	6.625%	1.343%	360	60,900	311
	3.500%	2.413%	360	14,965	321
	5.500%	2.890%	360	41,479	312
	6.250%	2.913%	360	196,947	306
	3.000%	2.914%	360	466,741	279
	6.000%	2.954%	360	219,233	305
	3.000%	3.000%	480	550	440
	3.000%	3.000%	420	374,348	339
	3.125%	3.125%	420	81,171	333
	3.250%	3.250%	480	347	426
	3.250%	3.250%	420	157,817	337
	3.250%	3.276%	360	303	309
	3.500%	3.500%	420	56,779	337
	3.625%	3.742%	420	261	377
	3.750%	3.750%	480	193	426
	3.750%	3.750%	360	70,545	275
	3.875%	3.875%	420	220	369
	4.000%	4.000%	360	927,150	264
	4.125%	4.125%	360	5,765	300
	4.125%	4.125%	480	304	430
	4.250%	4.250%	420	94,153	331
	4.250%	4.250%	360	6,097,653	271
	5.750%	4.356%	360	422,371	302
	4.375%	4.375%	420	249	370
	6.250%	4.388%	420	6,938	370
	4.500%	4.498%	360	8,066,777	269
	4.500%	4.515%	420	352	369
	4.375%	4.594%	360	309	334
	4.625%	4.625%	420	228	372
	4.750%	4.750%	420	286	368
	4.750%	4.750%	360	2,155,791	269
	5.375%	4.844%	360	41,812	297
	4.875%	4.875%	360	350,409	279
	5.125%	4.931%	360	249,721	288
	5.000%	4.960%	360	245,857	281
	7.000%	5.030%	420	11,023	369
	5.000%	5.040%	420	263	372
	6.500%	5.168%	360	240,476	305
	5.250%	5.250%	360	56,397	284
	5.250%	5.250%	420	9,372,661	332
	5.375%	5.375%	420	20,694	370
	5.125%	5.381%	420	236	371
	4.625%	5.421%	360	231	312
	6.125%	5.509%	360	251,761	301
	5.625%	5.639%	360	196,110	303
	5.625%	5.722%	420	723	370
	5.750%	5.750%	420	193	368
	6.125%	6.125%	480	1,132	426
	6.000%	6.300%	420	22,606	366
	6.375%	6.375%	360	123,272	303
	6.375%	6.375%	480	2,711	428
	6.500%	6.500%	420	137,000	363
	6.625%	6.625%	420	11,929	362
	6.625%	6.625%	480	2,364	434
	6.750%	6.750%	420	1,892	368
	6.875%	6.875%	480	1,930	426
	7.125%	7.125%	480	1,256	428
	7.375%	7.375%	420	1,496	369
				<u>31,067,064</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2005EF	7.125%	0.000%	360	\$143,627	313
	3.125%	0.000%	360	14,835	312
	3.750%	0.000%	360	65,595	288
	7.000%	0.000%	480	81,160	437
	7.000%	0.066%	360	196,458	312
	4.250%	0.132%	360	1,263,827	274
	6.750%	0.163%	360	909,049	312
	5.000%	0.623%	360	5,776,994	272
	3.000%	1.199%	360	457,453	296
	6.625%	1.343%	360	406,294	311
	4.750%	1.427%	360	8,582,133	271
	3.500%	2.413%	360	99,837	321
	4.500%	2.842%	360	2,893,602	269
	3.000%	3.000%	480	3,669	440
	3.000%	3.000%	420	1,249,395	340
	4.000%	3.024%	360	44,647	242
	6.000%	3.224%	360	1,752,536	292
	3.250%	3.250%	420	149,113	339
	3.250%	3.250%	480	2,318	426
	3.250%	3.276%	360	2,019	309
	3.125%	3.281%	420	1,473	373
	6.250%	3.287%	360	1,644,915	291
	5.250%	3.355%	360	1,173,817	268
	3.500%	3.528%	420	1,300	365
	3.625%	3.626%	420	299,480	337
	5.125%	3.716%	360	373,234	294
	3.750%	3.750%	420	237,878	336
	3.750%	3.750%	480	1,285	426
	4.125%	3.810%	360	64,876	296
	5.500%	3.869%	360	856,150	278
	3.875%	3.875%	420	1,468	369
	4.125%	4.125%	480	2,026	430
	5.750%	4.353%	360	3,193,914	294
	4.375%	4.375%	420	1,663	370
	6.250%	4.388%	420	46,289	370
	5.375%	4.448%	360	306,599	290
	4.500%	4.500%	420	462,797	347
	4.375%	4.594%	360	2,064	334
	4.625%	4.625%	420	291,962	346
	4.750%	4.750%	420	507,823	338
	4.875%	4.875%	420	267,067	352
	4.875%	4.875%	360	298,032	283
	7.000%	5.030%	420	73,544	369
	5.000%	5.040%	420	1,754	372
	6.500%	5.244%	360	1,868,573	294
	5.250%	5.250%	420	21,772,511	334
	5.375%	5.375%	420	138,064	370
	5.125%	5.381%	420	1,575	371
	4.625%	5.421%	360	1,541	312
	5.500%	5.499%	420	18,457,337	337
	6.125%	5.509%	360	1,679,634	301
	5.625%	5.639%	360	1,308,358	303
	5.625%	5.722%	420	4,826	370
	5.750%	5.750%	420	3,246,113	338
	6.125%	6.125%	480	7,553	426
	6.000%	6.300%	420	150,815	366
	6.375%	6.375%	360	822,414	303
	6.375%	6.375%	480	18,086	428
	6.500%	6.500%	420	914,001	363
	6.625%	6.625%	420	79,587	362
	6.625%	6.625%	480	15,770	434
	6.750%	6.750%	420	12,624	368
	6.875%	6.875%	480	12,879	426
	7.125%	7.125%	480	8,381	428
	7.375%	7.375%	420	9,982	369
				<u>84,736,597</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal	Weighted Average Maturity (in months)	
				Amount of Mortgage Loan Portfolio at December 31, 2012		
HMRB 2005H	5.500%	0.000%	360	\$327,992	281	
	3.000%	0.000%	360	237,310	277	
