

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>	
HMRB 2000FGH	4.500%	5.901%	360	1,201,647	256	
	5.000%	6.910%	360	360,928	181	
	5.950%	7.386%	360	79,752	122	
	5.750%	7.487%	360	29,089	170	
	6.000%	7.813%	360	47,132	165	
	4.750%	7.959%	360	1,328,021	258	
	4.375%	7.978%	360	48,613	269	
	6.625%	8.095%	360	7,663	146	
	6.500%	8.468%	360	1,727,672	169	
	8.000%	8.580%	360	26,504	129	
	6.750%	8.696%	360	849,955	170	
	8.125%	8.714%	360	10,624	129	
	7.500%	8.816%	360	34,509	138	
	7.625%	8.841%	360	96,061	131	
	6.250%	8.934%	360	166,873	151	
	7.000%	8.941%	360	1,064,344	185	
	7.250%	8.947%	360	706,637	185	
	8.100%	8.953%	360	70,327	118	
	8.375%	8.982%	360	19,961	131	
	5.500%	9.071%	360	375,525	256	
	7.600%	9.434%	360	17,624	128	
	5.625%	9.573%	360	228,261	271	
	5.250%	9.573%	360	689,917	264	
	5.375%	9.573%	360	96,827	266	
	7.750%	10.163%	360	192,330	189	
				<u>9,486,795</u>		
	HMRB 2000LMN	7.250%	0.000%	360	6,763	206
		3.250%	0.000%	360	121,123	256
		4.750%	0.006%	360	3,027,658	249
		4.500%	0.012%	360	651,184	238
		4.250%	0.025%	360	513,701	240
		5.250%	0.047%	360	906,933	243
5.750%		0.162%	360	166,422	249	
5.625%		0.244%	360	52,252	275	
6.250%		0.632%	360	415,956	224	
5.000%		0.855%	360	423,246	243	
6.750%		0.895%	360	130,652	219	
2.000%		2.030%	360	2,569	309	
6.500%		2.209%	360	435,219	240	
7.000%		2.548%	360	148,279	236	
3.000%		3.000%	360	180,224	47	
3.250%		3.250%	480	6,001	413	
3.375%		3.375%	360	838	293	
3.500%		3.500%	480	629	416	
3.625%		3.625%	360	544	301	
3.625%		3.625%	420	1,718	355	
3.750%		3.750%	480	1,297	433	
3.750%		3.750%	420	2,111	355	
3.875%		3.875%	360	4,278	297	
4.000%		3.891%	360	4,492	292	
5.875%		4.038%	360	174	265	
4.125%		4.125%	360	1,942	298	
4.875%		4.215%	360	2,656	270	
5.500%		4.520%	360	2,866,509	221	
4.625%		4.625%	360	643	295	
4.750%		4.750%	420	1,016	353	
5.125%		5.125%	480	1,269	419	
5.250%		5.250%	420	1,249	364	
5.125%		5.260%	360	8,676	293	
5.375%		5.375%	360	30,339	291	
5.875%		5.875%	420	1,840	354	
6.125%		6.196%	360	10,553	297	
6.375%		6.375%	420	1,562	363	
6.625%		6.625%	360	2,403	297	
6.750%		6.750%	420	6,267	356	
6.875%		6.875%	480	1,785	413	
6.875%		6.875%	420	790	355	
7.000%		7.000%	420	35,691	356	
7.000%		7.000%	480	6,404	429	
6.000%		7.069%	360	338,676	273	
7.125%		7.125%	360	2,141	298	
7.125%		7.125%	480	28,150	417	
8.250%		8.250%	360	1,066,331	80	
8.550%		8.550%	360	1,042,001	87	
8.625%		8.625%	360	357,717	86	
				<u>13,020,872</u>		

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)
HMRB 2000TUVW	2.000%	2.024%	420	18,777	361
	2.125%	2.142%	420	7,543	356
	2.250%	2.577%	360	3,049	290
