

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)	
HMRB 2000FGH	4.500%	5.901%	360	\$ 1,262,356	256	
	5.000%	6.908%	360	\$ 376,251	190	
	5.950%	7.386%	360	\$ 103,598	130	
	5.750%	7.487%	360	\$ 30,091	179	
	4.125%	7.522%	360	\$ 93,740	269	
	6.000%	7.723%	360	\$ 60,029	161	
	4.375%	7.978%	360	\$ 49,332	276	
	4.750%	8.044%	360	\$ 1,594,247	265	
	6.625%	8.095%	360	\$ 7,997	156	
	6.500%	8.448%	360	\$ 1,995,399	176	
	8.000%	8.580%	360	\$ 27,932	138	
	6.750%	8.696%	360	\$ 943,179	178	
	8.125%	8.714%	360	\$ 11,075	138	
	7.500%	8.817%	360	\$ 36,191	147	
	8.100%	8.872%	360	\$ 105,481	129	
	7.000%	8.907%	360	\$ 1,201,696	192	
	6.250%	8.926%	360	\$ 174,335	159	
	7.625%	8.938%	360	\$ 119,049	143	
	8.375%	8.982%	360	\$ 20,831	140	
	7.250%	8.985%	360	\$ 781,781	194	
	5.500%	9.204%	360	\$ 526,418	274	
	4.625%	9.258%	360	\$ 83,571	262	
	7.600%	9.434%	360	\$ 18,412	137	
	5.250%	9.573%	360	\$ 1,126,929	276	
	5.625%	9.573%	360	\$ 231,449	277	
	5.375%	9.573%	360	\$ 98,499	275	
	7.750%	10.163%	360	\$ 198,561	194	
				\$ 11,278,430		
	HMRB 2000LMN	7.250%	0.000%	360	\$ 6,909	215
		3.250%	0.000%	360	\$ 122,321	265
		4.750%	0.006%	360	\$ 3,267,978	251
		4.500%	0.012%	360	\$ 705,190	247
		4.250%	0.014%	360	\$ 524,470	249
		5.250%	0.028%	360	\$ 1,311,683	256
		5.750%	0.100%	360	\$ 208,923	266
		5.625%	0.243%	360	\$ 52,901	282
5.000%		0.693%	360	\$ 548,718	256	
6.250%		0.776%	360	\$ 507,195	234	
6.750%		1.138%	360	\$ 139,636	231	
2.000%		2.080%	360	\$ 991	314	
6.500%		2.586%	360	\$ 492,421	253	
3.000%		3.002%	360	\$ 277,580	51	
7.000%		3.056%	360	\$ 173,003	252	
3.250%		3.250%	480	\$ 6,068	422	
3.375%		3.375%	360	\$ 847	302	
3.500%		3.500%	360	\$ 1,608	318	
3.500%		3.500%	480	\$ 636	425	
3.625%		3.625%	360	\$ 554	310	
4.000%		3.743%	360	\$ 1,967	294	
3.750%		3.750%	360	\$ 978	309	
3.750%		3.750%	480	\$ 1,308	442	
3.750%		3.750%	420	\$ 2,139	364	
3.875%		3.875%	360	\$ 868	306	
5.875%		4.038%	360	\$ 178	274	
4.125%		4.125%	360	\$ 927	313	
4.875%		4.200%	360	\$ 2,948	279	
5.500%		4.427%	360	\$ 3,156,028	230	
4.625%		4.625%	360	\$ 647	304	
4.750%		4.750%	420	\$ 1,016	362	
5.125%		5.125%	480	\$ 1,274	425	
5.250%		5.250%	420	\$ 1,249	373	
5.125%		5.355%	360	\$ 8,340	302	
5.375%		5.375%	360	\$ 32,283	300	
5.875%		5.875%	420	\$ 1,840	363	
6.000%		6.000%	480	\$ 1,695	432	
6.125%		6.209%	360	\$ 12,967	306	
6.375%		6.375%	420	\$ 1,562	372	
6.625%		6.625%	360	\$ 3,865	306	
6.750%		6.750%	420	\$ 6,291	365	
6.875%		6.875%	480	\$ 4,277	422	
6.875%		6.875%	420	\$ 790	364	
7.000%		7.000%	420	\$ 46,129	365	
7.000%		7.000%	480	\$ 14,284	429	
6.000%		7.031%	360	\$ 355,292	282	
7.125%		7.125%	360	\$ 3,715	308	
7.125%	7.125%	480	\$ 41,586	427		
7.375%	7.375%	420	\$ 2,331	364		
8.250%	8.250%	360	\$ 1,210,523	89		
8.550%	8.550%	360	\$ 1,129,030	96		
8.625%	8.625%	360	\$ 385,676	95		
			\$ 14,783,635			

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Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2000TUVW	2.125%	2.142%	420	\$ 7,682	365
	2.250%	2.577%	360	\$ 3,120	299
	3.000%	3.000%	480	\$ 23,564	433
	2.000%	3.087%	360	\$ 85,886	304
	3.000%	3.094%	420	\$ 17,749	366
	3.250%	3.250%	480	\$ 30,907	422
	3.125%	3.281%	420	\$ 6,271	367
	3.000%	3.368%	360	\$ 115,766	300
	3.375%	3.375%	360	\$ 2,964	302
	3.500%	3.500%	360	\$ 5,626	318
	3.500%	3.500%	480	\$ 2,224	425
	3.500%	3.528%	420	\$ 5,473	359
	3.375%	3.544%	420	\$ 5,868	368
	3.625%	3.625%	360	\$ 1,937	310
	3.625%	3.742%	420	\$ 7,345	373
	3.750%	3.750%	360	\$ 3,420	309
	3.750%	3.750%	420	\$ 7,482	364
	3.750%	3.750%	480	\$ 4,576	442
	3.875%	3.875%	420	\$ 6,180	363
	4.000%	3.945%	360	\$ 10,051	296
	4.125%	4.125%	360	\$ 3,241	313
	4.125%	4.125%	480	\$ 8,485	424
	3.875%	4.193%	360	\$ 6,952	310
	4.875%	4.200%	360	\$ 10,312	279
	4.375%	4.375%	420	\$ 7,001	364
	4.500%	4.390%	360	\$ 9,553	262
	4.500%	4.515%	420	\$ 9,879	363
	4.625%	4.625%	360	\$ 2,264	304
	4.625%	4.625%	420	\$ 6,380	366
	4.250%	4.688%	360	\$ 15,160	307
	4.750%	4.750%	420	\$ 11,587	362
	3.250%	4.961%	360	\$ 4,635	265
	5.000%	5.098%	420	\$ 10,236	265
	5.125%	5.125%	480	\$ 4,457	425
	5.250%	5.250%	420	\$ 4,368	373
	5.125%	5.355%	360	\$ 29,169	302
	5.375%	5.375%	420	\$ 6,276	367
	5.625%	5.722%	420	\$ 20,314	364
	4.750%	5.722%	360	\$ 446,974	259
	5.750%	5.750%	420	\$ 5,431	362
	5.875%	5.875%	420	\$ 6,434	363
	6.000%	6.000%	480	\$ 14,008	429
	5.375%	6.101%	360	\$ 523,713	300
	6.125%	6.125%	420	\$ 3,000	365
	6.125%	6.125%	480	\$ 31,674	420
	6.125%	6.225%	360	\$ 55,426	304
	6.250%	6.299%	420	\$ 106,828	355
	6.000%	6.300%	420	\$ 581,290	359
	6.375%	6.375%	420	\$ 5,464	372
	6.375%	6.375%	480	\$ 58,634	402
	6.625%	6.625%	480	\$ 62,807	414
	6.625%	6.625%	360	\$ 26,460	235
	6.500%	6.673%	420	\$ 79,055	360
	6.750%	6.750%	420	\$ 72,417	363
	6.875%	6.875%	360	\$ 14,065	151
	6.875%	6.875%	420	\$ 2,763	364
	6.875%	6.875%	480	\$ 69,011	421
	5.000%	6.911%	360	\$ 2,062,516	248
	7.000%	7.000%	480	\$ 49,959	429
	7.000%	7.000%	420	\$ 348,915	364
	6.250%	7.018%	360	\$ 632,048	251
	7.125%	7.125%	480	\$ 172,033	426
	7.125%	7.125%	360	\$ 20,720	253
	6.375%	7.250%	360	\$ 6,143	303
	7.375%	7.375%	420	\$ 40,429	365
	7.375%	7.375%	360	\$ 1,816	167
	7.000%	7.375%	360	\$ 380,602	271
	6.000%	7.403%	360	\$ 1,121,365	279
	6.500%	7.678%	360	\$ 2,420,219	234
	7.750%	7.750%	360	\$ 5,328	203
	6.750%	7.815%	360	\$ 390,997	225
	8.000%	8.000%	360	\$ 15,637	202
	8.250%	8.250%	360	\$ 1,145	204
	5.500%	8.363%	360	\$ 3,809,295	281
	5.250%	8.450%	360	\$ 1,141,272	247
	7.250%	8.477%	360	\$ 124,288	195
	5.750%	8.520%	360	\$ 4,701,639	265
	5.625%	8.592%	360	\$ 3,493,717	283
	5.875%	8.677%	360	\$ 524,218	281
	7.500%	10.565%	360	\$ 256,367	195
				\$ 24,410,479	

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Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2000X1X2YZ	3.000%	3.855%	360	\$ 273,933	287
	4.750%	5.481%	360	\$ 643,631	251
	5.000%	6.296%	360	\$ 4,968,074	236
	6.250%	6.338%	360	\$ 261,133	198
	6.500%	6.592%	360	\$ 2,515,360	205
	5.250%	6.787%	360	\$ 1,158,873	253
	5.500%	6.835%	360	\$ 7,548,946	264
	6.750%	6.845%	360	\$ 1,709,547	204
	5.750%	6.910%	360	\$ 6,026,243	275
	6.000%	7.034%	360	\$ 2,028,921	281
	5.625%	7.067%	360	\$ 2,250,312	280
	5.875%	7.067%	360	\$ 297,813	280
	7.000%	7.099%	360	\$ 249,358	210
	7.250%	7.352%	360	\$ 300,077	209
	8.000%	8.013%	360	\$ 666,116	98
	7.500%	8.873%	360	\$ 118,357	194
	7.750%	8.873%	360	\$ 46,057	211
			\$ 31,062,749		
HMRB 2001ABCD	2.000%	2.439%	360	\$ 221,415	283
	4.500%	5.499%	360	\$ 11,219,674	258
	5.750%	5.750%	360	\$ 2,168,711	207
	5.000%	5.801%	360	\$ 3,132,688	265
	3.000%	5.867%	360	\$ 944,704	270
	6.000%	6.000%	360	\$ 3,267,255	203
	5.250%	6.148%	360	\$ 919,451	245
	5.500%	6.207%	360	\$ 2,340,170	241
	6.250%	6.250%	360	\$ 1,851,853	202
	5.875%	6.250%	360	\$ 513,366	277
	5.125%	6.250%	360	\$ 2,509,674	283
	4.000%	6.250%	360	\$ 260,383	267
	4.750%	6.250%	360	\$ 2,587,781	246
	4.250%	6.250%	360	\$ 1,591,327	268
	6.500%	6.500%	360	\$ 975,273	201
	6.750%	8.479%	360	\$ 407,209	207
	7.000%	8.750%	360	\$ 176,571	203
			\$ 35,087,504		
HMRB 2001EFG	2.125%	2.142%	420	\$ 13,257	365
	2.000%	2.344%	360	\$ 5,771	309
	2.250%	2.577%	360	\$ 5,385	299
	3.000%	3.000%	480	\$ 40,664	433
	3.250%	3.250%	480	\$ 16,715	420
	3.125%	3.281%	420	\$ 10,822	367
	3.500%	3.528%	420	\$ 9,445	359
	3.375%	3.544%	420	\$ 10,127	368
	3.625%	3.742%	420	\$ 12,675	373
	3.875%	3.875%	420	\$ 10,664	363
	3.000%	3.948%	420	\$ 282,535	360
	4.125%	4.125%	480	\$ 14,643	424
	4.375%	4.375%	420	\$ 12,082	364
	3.875%	4.439%	360	\$ 6,759	312
	4.500%	4.515%	420	\$ 17,048	363
	3.000%	4.553%	360	\$ 324,420	267
	4.625%	4.625%	420	\$ 11,010	386
	4.750%	4.750%	420	\$ 13,866	362
	4.250%	4.981%	360	\$ 15,653	310
	5.000%	5.098%	420	\$ 17,665	265
	4.000%	5.271%	360	\$ 305,883	246
	5.375%	5.375%	420	\$ 10,831	367
	5.625%	5.722%	420	\$ 35,055	364
	5.750%	5.750%	420	\$ 9,372	362
	6.000%	6.000%	480	\$ 13,942	426
	6.125%	6.125%	420	\$ 5,177	365
	6.125%	6.125%	480	\$ 54,660	420
	5.625%	6.276%	360	\$ 203,272	301
	6.250%	6.299%	420	\$ 184,353	355
	6.000%	6.300%	420	\$ 1,003,135	359
	6.125%	6.300%	360	\$ 17,386	291
	6.375%	6.375%	480	\$ 101,184	402
	4.750%	6.469%	360	\$ 5,899,048	259
	5.000%	6.587%	360	\$ 1,961,022	240
	6.625%	6.625%	480	\$ 108,387	414
	6.750%	6.750%	420	\$ 86,998	362
	5.750%	6.816%	360	\$ 1,361,802	242
	5.500%	6.817%	360	\$ 2,056,217	249
	6.875%	6.875%	480	\$ 93,280	421
	6.000%	6.879%	360	\$ 2,521,201	234
7.000%	7.000%	420	\$ 323,702	363	
7.125%	7.125%	480	\$ 45,873	421	
6.250%	7.178%	360	\$ 1,177,910	229	
7.375%	7.375%	420	\$ 55,697	365	
6.500%	7.393%	360	\$ 1,014,152	224	
5.250%	7.523%	360	\$ 4,324,770	249	
6.500%	7.993%	420	\$ 304,616	360	
6.750%	8.060%	360	\$ 562,056	220	
5.375%	8.177%	360	\$ 2,365,857	286	
4.500%	8.272%	360	\$ 972,741	246	
7.000%	9.079%	360	\$ 288,137	200	
			\$ 28,318,924		