	4.125%	0.000%	360	22,727	275	
	3.750%	0.000%	360	10,129	303	
	5.250%	1.099%	360	557,346	275	
	5.000%	2.570%	360	1,142,724	271	
	3.000%	3.000%	420	217,856	350	
	3.250%	3.250%	360	35,356	271	
	3.250%	3.250%	480	51,601	423	
	3.375%	3.375%	420	117,300	345	
	4.500%	3.435%	360	2,943,372	267	
	3.500%	3.500%	420	90,250	370	
	4.250%	3.526%	360	1,099,065	266	
	3.750%	3.750%	420	113,216	351	
	4.000%	3.906%	360	1,555,111	266	
	4.000%	4.000%	420	48,079	360	
	4.125%	4.125%	420	61,804	338	
	4.250%	4.250%	420	126,405	346	
	4.750%	4.334%	360	760,515	264	
	4.375%	4.375%	420	90,233	351	
	5.250%	5.250%	420	361,002	336	
	5.500%	5.500%	420	2,261,565	339	
	5.750%	5.750%	420	5,905,135	340	
	5.875%	5.875%	420	395,151	345	
	6.125%	6.125%	420	439,544	345	
	6.375%	6.375%	360	32,438	302	
	6.375%	6.375%	420	75,668	364	
				19,078,894		
	HMRB 2006BC	5.125%	0.000%	360	982,161	286
		4.875%	0.000%	360	653,300	280
5.375%		0.027%	360	1,711,180	283	
3.000%		0.105%	360	326,381	298	
5.625%		0.467%	360	1,218,601	282	
5.250%		0.829%	360	1,944,671	275	
5.500%		1.285%	360	1,383,331	279	
4.750%		1.710%	360	4,049,997	272	
5.875%		2.216%	360	44,270	284	
3.000%		3.000%	420	2,207,543	352	
3.250%		3.250%	360	73,212	271	
3.250%		3.250%	420	478,556	348	
3.250%		3.250%	480	785,809	422	
3.375%		3.375%	420	329,673	343	
5.000%		3.384%	360	1,868,141	265	
3.625%		3.625%	420	318,020	346	
4.000%		4.000%	420	234,400	341	
4.000%		4.000%	360	3,144,294	266	
4.125%		4.125%	420	256,250	343	
6.250%		4.160%	360	11,194	204	
4.250%		4.250%	420	606,229	349	
4.250%		4.250%	360	1,888,126	265	
5.750%		4.257%	360	337,964	283	
6.000%		4.265%	360	108,271	285	
4.500%		4.321%	360	4,845,270	264	
6.500%		4.326%	360	118,222	212	
4.375%		4.375%	420	520,625	360	
6.750%		4.493%	360	73,212	210	
7.000%		4.659%	360	10,705	217	
7.250%		4.826%	360	12,813	215	
4.875%		4.875%	420	255,832	353	
5.250%		5.250%	420	272,670	345	
5.500%		5.500%	420	932,978	345	
5.750%		5.750%	420	17,428,671	342	
7.500%		5.824%	360	5,065	200	
7.750%		5.824%	360	1,970	218	
5.875%		5.875%	420	21,658,133	343	
6.000%		6.000%	420	488,267	347	
6.125%		6.125%	420	4,875,081	346	
6.250%		6.250%	420	1,891,973	346	
6.375%	6.375%	360	253,426	303		
6.375%	6.375%	420	466,958	363		
			31,662	104		
			79,105,108			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)	
HMRB 2006DEF	3.000%	0.000%	360	\$2,161,978	282	
	5.250%	2.154%	360	1,940,001	275	
	6.000%	2.422%	360	477,191	255	
	4.500%	2.444%	360	242,163	266	
	5.500%	2.714%	360	1,117,552	273	
	3.000%	3.000%	420	911,765	355	
	3.250%	3.250%	420	373,736	358	
	3.250%	3.250%	480	572,819	423	
	4.125%	3.352%	360	22,974	290	
	3.625%	3.625%	420	768,439	353	
	5.000%	3.862%	360	1,587,619	276	
	3.875%	3.875%	420	421,400	344	
	4.000%	3.890%	360	346,760	291	
	4.750%	4.057%	360	2,206,451	274	
	4.125%	4.125%	420	541,336	348	
	5.750%	4.279%	360	690,078	259	
	4.875%	4.300%	360	1,179,640	275	
	5.625%	4.447%	360	7,545,676	284	
	4.500%	4.500%	420	391,492	374	
	5.125%	4.740%	360	459,688	287	
	6.250%	4.774%	360	287,857	232	
	4.875%	4.875%	420	387,345	345	
	5.875%	5.062%	360	2,665,152	280	
	5.375%	5.072%	360	5,006,557	281	
	5.125%	5.125%	420	598,420	350	
	6.750%	5.156%	360	14,502	235	
	6.500%	5.701%	360	229,803	229	
	5.750%	5.750%	480	281,616	411	
	5.750%	5.750%	420	3,131,947	348	
	5.875%	5.875%	420	4,561,400	345	
	6.000%	6.000%	420	1,551,416	352	
	6.125%	6.125%	420	37,320,309	345	
	6.250%	6.250%	420	4,502,645	354	
	6.375%	6.375%	420	461,600	364	
				<u>84,959,327</u>		
	HMRB 2006GHI	5.000%	0.000%	360	2,607,731	289
		2.000%	0.000%	360	34,433	308
3.000%		3.000%	420	621,255	356	
3.000%		3.000%	480	554,206	415	
3.375%		3.375%	480	213,265	434	
3.375%		3.375%	420	198,481	360	
3.500%		3.500%	420	267,809	356	
5.500%		3.611%	360	4,374,750	286	
3.750%		3.750%	360	269,581	291	
4.000%		4.000%	420	539,765	354	
4.125%		4.125%	360	170,125	293	
4.250%		4.250%	420	383,697	354	
4.625%		4.625%	360	311,878	281	
4.750%		4.750%	360	177,380	276	
5.250%		4.958%	360	3,803,092	283	
5.125%		5.086%	360	12,470,020	283	
5.125%		5.125%	420	198,371	354	
5.750%		5.155%	360	5,283,873	286	