	2.000%	2.881%	360	110,077	296
	3.000%	3.000%	480	23,284	423
	3.000%	3.094%	420	17,570	357
	3.250%	3.250%	480	30,563	413
	3.125%	3.281%	420	6,271	358
	3.375%	3.375%	360	2,930	293
	3.000%	3.443%	360	84,714	289
	3.500%	3.500%	480	2,200	416
	3.500%	3.528%	420	5,473	350
	3.375%	3.544%	420	5,783	359
	3.625%	3.625%	360	1,901	301
	3.625%	3.689%	420	13,352	361
	3.750%	3.750%	420	7,382	355
	3.750%	3.750%	480	4,536	433
	3.875%	3.972%	420	12,371	353
	4.000%	4.064%	360	23,139	292
	4.125%	4.125%	480	8,414	415
	3.875%	4.157%	360	33,916	296
	4.375%	4.375%	420	7,001	364
	4.500%	4.508%	360	22,269	277
	4.500%	4.515%	420	9,858	353
	4.250%	4.555%	360	9,980	296
	4.750%	4.750%	420	11,586	353
	4.625%	4.877%	360	15,119	292
	4.375%	4.900%	360	4,262	302
	4.875%	4.953%	360	18,298	286
	3.250%	4.961%	360	4,590	256
	5.000%	5.098%	420	10,236	258
	5.125%	5.125%	480	4,437	419
	5.250%	5.250%	420	4,368	364
	5.125%	5.260%	360	30,343	293
	5.375%	5.515%	420	13,012	357
	5.625%	5.722%	420	20,309	359
	5.750%	5.750%	420	5,431	353
	4.750%	5.773%	360	374,816	253
	5.875%	5.875%	420	12,760	356
	4.125%	5.932%	360	58,381	278
	6.000%	6.000%	480	8,027	417
	5.375%	6.079%	360	443,223	290
	6.125%	6.125%	480	24,845	411
	6.125%	6.156%	420	8,262	358
	6.125%	6.218%	360	46,833	294
	6.250%	6.299%	420	84,636	351
	6.000%	6.300%	420	463,423	347
	6.375%	6.375%	480	27,324	404
	6.375%	6.375%	420	8,839	360
	6.625%	6.625%	360	19,463	213
6.625%	6.625%	480	24,796	415	
6.500%	6.635%	420	53,069	351	
6.750%	6.750%	480	12,048	427	
6.750%	6.750%	420	60,831	354	
6.875%	6.875%	360	13,201	144	
6.875%	6.875%	420	2,763	355	
6.875%	6.875%	480	46,242	411	
6.250%	6.910%	360	471,189	239	
5.000%	6.984%	360	1,880,219	237	
7.000%	7.000%	420	249,420	355	
7.000%	7.000%	480	22,400	429	
7.125%	7.125%	360	14,914	225	
7.125%	7.125%	480	111,898	416	
6.375%	7.250%	360	6,064	294	
7.250%	7.250%	420	9,629	353	
7.375%	7.375%	360	1,751	158	
7.375%	7.375%	420	9,721	354	
6.000%	7.446%	360	914,625	272	
7.000%	7.459%	360	300,580	255	
7.750%	7.750%	360	5,213	194	
6.500%	7.755%	360	2,055,328	221	
6.750%	7.786%	360	302,129	215	
8.000%	8.000%	360	13,598	194	
8.250%	8.250%	360	1,142	203	
5.500%	8.360%	360	3,147,973	272	
5.250%	8.448%	360	1,105,987	239	
7.250%	8.494%	360	119,917	187	
5.750%	8.532%	360	3,887,850	257	
5.625%	8.587%	360	3,045,210	275	
5.875%	8.676%	360	496,353	239	
7.500%	10.573%	360	248,157	187	
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			20,829,399		
HMRB 2000X1X2YZ	3.000%	3.855%	360	271,146	278
	4.750%	5.239%	360	520,710	246
	5.000%	6.264%	360	4,352,861	227
	6.250%	6.338%	360	254,040	189
	6.500%	6.592%	360	2,345,570	197