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Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)	
HMRB 2001HIJK	2.000%	2.757%	360	\$ 170,320	275	
	3.500%	3.500%	360	\$ 280,627	261	
	3.000%	3.505%	360	\$ 839,940	272	
	4.000%	4.000%	360	\$ 6,342,003	253	
	4.250%	4.303%	360	\$ 2,109,516	262	
	6.000%	4.511%	360	\$ 289,029	222	
	5.000%	4.937%	360	\$ 7,763,725	257	
	5.750%	4.938%	360	\$ 1,248,898	231	
	3.250%	4.961%	360	\$ 10,823	265	
	4.500%	4.969%	360	\$ 882,655	254	
	3.750%	5.025%	360	\$ 191,607	281	
	5.250%	5.113%	360	\$ 6,486,624	251	
	5.500%	5.613%	360	\$ 4,919,489	251	
	6.500%	5.821%	360	\$ 1,944,834	214	
	6.250%	5.989%	360	\$ 3,434,903	213	
	5.125%	6.388%	360	\$ 193,017	284	
	4.750%	6.389%	360	\$ 7,659,892	258	
	6.625%	6.625%	360	\$ 30,221	160	
	5.375%	6.700%	360	\$ 3,286,431	277	
	6.750%	6.757%	360	\$ 236,318	184	
	6.875%	6.875%	360	\$ 32,839	151	
	5.625%	6.984%	360	\$ 73,020	260	
	7.000%	7.022%	360	\$ 604,937	209	
	7.125%	7.125%	360	\$ 18,038	162	
	7.250%	7.250%	360	\$ 213,542	193	
	6.375%	7.250%	360	\$ 14,343	303	
	5.875%	7.250%	360	\$ 13,519	282	
	6.500%	7.250%	420	\$ 42,566	358	
	7.300%	7.300%	360	\$ 620,865	113	
	7.375%	7.375%	360	\$ 4,240	167	
	7.450%	7.450%	360	\$ 26,466	68	
	7.500%	7.500%	360	\$ 72,738	163	
	7.600%	7.600%	360	\$ 974,427	99	
	7.750%	7.750%	360	\$ 12,441	203	
	7.875%	7.875%	360	\$ 37,068	131	
	7.950%	7.950%	360	\$ 23,290	102	
	8.000%	8.000%	360	\$ 447,179	134	
	8.020%	8.020%	360	\$ 233,388	104	
	8.200%	8.200%	360	\$ 353,111	94	
	8.250%	8.250%	360	\$ 2,673	204	
				\$ 52,141,561		
	HMRB 2001LMNOP	2.125%	2.142%	420	\$ 6,126	365
		2.250%	2.577%	360	\$ 2,488	299
		2.000%	2.835%	360	\$ 198,485	273
		3.000%	3.000%	480	\$ 18,791	433
		3.000%	3.094%	420	\$ 14,154	366
		3.250%	3.250%	480	\$ 7,724	420
3.125%		3.281%	420	\$ 5,001	367	
3.000%		3.367%	360	\$ 451,172	279	
3.500%		3.528%	420	\$ 4,365	359	
3.375%		3.544%	420	\$ 4,680	368	
3.625%		3.742%	420	\$ 5,857	373	
3.875%		3.875%	420	\$ 4,928	363	
4.125%		4.125%	480	\$ 6,767	424	
4.375%		4.375%	420	\$ 5,583	364	
4.000%		4.383%	360	\$ 2,529	299	
3.875%		4.439%	360	\$ 3,123	312	
4.500%		4.515%	420	\$ 7,878	363	
4.625%		4.625%	420	\$ 5,088	366	
4.750%		4.750%	420	\$ 6,408	362	
4.250%		4.981%	360	\$ 7,233	310	
5.000%		5.001%	360	\$ 6,178,567	266	
5.000%		5.098%	420	\$ 8,163	265	
5.375%		5.375%	420	\$ 5,005	367	
4.750%		5.559%	360	\$ 6,757,111	249	
5.625%		5.722%	420	\$ 16,199	364	
5.750%		5.750%	420	\$ 4,331	362	
5.750%		5.864%	360	\$ 3,807,591	222	
5.250%		5.940%	360	\$ 5,629,618	243	
6.000%		6.000%	480	\$ 6,443	426	
6.000%		6.115%	360	\$ 1,867,051	234	
6.125%		6.125%	480	\$ 25,259	420	
6.125%		6.125%	420	\$ 2,392	365	
6.250%		6.254%	360	\$ 1,140,382	220	
5.500%		6.295%	360	\$ 3,435,873	254	
6.250%		6.299%	420	\$ 85,190	355	
6.000%		6.300%	420	\$ 463,554	359	
5.375%		6.300%	360	\$ 327,596	300	
6.125%		6.300%	360	\$ 8,034	291	
6.375%		6.375%	480	\$ 46,758	402	
6.500%		6.500%	420	\$ 48,504	361	
6.625%		6.625%	480	\$ 50,086	414	
6.500%		6.654%	360	\$ 1,585,826	225	
5.625%		6.665%	360	\$ 1,144,688	281	
5.875%		6.750%	360	\$ 525,823	285	
5.125%		6.750%	360	\$ 387,247	275	
6.750%		6.750%	420	\$ 40,202	362	
6.875%		6.875%	480	\$ 43,105	421	
7.000%	7.000%	420	\$ 149,585	363		
7.125%	7.125%	480	\$ 21,198	421		
7.375%	7.375%	420	\$ 25,738	365		
7.000%	7.917%	360	\$ 587,128	220		
6.750%	7.990%	360	\$ 470,005	221		
7.250%	8.750%	360	\$ 33,395	215		
			\$ 35,696,027			

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HMRB 2001QRS	2.000%	2.141%	360	\$ 5,322	309
	2.125%	2.142%	420	\$ 11,164	365
	2.250%	2.577%	360	\$ 4,534	299
	3.000%	3.000%	480	\$ 35,832	431
	3.000%	3.071%	420	\$ 34,214	362
	3.125%	3.125%	360	\$ 3,959	283
	3.250%	3.250%	480	\$ 14,076	420
	3.125%	3.281%	420	\$ 9,113	367
	3.375%	3.503%	420	\$ 11,222	367
	3.500%	3.519%	420	\$ 11,589	357
	3.625%	3.742%	420	\$ 10,674	373
	3.875%	3.875%	420	\$ 8,980	363
	4.000%	4.000%	420	\$ 7,313	349
	3.000%	4.088%	360	\$ 53,958	303
	4.125%	4.125%	360	\$ 2,298	288
	4.125%	4.125%	480	\$ 12,331	424
	4.250%	4.250%	420	\$ 5,209	348
	4.375%	4.375%	420	\$ 10,174	364
	3.875%	4.439%	360	\$ 5,692	312
	4.500%	4.500%	480	\$ 5,912	416
	4.500%	4.515%	420	\$ 14,356	363
	4.000%	4.622%	360	\$ 168,157	223
	4.625%	4.625%	360	\$ 4,213	275
	4.625%	4.625%	420	\$ 9,272	366
	4.750%	4.750%	420	\$ 11,677	362
	4.250%	4.981%	360	\$ 13,181	310
	5.125%	5.085%	360	\$ 161,603	278
	5.000%	5.098%	420	\$ 14,876	265
	5.125%	5.125%	420	\$ 2,682	348
	5.375%	5.375%	420	\$ 9,120	367
	5.625%	5.625%	480	\$ 3,596	413
	5.625%	5.710%	420	\$ 33,727	361
	5.750%	5.750%	420	\$ 27,602	325
	5.750%	5.750%	480	\$ 24,580	398
	5.875%	5.875%	480	\$ 2,849	404
	5.875%	5.875%	420	\$ 10,291	341
	6.000%	6.000%	480	\$ 113,785	396
	6.125%	6.125%	480	\$ 109,919	403
	6.125%	6.125%	420	\$ 109,073	340
	5.375%	6.275%	360	\$ 613,351	299
	6.250%	6.280%	420	\$ 256,757	350
	6.000%	6.281%	420	\$ 900,625	357
	6.125%	6.300%	360	\$ 14,641	291
	5.500%	6.351%	360	\$ 3,611,131	234
	6.375%	6.375%	480	\$ 85,208	402
	5.750%	6.431%	360	\$ 924,235	251
	6.500%	6.500%	420	\$ 88,390	361
	4.750%	6.547%	360	\$ 838,198	252
	6.625%	6.625%	480	\$ 91,273	414
	5.625%	6.749%	360	\$ 783,293	288
	6.750%	6.750%	360	\$ 43,974	302
	6.750%	6.750%	420	\$ 73,261	362
	6.000%	6.779%	360	\$ 2,168,307	239
	6.500%	6.862%	360	\$ 293,769	273
	6.875%	6.875%	480	\$ 78,552	421
	5.875%	6.878%	360	\$ 113,596	275
	5.250%	6.926%	360	\$ 4,000,528	253
	5.000%	6.961%	360	\$ 4,938,384	267
	7.000%	7.000%	420	\$ 272,592	363
	7.000%	7.000%	360	\$ 9,448	304
	4.500%	7.018%	360	\$ 1,049,218	255
	7.125%	7.125%	480	\$ 38,630	421
	4.875%	7.194%	360	\$ 1,206,448	274
	7.375%	7.375%	420	\$ 46,903	365
	6.250%	8.093%	360	\$ 1,337,734	232
				\$ 24,986,572	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2001TUV	6.125%	0.000%	360	\$ 6,656	295
	6.500%	0.000%	480	\$ 5,902	410
	6.750%	0.000%	480	\$ 19,620	410
	6.250%	0.000%	480	\$ 4,799	413
	6.625%	0.000%	480	\$ 11,227	414
	6.750%	0.000%	420	\$ 19,313	347
	4.125%	0.000%	420	\$ 1,277	387
	2.000%	1.958%	420	\$ 24,213	344
	2.250%	2.250%	480	\$ 7,437	406
	3.000%	3.000%	420	\$ 99,960	349
	3.000%	3.076%	360	\$ 488,295	261
	3.250%	3.250%	420	\$ 16,569	350
	3.500%	3.500%	360	\$ 14,956	284
	3.750%	4.261%	360	\$ 317,454	303
	4.375%	4.375%	360	\$ 14,986	293
	4.375%	4.375%	420	\$ 40,500	351
	5.000%	4.690%	420	\$ 11,360	22
	6.125%	4.737%	480	\$ 82,090	404
	4.750%	4.750%	420	\$ 25,936	352
	4.750%	4.862%	360	\$ 2,724,517	257
	4.875%	4.875%	420	\$ 17,618	353
	5.125%	5.125%	360	\$ 1,020,367	282
	5.125%	5.125%	420	\$ 41,380	345
	5.250%	5.246%	360	\$ 4,390,283	230
	4.500%	5.251%	360	\$ 543,168	244
	4.250%	5.256%	360	\$ 813,611	248
	6.125%	5.351%	420	\$ 12,253	344
	5.375%	5.375%	360	\$ 118,358	288
	5.375%	5.375%	480	\$ 18,259	414
	5.000%	5.604%	360	\$ 8,943,733	258
	5.750%	5.750%	480	\$ 195,137	364
	5.750%	5.750%	420	\$ 1,334,150	326
	5.875%	5.875%	360	\$ 209,490	289
	5.875%	5.875%	480	\$ 158,189	407
	6.000%	5.904%	480	\$ 441,742	398
	6.000%	5.997%	360	\$ 2,275,370	218
	6.000%	6.000%	420	\$ 543,966	340
	5.500%	6.020%	360	\$ 4,199,725	258
	5.625%	6.037%	360	\$ 1,732,265	272
	5.750%	6.043%	360	\$ 4,355,177	231
	6.250%	6.250%	420	\$ 85,986	299
	6.750%	6.750%	360	\$ 19,738	201
	7.250%	7.250%	360	\$ 149,673	218
	6.250%	7.570%	360	\$ 904,707	216
	6.500%	8.162%	360	\$ 202,733	205
			\$ 36,664,144		
HMRB 2002ABC	2.000%	2.739%	360	\$ 146,135	268
	3.000%	3.000%	480	\$ 7,062	399
	3.000%	3.000%	420	\$ 37,441	352
	3.125%	3.125%	360	\$ 17,604	283
	3.375%	3.375%	420	\$ 11,979	360
	3.500%	3.500%	420	\$ 16,162	350
	3.625%	3.970%	360	\$ 162,803	252
	4.000%	4.000%	360	\$ 1,189,442	215
	4.000%	4.000%	420	\$ 32,513	349
	4.125%	4.125%	360	\$ 10,217	288
	4.250%	4.250%	420	\$ 23,157	348
	4.500%	4.500%	480	\$ 26,283	416
	4.625%	4.625%	360	\$ 18,733	275
	4.750%	4.995%	360	\$ 9,029,808	249
	5.125%	5.085%	360	\$ 718,478	278
	5.125%	5.125%	420	\$ 11,924	348
	4.500%	5.219%	360	\$ 5,168,729	261
	5.375%	5.375%	360	\$ 72,760	278
	5.500%	5.412%	360	\$ 2,382,913	243
	5.625%	5.625%	480	\$ 15,986	413
	5.625%	5.625%	420	\$ 18,704	338
	5.875%	5.659%	360	\$ 104,061	278
	5.750%	5.669%	360	\$ 1,698,473	222
	5.000%	5.736%	360	\$ 6,444,796	258
	5.625%	5.743%	360	\$ 702,844	275
	5.750%	5.750%	420	\$ 87,627	309
	5.750%	5.750%	480	\$ 109,281	398
	5.875%	5.875%	480	\$ 12,667	404
	5.875%	5.875%	420	\$ 45,754	341
	5.250%	5.996%	360	\$ 4,584,522	260
	6.000%	6.000%	420	\$ 248,441	336
	6.000%	6.000%	360	\$ 2,042,209	218
	6.000%	6.000%	480	\$ 453,685	393
	6.125%	6.125%	420	\$ 465,550	339
	6.125%	6.125%	480	\$ 284,048	391
	6.250%	6.250%	420	\$ 451,321	343
	4.250%	6.250%	360	\$ 1,692,304	270
	6.250%	6.250%	360	\$ 1,584,064	222
	6.500%	6.500%	360	\$ 558,498	226
	6.750%	6.750%	360	\$ 94,042	209
				\$ 40,783,017	