5.375%		5.375%	360	1,701,257	284	
5.625%		5.572%	360	9,463,877	284	
5.875%		5.582%	360	1,870,617	286	
5.625%		5.625%	480	265,802	419	
5.625%		5.625%	420	309,954	344	
5.750%		5.750%	480	1,821,000	404	
5.750%		5.750%	420	1,607,321	346	
5.875%		5.875%	420	760,826	344	
6.000%		6.000%	360	2,851,459	290	
6.000%	6.000%	480	7,898,365	408		
6.000%	6.000%	420	4,516,056	348		
6.125%	6.125%	480	5,150,746	407		
6.125%	6.125%	420	8,382,451	347		
6.250%	6.250%	420	8,606,956	348		
			<u>87,686,396</u>			

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal	Weighted Average Maturity (in months)
				Amount of Mortgage Loan Portfolio at December 31, 2012	
HMRB 2006JK	4.125%	0.000%	360	\$43,770	290
	6.750%	0.000%	480	404,397	419
	6.625%	0.000%	480	131,733	424
	3.000%	1.611%	480	68,779	422
	5.000%	1.876%	360	2,553,142	289
	2.000%	2.000%	420	211,962	348
	3.000%	2.627%	360	1,785,460	291
	3.000%	3.000%	420	1,923,693	356
	3.125%	3.125%	360	707,676	294
	3.500%	3.500%	420	232,880	349
	4.250%	3.603%	360	174,237	307
	3.625%	3.625%	420	574,217	357
	3.750%	3.750%	360	18,559	309
	3.750%	3.750%	420	31,028	368
	3.875%	3.875%	360	309,805	279
	5.125%	3.940%	360	3,920,046	289
	4.000%	4.000%	420	290,553	348
	4.000%	4.000%	360	20,571	297
	4.125%	4.125%	420	55,422	377
	5.875%	4.129%	360	2,806,868	289
	4.250%	4.250%	420	328,854	356
	4.375%	4.375%	360	32,515	296
	4.375%	4.375%	420	230,052	355
	4.500%	4.500%	360	41,675	291
	4.500%	4.500%	480	11,404	420
	4.500%	4.500%	420	636,839	348
	5.625%	4.624%	360	4,951,397	285
	4.750%	4.750%	360	227,865	251
	4.875%	4.875%	360	432,284	285
	5.000%	5.000%	420	329,792	350
	5.250%	5.108%	360	10,782,841	286
	5.125%	5.125%	420	15,610	362
	5.500%	5.163%	360	9,816,572	285
	5.250%	5.250%	420	1,161,630	358
	5.375%	5.274%	360	3,040,908	284
	5.500%	5.500%	420	790,483	351
	5.750%	5.579%	360	17,142,762	286
	5.625%	5.625%	420	269,222	346
	5.750%	5.750%	480	1,836,834	408
	5.750%	5.750%	420	17,499,744	350
	5.875%	5.875%	480	29,530	412
	5.875%	5.875%	420	928,726	345
	6.000%	5.888%	480	1,469,930	410
	6.000%	6.000%	420	5,269,884	350
	6.000%	6.000%	360	6,133,371	285
	6.125%	6.037%	480	2,723,366	407
	6.125%	6.125%	420	4,823,051	352
	6.250%	6.250%	420	23,481,588	349
	6.250%	6.250%	480	13,890	453
	6.375%	6.375%	360	1,161,612	304
	6.375%	6.375%	420	456,400	364
	6.500%	6.500%	360	9,801	312
				<u>132,345,228</u>	

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2006LM	6.750%	0.000%	420	\$332,188	358
	4.125%	0.000%	420	18,849	387
	6.500%	0.000%	480	87,441	416
	6.750%	0.000%	480	300,881	419
	6.250%	0.000%	480	81,572	419
	6.625%	0.000%	480	166,308	420
	6.125%	0.000%	360	110,956	300
	6.000%	0.000%	360	16,199	299
	3.000%	3.000%	360	3,564,512	290
	3.000%	3.000%	420	1,481,737	355
	3.250%	3.250%	420	246,109	356
	3.500%	3.500%	360	221,683	288
	4.375%	4.375%	420	599,185	353
	4.375%	4.375%	360	222,428	299
	6.125%	4.738%	480	1,218,183	411
	4.750%	4.750%	420	637,038	370
	5.000%	4.870%	420	398,966	360
	4.875%	4.875%	420	260,269	355
	5.000%	4.995%	360	6,467,471	291
	5.250%	5.066%	360	1,382,306	290
	5.125%	5.125%	360	16,934,295	290
	5.125%	5.125%	420	481,384	347
	6.125%	5.352%	420	181,984	350
	5.375%	5.375%	360	1,853,873	294
	5.375%	5.375%	480	270,714	420
	5.625%	5.449%	360	7,991,852	293
	5.500%	5.484%	360	4,350,536	292
	5.750%	5.539%	360	3,924,704	297
	5.750%	5.750%	420	22,179,803	351
	5.750%	5.750%	480	3,170,552	410
	5.875%	5.875%	480	2,344,176	412
	5.875%	5.875%	360	3,260,549	295
	6.000%	5.906%	480	6,699,203	413
	6.000%	6.000%	420	9,750,084	351
	6.250%	6.250%	420	1,762,840	353
				<u>102,970,832</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2007ABC	2.000%	0.000%	360	\$2,980	308
	3.000%	3.000%	420	776,230	359
	3.000%	3.000%	480	149,041	441
	3.250%	3.250%	480	360,392	434
	3.250%	3.250%	420	317,323	358
	3.375%	3.375%	480	18,456	434
	3.375%	3.375%	420	17,176	360
	3.500%	3.500%	420	705,188	358
	3.750%	3.750%	360	23,329	291
	3.750%	3.750%	420	386,500	353
	5.000%	3.949%	360	1,073,930	210
	4.000%	4.000%	360	411,178	298
	4.000%	4.000%	420	46,711	354
	4.125%	4.125%	360	14,722	293