	5.500%	6.830%	360	6,348,511	255
	5.250%	6.845%	360	898,339	246
	6.750%	6.845%	360	1,407,176	195
	5.750%	6.859%	360	4,073,268	260
	6.000%	7.029%	360	1,700,193	272
	5.625%	7.067%	360	2,218,334	271
	5.875%	7.067%	360	293,202	271
	7.000%	7.099%	360	243,456	201
	7.250%	7.352%	360	293,330	200
	8.000%	8.013%	360	551,155	88
	7.500%	8.873%	360	115,432	185
	7.750%	8.873%	360	45,106	202
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			25,931,827		

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2001ABCD	2.000%	2.439%	360	217,858	274
	4.500%	5.490%	360	10,695,068	252
	5.750%	5.750%	360	1,896,122	200
	5.000%	5.825%	360	2,677,303	251
	3.000%	5.863%	360	924,182	261
	6.000%	6.000%	360	2,827,293	194
	5.250%	6.148%	360	900,659	236
	4.250%	6.181%	360	1,613,781	257
	5.500%	6.193%	360	1,725,878	234
	5.875%	6.250%	360	505,709	269
	5.125%	6.250%	360	1,933,649	271
	6.250%	6.250%	360	1,600,269	192
	4.000%	6.250%	360	254,826	258
	4.750%	6.250%	360	2,252,202	240
	6.500%	6.500%	360	948,224	192
	6.750%	8.479%	360	396,466	198
	7.000%	8.750%	360	167,482	194
				<u>31,536,972</u>	
HMRB 2001EFG	2.000%	2.024%	420	32,404	361
	2.125%	2.142%	420	13,018	356
	2.000%	2.276%	360	40,689	294
	2.250%	2.577%	360	5,262	290
	3.000%	3.000%	480	40,181	423
	3.250%	3.250%	480	16,519	411
	3.125%	3.281%	420	10,822	358
	3.500%	3.528%	420	9,445	350
	3.375%	3.544%	420	9,979	359
	3.625%	3.742%	420	12,675	366
	3.000%	3.949%	420	282,197	351
	3.875%	3.972%	420	21,349	353
	4.125%	4.125%	360	2,961	298
	4.125%	4.125%	480	14,520	415
	3.000%	4.203%	360	172,948	244
	4.375%	4.375%	420	12,082	364
	3.875%	4.380%	360	32,707	295
	4.500%	4.515%	420	17,013	353
	4.750%	4.750%	420	13,864	353
	4.375%	4.900%	360	7,355	302
	4.625%	4.921%	360	22,213	291
	5.000%	5.098%	420	17,665	258
	4.000%	5.252%	360	306,194	239
	5.375%	5.515%	420	22,454	357
	4.875%	5.714%	360	15,544	302
	5.625%	5.722%	420	35,047	359
	5.750%	5.750%	420	9,372	353
	5.875%	5.875%	420	10,917	357
	6.000%	6.000%	480	13,853	417
	6.125%	6.125%	480	42,875	411
	6.125%	6.156%	420	14,258	358
	5.625%	6.273%	360	182,324	292
	6.250%	6.299%	420	146,056	351
	6.125%	6.300%	360	17,124	282
	6.000%	6.300%	420	799,731	347
	6.375%	6.375%	420	5,824	355
	6.375%	6.375%	480	47,153	404
	4.750%	6.458%	360	4,988,020	252
	5.000%	6.588%	360	1,639,829	228
	6.625%	6.625%	480	42,791	415
	6.750%	6.750%	420	67,148	353
	6.750%	6.750%	480	20,791	427
	5.500%	6.832%	360	1,772,857	238
	5.750%	6.869%	360	1,148,602	230
	6.875%	6.875%	480	69,024	411
	6.000%	6.902%	360	2,255,683	222
	7.000%	7.000%	420	215,008	354
7.125%	7.125%	480	23,198	411	
6.250%	7.165%	360	1,027,189	222	
7.250%	7.250%	420	16,618	353	