**HMRB Mortgage Loan Information
June 30, 2013**

<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 June 30, 2013</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2002DEFG	2.000%	0.000%	360	\$ 496	303
	3.000%	3.000%	480	\$ 1,705	399
	3.000%	3.000%	420	\$ 9,039	352
	3.125%	3.125%	360	\$ 4,250	283
	3.375%	3.375%	420	\$ 2,892	360
	3.500%	3.500%	420	\$ 3,902	350
	4.000%	4.000%	420	\$ 7,850	349
	4.250%	4.250%	420	\$ 5,591	348
	4.500%	4.500%	480	\$ 6,345	416
	4.000%	4.589%	360	\$ 212,765	235
	4.625%	4.625%	360	\$ 4,523	275
	5.125%	5.125%	420	\$ 2,879	348
	4.500%	5.315%	360	\$ 221,803	230
	4.125%	5.552%	360	\$ 127,804	285
	5.625%	5.567%	360	\$ 126,055	278
	5.625%	5.625%	480	\$ 3,859	413
	5.625%	5.625%	420	\$ 4,516	338
	5.875%	5.659%	360	\$ 25,124	278
	5.750%	5.750%	480	\$ 26,384	398
	5.750%	5.750%	420	\$ 21,156	309
	5.875%	5.875%	480	\$ 3,058	404
	5.875%	5.875%	420	\$ 11,046	341
	6.000%	6.000%	420	\$ 59,982	336
	6.000%	6.000%	480	\$ 109,534	393
	4.750%	6.071%	360	\$ 687,388	255
	6.125%	6.125%	420	\$ 112,398	339
	6.125%	6.125%	480	\$ 68,578	391
	6.250%	6.250%	420	\$ 108,963	343
	5.750%	6.570%	360	\$ 1,880,292	229
	5.000%	6.576%	360	\$ 4,166,844	265
	6.000%	6.796%	360	\$ 1,395,127	221
	5.500%	6.828%	360	\$ 2,718,720	258
	5.250%	6.997%	360	\$ 3,897,120	259
	6.250%	7.102%	360	\$ 1,363,115	227
	5.125%	7.156%	360	\$ 1,437,610	283
	5.375%	7.439%	360	\$ 748,452	269
	6.750%	7.671%	360	\$ 82,031	229
	6.500%	8.472%	360	\$ 1,186,703	224
				\$ 20,855,899	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)	
HMRB 2002HJK	6.125%	0.000%	360	\$ 520	295	
	6.500%	0.000%	480	\$ 461	410	
	6.750%	0.000%	480	\$ 1,532	410	
	6.625%	0.000%	480	\$ 876	414	
	6.750%	0.000%	420	\$ 1,508	347	
	2.000%	1.665%	360	\$ 4,766	288	
	2.000%	1.987%	420	\$ 3,331	348	
	2.250%	2.262%	480	\$ 581	406	
	2.750%	2.765%	420	\$ 3,116	348	
	2.875%	2.890%	420	\$ 1,898	348	
	3.000%	3.016%	420	\$ 43,191	355	
	3.000%	3.016%	480	\$ 9,472	405	
	3.125%	3.141%	360	\$ 11,432	288	
	3.250%	3.267%	420	\$ 1,293	350	
	3.375%	3.391%	420	\$ 4,769	360	
	3.375%	3.400%	360	\$ 238,542	251	
	3.500%	3.517%	420	\$ 6,434	350	
	3.500%	3.518%	360	\$ 1,168	284	
	4.125%	3.532%	360	\$ 22,294	285	
	3.625%	3.645%	420	\$ 3,089	353	
	3.750%	3.770%	360	\$ 3,368	309	
	3.750%	3.770%	420	\$ 5,631	368	
	3.875%	3.896%	360	\$ 4,999	302	
	4.000%	3.986%	360	\$ 905,854	226	
	4.000%	4.020%	420	\$ 19,678	354	
	4.125%	4.107%	420	\$ 10,159	373	
	4.250%	4.271%	420	\$ 9,219	348	
	4.375%	4.398%	420	\$ 8,552	355	
	4.375%	4.399%	360	\$ 13,628	295	
	4.250%	4.519%	360	\$ 5,605,740	262	
	4.500%	4.522%	480	\$ 12,523	416	
	4.500%	4.524%	420	\$ 3,350	349	
	4.625%	4.647%	360	\$ 7,458	275	
	4.500%	4.691%	360	\$ 2,373,692	266	
	4.750%	4.775%	420	\$ 4,907	351	
	5.375%	4.867%	360	\$ 168,148	275	
	4.875%	4.901%	420	\$ 1,375	353	
	5.000%	4.966%	420	\$ 4,516	285	
	5.000%	5.095%	360	\$ 10,648,095	252	
	5.125%	5.151%	420	\$ 9,152	303	
	4.750%	5.168%	360	\$ 5,902,832	247	
	6.750%	5.206%	360	\$ 11,423	229	
	5.250%	5.284%	360	\$ 7,443,863	234	
	5.375%	5.403%	480	\$ 1,425	414	
	3.000%	5.404%	360	\$ 2,165,115	276	
	6.250%	5.471%	480	\$ 2,896	448	
	5.500%	5.530%	420	\$ 4,497	352	
	5.125%	5.561%	360	\$ 1,913,543	279	
	5.625%	5.652%	480	\$ 6,364	413	
	5.625%	5.652%	420	\$ 7,446	338	
	6.500%	5.757%	360	\$ 167,023	225	
	5.625%	5.775%	360	\$ 687,236	226	
	5.750%	5.779%	480	\$ 58,739	389	
	5.750%	5.780%	420	\$ 143,278	323	
	5.500%	5.786%	360	\$ 7,014,727	228	
	5.750%	5.883%	360	\$ 6,214,289	225	
	5.875%	5.905%	420	\$ 26,493	344	
	5.875%	5.906%	480	\$ 22,730	406	
	5.875%	5.935%	360	\$ 298,538	277	
	4.875%	5.994%	360	\$ 700,481	276	
	6.000%	6.018%	480	\$ 273,394	397	
	6.000%	6.031%	420	\$ 384,155	346	
	6.125%	6.083%	480	\$ 124,447	393	
	6.000%	6.084%	360	\$ 2,798,548	224	
	6.125%	6.154%	420	\$ 307,931	345	
	6.250%	6.281%	420	\$ 251,840	344	
	6.250%	6.757%	360	\$ 1,163,270	225	
				\$ 58,276,837		
	HMRB 2002LMN	2.000%	2.029%	360	\$ 112,827	257
		3.000%	3.619%	360	\$ 229,469	295
4.000%		4.045%	360	\$ 2,509,230	229	
4.250%		4.313%	360	\$ 1,646,677	268	
5.000%		4.826%	360	\$ 6,151,621	240	
4.750%		4.850%	360	\$ 15,574,488	256	
4.500%		5.153%	360	\$ 337,512	272	
5.250%		5.311%	360	\$ 6,332,994	233	
4.875%		5.429%	360	\$ 1,808,028	248	
5.500%		5.563%	360	\$ 4,345,676	228	
5.625%		5.708%	360	\$ 175,226	276	
5.750%		5.815%	360	\$ 4,067,585	230	
5.875%		5.962%	360	\$ 240,466	278	
6.000%		6.068%	360	\$ 402,019	230	
				\$ 43,933,818		
HMRB 2002OPQR	6.000%	0.000%	360	\$ 11,315	245	
	2.000%	2.139%	360	\$ 133,051	255	
	2.875%	2.995%	360	\$ 80,148	236	
	3.000%	3.208%	360	\$ 68,050	286	
	3.250%	3.475%	360	\$ 155,378	252	
	4.750%	4.163%	360	\$ 6,720,859	243	
	4.000%	4.167%	360	\$ 1,457,975	235	
	4.250%	4.542%	360	\$ 6,466,169	253	
	4.500%	4.703%	360	\$ 3,775,227	250	
	5.750%	4.760%	360	\$ 686,949	232	
	5.500%	5.147%	360	\$ 2,574,096	233	
	5.000%	5.173%	360	\$ 8,278,033	236	
	5.250%	5.183%	360	\$ 3,187,097	238	
	5.375%	5.747%	360	\$ 147,067	274	
				\$ 33,741,414		