	4.250%	4.250%	420	33,205	354
	4.250%	4.250%	360	308,492	265
	4.375%	4.375%	420	827,844	361
	4.500%	4.500%	420	267,858	352
	4.500%	4.500%	360	260,543	268
	4.625%	4.625%	360	26,990	281
	4.750%	4.750%	360	554,707	268
	4.875%	4.875%	360	79,680	282
	5.250%	4.958%	360	329,116	283
	5.125%	5.125%	420	241,812	356
	5.375%	5.375%	420	854,793	360
	5.500%	5.500%	420	323,392	382
	5.625%	5.580%	360	979,938	283
	5.625%	5.625%	480	23,002	419
	5.625%	5.625%	420	210,742	357
	5.750%	5.750%	480	157,588	404
	5.750%	5.750%	420	7,878,893	356
	5.875%	5.761%	360	416,560	286
	5.875%	5.875%	420	329,878	358
	6.000%	6.000%	480	683,517	408
	6.000%	6.000%	420	14,093,249	355
	5.125%	6.038%	360	1,833,446	295
	3.500%	6.111%	360	137,334	320
	6.125%	6.125%	480	445,741	407
	6.125%	6.125%	420	1,280,927	351
	5.750%	6.172%	360	952,555	249
	3.000%	6.179%	360	461,406	311
	6.250%	6.250%	420	39,393,661	356
	3.125%	6.525%	360	78,214	312
	6.875%	6.875%	360	352,892	167
	7.250%	7.250%	360	385,624	172
	7.375%	7.375%	360	242,607	174
	7.500%	7.500%	360	198,141	164
	7.750%	7.750%	360	400,288	164
	7.875%	7.875%	360	196,963	138
	6.000%	8.071%	360	360,826	297
	5.375%	8.298%	360	482,475	298
	5.500%	8.371%	360	1,118,723	306
	7.125%	9.540%	360	2,430,365	297
	6.500%	11.109%	360	2,658,887	282
	6.250%	11.113%	360	5,011,410	297
	6.750%	11.430%	360	7,306,984	294
	6.125%	11.578%	360	1,031,686	312
	7.000%	12.022%	360	1,556,029	266
	6.625%	12.686%	360	2,030,893	314
	7.000%	14.550%	420	110,051	370
	7.000%	14.550%	480	431,638	437
				104,074,718	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2007DE	3.000%	3.000%	360	\$6,106,708	294
	3.000%	3.000%	480	546,204	413
	3.000%	3.000%	420	1,668,686	363
	3.125%	3.125%	360	362,793	301
	3.625%	3.625%	420	251,630	359
	3.750%	3.750%	360	274,419	309
	3.750%	3.750%	420	458,794	368
	3.875%	3.875%	360	408,807	306
	4.000%	4.000%	360	304,177	297
	4.000%	4.000%	420	548,642	363
	4.125%	4.125%	420	819,499	377
	4.250%	4.250%	360	235,131	301
	4.375%	4.375%	360	480,780	296
	4.375%	4.375%	420	441,289	366
	4.500%	4.500%	360	616,235	291
	4.500%	4.500%	480	168,627	420
	4.500%	4.500%	420	272,898	355
	5.000%	5.000%	360	4,677,532	292
	5.000%	5.000%	420	297,903	355
	5.125%	5.125%	360	24,893,090	294
	5.125%	5.125%	420	230,816	362
	5.250%	5.250%	360	2,582,258	294
	5.375%	5.375%	360	2,341,988	297
	5.500%	5.500%	360	1,696,305	295
	5.500%	5.500%	420	366,384	358
	5.625%	5.625%	360	13,900,588	292
	5.750%	5.750%	360	7,474,146	294
	5.750%	5.750%	420	347,791	352
	5.875%	5.875%	480	436,641	412
	5.875%	5.875%	360	3,601,006	293
	6.000%	6.000%	420	22,159,465	356
	6.000%	6.000%	480	5,363,098	415
	6.125%	6.125%	420	11,280,773	358
	6.125%	6.125%	480	405,398	419
	6.250%	6.250%	480	205,388	453
	6.250%	6.250%	420	6,094,131	357
	6.500%	6.500%	360	144,927	312
				122,464,949	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2007FGH	4.250%	0.000%	360	\$74,470	316
	4.625%	0.000%	360	52,985	312
	5.000%	0.000%	420	2,804	372
	5.625%	0.000%	420	16,653	364
	5.125%	0.000%	420	15,738	371
	4.500%	0.000%	420	1,554	369
	3.500%	0.000%	420	2,078	365
	6.750%	0.000%	480	129,893	430
	6.625%	0.000%	480	358,843	425
	5.500%	0.000%	480	21,396	429
	5.250%	0.000%	480	13,657	438
	6.375%	0.000%	480	408,764	426
	6.000%	0.000%	480	34,678	427
	4.750%	0.000%	480	13,994	432
	3.000%	0.000%	480	58,434	428
	5.750%	0.000%	480	8,866	432
	3.375%	0.000%	480	26,756	424
	5.125%	0.000%	480	26,935	431
	4.500%	0.000%	480	19,411	420
	5.000%	0.000%	480	13,795	431
	6.125%	0.925%	480	1,258,358	424
	5.375%	1.091%	360	4,558,799	304
	6.000%	1.813%	420	2,455,851	366
	3.000%	2.178%	360	2,360,929	296
	3.000%	2.926%	420	1,084,332	362
	3.125%	2.976%	420	309,095	365
	3.125%	3.125%	360	531,005	298
	3.250%	3.201%	360	216,148	311
	3.250%	3.250%	420	430,225	357
	4.000%	3.508%	360	117,775	313
	5.500%	3.562%	360	16,528,691	300
	3.625%	3.566%	420	688,751	365
	3.750%	3.750%	420	502,402	370
	4.000%	4.000%	420	402,549	382
	4.125%	4.125%	360	817,128	304
	4.250%	4.250%	420	344,119	359
	4.375%	4.280%	360	944,941	301
	4.750%	4.347%	420	239,773	363
	4.500%	4.500%	360	475,556	296
	4.625%	4.625%	420	244,028	367