7.375%	7.375%	420	16,776	354	
6.500%	7.443%	360	835,238	213	
5.250%	7.518%	360	3,503,856	239	
5.375%	8.056%	360	1,685,821	276	
6.750%	8.095%	360	473,074	211	
6.500%	8.152%	420	273,043	351	
4.500%	8.182%	360	901,969	239	
7.000%	9.077%	360	280,428	191	
			<u>23,733,558</u>		

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)	
HMRB 2001HIJK	2.000%	2.756%	360	166,679	266	
	3.000%	3.000%	360	555,752	245	
	4.000%	4.000%	360	5,856,426	245	
	4.250%	4.250%	360	1,640,111	248	
	6.000%	4.494%	360	279,555	213	
	4.625%	4.625%	360	53,154	200	
	5.000%	4.894%	360	6,692,022	244	
	5.750%	4.943%	360	1,220,352	222	
	3.250%	4.961%	360	10,717	256	
	3.750%	5.025%	360	190,257	274	
	5.250%	5.082%	360	5,252,694	238	
	4.500%	5.137%	360	638,515	246	
	5.500%	5.597%	360	4,324,061	243	
	6.500%	5.809%	360	1,882,114	205	
	5.125%	5.845%	360	186,475	280	
	6.250%	5.977%	360	3,027,264	204	
	4.750%	6.363%	360	6,400,197	249	
	6.625%	6.625%	360	25,823	150	
	5.375%	6.700%	360	2,595,010	267	
	6.750%	6.757%	360	218,009	177	
	6.875%	6.875%	360	30,821	144	
	5.625%	6.973%	360	68,866	263	
	7.000%	7.018%	360	393,945	196	
	7.125%	7.125%	360	17,339	152	
	6.375%	7.250%	360	14,159	294	
	5.875%	7.250%	360	13,266	273	
	6.500%	7.250%	420	22,352	349	
	7.250%	7.250%	360	205,072	185	
	7.300%	7.300%	360	512,487	106	
	7.375%	7.375%	360	4,089	158	
	7.450%	7.450%	360	18,198	59	
	7.500%	7.500%	360	68,871	154	
	7.600%	7.600%	360	807,402	91	
	7.750%	7.750%	360	12,171	194	
	7.875%	7.875%	360	35,397	122	
	7.950%	7.950%	360	13,125	93	
	8.000%	8.000%	360	376,394	128	
	8.020%	8.020%	360	218,315	94	
	8.200%	8.200%	360	261,338	87	
	8.250%	8.250%	360	2,667	203	
				44,311,461		
	HMRB 2001LMNOP	2.000%	2.024%	420	14,974	361
		2.125%	2.142%	420	6,016	356
		2.250%	2.577%	360	2,432	290
		2.000%	2.792%	360	211,867	266
3.000%		3.000%	480	18,568	423	
3.000%		3.094%	420	14,012	357	
3.000%		3.106%	360	282,724	276	
3.250%		3.250%	480	7,634	411	
3.125%		3.281%	420	5,001	358	
3.500%		3.528%	420	4,365	350	
3.375%		3.544%	420	4,611	359	
3.625%		3.742%	420	5,857	366	
3.875%		3.972%	420	9,865	353	
4.125%		4.125%	480	6,710	415	
4.375%		4.375%	420	5,583	364	
3.875%		4.380%	360	15,114	295	
4.000%		4.432%	360	5,923	291	
4.500%		4.515%	420	7,862	353	
4.500%		4.594%	360	10,218	295	
4.750%		4.750%	420	6,407	353	
4.875%		4.893%	360	337,236	261	
4.375%		4.900%	360	3,399	302	
4.625%		4.921%	360	10,265	291	
5.000%		5.001%	360	5,482,418	257	
5.000%		5.098%	420	8,163	258	
4.125%		5.293%	360	155,741	271	
5.375%		5.515%	420	10,376	357	
4.750%		5.572%	360	5,763,407	245	
5.625%		5.722%	420	16,195	359	
5.750%		5.750%	420	4,331	353	