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2002STUV	5.750%	0.000%	360	\$ 120,167	245
	6.000%	0.000%	360	12,995	245
	4.250%	3.736%	360	2,442,556	246
	4.500%	4.004%	360	1,667,606	245
	4.750%	4.289%	360	4,482,453	254
	5.000%	4.541%	360	3,909,718	233
	5.250%	4.629%	360	5,000,040	246
	5.625%	4.909%	360	186,215	276
	5.500%	4.977%	360	78,840	236
	6.375%	5.564%	360	155,239	296
	6.750%	6.108%	360	117,090	227
				\$ 18,172,918	
	HMRB 2003BCD	3.000%	3.000%	360	\$ 13,168
5.500%		3.099%	360	557,343	260
3.250%		3.179%	360	155,755	274
3.625%		3.546%	360	99,827	278
4.000%		3.970%	360	700,459	243
4.250%		4.173%	360	2,403,733	253
5.750%		4.266%	360	18,458	227
4.500%		4.398%	360	6,589,843	243
5.250%		4.574%	360	916,680	238
4.750%		4.649%	360	5,831,220	252
4.875%		4.875%	360	19,388	277
5.000%		4.906%	360	3,912,667	241
5.125%		5.125%	360	174,463	276
5.375%		5.258%	360	175,635	281
6.250%		6.104%	360	111,245	216
6.750%		6.593%	360	32,801	228
7.000%		6.837%	360	24,494	227
				\$ 21,737,178	
HMRB 2003EFG	6.000%	0.000%	360	\$ 370	245
	2.000%	2.000%	360	4,351	255
	2.875%	2.796%	360	2,623	236
	3.000%	3.020%	360	54,893	271
	3.250%	3.250%	360	5,081	252
	4.000%	4.013%	360	122,473	232
	4.250%	4.329%	360	1,167,455	240
	5.750%	4.444%	360	22,480	232
	4.500%	4.570%	360	6,788,468	245
	4.750%	4.754%	360	2,175,096	239
	5.000%	5.079%	360	6,249,378	246
	5.125%	5.161%	360	848,654	276
	5.250%	5.283%	360	1,117,903	253
	5.375%	5.410%	360	62,210	276
	5.500%	5.455%	360	739,673	270
				\$ 19,361,108	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)	
HMRB 2003HI	7.125%	0.000%	360	\$ 38,947	307	
	3.125%	0.000%	360	\$ 4,793	306	
	5.500%	0.000%	420	\$ 1,427	364	
	7.000%	0.000%	480	\$ 26,276	428	
	6.750%	0.061%	360	\$ 269,784	308	
	7.000%	0.068%	360	\$ 53,797	307	
	2.000%	0.875%	360	\$ 717	313	
	6.625%	1.732%	360	\$ 113,919	306	
	2.125%	2.217%	420	\$ 594	365	
	2.000%	2.240%	420	\$ 19,797	355	
	2.250%	2.668%	360	\$ 241	299	
	3.500%	2.703%	360	\$ 32,279	315	
	3.000%	3.105%	480	\$ 1,821	433	
	6.000%	3.124%	360	\$ 415,677	300	
	3.000%	3.202%	420	\$ 1,372	386	
	3.000%	3.244%	360	\$ 632,698	258	
	6.250%	3.314%	360	\$ 413,265	301	
	3.250%	3.364%	480	\$ 748	420	
	3.125%	3.396%	420	\$ 485	367	
	3.500%	3.652%	420	\$ 423	359	
	3.375%	3.668%	420	\$ 453	368	
	3.625%	3.873%	420	\$ 568	373	
	3.875%	4.011%	420	\$ 478	363	
	4.125%	4.270%	480	\$ 656	424	
	6.250%	4.475%	420	\$ 12,027	322	
	4.375%	4.529%	420	\$ 541	364	
	4.000%	4.557%	360	\$ 2,366,023	243	
	3.875%	4.594%	360	\$ 303	312	
	4.125%	4.620%	360	\$ 12,444	294	
	4.500%	4.673%	420	\$ 763	363	
	4.625%	4.787%	420	\$ 493	366	
	4.250%	4.840%	360	\$ 6,395,055	242	
	4.750%	4.917%	420	\$ 621	362	
	7.000%	4.948%	420	\$ 21,227	363	
	5.750%	5.020%	360	\$ 958,848	291	
	4.500%	5.083%	360	\$ 9,713,082	254	
	5.000%	5.277%	420	\$ 791	265	
	4.750%	5.371%	360	\$ 15,001,467	253	
	4.875%	5.456%	360	\$ 257,832	277	
	5.125%	5.614%	360	\$ 1,021,411	276	
	5.000%	5.681%	360	\$ 6,435,736	243	
	6.500%	5.697%	360	\$ 474,710	299	
	5.250%	5.921%	360	\$ 4,181,518	259	
	5.625%	5.923%	420	\$ 1,570	364	
	5.750%	5.952%	420	\$ 420	362	
	5.375%	6.015%	420	\$ 44,843	365	
	5.500%	6.023%	360	\$ 1,811,041	272	
	6.000%	6.211%	480	\$ 624	426	
	6.125%	6.219%	360	\$ 531,778	295	
	5.625%	6.305%	360	\$ 401,796	298	
	6.125%	6.340%	420	\$ 232	365	
	6.125%	6.340%	480	\$ 2,448	420	
	5.375%	6.521%	360	\$ 31,744	300	
	6.000%	6.521%	420	\$ 44,919	359	
	6.375%	6.599%	480	\$ 4,531	402	
	6.625%	6.858%	480	\$ 4,853	414	
	6.750%	6.987%	420	\$ 3,896	362	
	6.875%	7.116%	480	\$ 4,177	421	
	6.375%	7.140%	360	\$ 196,166	296	
	6.500%	7.265%	420	\$ 171,082	359	
	7.125%	7.375%	480	\$ 2,054	421	
	6.625%	7.420%	420	\$ 25,755	356	
	7.375%	7.634%	420	\$ 2,494	365	
				\$ 52,172,525		
	HMRB 2003KL	2.000%	2.064%	360	\$ 174,685	291
		3.000%	3.169%	360	\$ 1,205,753	249
		3.250%	3.324%	480	\$ 993,932	417
3.250%		3.344%	360	\$ 163,667	246	
4.000%		4.149%	360	\$ 2,008,145	247	
4.125%		4.219%	360	\$ 163,045	273	
4.250%		4.400%	360	\$ 5,867,581	242	
4.500%		4.716%	360	\$ 5,347,901	247	
4.750%		4.886%	360	\$ 10,027,756	255	
4.875%		4.984%	360	\$ 310,451	282	
5.000%		5.140%	360	\$ 17,719,347	256	
5.125%		5.357%	360	\$ 782,730	275	
5.250%		5.404%	360	\$ 7,139,674	247	
5.375%		5.497%	360	\$ 634,361	282	
5.500%		5.705%	360	\$ 957,113	247	
5.625%		5.753%	360	\$ 825,607	282	
5.750%		5.773%	360	\$ 124,569	212	
6.000%		5.916%	360	\$ 104,270	208	
6.250%		6.163%	360	\$ 56,885	212	
5.875%		6.238%	360	\$ 19,703	277	
6.500%		6.409%	360	\$ 31,803	207	
6.375%		6.520%	360	\$ 297,483	301	
6.750%		8.628%	360	\$ 13,536	208	
7.000%		8.628%	360	\$ 6,789	203	
				\$ 54,976,786		

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2003MN	3.625%	0.000%	360	\$ 13,521	252
	2.000%	1.742%	360	\$ 17,326	255
	2.875%	2.657%	360	\$ 10,445	236
	5.750%	2.693%	360	\$ 880,152	240
	3.250%	2.831%	360	\$ 20,234	252
	3.000%	3.040%	360	\$ 3,486,837	251
	4.125%	3.431%	360	\$ 19,695	284
	6.000%	3.907%	360	\$ 243,443	223
	4.000%	4.003%	360	\$ 1,696,811	246
	4.250%	4.171%	360	\$ 3,604,441	248
	4.500%	4.509%	360	\$ 10,118,833	246
	4.625%	4.679%	360	\$ 176,917	275
	4.750%	4.742%	360	\$ 19,250,790	253
	6.250%	4.851%	360	\$ 205,114	227
	5.000%	4.910%	360	\$ 24,576,294	254
	4.875%	4.941%	360	\$ 294,490	244
	5.125%	5.063%	360	\$ 1,003,832	279
	5.250%	5.135%	360	\$ 9,863,641	258
	5.500%	5.137%	360	\$ 4,356,948	247
	5.375%	5.404%	360	\$ 3,307,486	278
6.500%	5.786%	360	\$ 178,568	224	
6.750%	6.605%	360	\$ 82,882	229	
			\$ 83,408,698		
HMRB 2004DEF	2.000%	2.105%	360	\$ 239,433	264
	2.875%	2.555%	360	\$ 12,071	236
	3.000%	2.987%	360	\$ 434,238	273
	3.250%	3.113%	360	\$ 99,971	262
	4.125%	3.357%	360	\$ 32,698	284
	4.000%	3.980%	360	\$ 6,811,809	255
	4.250%	4.145%	360	\$ 7,103,690	253
	5.750%	4.283%	360	\$ 564,346	228
	5.125%	4.476%	360	\$ 329,795	284
	4.500%	4.530%	360	\$ 21,442,163	252
	6.000%	4.562%	360	\$ 340,797	220
	4.750%	4.688%	360	\$ 24,133,135	255
	6.250%	4.776%	360	\$ 340,540	227
	5.500%	4.866%	360	\$ 1,923,502	262
	5.000%	5.050%	360	\$ 23,185,205	261
	6.750%	5.158%	360	\$ 20,493	229
	5.250%	5.190%	360	\$ 9,053,358	256
5.375%	5.296%	360	\$ 2,411,902	276	
6.500%	5.697%	360	\$ 296,468	224	
			\$ 98,775,613		
HMRB 2005A	3.000%	3.000%	360	\$ 2,252,748	255
	3.500%	3.500%	360	\$ 340,698	271
	4.000%	4.000%	360	\$ 5,468,281	259
	4.250%	4.250%	360	\$ 21,005,917	256
	4.500%	4.500%	360	\$ 35,353,450	258
	4.750%	4.750%	360	\$ 12,265,494	261
			\$ 76,686,588		
HMRB 2005B	2.000%	2.000%	360	\$ 179,534	262
	3.000%	3.263%	360	\$ 2,756,871	266
	3.500%	3.500%	360	\$ 163,125	266
	3.625%	3.625%	360	\$ 234,330	261
	3.750%	3.750%	360	\$ 180,861	266
	3.875%	3.875%	360	\$ 258,535	256
	4.000%	4.000%	360	\$ 15,955,452	262
	4.125%	4.125%	360	\$ 347,321	279
	4.250%	4.250%	360	\$ 22,810,756	260
	4.500%	4.500%	360	\$ 22,845,919	260
	4.750%	4.750%	360	\$ 11,949,931	263
	5.000%	5.000%	360	\$ 1,455,349	252
	5.125%	5.125%	360	\$ 83,361	276
	5.250%	5.250%	360	\$ 343,116	281
			\$ 79,564,462		

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2005CD	7.125%	0.000%	360	\$ 17,943	307
	3.125%	0.000%	360	\$ 2,208	306
	5.500%	0.000%	420	\$ 657	364
	7.000%	0.000%	480	\$ 12,106	428
	6.750%	0.059%	360	\$ 124,290	308
	7.000%	0.065%	360	\$ 24,784	307
	6.625%	1.546%	360	\$ 52,482	306
	2.000%	1.994%	360	\$ 69,057	265
	2.000%	2.000%	420	\$ 9,120	355
	2.125%	2.142%	420	\$ 273	365
	3.500%	2.413%	360	\$ 14,871	315
	2.250%	2.577%	360	\$ 111	299
	5.500%	2.763%	360	\$ 39,633	306
	6.000%	2.820%	360	\$ 191,503	300
	3.000%	2.913%	360	\$ 455,299	273
	6.250%	2.969%	360	\$ 190,392	301
	3.000%	3.000%	480	\$ 839	433
	3.000%	3.000%	420	\$ 373,324	333
	3.125%	3.125%	420	\$ 80,626	327
	3.250%	3.250%	480	\$ 345	420
	3.250%	3.250%	420	\$ 157,291	334
	3.500%	3.500%	420	\$ 135,206	331
	3.375%	3.544%	420	\$ 209	368
	3.625%	3.742%	420	\$ 261	373
	3.750%	3.750%	360	\$ 70,076	269
	3.875%	3.875%	420	\$ 220	363
	4.000%	4.000%	360	\$ 906,764	258
	4.125%	4.125%	360	\$ 5,733	294
	4.125%	4.125%	480	\$ 302	424
	4.250%	4.250%	420	\$ 93,654	325
	4.250%	4.250%	360	\$ 5,727,042	265
	6.250%	4.324%	420	\$ 5,541	322
	5.750%	4.355%	360	\$ 401,329	297
	4.375%	4.375%	420	\$ 249	364
	3.875%	4.439%	360	\$ 139	312
	4.500%	4.498%	360	\$ 7,563,054	263
	4.500%	4.515%	420	\$ 352	363
	4.625%	4.625%	420	\$ 227	366
	4.750%	4.750%	420	\$ 286	362
	4.750%	4.750%	360	\$ 1,754,416	262
	5.125%	4.779%	360	\$ 138,497	280
	7.000%	4.780%	420	\$ 9,779	363
	4.875%	4.875%	360	\$ 154,423	269
	5.000%	4.961%	360	\$ 248,972	276
	6.500%	5.097%	360	\$ 218,699	299
	5.000%	5.098%	420	\$ 364	265
	5.250%	5.250%	360	\$ 55,787	278
	5.250%	5.250%	420	\$ 8,346,105	321
	5.375%	5.375%	420	\$ 20,659	365
	6.125%	5.553%	360	\$ 244,991	295
	5.625%	5.640%	360	\$ 185,108	298
	5.625%	5.722%	420	\$ 723	364
	5.750%	5.750%	420	\$ 193	362
	5.375%	5.779%	360	\$ 33,495	287
	6.000%	6.000%	480	\$ 288	426
	6.125%	6.125%	420	\$ 107	365
	6.125%	6.125%	480	\$ 1,128	420
	6.000%	6.300%	420	\$ 20,694	359
	6.375%	6.375%	360	\$ 90,374	296
	6.375%	6.375%	480	\$ 2,087	402
	6.500%	6.500%	420	\$ 78,818	359
	6.625%	6.625%	420	\$ 11,865	356
	6.625%	6.625%	480	\$ 2,236	414
	6.750%	6.750%	420	\$ 1,795	362
	6.875%	6.875%	480	\$ 1,924	421
	7.125%	7.125%	480	\$ 946	421
	7.375%	7.375%	420	\$ 1,149	365
				\$ 28,353,423	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2005EF	7.125%	0.000%	360	\$ 119,706	307
	3.125%	0.000%	360	\$ 14,733	306
	4.625%	0.000%	360	\$ 116,081	262
	3.750%	0.000%	360	\$ 65,146	281
	7.000%	0.000%	480	\$ 80,763	428
	2.000%	0.013%	360	\$ 140,684	271
	7.000%	0.065%	360	\$ 165,351	307
	4.250%	0.140%	360	\$ 1,189,210	269
	6.750%	0.158%	360	\$ 845,669	306
	5.000%	0.716%	360	\$ 5,103,988	267
	3.000%	1.077%	360	\$ 425,136	289
	6.625%	1.546%	360	\$ 350,139	306
	4.750%	1.559%	360	\$ 7,869,404	263
	2.000%	2.000%	420	\$ 60,847	355
	2.125%	2.142%	420	\$ 1,825	365
	3.500%	2.413%	360	\$ 99,212	315
	2.250%	2.577%	360	\$ 741	299
	3.000%	3.000%	480	\$ 5,597	433
	3.000%	3.000%	420	\$ 1,246,038	334
	4.000%	3.024%	360	\$ 43,916	236
	4.500%	3.043%	360	\$ 2,664,435	263
	6.000%	3.130%	360	\$ 1,550,025	286
	3.250%	3.250%	420	\$ 149,113	333
	3.250%	3.250%	480	\$ 2,301	420
	5.250%	3.271%	360	\$ 1,070,008	262
	3.125%	3.281%	420	\$ 1,489	367
	6.250%	3.289%	360	\$ 1,543,775	288
	3.500%	3.528%	420	\$ 1,300	359
	3.375%	3.544%	420	\$ 1,394	368
	5.125%	3.619%	360	\$ 327,256	288
	3.625%	3.626%	420	\$ 297,663	331
	3.750%	3.750%	420	\$ 236,474	330
	4.125%	3.810%	360	\$ 64,514	290
	5.500%	3.824%	360	\$ 811,819	273
	3.875%	3.875%	420	\$ 1,468	363
	4.125%	4.125%	480	\$ 2,015	424
	4.250%	4.250%	420	\$ 560,903	333
	6.250%	4.324%	420	\$ 36,965	322
	5.750%	4.352%	360	\$ 3,047,736	288
	4.375%	4.375%	420	\$ 1,663	364
	3.875%	4.439%	360	\$ 930	312
	4.500%	4.500%	420	\$ 462,223	345
	4.625%	4.625%	420	\$ 291,504	344
	4.750%	4.750%	420	\$ 506,215	332
	7.000%	4.780%	420	\$ 65,244	363
	4.875%	4.875%	360	\$ 295,631	279
	4.875%	4.875%	420	\$ 267,067	347
	5.000%	5.003%	420	\$ 85,186	332
	6.500%	5.181%	360	\$ 1,697,227	289
	5.375%	5.200%	360	\$ 250,746	281
	5.250%	5.250%	420	\$ 20,748,339	328
	5.375%	5.375%	420	\$ 137,828	365
	5.500%	5.499%	420	\$ 16,328,206	327
	6.125%	5.553%	360	\$ 1,634,467	295
	5.625%	5.640%	360	\$ 1,234,957	298
	5.625%	5.722%	420	\$ 4,825	364
	5.750%	5.750%	420	\$ 3,255,571	303
	6.000%	6.000%	480	\$ 1,919	426
	6.125%	6.125%	480	\$ 7,523	420
	6.125%	6.125%	420	\$ 713	365
	6.000%	6.300%	420	\$ 138,062	359
	6.375%	6.375%	360	\$ 602,935	296
	6.375%	6.375%	480	\$ 13,926	402
	6.500%	6.500%	420	\$ 525,836	359
	6.625%	6.625%	420	\$ 79,160	356
	6.625%	6.625%	480	\$ 14,917	414
	6.750%	6.750%	420	\$ 11,973	362
	6.875%	6.875%	480	\$ 12,838	421
	7.125%	7.125%	480	\$ 6,314	421
	7.375%	7.375%	420	\$ 7,666	365
				\$ 79,006,446	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)	
HMRB 2005H	5.500%	0.000%	360	\$ 318,085	276	
	3.000%	0.000%	360	225,762	266	
	4.375%	0.000%	360	11,895	276	
	3.750%	0.000%	360	10,129	303	
	4.125%	0.000%	360	22,603	269	
	5.250%	1.252%	360	483,661	269	
	2.000%	2.000%	360	22,510	260	
	2.125%	2.125%	420	100,691	334	
	5.000%	2.575%	360	1,025,923	261	
	3.000%	3.000%	420	217,557	348	
	3.250%	3.250%	360	35,080	264	
	3.250%	3.250%	480	51,205	417	
	3.375%	3.375%	420	117,300	345	
	4.500%	3.476%	360	2,700,838	260	
	3.500%	3.500%	420	90,250	370	
	4.250%	3.525%	360	1,084,200	261	
	3.750%	3.750%	420	112,767	345	
	4.000%	3.903%	360	1,489,224	261	
	4.000%	4.000%	420	26,449	342	
	4.125%	4.125%	420	61,468	332	
	4.250%	4.250%	420	125,947	340	
	4.375%	4.375%	420	90,233	345	
	4.750%	4.384%	360	683,494	258	
	5.250%	5.250%	420	357,382	330	
	5.500%	5.500%	420	2,096,318	314	
	5.750%	5.750%	420	5,245,594	328	
	5.875%	5.875%	420	325,923	338	
	6.125%	6.125%	420	398,205	302	
	6.375%	6.375%	360	32,173	296	
	6.375%	6.375%	420	75,456	358	
				\$ 17,638,323		
	HMRB 2006BC	5.125%	0.000%	360	936,000	281
		5.375%	0.000%	360	1,481,383	278
		4.875%	0.000%	360	610,626	267
		3.000%	0.105%	360	325,079	295
		5.625%	0.447%	360	1,148,957	272
		2.000%	0.521%	360	178,846	274
		5.250%	0.922%	360	1,630,754	270
		5.500%	1.304%	360	1,191,202	272
5.875%		1.767%	360	38,420	278	
4.750%		1.772%	360	3,557,318	266	
3.000%		3.000%	420	2,464,913	346	
3.250%		3.250%	360	72,640	264	
3.250%		3.250%	420	478,556	342	
3.250%		3.250%	480	779,573	416	
5.000%		3.281%	360	1,738,688	257	
3.375%		3.375%	420	329,673	337	
3.750%		3.750%	420	245,872	336	
4.000%		4.000%	420	234,400	335	
4.000%		4.000%	360	3,008,896	261	
4.125%		4.125%	420	256,250	337	
6.250%		4.160%	360	11,003	198	
5.750%		4.172%	360	312,983	278	
4.250%		4.250%	420	602,530	343	
4.250%		4.250%	360	1,862,294	259	
6.000%		4.267%	360	107,411	281	
4.500%		4.310%	360	4,510,516	259	
6.500%		4.326%	360	105,982	205	
4.375%		4.375%	420	520,055	357	
6.750%		4.493%	360	72,030	204	
7.000%		4.659%	360	10,506	210	
7.250%		4.826%	360	12,643	209	
5.250%		5.250%	420	166,906	0	
5.375%		5.375%	420	315,324	338	
5.500%		5.500%	420	571,123	340	
5.625%		5.625%	420	286,507	343	
5.750%		5.750%	420	16,178,255	330	
7.500%		5.824%	360	4,987	194	
7.750%		5.824%	360	1,941	211	
5.875%		5.875%	420	19,997,514	322	
6.000%		6.000%	420	485,019	341	
6.125%		6.125%	420	4,173,723	324	
6.250%		6.250%	420	1,845,969	341	
6.375%	6.375%	360	251,301	297		
6.375%	6.375%	420	465,653	357		
8.000%	7.709%	360	30,188	98		
			\$ 73,610,410			