	5.750%	5.023%	360	24,285,996	298
	5.125%	5.104%	360	12,461,880	295
	5.625%	5.114%	360	10,553,375	296
	5.250%	5.250%	360	14,449,281	294
	6.500%	5.357%	480	1,205,989	418
	6.000%	5.445%	360	11,005,877	297
	6.500%	5.718%	420	879,145	363
	6.250%	5.811%	480	348,006	417
	5.875%	5.875%	360	2,053,063	298
	6.125%	6.105%	360	4,221,148	296
	6.125%	6.125%	420	4,845,474	361
	6.500%	6.133%	360	947,418	302
	6.375%	6.141%	360	1,160,810	297
	6.250%	6.163%	420	14,042,177	361
	6.250%	6.226%	360	15,531,333	297
	6.625%	6.625%	360	6,165,154	294
	6.750%	6.712%	420	7,269,908	359
				<u>167,238,192</u>	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2007IJK	5.125%	0.000%	360	\$234,662	312
	5.000%	0.000%	360	49,028	315
	7.125%	0.000%	360	535,611	313
	3.125%	0.000%	360	55,323	312
	5.500%	0.000%	420	16,436	370
	7.000%	0.000%	480	302,661	437
	7.000%	0.066%	360	732,628	312
	6.750%	0.069%	360	3,327,825	313
	6.625%	1.343%	360	1,515,144	311
	3.000%	2.015%	360	1,015,292	306
	4.500%	2.237%	360	171,858	311
	3.500%	2.413%	360	372,312	321
	5.500%	2.890%	360	1,031,974	312
	6.250%	2.913%	360	4,899,923	306
	6.000%	2.954%	360	5,454,387	305
	3.000%	3.000%	480	13,681	440
	3.000%	3.150%	420	4,828	372
	3.250%	3.250%	480	8,645	426
	3.250%	3.276%	360	7,530	309
	3.125%	3.281%	420	5,493	373
	3.500%	3.528%	420	4,848	365
	3.625%	3.742%	420	6,506	377
	3.750%	3.750%	480	4,791	426
	3.875%	3.875%	420	5,473	369
	4.125%	4.125%	360	143,427	300
	4.125%	4.125%	480	7,557	430
	4.250%	4.291%	360	145,225	308
	5.750%	4.356%	360	10,508,344	302
	4.375%	4.375%	420	6,201	370
	4.000%	4.383%	360	2,824	305
	6.250%	4.388%	420	172,619	370
	5.375%	4.397%	360	564,609	308
	4.500%	4.515%	420	8,750	369
	4.375%	4.594%	360	7,697	334
	4.625%	4.625%	420	5,678	372
	4.750%	4.750%	420	7,117	368
	7.000%	5.030%	420	274,258	369
	5.000%	5.040%	420	6,541	372
	6.500%	5.168%	360	5,982,902	305
	5.375%	5.375%	420	514,866	370
	5.125%	5.381%	420	5,875	371
	4.625%	5.421%	360	5,747	312
	6.125%	5.509%	360	6,263,656	301
	5.625%	5.639%	360	4,879,102	303
	5.625%	5.722%	420	17,998	370
	5.750%	5.750%	420	4,810	368
	6.125%	6.125%	480	28,168	426
	6.000%	6.300%	420	562,416	366
	6.375%	6.375%	480	67,448	428
	6.375%	6.375%	360	3,066,930	303
	6.500%	6.500%	420	3,408,472	363
	6.625%	6.625%	420	296,794	362
	6.625%	6.625%	480	58,808	434
	6.750%	6.750%	420	47,078	368
	6.875%	6.875%	480	48,029	426
	7.125%	7.125%	480	31,254	428
	7.375%	7.375%	420	37,225	369
				56,965,279	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2007LMN	3.000%	3.005%	420	\$482,759	376
	3.250%	3.250%	480	257,785	433
	3.000%	3.252%	480	827,608	431
	3.250%	3.276%	360	25,466	309
	3.125%	3.281%	420	18,577	373
	3.375%	3.375%	420	490,681	369
	3.500%	3.500%	360	27,383	318
	3.500%	3.528%	420	16,394	365
	3.000%	3.657%	360	1,071,905	304
	3.625%	3.742%	420	22,002	377
	3.750%	3.750%	480	16,202	426
	3.875%	3.875%	420	18,511	369
	4.000%	4.014%	360	270,308	298
	4.125%	4.125%	480	25,557	430
	4.375%	4.375%	420	20,972	370
	4.375%	4.403%	360	203,992	303
	4.125%	4.506%	420	219,522	387
	4.500%	4.515%	420	29,591	369
	4.625%	4.625%	420	19,204	372
	4.750%	4.750%	420	24,069	368
	4.875%	4.875%	360	50,530	282
	4.500%	4.891%	480	223,652	420
	5.000%	5.239%	420	237,687	362
	5.375%	5.375%	420	18,800	373
	5.125%	5.381%	420	19,869	371
	4.625%	5.421%	360	19,435	312
	4.250%	5.543%	360	994,716	256
	4.500%	5.623%	360	715,964	254
	5.625%	5.722%	420	60,868	370
	5.750%	5.750%	420	16,268	368
	5.125%	5.848%	360	680,186	301
	5.875%	5.875%	360	161,509	286
	5.500%	5.977%	480	246,517	429
	6.000%	6.105%	360	7,410,618	213
	5.500%	6.243%	360	1,461,020	296
	6.250%	6.252%	360	8,441,615	289
	5.375%	6.261%	360	1,391,468	304
	4.750%	6.297%	360	1,816,559	262
	6.000%	6.300%	420	1,902,078	366
	6.250%	6.300%	420	406,581	366
	5.000%	6.311%	360	1,831,491	243
	5.750%	6.343%	360	9,225,243	225
	5.625%	6.348%	360	498,286	297
	6.125%	6.365%	360	3,072,587	300
	6.375%	6.375%	480	228,107	428
	6.500%	6.500%	360	7,439,146	301
	6.500%	6.500%	420	1,134,571	363
	6.625%	6.625%	360	6,132,589	300
	6.625%	6.625%	420	890,875	360
	6.375%	6.824%	360	276,444	298