5.750%		5.843%	360	3,329,746	212	
5.875%		5.875%	420	5,045	357	
5.250%		5.934%	360	5,123,502	233	
6.000%		6.000%	480	6,401	417	
6.000%		6.119%	360	1,640,027	225	
6.125%		6.125%	480	19,813	411	
6.125%		6.156%	420	6,589	358	
6.250%		6.255%	360	916,283	211	
6.250%		6.299%	420	67,493	351	
5.375%		6.300%	360	268,832	290	
6.000%		6.300%	420	369,560	347	
6.125%		6.300%	360	7,913	282	
5.500%		6.310%	360	2,468,807	246	
6.375%		6.375%	420	2,691	355	
6.375%		6.375%	480	21,790	404	
6.500%		6.500%	420	34,686	352	
6.625%		6.625%	480	19,774	415	
5.625%		6.668%	360	1,120,922	274	
6.500%		6.672%	360	1,292,238	214	
5.125%		6.750%	360	378,041	266	
5.875%		6.750%	360	334,077	267	
6.750%		6.750%	420	31,029	353	
6.750%	6.750%	480	9,607	427		
6.875%	6.875%	480	31,896	411		
7.000%	7.000%	420	99,356	354		
7.125%	7.125%	480	10,720	411		
7.250%	7.250%	420	7,679	353		
7.375%	7.375%	420	7,752	354		
7.000%	7.917%	360	577,029	212		
6.750%	7.996%	360	457,544	213		
7.250%	8.750%	360	32,689	206		
			31,136,807			

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2001QRS	2.000%	2.000%	480	3,032	407
	2.000%	2.024%	420	27,288	361
	2.125%	2.142%	420	10,962	356
	2.000%	2.208%	360	35,326	295
	2.250%	2.577%	360	4,431	290
	3.000%	3.000%	480	33,837	423
	3.000%	3.073%	420	32,767	338
	3.125%	3.125%	360	7,142	272
	3.250%	3.250%	480	13,911	411
	3.125%	3.281%	420	9,113	358
	3.375%	3.503%	420	11,098	360
	3.500%	3.519%	420	11,589	348
	3.625%	3.742%	420	10,674	366
	3.750%	3.750%	360	3,881	292
	4.125%	3.928%	360	5,032	293
	3.875%	3.972%	420	17,978	353
	4.000%	4.000%	420	7,291	344
	4.125%	4.125%	480	12,228	415
	4.250%	4.250%	420	5,203	339
	3.875%	4.346%	360	29,503	294
	4.375%	4.375%	420	10,174	364
	4.500%	4.500%	480	3,668	395
	4.500%	4.515%	420	14,326	353
	4.000%	4.613%	360	170,652	217
	4.750%	4.750%	420	11,675	353
	3.000%	4.764%	360	30,923	290
	4.625%	4.867%	360	22,888	287
	4.875%	4.875%	480	3,743	395
	4.375%	4.900%	360	6,194	302
	5.125%	5.074%	360	124,055	267
	5.000%	5.098%	420	14,876	258
	5.125%	5.125%	420	2,664	339
	5.375%	5.515%	420	18,909	357
	5.625%	5.625%	480	3,569	404
	5.625%	5.710%	420	33,719	355
	5.750%	5.750%	480	24,379	389
	5.750%	5.750%	420	25,747	337
	5.875%	5.875%	480	2,828	395
	5.875%	5.875%	420	19,795	346
	6.000%	6.000%	480	91,445	385
	6.125%	6.125%	480	88,989	400
	6.125%	6.129%	420	91,021	332
	5.375%	6.271%	360	505,814	290
	6.250%	6.279%	420	205,516	337
	6.000%	6.283%	420	713,071	347
	6.125%	6.300%	360	14,420	282
	5.500%	6.360%	360	3,371,070	223
	6.375%	6.375%	480	39,708	404
	6.375%	6.375%	420	4,904	355
	5.750%	6.449%	360	809,121	236
	6.500%	6.500%	420	63,209	352