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2006DEF	3.000%	0.000%	360	\$ 2,047,210	276
	2.000%	2.000%	420	1,348,299	353
	5.250%	2.147%	360	1,765,211	269
	4.500%	2.447%	360	239,017	261
	6.000%	2.526%	360	429,841	248
	5.500%	2.935%	360	989,257	267
	3.000%	3.000%	420	907,149	350
	3.250%	3.250%	480	568,321	417
	4.125%	3.352%	360	22,846	284
	3.625%	3.625%	420	765,684	347
	3.875%	3.875%	420	421,400	337
	4.000%	3.891%	360	344,409	285
	5.000%	3.962%	360	1,506,921	269
	4.750%	4.058%	360	2,176,766	269
	4.125%	4.125%	420	541,336	342
	5.750%	4.278%	360	680,811	253
	4.875%	4.301%	360	1,165,648	270
	5.625%	4.453%	360	6,306,361	277
	5.125%	4.765%	360	419,176	282
	6.250%	4.774%	360	237,930	227
	4.875%	4.875%	420	385,622	339
	5.875%	4.945%	360	2,310,603	274
	5.375%	5.035%	360	4,396,296	275
	5.125%	5.125%	420	596,878	344
	6.750%	5.156%	360	14,318	229
	6.500%	5.694%	360	207,137	224
	5.750%	5.750%	480	147,580	403
	5.750%	5.750%	420	3,111,872	342
	5.875%	5.875%	420	4,093,073	334
	6.000%	6.000%	420	2,052,540	349
	6.125%	6.125%	420	34,088,009	334
	6.250%	6.250%	420	3,842,372	332
6.375%	6.375%	420	460,743	358	
			\$ 78,590,636		
HMRB 2006GHI	5.000%	0.000%	360	2,576,012	283
	2.000%	0.000%	360	34,064	303
	3.000%	3.000%	480	117,018	399
	3.000%	3.000%	420	620,375	352
	3.125%	3.125%	360	291,686	283
	3.375%	3.375%	420	198,481	360
	3.500%	3.500%	420	267,790	350
	5.500%	3.648%	360	4,015,800	280
	4.000%	4.000%	420	538,717	349
	4.125%	4.125%	360	169,297	288
	4.250%	4.250%	420	383,697	348
	4.500%	4.500%	480	435,493	416
	4.625%	4.625%	360	310,396	275
	4.750%	4.750%	360	445,127	281
	5.250%	5.067%	360	3,672,382	278
	5.125%	5.085%	360	11,904,827	278
	5.125%	5.125%	420	197,573	348
	5.750%	5.133%	360	3,705,587	280
	5.375%	5.375%	360	1,205,589	278
	5.625%	5.567%	360	8,651,188	278
	5.625%	5.625%	480	264,878	413
	5.625%	5.625%	420	309,915	338
	5.875%	5.659%	360	1,724,235	278
	5.750%	5.750%	420	1,451,932	309
	5.750%	5.750%	480	1,810,729	398
	5.875%	5.875%	480	209,878	404
5.875%	5.875%	420	758,121	341	
6.000%	6.000%	360	2,594,688	267	
6.000%	6.000%	420	4,116,545	336	
6.000%	6.000%	480	7,517,333	393	
6.125%	6.125%	480	4,706,531	391	
6.125%	6.125%	420	7,713,925	339	
6.250%	6.250%	420	7,478,167	343	
			\$ 80,397,975		

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2006JK	6.750%	0.000%	480	\$ 375,216	414
	6.625%	0.000%	480	\$ 124,103	420
	4.875%	0.000%	480	\$ 31,596	424
	3.625%	0.000%	360	\$ 24,749	299
	4.125%	0.000%	360	\$ 43,525	284
	5.000%	1.820%	360	\$ 2,568,649	283
	2.000%	2.000%	360	\$ 311,745	281
	2.000%	2.000%	420	\$ 216,744	344
	3.000%	2.555%	360	\$ 1,477,705	286
	2.750%	2.750%	420	\$ 17,169	348
	2.875%	2.875%	420	\$ 10,455	348
	3.000%	3.000%	480	\$ 36,699	408
	3.000%	3.000%	420	\$ 1,620,552	331
	3.125%	3.125%	360	\$ 261,921	280
	3.125%	3.125%	420	\$ 205,545	352
	3.500%	3.500%	420	\$ 490,389	348
	3.625%	3.625%	420	\$ 573,500	351
	3.750%	3.750%	360	\$ 18,559	309
	3.750%	3.750%	420	\$ 31,028	368
	3.875%	3.875%	360	\$ 561,189	276
	4.000%	4.000%	360	\$ 20,455	291
	4.000%	4.000%	420	\$ 289,997	344
	5.125%	4.024%	360	\$ 3,661,853	283
	4.250%	4.072%	360	\$ 629,819	293
	4.125%	4.125%	420	\$ 55,422	373
	4.250%	4.250%	420	\$ 328,170	350
	5.875%	4.260%	360	\$ 2,653,986	283
	4.375%	4.375%	420	\$ 228,951	349
	4.375%	4.375%	360	\$ 68,639	295
	4.500%	4.500%	420	\$ 635,584	342
	4.500%	4.500%	480	\$ 11,347	414
	4.500%	4.500%	360	\$ 41,539	288
	5.625%	4.674%	360	\$ 4,613,528	279
	4.750%	4.750%	360	\$ 49,698	278
	4.750%	4.750%	420	\$ 15,879	350
	4.875%	4.875%	360	\$ 428,486	279
	5.000%	5.000%	420	\$ 329,641	345
	5.250%	5.093%	360	\$ 9,659,099	278
	5.125%	5.125%	420	\$ 6,470	0
	5.500%	5.148%	360	\$ 8,543,627	280
	5.250%	5.250%	420	\$ 1,194,766	356
	5.375%	5.267%	360	\$ 2,815,180	278
	5.500%	5.500%	420	\$ 789,559	345
	5.750%	5.574%	360	\$ 13,829,025	279
	5.625%	5.625%	420	\$ 269,222	340
	5.750%	5.750%	420	\$ 14,948,198	341
	5.750%	5.750%	480	\$ 1,823,659	402
	5.875%	5.875%	480	\$ 29,416	407
	5.875%	5.875%	420	\$ 968,352	340
	6.000%	5.884%	480	\$ 1,423,704	405
	6.000%	6.000%	420	\$ 4,967,935	340
	6.000%	6.000%	360	\$ 5,554,022	280
	6.125%	6.037%	480	\$ 2,712,808	402
	6.125%	6.125%	420	\$ 4,278,022	334
	6.250%	6.250%	420	\$ 20,500,494	334
	6.250%	6.250%	480	\$ 13,890	453
	6.375%	6.375%	360	\$ 978,634	297
	6.375%	6.375%	420	\$ 455,552	358
	6.500%	6.500%	360	\$ 9,727	306
				\$ 118,835,394	
HMRB 2006LM	6.500%	0.000%	480	\$ 87,118	410
	6.750%	0.000%	480	\$ 289,578	410
	6.250%	0.000%	480	\$ 70,828	413
	6.625%	0.000%	480	\$ 165,703	414
	6.750%	0.000%	420	\$ 285,056	347
	4.125%	0.000%	420	\$ 18,849	387
	6.125%	0.000%	360	\$ 98,245	295
	6.000%	0.000%	360	\$ 16,199	299
	4.250%	0.000%	360	\$ 11,813	292
	2.000%	1.958%	420	\$ 357,374	344
	2.250%	2.250%	480	\$ 109,762	406
	3.000%	3.000%	420	\$ 1,475,366	349
	3.000%	3.000%	360	\$ 3,515,352	284
	3.250%	3.250%	420	\$ 244,550	350
	3.500%	3.500%	360	\$ 220,747	284
	4.375%	4.375%	360	\$ 221,194	293
	4.375%	4.375%	420	\$ 597,769	351
	5.000%	4.690%	420	\$ 167,668	22
	6.125%	4.737%	480	\$ 1,211,614	404
	4.750%	4.750%	420	\$ 382,799	352
	4.875%	4.875%	420	\$ 260,034	353
	5.000%	4.995%	360	\$ 5,866,929	279
	5.250%	5.025%	360	\$ 1,118,545	285
	5.125%	5.125%	360	\$ 15,060,224	282
	5.125%	5.125%	420	\$ 610,758	345
	6.125%	5.351%	420	\$ 180,847	344
	5.375%	5.375%	480	\$ 269,489	414
	5.375%	5.375%	360	\$ 1,746,925	288
	5.750%	5.453%	360	\$ 2,758,241	288
	5.625%	5.475%	360	\$ 7,020,280	285
	5.500%	5.484%	360	\$ 4,119,480	288
	5.750%	5.750%	480	\$ 2,880,151	364
	5.750%	5.750%	420	\$ 19,691,545	326
	5.875%	5.875%	480	\$ 2,334,810	407
	5.875%	5.875%	360	\$ 3,091,998	289
	6.000%	5.904%	480	\$ 6,519,945	398
6.000%	6.000%	420	\$ 8,028,737	340	
6.250%	6.250%	420	\$ 1,269,116	299	
			\$ 92,375,637		