	6.750%	6.832%	360	1,381,270	310
	6.875%	6.875%	480	162,433	426
	5.250%	6.952%	360	1,994,788	263
	7.000%	7.000%	360	52,591	253
	7.000%	7.000%	420	666,556	369
	6.750%	7.073%	420	8,308,334	359
	6.125%	7.100%	420	155,132	359
	7.125%	7.125%	480	105,700	428
	7.125%	7.125%	360	879,094	315
	6.125%	7.149%	480	2,007,238	417
	6.750%	7.173%	480	13,672,445	420
	6.625%	7.184%	480	7,009,643	423
	6.500%	7.200%	480	872,874	416
	6.250%	7.200%	480	576,919	419
	6.000%	7.200%	480	702,508	421
	7.375%	7.375%	420	125,894	369
	7.500%	7.500%	360	1,024,470	83
	8.600%	8.600%	360	584,271	62
			101,375,926		
HMRB 2008ABC	3.000%	3.000%	360	1,248,032	297
	3.250%	3.250%	480	1,452,243	422
	4.375%	4.375%	480	156,268	422
	4.750%	4.750%	360	190,735	302
	5.000%	5.000%	360	212,728	304
	5.375%	5.375%	360	4,405,376	303
	5.625%	5.625%	360	6,431,322	304
	5.750%	5.750%	360	1,954,577	302
	6.000%	6.000%	360	3,120,691	303
	6.000%	6.000%	420	3,218,999	363
	6.125%	6.125%	360	531,092	305
	6.250%	6.250%	360	859,929	305
	6.250%	6.250%	420	748,788	365
	6.500%	6.500%	360	324,670	305
	6.500%	6.500%	480	1,959,333	422
6.500%	6.500%	420	327,705	362	
			27,142,488		

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2008DEF	4.125%	0.000%	420	\$19	387
	6.500%	0.000%	480	90	416
	6.750%	0.000%	480	310	419
	6.250%	0.000%	480	84	419
	3.000%	1.029%	420	82,405	366
	4.000%	1.417%	360	93,210	254
	4.500%	1.544%	360	5,878,753	261
	2.000%	1.778%	360	28,642	308
	5.125%	2.152%	360	71,093	290
	4.750%	2.579%	360	10,435,995	267
	3.000%	2.605%	360	220,329	281
	3.000%	3.000%	480	21,557	440
	3.250%	3.250%	420	254	356
	3.250%	3.250%	480	13,621	426
	3.250%	3.276%	360	11,864	309
	3.125%	3.281%	420	8,655	373
	6.500%	3.319%	420	270,455	366
	5.000%	3.419%	360	5,993,583	262
	3.500%	3.528%	420	7,638	365
	3.625%	3.742%	420	10,251	377
	3.750%	3.750%	480	7,548	426
	3.875%	3.875%	420	8,624	369
	4.125%	4.125%	480	11,907	430
	5.250%	4.329%	360	4,245,244	267
	4.375%	4.375%	420	10,389	369
	5.375%	4.408%	360	1,214,122	295
	4.500%	4.515%	420	13,786	369
	4.375%	4.590%	360	12,357	334
	4.625%	4.625%	420	8,947	372
	4.125%	4.646%	360	95,417	275
	5.875%	4.738%	360	370,896	289
	4.750%	4.750%	420	11,871	369
	4.250%	4.846%	360	220,358	271
	4.875%	4.875%	420	269	355
	6.250%	5.008%	360	771,327	226
	5.000%	5.033%	420	10,718	372
	5.950%	5.074%	360	141,475	133
	5.625%	5.233%	360	2,218,709	290
	6.500%	5.328%	360	3,490,244	197
	6.125%	5.352%	420	188	350
	5.125%	5.368%	420	9,754	370
	5.375%	5.375%	480	279	420
	5.375%	5.375%	420	8,759	373
	6.750%	5.405%	360	1,807,573	197
	4.625%	5.421%	360	9,055	312
	7.500%	5.600%	360	266,220	197
	5.625%	5.722%	420	28,358	370
	7.000%	5.724%	360	1,957,005	199
	6.625%	5.728%	360	8,292	162
	5.750%	5.750%	480	3,271	410
	5.750%	5.750%	420	30,465	356
	5.875%	5.875%	480	2,419	412
	6.000%	5.906%	480	6,912	413
	7.250%	5.978%	360	1,122,232	201
	8.250%	5.996%	360	30,838	211
	6.125%	6.087%	480	45,640	425
	6.125%	6.143%	360	97,712	324
	6.000%	6.297%	420	896,234	366
	6.250%	6.300%	420	191,244	366
	7.750%	6.309%	360	334,154	203
	6.375%	6.375%	480	106,274	428
	7.600%	6.481%	360	19,238	144
	8.000%	6.490%	360	114,498	191
	6.625%	6.613%	480	92,832	434
	6.750%	6.719%	420	74,521	368
	7.625%	6.827%	360	123,201	148
	6.875%	6.875%	480	75,677	426
	7.000%	7.000%	420	310,546	369
	5.500%	7.098%	360	4,928,860	288
	7.125%	7.125%	480	49,245	428
	7.375%	7.375%	420	58,654	369
	3.500%	7.525%	360	40,525	310
	8.100%	7.631%	360	111,316	134
	8.125%	7.766%	360	11,507	144
	8.375%	8.005%	360	21,540	145
	5.750%	8.755%	360	5,586,830	290
	6.000%	9.490%	360	3,865,577	289
				58,460,463	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal	Weighted Average Maturity (in months)
				Amount of Mortgage Loan Portfolio at December 31, 2012	
HMRB 2008GHI	3.000%	3.000%	360	\$1,778,857	324
	3.000%	3.091%	420	452,299	383
	3.125%	3.125%	360	230,751	325
	3.125%	3.125%	480	210,666	436
	3.000%	3.142%	480	438,781	442
	3.250%	3.250%	480	841,119	434
	3.500%	3.500%	360	297,557	328
	3.500%	3.500%	420	305,068	368
	3.375%	3.574%	480	454,852	424
	3.250%	3.828%	360	48,033	277
	4.000%	4.000%	420	288,340	376