	4.750%	6.548%	360	823,070	244
	6.625%	6.625%	480	36,035	415
	6.750%	6.750%	360	36,986	295
	6.750%	6.750%	480	17,508	427
	6.750%	6.750%	420	56,546	353
	5.625%	6.787%	360	737,140	277
	6.000%	6.791%	360	1,827,582	228
	6.875%	6.875%	480	58,126	411
	5.875%	6.915%	360	107,363	266
	5.250%	6.917%	360	3,015,177	246
	5.000%	6.950%	360	4,321,339	258
	6.500%	6.958%	360	227,157	256
	4.500%	6.978%	360	1,056,195	246
	7.000%	7.000%	360	9,348	295
	7.000%	7.000%	420	181,059	354
	7.125%	7.125%	480	19,535	411
	4.875%	7.176%	360	1,075,808	265
	7.250%	7.250%	420	13,994	353
	7.375%	7.375%	420	14,127	354
	6.250%	7.980%	360	1,227,176	223
				<u>21,696,631</u>	

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)	
HMRB 2001TUV	6.125%	0.000%	360	5,901	287	
	6.750%	0.000%	420	15,318	346	
	5.000%	0.000%	420	704	345	
	6.500%	0.000%	480	5,867	401	
	6.750%	0.000%	480	16,232	403	
	6.625%	0.000%	480	11,161	405	
	5.125%	0.000%	480	1,340	402	
	6.250%	0.000%	480	3,316	406	
	2.000%	1.958%	420	23,748	335	
	2.250%	2.250%	480	7,313	396	
	2.000%	2.410%	360	167,534	275	
	3.000%	3.000%	360	412,688	284	
	3.000%	3.000%	420	99,300	343	
	3.125%	3.125%	420	18,008	334	
	3.250%	3.250%	420	16,407	341	
	3.875%	3.875%	360	135,475	247	
	3.750%	4.261%	360	317,454	303	
	4.375%	4.375%	420	12,281	336	
	6.125%	4.736%	480	81,434	396	
	4.750%	4.750%	420	25,712	343	
	4.750%	4.817%	360	2,397,242	247	
	5.125%	5.125%	420	41,279	336	
	5.125%	5.125%	360	922,738	276	
	5.250%	5.250%	360	4,055,192	220	
	4.500%	5.252%	360	722,723	235	
	4.250%	5.260%	360	791,141	239	
	5.375%	5.375%	360	89,682	278	
	5.000%	5.557%	360	7,256,319	247	
	5.625%	5.625%	480	18,143	405	
	5.750%	5.750%	420	1,054,794	336	
	5.750%	5.750%	480	174,679	395	
	5.875%	5.875%	360	180,233	280	
	5.875%	5.875%	480	138,039	395	
	6.000%	5.882%	480	360,850	399	
	5.625%	5.917%	360	791,868	259	
	6.000%	6.000%	420	424,774	336	
	6.000%	6.000%	360	2,081,042	208	
	5.500%	6.012%	360	3,743,882	250	
	5.750%	6.021%	360	3,931,350	222	
	6.125%	6.125%	420	10,596	333	
	6.250%	6.250%	420	73,781	336	
	6.750%	6.750%	360	19,242	192	
	7.250%	7.250%	360	146,580	209	
	6.250%	7.502%	360	837,225	210	
	6.500%	8.169%	360	198,233	197	
				31,838,819		
	HMRB 2002ABC	2.000%	2.000%	480	13,479	407
		2.000%	2.687%	360	144,984	260
		3.000%	3.000%	420	32,161	267
		3.125%	3.125%	360	31,754	272
3.375%		3.375%	420	11,979	360	
3.500%		3.500%	420	16,162	341	
4.125%		3.735%	360	11,285	287	
3.750%		3.750%	360	17,254	292	
3.875%		3.875%	360	8,716	270	
3.625%		3.970%	360	158,754	243	
4.000%		4.000%	420	32,415	344	
4.000%		4.089%	360	1,270,731	211	
4.250%		4.250%	420	23,133	339	
4.500%		4.500%	480	16,308	395	