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2007ABC	2.000%	0.000%	360	\$ 2,948	303
	2.000%	2.000%	420	\$ 404,602	363
	2.250%	2.250%	420	\$ 351,199	360
	2.500%	2.500%	420	\$ 613,142	354
	2.750%	2.750%	420	\$ 578,347	354
	3.000%	3.000%	480	\$ 110,516	442
	3.000%	3.000%	420	\$ 776,154	353
	3.125%	3.125%	420	\$ 250,008	345
	3.250%	3.250%	420	\$ 315,359	352
	3.250%	3.250%	480	\$ 358,071	429
	3.375%	3.375%	420	\$ 17,176	360
	3.500%	3.500%	420	\$ 705,187	352
	3.750%	3.750%	420	\$ 386,500	345
	5.000%	3.940%	360	\$ 1,051,625	205
	4.000%	4.000%	360	\$ 341,503	290
	4.000%	4.000%	420	\$ 46,620	349
	4.125%	4.125%	360	\$ 14,651	288
	4.250%	4.250%	360	\$ 303,797	259
	4.250%	4.250%	420	\$ 33,205	348
	4.375%	4.375%	420	\$ 643,980	345
	4.500%	4.500%	480	\$ 37,687	416
	4.500%	4.500%	420	\$ 267,797	346
	4.500%	4.500%	360	\$ 131,515	261
	4.625%	4.625%	360	\$ 26,861	275
	4.750%	4.750%	360	\$ 535,540	263
	4.875%	4.875%	360	\$ 78,757	276
	5.250%	5.067%	360	\$ 317,804	278
	5.125%	5.125%	420	\$ 240,845	350
	5.375%	5.375%	360	\$ 196,440	278
	5.375%	5.375%	420	\$ 854,793	355
	5.500%	5.500%	420	\$ 323,392	382
	5.625%	5.577%	360	\$ 907,965	277
	5.625%	5.625%	420	\$ 210,616	351
	5.625%	5.625%	480	\$ 22,922	413
	3.125%	5.691%	360	\$ 102,917	301
	5.750%	5.750%	480	\$ 156,699	398
	5.750%	5.750%	420	\$ 7,241,459	350
	5.875%	5.782%	360	\$ 344,399	279
	5.875%	5.875%	420	\$ 329,644	353
	5.875%	5.875%	480	\$ 18,163	404
	6.000%	6.000%	420	\$ 12,479,345	339
	6.000%	6.000%	480	\$ 650,543	393
	5.125%	6.058%	360	\$ 1,776,853	290
	6.125%	6.125%	420	\$ 994,266	245
	6.125%	6.125%	480	\$ 407,299	391
	3.000%	6.179%	360	\$ 455,307	305
	6.250%	6.250%	420	\$ 36,176,930	344
	5.750%	6.395%	360	\$ 735,223	245
	6.875%	6.875%	360	\$ 343,961	161
	7.250%	7.250%	360	\$ 327,530	171
	3.500%	7.308%	360	\$ 93,566	314
	7.375%	7.375%	360	\$ 230,647	168
	7.500%	7.500%	360	\$ 194,128	158
	7.750%	7.750%	360	\$ 290,735	163
	7.875%	7.875%	360	\$ 191,486	132
	6.000%	8.194%	360	\$ 337,673	280
	5.500%	8.505%	360	\$ 1,081,242	300
	7.125%	9.547%	360	\$ 2,020,306	294
	6.250%	11.176%	360	\$ 4,734,100	291
	6.500%	11.179%	360	\$ 2,510,013	276
	6.125%	11.496%	360	\$ 958,128	306
	6.750%	11.611%	360	\$ 6,548,251	290
	7.000%	11.765%	360	\$ 1,380,217	256
	6.625%	13.074%	360	\$ 1,581,729	310
	7.000%	14.550%	480	\$ 429,522	428
	7.000%	14.550%	420	\$ 110,051	365
				\$ 96,689,858	

**HMRB Mortgage Loan Information
June 30, 2013**

<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 June 30, 2013</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2007DE	2.000%	2.000%	360	\$ 321,631	284
	2.000%	2.000%	420	\$ 117,349	353
	2.750%	2.750%	420	\$ 253,878	348
	2.875%	2.875%	420	\$ 154,597	348
	3.000%	3.000%	420	\$ 1,668,667	359
	3.000%	3.000%	480	\$ 542,646	408
	3.000%	3.000%	360	\$ 5,490,902	287
	3.125%	3.125%	360	\$ 360,387	295
	3.625%	3.625%	420	\$ 251,630	353
	3.750%	3.750%	360	\$ 274,419	309
	3.750%	3.750%	420	\$ 458,794	368
	3.875%	3.875%	360	\$ 407,312	302
	4.000%	4.000%	360	\$ 302,459	291
	4.000%	4.000%	420	\$ 548,642	363
	4.125%	4.125%	420	\$ 819,499	373
	4.250%	4.250%	360	\$ 471,001	295
	4.375%	4.375%	360	\$ 1,014,940	295
	4.375%	4.375%	420	\$ 439,183	356
	4.500%	4.500%	480	\$ 167,786	414
	4.500%	4.500%	360	\$ 614,220	288
	4.500%	4.500%	420	\$ 272,898	349
	4.750%	4.750%	420	\$ 234,799	350
	5.000%	5.000%	360	\$ 4,454,735	280
	5.000%	5.000%	420	\$ 295,674	349
	5.125%	5.125%	360	\$ 23,007,565	288
	5.125%	5.125%	420	\$ 95,672	0
	5.250%	5.250%	360	\$ 2,557,747	289
	5.375%	5.375%	360	\$ 1,927,220	290
	5.500%	5.500%	360	\$ 1,740,089	289
	5.500%	5.500%	420	\$ 366,384	352
	5.625%	5.625%	360	\$ 11,735,641	278
	5.750%	5.750%	360	\$ 6,340,014	287
	5.750%	5.750%	420	\$ 345,824	347
	5.875%	5.875%	360	\$ 3,134,260	288
	5.875%	5.875%	480	\$ 434,966	407
	5.875%	5.875%	420	\$ 674,383	349
	6.000%	6.000%	420	\$ 19,779,818	351
	6.000%	6.000%	480	\$ 4,749,154	410
	6.125%	6.125%	420	\$ 9,909,567	354
	6.125%	6.125%	480	\$ 403,706	416
	6.250%	6.250%	480	\$ 205,388	453
	6.250%	6.250%	420	\$ 5,332,305	352
	6.500%	6.500%	360	\$ 143,830	306
				\$ 112,821,584	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2007FGH	4.250%	0.000%	360	\$ 74,073	310
	3.875%	0.000%	360	\$ 27,034	312
	2.250%	0.000%	360	\$ 21,537	299
	5.000%	0.000%	360	\$ 52,771	307
	4.750%	0.000%	360	\$ 3,210	303
	5.000%	0.000%	420	\$ 9,569	108
	5.625%	0.000%	420	\$ 16,650	358
	3.375%	0.000%	420	\$ 13,924	368
	2.125%	0.000%	420	\$ 2,916	365
	4.500%	0.000%	420	\$ 1,554	364
	3.500%	0.000%	420	\$ 2,078	359
	5.500%	0.000%	480	\$ 21,281	422
	6.000%	0.000%	480	\$ 38,728	420
	5.250%	0.000%	480	\$ 13,610	433
	6.625%	0.000%	480	\$ 353,211	419
	6.375%	0.000%	480	\$ 367,180	412
	2.000%	0.000%	480	\$ 21,221	428
	3.375%	0.000%	480	\$ 26,469	418
	5.125%	0.000%	480	\$ 26,812	425
	4.750%	0.000%	480	\$ 58,021	427
	6.750%	0.000%	480	\$ 129,713	428
	3.000%	0.000%	480	\$ 37,466	420
	4.625%	0.000%	480	\$ 20,531	425
	4.500%	0.000%	480	\$ 19,312	414
	5.000%	0.000%	480	\$ 13,748	426
	5.750%	0.000%	480	\$ 8,866	432
	5.375%	0.528%	360	\$ 3,720,101	298
	6.125%	1.094%	480	\$ 1,060,204	411
	2.000%	1.832%	360	\$ 324,863	299
	6.000%	1.909%	420	\$ 2,325,912	359
	2.000%	2.000%	420	\$ 600,647	358
	3.000%	2.178%	360	\$ 2,333,124	291
	3.000%	2.891%	420	\$ 1,097,704	356
	3.125%	2.975%	420	\$ 309,260	359
	3.125%	3.125%	360	\$ 527,337	292
	3.250%	3.250%	360	\$ 119,960	0
	3.250%	3.250%	420	\$ 430,225	351
	3.375%	3.375%	360	\$ 214,142	300
	5.500%	3.467%	360	\$ 14,320,542	294
	3.500%	3.500%	360	\$ 129,605	291
	4.000%	3.505%	360	\$ 116,414	307
	3.625%	3.566%	420	\$ 688,751	359
	3.750%	3.750%	360	\$ 488,235	295
	3.750%	3.750%	420	\$ 631,367	362
	4.000%	4.000%	420	\$ 402,549	374
	4.125%	4.125%	360	\$ 812,906	298
	4.250%	4.250%	420	\$ 343,080	353
	4.750%	4.347%	420	\$ 239,773	357
	4.375%	4.375%	360	\$ 548,000	298
	4.500%	4.500%	360	\$ 472,981	289
	4.625%	4.625%	420	\$ 242,853	356
	5.750%	4.976%	360	\$ 20,359,635	292
	6.500%	4.996%	480	\$ 912,709	415
	5.125%	5.101%	360	\$ 10,929,018	289
	5.625%	5.123%	360	\$ 9,313,993	288
	5.250%	5.250%	360	\$ 13,824,920	290
	6.500%	5.292%	420	\$ 567,713	310
	5.375%	5.375%	420	\$ 250,342	355
	5.500%	5.500%	420	\$ 294,484	356
	6.000%	5.509%	360	\$ 10,037,850	291
	6.250%	5.811%	480	\$ 346,576	411
	5.875%	5.875%	360	\$ 2,588,887	294
	6.125%	6.104%	360	\$ 4,073,832	283
	6.375%	6.108%	360	\$ 1,009,998	292
	6.125%	6.125%	420	\$ 3,932,325	357
	6.250%	6.167%	420	\$ 11,770,022	352
	6.500%	6.207%	360	\$ 723,438	296
	6.250%	6.227%	360	\$ 14,117,805	291
	6.625%	6.625%	360	\$ 5,854,541	285
	6.750%	6.709%	420	\$ 6,706,229	354
				\$ 151,496,336	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2007JK	7.125%	0.000%	360	\$ 446,404	307
	5.125%	0.000%	360	\$ 232,401	306
	3.125%	0.000%	360	\$ 54,941	306
	5.500%	0.000%	420	\$ 16,357	364
	7.000%	0.000%	480	\$ 301,178	428
	6.750%	0.059%	360	\$ 3,092,259	308
	7.000%	0.065%	360	\$ 616,622	307
	2.000%	0.845%	360	\$ 8,217	313
	6.625%	1.546%	360	\$ 1,305,731	306
	3.000%	1.901%	360	\$ 898,376	299
	2.000%	2.000%	420	\$ 226,910	355
	2.125%	2.142%	420	\$ 6,804	365
	4.500%	2.238%	360	\$ 171,023	305
	3.500%	2.413%	360	\$ 369,980	315
	2.250%	2.577%	360	\$ 2,764	299
	5.500%	2.763%	360	\$ 986,035	306
	6.000%	2.820%	360	\$ 4,764,474	300
	6.250%	2.969%	360	\$ 4,736,829	301
	3.000%	3.000%	480	\$ 20,871	433
	3.000%	3.094%	420	\$ 15,720	366
	3.250%	3.250%	480	\$ 8,579	420
	3.125%	3.281%	420	\$ 5,554	367
	3.500%	3.528%	420	\$ 4,848	359
	3.375%	3.544%	420	\$ 5,198	368
	3.625%	3.742%	420	\$ 6,506	373
	5.000%	3.784%	360	\$ 196,773	301
	3.875%	3.875%	420	\$ 5,473	363
	4.125%	4.125%	360	\$ 142,627	294
	4.125%	4.125%	480	\$ 7,516	424
	4.250%	4.291%	360	\$ 144,601	303
	6.250%	4.324%	420	\$ 137,848	322
	5.750%	4.355%	360	\$ 9,984,829	297
	4.375%	4.375%	420	\$ 6,201	364
	4.000%	4.383%	360	\$ 2,809	299
	3.875%	4.439%	360	\$ 3,469	312
	4.500%	4.515%	420	\$ 8,750	363
	4.625%	4.625%	420	\$ 5,651	366
	4.750%	4.750%	420	\$ 7,117	362
	4.750%	4.753%	360	\$ 112,815	309
	7.000%	4.780%	420	\$ 243,307	363
	6.500%	5.097%	360	\$ 5,441,108	299
	5.000%	5.098%	420	\$ 9,066	265
	5.375%	5.375%	420	\$ 513,986	365
	6.125%	5.553%	360	\$ 6,095,220	295
	5.625%	5.640%	360	\$ 4,605,375	298
	5.625%	5.722%	420	\$ 17,992	364
	5.750%	5.750%	420	\$ 4,810	362
	6.000%	6.000%	480	\$ 7,156	426
	6.125%	6.125%	420	\$ 2,657	365
	6.125%	6.125%	480	\$ 28,054	420
	6.000%	6.300%	420	\$ 514,856	359
	5.375%	6.300%	360	\$ 363,852	300
	6.375%	6.375%	480	\$ 51,933	402
	6.375%	6.375%	360	\$ 2,248,452	296
	6.500%	6.500%	420	\$ 1,960,937	359
	6.625%	6.625%	420	\$ 295,201	356
	6.625%	6.625%	480	\$ 55,629	414
	6.750%	6.750%	420	\$ 44,651	362
	6.875%	6.875%	480	\$ 47,876	421
	7.125%	7.125%	480	\$ 23,544	421
	7.375%	7.375%	420	\$ 28,586	365
				\$ 51,675,310	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2007LMN	2.000%	2.029%	420	\$ 546,275	354
	2.125%	2.142%	420	\$ 23,011	365
	2.000%	2.344%	360	\$ 10,017	309
	2.250%	2.577%	360	\$ 9,347	299
	3.000%	3.010%	420	\$ 519,539	370
	3.000%	3.233%	480	\$ 482,148	426
	3.250%	3.250%	480	\$ 256,091	428
	3.125%	3.281%	420	\$ 18,784	367
	3.375%	3.381%	420	\$ 508,259	367
	3.500%	3.528%	420	\$ 16,394	359
	3.000%	3.652%	360	\$ 1,063,755	299
	3.625%	3.742%	420	\$ 22,002	373
	3.875%	3.875%	420	\$ 18,511	363
	4.000%	4.016%	360	\$ 226,071	290
	4.125%	4.125%	480	\$ 25,418	424
	4.375%	4.375%	360	\$ 177,047	292
	4.375%	4.375%	420	\$ 20,972	364
	3.875%	4.439%	360	\$ 11,732	312
	4.125%	4.506%	420	\$ 219,522	387
	4.500%	4.515%	420	\$ 29,591	363
	4.625%	4.625%	420	\$ 19,112	366
	4.750%	4.750%	420	\$ 24,069	362
	4.875%	4.875%	360	\$ 49,945	276
	4.500%	4.891%	480	\$ 222,510	414
	5.000%	5.239%	420	\$ 246,201	343
	4.250%	5.270%	360	\$ 1,275,499	261
	4.875%	5.298%	480	\$ 364,039	424
	5.375%	5.375%	420	\$ 18,800	367
	5.625%	5.722%	420	\$ 60,849	364
	5.750%	5.750%	420	\$ 16,268	362
	4.500%	5.760%	360	\$ 591,730	247
	5.125%	5.848%	360	\$ 672,993	295
	5.875%	5.875%	360	\$ 123,781	280
	5.500%	5.977%	480	\$ 245,195	422
	6.000%	6.108%	360	\$ 6,418,201	206
	5.500%	6.239%	360	\$ 1,321,681	289
	5.000%	6.241%	360	\$ 1,618,674	236
	6.250%	6.252%	360	\$ 7,366,000	283
	5.375%	6.258%	360	\$ 1,288,951	299
	4.750%	6.279%	360	\$ 1,706,873	256
	6.250%	6.299%	420	\$ 319,998	355
	6.000%	6.300%	420	\$ 1,741,231	359
	5.625%	6.330%	360	\$ 510,622	293
	5.750%	6.344%	360	\$ 8,662,977	221
	6.125%	6.363%	360	\$ 2,736,448	295
	6.375%	6.375%	480	\$ 175,635	402
	6.500%	6.500%	360	\$ 6,955,881	296
	6.500%	6.500%	420	\$ 1,015,742	357
	6.625%	6.625%	360	\$ 5,045,153	284
	6.625%	6.625%	420	\$ 886,032	354
	6.750%	6.812%	360	\$ 1,189,920	305
	6.375%	6.824%	360	\$ 274,119	292
	6.875%	6.875%	480	\$ 161,915	421
	5.250%	6.938%	360	\$ 1,764,177	252
	7.000%	7.000%	420	\$ 561,879	363
	7.000%	7.000%	360	\$ 48,188	244
	6.125%	7.046%	420	\$ 163,348	355
	6.750%	7.092%	420	\$ 6,843,829	348
	7.125%	7.125%	360	\$ 751,944	309
	7.125%	7.125%	480	\$ 79,627	421
	6.125%	7.149%	480	\$ 1,998,829	411
	6.000%	7.160%	480	\$ 724,346	417
	6.750%	7.172%	480	\$ 13,046,909	414
	6.625%	7.184%	480	\$ 6,891,090	417
	6.250%	7.200%	480	\$ 500,932	413
	6.500%	7.200%	480	\$ 869,646	410
	7.375%	7.375%	420	\$ 96,678	365
	7.500%	7.500%	360	\$ 960,366	77
	8.600%	8.600%	360	\$ 522,230	56
				\$ 93,355,546	
	HMRB 2008ABC	2.000%	2.000%	360	\$ 238,453
3.000%		3.000%	360	\$ 1,400,674	292
3.250%		3.250%	480	\$ 1,441,005	416
4.375%		4.375%	480	\$ 155,483	416
4.750%		4.750%	360	\$ 189,958	297
5.000%		5.000%	360	\$ 211,706	298
5.375%		5.375%	360	\$ 4,117,243	297
5.625%		5.625%	360	\$ 6,068,673	298
5.750%		5.750%	360	\$ 1,544,578	297
6.000%		6.000%	360	\$ 2,394,025	296
6.000%		6.000%	420	\$ 3,161,594	358
6.125%		6.125%	360	\$ 226,953	298
6.250%		6.250%	360	\$ 852,506	300
6.250%		6.250%	420	\$ 630,994	359
6.500%		6.500%	360	\$ 100,618	287
6.500%		6.500%	420	\$ 325,719	357
6.500%		6.500%	480	\$ 1,951,481	416
			\$ 25,011,664		