	4.000%	4.075%	360	1,791,802	281
	3.625%	4.601%	360	20,317	284
	4.625%	4.625%	360	145,878	303
	4.875%	4.875%	360	519,213	305
	4.750%	4.962%	420	455,565	373
	4.750%	5.029%	480	237,891	432
	4.250%	5.051%	360	2,486,887	259
	5.375%	5.375%	420	427,537	375
	5.250%	5.452%	480	355,070	438
	5.000%	5.510%	480	135,195	431
	5.625%	5.625%	420	288,893	364
	5.125%	5.648%	480	263,959	431
	5.875%	5.875%	420	247,890	364
	5.500%	5.940%	420	316,015	370
	4.125%	6.002%	360	49,913	290
	5.750%	6.088%	480	150,717	432
	6.125%	6.125%	360	440,660	309
	6.000%	6.167%	360	4,399,891	298
	6.000%	6.289%	420	4,303,171	366
	6.000%	6.294%	480	708,214	427
	6.250%	6.323%	360	12,954,987	303
	6.250%	6.368%	420	11,847,073	370
	6.375%	6.375%	420	3,440,191	372
	6.375%	6.440%	360	2,173,944	307
	6.500%	6.500%	420	9,957,785	366
	4.500%	6.528%	360	13,972,211	257
	5.875%	6.569%	360	670,032	286
	5.125%	6.594%	360	1,774,381	303
	6.500%	6.619%	360	13,037,159	302
	6.625%	6.625%	360	735,695	317
	6.625%	6.625%	420	1,331,275	364
	6.625%	6.717%	480	5,615,652	428
	5.750%	6.720%	360	766,965	234
	6.500%	6.750%	480	5,511,624	425
	6.750%	6.750%	420	4,582,379	366
	6.250%	6.750%	480	305,297	423
	6.375%	6.750%	480	6,948,994	426
	6.750%	6.750%	480	555,745	421
	6.125%	6.750%	480	10,468,601	425
	6.750%	6.861%	360	7,965,482	302
	6.875%	6.875%	480	1,326,345	426
	6.875%	6.875%	420	503,500	365
	5.375%	6.910%	360	545,528	278
	7.000%	7.000%	420	3,912,320	367
	4.750%	7.117%	360	14,231,879	262
	7.125%	7.125%	480	910,936	426
	7.125%	7.125%	360	4,675,960	313
	7.000%	7.199%	360	3,804,507	292
	7.375%	7.375%	420	548,625	365
	5.250%	7.542%	360	4,232,518	262
	7.250%	8.640%	360	489,735	206
	5.000%	8.826%	360	7,950,650	267
	7.500%	8.835%	360	174,530	210
	5.500%	8.965%	360	2,456,980	271
	5.625%	9.677%	360	1,137,736	289
	8.250%	9.718%	360	76,662	211
	8.000%	9.792%	360	152,769	210
	7.750%	10.307%	360	321,007	212
				185,158,659	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB 2008JK	3.000%	3.000%	480	\$553,924	440
	3.000%	3.150%	420	195,459	372
	3.250%	3.250%	480	350,000	426
	3.250%	3.276%	360	304,861	309
	3.125%	3.281%	420	222,388	373
	3.500%	3.528%	420	196,265	365
	3.625%	3.742%	420	263,392	377
	3.750%	3.750%	480	193,956	426
	3.875%	3.875%	420	221,603	369
	3.000%	4.092%	360	1,342,123	308
	4.125%	4.125%	480	305,950	430
	4.375%	4.375%	420	251,064	370
	4.000%	4.383%	360	114,354	305
	4.500%	4.515%	420	354,248	369
	4.375%	4.594%	360	311,629	334
	4.625%	4.625%	420	229,904	372
	4.750%	4.750%	420	288,141	368
	4.250%	4.981%	360	327,008	316
	5.000%	5.040%	420	264,822	372
	5.375%	5.375%	420	225,057	373
	5.125%	5.381%	420	237,858	371
	4.625%	5.421%	360	232,662	312
	5.625%	5.722%	420	728,683	370
	5.750%	5.750%	420	194,750	368
	6.125%	6.125%	480	1,140,451	426
	5.750%	6.296%	360	9,787,273	305
	5.500%	6.300%	360	14,192,082	308
	6.000%	6.300%	360	15,380,820	306
	6.000%	6.300%	420	22,770,611	366
	6.250%	6.300%	420	4,867,359	366
	5.375%	6.300%	360	15,954,287	305
	6.125%	6.300%	360	364,757	297
	6.250%	6.300%	360	4,726,644	305
	5.625%	6.300%	360	4,056,079	304
	6.375%	6.375%	480	2,730,764	428
	6.500%	6.500%	360	5,385,249	308
	6.500%	6.500%	420	2,378,952	367
	6.625%	6.625%	480	2,380,950	434
	6.750%	6.750%	420	1,906,033	368
	6.750%	6.750%	360	1,383,930	307
	6.875%	6.875%	480	1,944,557	426
	7.000%	7.000%	420	7,979,628	369
	7.000%	7.000%	360	280,056	308
	7.125%	7.125%	480	1,265,384	428
	7.375%	7.375%	420	1,507,129	369
				130,293,096	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal	Weighted Average Maturity (in months)
				Amount of Mortgage Loan Portfolio at December 31, 2012	
HMRB 2008LM	4.500%	2.898%	360	\$506,647	259
	3.000%	3.000%	480	296,853	447
	3.000%	3.000%	420	117,221	385
	5.625%	3.001%	360	194,874	290
	5.875%	3.001%	360	35,682	280
	4.875%	3.001%	360	477,487	280
	3.000%	3.033%	360	3,756,941	310
	3.250%	3.250%	480	1,210,010	428
	5.250%	3.307%	360	2,117,512	269
	5.000%	3.433%	360	2,560,896	279
	3.500%	3.500%	360	320,552	324
	3.625%	3.625%	360	110,505	314
	4.000%	3.741%	360	392,439	300
	3.750%	3.750%	360	194,816	315
	4.750%	3.967%	360	866,023	290