4.625%		4.625%	360	18,595	266	
4.875%		4.875%	480	16,641	395	
4.750%		5.026%	360	7,795,321	242	
5.125%		5.074%	360	551,543	267	
5.125%		5.125%	420	11,845	339	
4.500%		5.299%	360	4,213,269	249	
5.500%		5.348%	360	1,474,115	224	
5.375%		5.375%	360	70,761	270	
5.875%		5.613%	360	84,309	267	
5.625%		5.625%	480	15,868	404	
5.625%		5.625%	420	18,700	329	
5.750%		5.679%	360	1,641,919	213	
5.000%		5.710%	360	4,617,022	243	
5.750%		5.750%	480	108,390	389	
5.750%		5.750%	420	79,382	329	
5.625%		5.758%	360	607,932	266	
5.875%		5.875%	480	12,571	395	
5.875%		5.875%	420	47,133	337	
5.250%		5.920%	360	3,397,461	252	
6.000%		6.000%	360	1,695,130	208	
6.000%		6.000%	480	354,696	380	
6.000%		6.000%	420	176,120	334	
6.125%		6.125%	420	351,294	328	
6.125%		6.125%	480	235,118	393	
6.250%		6.250%	360	1,345,937	212	
4.250%		6.250%	360	1,518,803	259	
6.250%	6.250%	420	366,886	316		
6.500%	6.500%	360	424,140	216		
6.750%	6.750%	360	91,858	200		
			33,131,875			

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)	
HMRB 2002HJK	6.125%	0.000%	360	461	287	
	6.500%	0.000%	480	458	401	
	6.750%	0.000%	480	1,267	403	
	6.625%	0.000%	480	871	405	
	5.125%	0.000%	480	105	402	
	6.250%	0.000%	480	259	406	
	6.750%	0.000%	420	1,196	346	
	2.000%	1.998%	420	6,065	356	
	2.000%	2.010%	480	8,440	409	
	2.000%	2.158%	360	259,085	270	
	2.250%	2.262%	480	571	396	
	2.750%	2.765%	420	3,056	338	
	2.875%	2.890%	420	1,866	339	
	3.000%	3.016%	420	36,394	320	
	3.000%	3.016%	480	3,021	398	
	3.125%	3.141%	360	17,020	276	
	3.125%	3.141%	420	1,406	334	
	3.625%	3.202%	360	8,461	281	
	3.250%	3.267%	420	1,281	341	
	3.375%	3.391%	420	4,769	360	
	3.375%	3.400%	360	236,432	243	
	3.500%	3.517%	420	6,434	341	
	3.625%	3.645%	420	3,047	344	
	4.125%	3.753%	360	4,493	287	
	3.750%	3.770%	420	5,631	368	
	3.875%	3.893%	360	219,579	219	
	4.000%	3.986%	360	885,446	218	
	4.000%	4.019%	420	12,905	344	
	4.125%	4.147%	420	6,388	362	
	4.250%	4.271%	420	13,469	340	
	4.375%	4.398%	420	6,315	348	
	4.375%	4.399%	360	8,831	294	
	3.750%	4.468%	360	273,901	269	
	4.500%	4.523%	480	10,068	396	
	4.500%	4.524%	420	3,350	340	
	4.250%	4.529%	360	5,257,255	253	
	4.625%	4.647%	360	7,403	266	
	4.500%	4.702%	360	2,189,218	259	
	4.750%	4.775%	420	4,854	342	
	4.875%	4.899%	480	6,625	395	
	5.000%	4.951%	420	3,642	341	
	5.375%	4.991%	360	107,784	271	
	5.000%	5.027%	480	2,044	405	
	5.000%	5.060%	360	9,407,873	245	
	4.750%	5.144%	360	5,270,982	239	
	5.125%	5.152%	420	13,651	345	
	6.750%	5.206%	360	11,190	220	
	5.250%	5.269%	360	5,973,202	225	
	5.500%	5.530%	420	4,486	344	
	5.125%	5.565%	360	1,549,050	269	
	5.625%	5.652%	420	7,445	329	