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2008DEF	4.125%	0.000%	420	\$ 19	387
	6.500%	0.000%	480	\$ 90	410
	6.750%	0.000%	480	\$ 299	410
	6.250%	0.000%	480	\$ 73	413
	3.000%	1.380%	420	\$ 99,561	361
	4.000%	1.418%	360	\$ 91,803	248
	2.000%	1.529%	360	\$ 41,889	293
	4.500%	1.532%	360	\$ 5,550,462	254
	2.000%	1.958%	420	\$ 369	344
	5.125%	2.076%	360	\$ 68,610	284
	2.125%	2.142%	420	\$ 10,721	365
	2.250%	2.250%	480	\$ 113	406
	4.750%	2.542%	360	\$ 9,249,011	261
	2.250%	2.577%	360	\$ 4,355	299
	3.000%	2.607%	360	\$ 218,410	276
	3.000%	3.000%	480	\$ 32,885	433
	3.250%	3.250%	420	\$ 252	350
	3.250%	3.250%	480	\$ 13,518	420
	3.125%	3.281%	420	\$ 8,751	367
	5.000%	3.368%	360	\$ 5,455,572	257
	3.500%	3.528%	420	\$ 7,638	359
	3.375%	3.544%	420	\$ 8,190	368
	3.625%	3.742%	420	\$ 10,251	373
	3.875%	3.875%	420	\$ 8,624	363
	4.125%	4.125%	480	\$ 11,842	424
	5.250%	4.296%	360	\$ 3,715,178	262
	5.375%	4.349%	360	\$ 1,156,754	289
	4.375%	4.375%	420	\$ 10,388	364
	3.875%	4.439%	360	\$ 5,466	312
	4.500%	4.515%	420	\$ 13,786	363
	6.500%	4.535%	420	\$ 142,955	360
	4.625%	4.625%	420	\$ 8,904	366
	4.125%	4.646%	360	\$ 94,896	269
	5.875%	4.723%	360	\$ 335,228	284
	4.750%	4.750%	420	\$ 11,609	362
	4.250%	4.845%	360	\$ 216,791	265
	4.875%	4.875%	420	\$ 268	353
	4.375%	4.925%	360	\$ 50,169	277
	6.250%	5.003%	360	\$ 709,252	218
	5.950%	5.074%	360	\$ 104,928	130
	5.000%	5.094%	420	\$ 14,458	262
	5.125%	5.125%	420	\$ 630	345
	5.625%	5.167%	360	\$ 1,875,233	283
	6.500%	5.353%	360	\$ 3,207,489	191
	5.375%	5.375%	480	\$ 278	414
	5.375%	5.375%	420	\$ 8,759	367
	6.750%	5.389%	360	\$ 1,724,717	191
	7.500%	5.545%	360	\$ 237,576	193
	4.625%	5.718%	360	\$ 84,601	262
	5.625%	5.722%	420	\$ 28,349	364
	6.625%	5.728%	360	\$ 8,098	156
	7.000%	5.734%	360	\$ 1,843,996	194
	5.750%	5.750%	480	\$ 2,972	364
	5.750%	5.750%	420	\$ 27,897	336
	5.875%	5.875%	480	\$ 2,409	407
	6.000%	5.964%	480	\$ 18,003	416
	7.250%	5.970%	360	\$ 1,039,775	196
	8.250%	5.996%	360	\$ 30,354	204
	6.125%	6.087%	480	\$ 45,454	419
	6.125%	6.092%	420	\$ 4,373	365
	6.125%	6.144%	360	\$ 97,079	320
	6.000%	6.297%	420	\$ 819,519	359
	6.250%	6.299%	420	\$ 150,396	355
	7.750%	6.309%	360	\$ 328,195	199
	6.375%	6.375%	480	\$ 81,828	402
	7.600%	6.481%	360	\$ 18,648	137
	8.000%	6.488%	360	\$ 112,156	187
	6.625%	6.612%	480	\$ 87,824	414
	6.750%	6.722%	420	\$ 70,649	362
	7.625%	6.825%	360	\$ 120,577	143
	6.875%	6.875%	480	\$ 75,436	421
	7.000%	7.000%	420	\$ 261,778	363
	5.500%	7.056%	360	\$ 4,614,736	282
	7.125%	7.125%	480	\$ 37,098	421
	7.375%	7.375%	420	\$ 45,042	365
	3.500%	7.525%	360	\$ 40,265	304
	8.100%	7.630%	360	\$ 106,834	129
	8.125%	7.766%	360	\$ 11,217	138
	8.375%	8.005%	360	\$ 21,098	140
	5.750%	8.861%	360	\$ 5,031,959	284
	6.000%	9.540%	360	\$ 3,457,695	283
				\$ 53,265,331	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB 2008GHI	2.000%	2.000%	420	\$ 329,914	378
	2.000%	2.204%	480	\$ 207,965	428
	2.250%	2.250%	360	\$ 399,751	325
	2.000%	2.751%	360	\$ 32,482	253
	3.000%	3.000%	360	\$ 1,334,116	315
	3.000%	3.000%	480	\$ 234,299	446
	3.000%	3.091%	420	\$ 452,299	377
	3.125%	3.125%	360	\$ 229,233	319
	3.125%	3.125%	480	\$ 209,192	430
	3.250%	3.250%	480	\$ 835,702	429
	3.500%	3.500%	360	\$ 196,782	332
	3.500%	3.500%	420	\$ 305,068	362
	3.375%	3.574%	480	\$ 449,972	418
	3.750%	3.750%	360	\$ 161,167	313
	3.250%	3.828%	360	\$ 47,704	271
	4.000%	4.000%	420	\$ 288,340	373
	4.000%	4.083%	360	\$ 1,596,669	273
	3.625%	4.601%	360	\$ 20,198	278
	4.625%	4.625%	360	\$ 145,108	297
	4.875%	4.875%	360	\$ 516,581	302
	4.250%	5.038%	360	\$ 2,368,286	253
	4.750%	5.039%	420	\$ 334,736	279
	4.625%	5.097%	480	\$ 201,207	425
	4.750%	5.162%	480	\$ 668,896	427
	5.250%	5.250%	420	\$ 442,136	362
	5.375%	5.375%	420	\$ 730,631	367
	5.250%	5.452%	480	\$ 353,861	433
	5.000%	5.510%	480	\$ 134,727	426
	5.625%	5.625%	420	\$ 288,893	358
	5.125%	5.648%	480	\$ 262,759	425
	5.875%	5.875%	420	\$ 60,745	0
	5.500%	5.940%	420	\$ 314,506	364
	4.125%	6.002%	360	\$ 49,634	284
	5.750%	6.088%	480	\$ 150,717	432
	6.125%	6.125%	360	\$ 436,769	303
	6.000%	6.191%	360	\$ 3,606,667	289
	6.000%	6.251%	480	\$ 926,530	420
	6.250%	6.324%	360	\$ 10,717,333	296
	6.000%	6.332%	420	\$ 3,735,338	352
	6.250%	6.365%	420	\$ 9,917,412	348
	6.375%	6.375%	420	\$ 2,408,778	370
	6.375%	6.441%	360	\$ 2,128,713	303
	6.500%	6.500%	420	\$ 9,049,957	360
	5.125%	6.528%	360	\$ 1,676,093	298
	4.500%	6.571%	360	\$ 12,828,756	252
	6.500%	6.621%	360	\$ 11,696,099	296
	6.625%	6.625%	360	\$ 373,428	318
	6.625%	6.625%	420	\$ 778,267	363
	6.625%	6.724%	480	\$ 4,917,424	422
	5.750%	6.728%	360	\$ 754,213	228
	5.875%	6.743%	360	\$ 530,417	280
	6.125%	6.750%	480	\$ 8,534,641	411
	6.375%	6.750%	480	\$ 6,242,053	412
	6.500%	6.750%	480	\$ 5,491,263	420
	6.250%	6.750%	480	\$ 304,087	417
	6.750%	6.750%	480	\$ 553,638	415
	6.750%	6.750%	420	\$ 4,270,963	360
	6.750%	6.862%	360	\$ 7,039,880	296
	6.875%	6.875%	480	\$ 1,321,853	420
	5.375%	6.906%	360	\$ 539,943	274
	7.000%	7.000%	420	\$ 3,049,797	361
	4.750%	7.094%	360	\$ 13,425,743	258
	7.125%	7.125%	480	\$ 908,303	420
	7.125%	7.125%	360	\$ 4,198,170	308
	7.000%	7.186%	360	\$ 3,497,074	288
	7.375%	7.375%	420	\$ 548,625	359
	5.250%	7.445%	360	\$ 3,641,643	253
	7.250%	8.640%	360	\$ 481,300	201
	5.000%	8.832%	360	\$ 7,245,781	261
	7.500%	8.835%	360	\$ 136,097	205
	5.500%	9.019%	360	\$ 2,373,566	266
	5.625%	9.026%	360	\$ 881,972	276
	8.250%	9.718%	360	\$ 75,460	204
	8.000%	9.792%	360	\$ 150,700	204
	7.750%	10.307%	360	\$ 316,197	206
				\$ 166,065,216	