	4.125%	4.125%	360	184,503	319
	4.625%	4.625%	360	128,804	310
	4.750%	4.750%	420	201,091	368
	5.500%	5.011%	360	5,345,737	289
	5.125%	5.125%	480	253,385	431
	5.250%	5.250%	420	247,320	379
	5.750%	5.298%	360	814,698	287
	5.125%	5.358%	360	1,669,820	308
	5.375%	5.375%	360	6,679,049	305
	5.875%	5.875%	420	364,248	369
	6.000%	5.898%	360	12,726,327	305
	6.000%	6.000%	480	335,666	432
	6.125%	6.202%	360	3,883,303	311
	6.250%	6.231%	360	14,999,312	307
	6.375%	6.375%	420	309,365	379
	6.500%	6.498%	360	43,107,588	309
	6.625%	6.625%	360	1,170,483	312
	6.750%	6.750%	360	5,417,385	311
	6.750%	6.750%	420	1,245,752	371
	6.875%	6.875%	480	849,244	427
	6.875%	6.875%	420	156,409	370
	7.000%	7.000%	480	3,105,440	434
	7.000%	7.000%	360	17,187,065	310
	7.000%	7.000%	420	9,763,224	370
	7.125%	7.125%	480	9,711,950	432
	7.125%	7.125%	360	740,533	314
	7.375%	7.375%	420	461,648	370
				154,217,804	

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at December 31, 2012	Weighted Average Maturity (in months)
HMRB GENERAL	1.375%	1.375%	360	\$139,059	163
	1.500%	1.500%	360	1,280,412	155
	1.750%	1.750%	360	41,022	148
	2.000%	2.000%	360	104,109	149
	2.250%	2.250%	360	250,307	148
	3.000%	3.000%	480	1,972	447
	3.000%	3.000%	420	551,153	348
	3.000%	3.075%	360	5,831,674	217
	3.250%	3.250%	480	8,037	428
	3.500%	3.500%	360	2,129	324
	3.500%	3.500%	420	352,532	354
	3.625%	3.625%	360	734	314
	3.625%	3.625%	420	224,338	348
	3.750%	3.750%	360	1,294	315
	4.500%	3.993%	360	4,074,190	262
	4.000%	4.000%	360	5,945,516	260
	4.000%	4.000%	420	326,948	342
	4.875%	4.038%	360	3,172	280
	4.125%	4.125%	360	1,226	319
	4.375%	4.375%	420	696,658	338
	4.250%	4.526%	360	4,821,873	258
	4.625%	4.625%	360	856	310
	4.750%	4.750%	420	1,336	368
	5.750%	4.782%	360	10,056,618	224
	5.500%	4.880%	360	2,886,692	264
	3.250%	4.961%	360	218,339	271
	5.125%	5.125%	480	1,683	431
	5.125%	5.134%	360	300,521	287
	5.200%	5.200%	360	168,262	165
	5.250%	5.250%	420	6,827,810	334
	5.250%	5.369%	360	5,279,759	249
	5.375%	5.375%	360	605,409	286
	5.500%	5.500%	420	7,958,393	336
	5.750%	5.750%	420	2,572,002	345
	6.000%	5.826%	360	12,630,236	191
	5.875%	5.875%	420	2,419	369
	5.950%	5.950%	360	1,970,426	132
	4.750%	5.998%	360	18,277,618	267
	6.000%	6.000%	420	1,796,789	353
	6.000%	6.000%	480	2,230	432
	6.250%	6.083%	360	7,521,622	175
	6.125%	6.125%	420	261,597	344
	5.000%	6.138%	360	13,835,742	268
	6.125%	6.202%	360	25,794	311
	6.500%	6.231%	360	7,660,629	185
	5.625%	6.235%	360	5,001,077	287
	6.250%	6.250%	420	238,139	354
	6.375%	6.375%	420	2,055	379
	6.750%	6.608%	360	8,818,966	169
	6.625%	6.625%	360	820,365	165
	6.750%	6.750%	420	8,275	371
	6.875%	6.875%	360	988,760	160
	6.875%	6.875%	420	1,039	370
	6.875%	6.875%	480	5,641	427
	7.000%	6.980%	360	7,173,727	172
	7.000%	7.000%	480	20,627	434
	7.000%	7.000%	420	64,851	370
	7.125%	7.125%	360	648,355	166
	7.125%	7.125%	480	64,510	432
	6.500%	7.250%	420	855,582	364
	6.375%	7.250%	360	289,868	309
	7.250%	7.253%	360	10,146,392	155
	5.875%	7.296%	360	3,550,960	291
	7.300%	7.300%	360	60,514	118
	7.375%	7.375%	420	3,066	370
	7.375%	7.375%	360	389,662	130
	7.500%	7.447%	360	7,942,197	137
	7.450%	7.450%	300	26,204	35
	7.450%	7.450%	360	1,376	74
	7.750%	7.530%	360	2,635,071	157
	7.600%	7.600%	360	292,425	110
	7.625%	7.625%	360	272,803	148
	7.875%	7.875%	360	339,559	126
	7.900%	7.900%	300	405,362	33
	7.950%	7.950%	360	2,266	108
	8.000%	7.991%	360	1,187,661	190
	8.020%	8.020%	360	10,512	109
	8.100%	8.100%	360	424,860	106
	8.125%	8.125%	360	25,480	144
	8.150%	8.150%	360	1,173,369	83
	8.200%	8.200%	360	72,584	99
	8.250%	8.250%	360	341,292	137
	8.350%	8.350%	360	601,346	93
	8.375%	8.375%	360	350,151	138
	8.400%	8.400%	360	766,159	58
	8.450%	8.450%	300	123,686	22
	8.500%	8.500%	360	1,456,454	96
	8.550%	8.550%	360	1,002,480	83
	8.600%	8.600%	360	100,165	102
	8.625%	8.625%	360	455,687	137
	8.700%	8.700%	360	1,110,892	87
	8.800%	8.800%	360	1,310,967	73
	8.850%	8.850%	360	453,804	69
	8.900%	8.900%	360	7,648	20
	8.950%	8.950%	360	603,129	68
	10.125%	10.125%	360	9,195	18
	10.500%	10.500%	360	5,213	12

188,183,564