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)	
HMRB 2008JK	2.125%	2.142%	420	\$ 275,473	365	
	2.000%	2.344%	360	119,922	309	
	2.250%	2.577%	360	111,893	299	
	3.000%	3.000%	480	844,988	433	
	3.000%	3.094%	420	636,466	366	
	3.250%	3.250%	480	347,338	420	
	3.125%	3.281%	420	224,873	367	
	3.500%	3.528%	420	196,265	359	
	3.375%	3.544%	420	210,435	368	
	3.625%	3.742%	420	263,392	373	
	3.875%	3.875%	420	221,603	363	
	3.000%	4.088%	360	1,331,475	303	
	4.125%	4.125%	480	304,289	424	
	4.375%	4.375%	420	251,064	364	
	4.000%	4.383%	360	113,728	299	
	3.875%	4.439%	360	140,452	312	
	4.500%	4.515%	420	354,248	363	
	4.625%	4.625%	420	228,797	366	
	4.750%	4.750%	420	288,141	362	
	4.750%	4.788%	360	303,235	303	
	4.250%	4.981%	360	325,261	310	
	5.000%	5.098%	420	367,071	265	
	5.375%	5.375%	420	225,057	367	
	5.625%	5.722%	420	728,448	364	
	5.750%	5.750%	420	194,750	362	
	5.000%	5.860%	360	231,722	307	
	6.000%	6.000%	480	289,718	426	
	6.125%	6.125%	480	1,135,838	420	
	6.125%	6.125%	420	107,582	365	
	5.625%	6.276%	360	4,223,977	301	
	5.750%	6.296%	360	8,958,547	300	
	6.250%	6.299%	420	3,830,834	355	
	6.000%	6.300%	360	12,415,598	300	
	5.500%	6.300%	360	12,579,456	302	
	6.250%	6.300%	360	4,072,942	300	
	6.125%	6.300%	360	361,277	291	
	6.000%	6.300%	420	20,845,038	359	
	5.375%	6.300%	360	14,731,306	300	
	6.375%	6.375%	480	2,102,599	402	
	6.500%	6.500%	360	4,678,701	302	
	6.500%	6.500%	420	2,181,134	361	
	6.625%	6.625%	480	2,252,273	414	
	6.750%	6.750%	360	1,085,117	302	
	6.750%	6.750%	420	1,807,800	362	
	6.875%	6.875%	480	1,938,353	421	
	7.000%	7.000%	420	6,726,503	363	
	7.000%	7.000%	360	233,130	304	
	7.125%	7.125%	480	953,246	421	
	7.375%	7.375%	420	1,157,373	365	
				\$ 117,508,729		
	HMRB 2008LM	2.000%	2.080%	360	196,325	314
		4.500%	2.928%	360	409,873	255
		5.875%	3.001%	360	35,232	274
3.000%		3.033%	360	3,718,045	304	
3.250%		3.250%	480	1,201,459	422	
5.250%		3.359%	360	1,800,072	260	
4.875%		3.362%	360	583,819	279	
3.375%		3.375%	360	167,801	302	
5.000%		3.456%	360	2,361,459	274	
3.500%		3.500%	360	318,499	318	
3.500%		3.500%	480	125,919	425	
3.625%		3.625%	360	109,636	310	
4.000%		3.744%	360	389,484	294	
3.750%		3.750%	360	193,637	309	
3.750%		3.750%	480	259,054	442	
3.750%		3.750%	420	423,582	364	
3.875%		3.875%	360	171,873	306	
4.750%		3.990%	360	833,150	287	
4.125%		4.125%	360	183,475	313	
4.250%		4.250%	360	344,752	303	
4.625%		4.625%	360	128,189	304	
5.625%		4.627%	360	507,926	307	
4.750%		4.750%	420	201,091	362	
5.500%		5.007%	360	4,888,506	282	
5.125%		5.125%	480	252,315	425	
5.250%		5.250%	420	247,319	373	
5.125%		5.355%	360	1,651,434	302	
5.375%		5.375%	360	6,392,496	300	
5.750%		5.409%	360	763,678	286	
5.875%		5.875%	420	364,248	363	
6.000%		5.902%	360	11,408,726	298	
6.000%		6.000%	480	335,666	432	
6.125%		6.209%	360	2,567,559	306	
6.250%		6.232%	360	12,508,201	302	
6.375%		6.375%	420	309,365	372	
6.500%		6.497%	360	38,807,760	303	
6.625%		6.625%	360	765,253	306	
6.750%		6.750%	360	4,660,495	305	
6.750%		6.750%	420	1,245,752	365	
6.875%		6.875%	480	846,814	422	
6.875%		6.875%	420	156,409	364	
7.000%		7.000%	420	9,134,163	365	
7.000%		7.000%	480	2,828,408	429	
7.000%		7.000%	360	14,955,428	304	
7.125%		7.125%	360	735,688	308	
7.125%		7.125%	480	8,234,684	427	
7.375%		7.375%	420	461,648	364	
				\$ 139,186,366		

HMRB Mortgage Loan Information June 30, 2013

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2013	Weighted Average Maturity (in months)
HMRB GENERAL	1.375%	1.375%	360	\$ 134,333	157
	1.500%	1.500%	360	\$ 1,224,601	149
	1.750%	1.750%	360	\$ 39,774	143
	2.000%	2.000%	420	\$ 237,898	335
	2.000%	2.000%	360	\$ 233,604	221
	2.250%	2.250%	360	\$ 238,371	142
	3.000%	3.000%	420	\$ 548,366	342
	3.000%	3.083%	360	\$ 5,206,780	223
	3.250%	3.250%	480	\$ 7,980	422
	3.375%	3.375%	360	\$ 1,115	302
	3.500%	3.500%	360	\$ 2,116	318
	3.500%	3.500%	480	\$ 836	425
	3.625%	3.625%	420	\$ 223,806	343
	3.750%	3.750%	480	\$ 1,721	442
	3.750%	3.750%	360	\$ 1,286	309
	3.750%	3.750%	420	\$ 2,814	364
	3.875%	3.875%	360	\$ 1,142	306
	4.000%	4.000%	360	\$ 5,864,458	255
	4.000%	4.000%	420	\$ 325,143	336
	4.500%	4.065%	360	\$ 3,653,060	257
	4.125%	4.125%	360	\$ 1,219	313
	4.875%	4.200%	360	\$ 3,878	279
	4.375%	4.375%	420	\$ 695,628	332
	5.500%	4.524%	360	\$ 2,372,937	256
	4.250%	4.537%	360	\$ 4,572,250	251
	3.625%	4.559%	360	\$ 96,074	300
	4.625%	4.625%	360	\$ 851	304
	5.750%	4.738%	360	\$ 8,939,575	217
	4.750%	4.750%	420	\$ 1,336	362
	3.250%	4.961%	360	\$ 216,951	265
	5.125%	5.125%	480	\$ 1,676	425
	5.125%	5.133%	360	\$ 297,254	281
	5.200%	5.200%	360	\$ 158,758	158
	5.250%	5.250%	420	\$ 6,430,068	329
	5.375%	5.375%	360	\$ 597,025	280
	5.250%	5.383%	360	\$ 4,991,278	243
	5.500%	5.500%	420	\$ 7,770,426	331
	5.750%	5.750%	420	\$ 2,264,199	312
	6.000%	5.831%	360	\$ 11,671,186	186
	5.875%	5.875%	420	\$ 2,419	363
	5.950%	5.950%	360	\$ 1,815,209	127
	6.000%	6.000%	420	\$ 1,399,987	346
	6.000%	6.000%	480	\$ 2,230	432
	4.750%	6.014%	360	\$ 16,624,104	258
	6.250%	6.076%	360	\$ 6,894,047	169
	5.000%	6.122%	360	\$ 12,876,141	263
	6.125%	6.125%	420	\$ 259,893	338
	6.500%	6.195%	360	\$ 6,819,859	177
	6.125%	6.209%	360	\$ 17,055	306
	5.625%	6.247%	360	\$ 4,106,172	277
	6.375%	6.375%	420	\$ 2,055	372
	6.750%	6.607%	360	\$ 8,071,081	163
	6.625%	6.625%	360	\$ 740,458	159
	6.750%	6.750%	420	\$ 8,275	365
	6.875%	6.875%	360	\$ 953,553	154
	6.875%	6.875%	420	\$ 1,039	364
	6.875%	6.875%	480	\$ 5,625	422
	7.000%	6.986%	360	\$ 6,623,162	167
	7.000%	7.000%	420	\$ 60,672	365
	7.000%	7.000%	480	\$ 18,787	429
	7.125%	7.125%	360	\$ 634,676	161
	7.125%	7.125%	480	\$ 54,697	427
	7.250%	7.247%	360	\$ 9,167,589	148
	6.375%	7.250%	360	\$ 287,515	303
	6.500%	7.250%	420	\$ 853,292	358
	7.300%	7.300%	360	\$ 57,487	113
	5.875%	7.344%	360	\$ 3,175,514	286
	7.375%	7.375%	420	\$ 3,066	364
	7.375%	7.375%	360	\$ 296,337	133
	7.500%	7.444%	360	\$ 7,381,028	132
	7.450%	7.450%	360	\$ 1,148	68
	7.450%	7.450%	300	\$ 21,949	29
	7.750%	7.528%	360	\$ 2,566,413	152
	7.600%	7.600%	360	\$ 273,854	105
	7.625%	7.625%	360	\$ 266,992	143
	7.875%	7.875%	360	\$ 327,860	121
	7.900%	7.900%	300	\$ 308,794	27
	7.950%	7.950%	360	\$ 2,156	102
	8.000%	7.989%	360	\$ 1,018,016	182
	8.020%	8.020%	360	\$ 10,122	104
	8.100%	8.100%	360	\$ 400,838	101
	8.125%	8.125%	360	\$ 24,839	138
	8.150%	8.150%	360	\$ 1,097,013	77
	8.200%	8.200%	360	\$ 69,473	94
	8.250%	8.250%	360	\$ 332,038	133
	8.350%	8.350%	360	\$ 521,509	84
	8.375%	8.375%	360	\$ 332,079	135
	8.400%	8.400%	360	\$ 663,674	53
	8.450%	8.450%	300	\$ 81,954	16
	8.500%	8.500%	360	\$ 1,313,767	92
	8.550%	8.550%	360	\$ 902,893	78
	8.600%	8.600%	360	\$ 95,700	96
	8.625%	8.625%	360	\$ 381,425	132
	8.700%	8.700%	360	\$ 1,029,650	81
	8.800%	8.800%	360	\$ 1,157,911	68
	8.850%	8.850%	360	\$ 397,314	64
	8.950%	8.950%	360	\$ 554,355	62
	10.125%	10.125%	360	\$ 6,271	12
	10.500%	10.500%	360	\$ 2,436	6
				\$ 172,407,238	