	5.625%	5.653%	480	7,734	405	
	3.000%	5.657%	360	1,855,017	267	
	5.625%	5.737%	360	484,363	270	
	5.750%	5.778%	480	56,787	391	
	5.750%	5.780%	420	113,943	334	
	5.500%	5.831%	360	6,233,155	219	
	6.500%	5.842%	360	146,756	216	
	5.750%	5.899%	360	5,428,100	218	
	5.875%	5.904%	420	26,870	338	
5.875%	5.906%	480	21,081	396		
4.875%	5.933%	360	589,612	263		
5.875%	5.937%	360	280,603	269		
6.000%	6.015%	480	215,350	387		
6.000%	6.032%	420	315,555	338		
6.125%	6.068%	480	102,319	394		
6.000%	6.118%	360	2,034,614	215		
6.125%	6.156%	420	237,965	335		
6.250%	6.281%	420	203,637	322		
6.250%	6.777%	360	1,126,311	216		
			<u>51,348,814</u>			
HMRB 2002LMN	2.000%	2.029%	360	110,104	249	
	3.000%	3.619%	360	227,280	287	
	4.000%	4.045%	360	2,432,747	220	
	4.125%	4.172%	360	126,684	225	
	4.250%	4.313%	360	1,345,171	259	
	5.000%	4.788%	360	5,352,323	228	
	4.750%	4.857%	360	13,799,341	246	
	4.500%	4.997%	360	210,836	260	
	5.250%	5.311%	360	5,596,106	223	
	4.875%	5.429%	360	1,408,837	264	
	5.500%	5.564%	360	3,748,630	219	
	5.625%	5.708%	360	173,011	269	
	5.750%	5.815%	360	3,333,367	222	
	5.875%	5.962%	360	236,699	269	
	6.000%	6.068%	360	313,832	221	
				<u>38,414,967</u>		
	HMRB 2002STUV	5.750%	0.000%	360	82,782	238
		6.000%	0.000%	360	12,744	236
4.250%		3.736%	360	2,048,998	237	
4.500%		4.002%	360	1,596,702	236	
4.750%		4.317%	360	3,401,804	244	
5.000%		4.549%	360	3,364,073	228	
5.250%		4.627%	360	4,262,768	242	
5.625%		4.909%	360	93,648	266	
5.500%		4.977%	360	77,125	227	
6.375%		5.564%	360	153,231	287	
6.750%		6.108%	360	44,446	212	
				<u>15,138,323</u>		

HMRB Mortgage Loan Information March 31, 2014

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)
HMRB 2003BCD	2.000%	1.956%	360	96,891	267
	3.000%	3.000%	360	12,868	272
	5.500%	3.169%	360	474,923	253
	3.250%	3.179%	360	154,231	265
	3.625%	3.546%	360	98,924	269
	4.000%	3.969%	360	653,401	235
	4.250%	4.173%	360	2,190,893	244
	5.750%	4.253%	360	17,913	218
	4.500%	4.398%	360	6,270,481	234
	5.250%	4.552%	360	799,359	228
	4.750%	4.642%	360	5,027,606	240
	4.875%	4.875%	360	19,039	268
	5.000%	4.907%	360	3,324,944	232
	5.125%	5.125%	360	171,143	267
	5.375%	5.258%	360	174,116	277
	6.250%	6.104%	360	107,749	208
	7.000%	6.837%	360	23,574	218
				<u>19,618,054</u>	
HMRB 2003HI	7.125%	0.000%	360	30,202	297
	3.125%	0.000%	360	7,747	301
	3.750%	0.000%	360	7,321	304
	7.000%	0.000%	480	12,340	416
	6.750%	0.074%	360	184,956	298
	7.000%	0.102%	360	35,167	297
	5.875%	1.560%	420	1,906	356
	3.500%	2.114%	360	40,870	304
	2.000%	2.182%	360	13,721	288
	2.125%	2.217%	420	583	356
	6.625%	2.229%	360	87,383	296
	2.000%	2.236%	420	51,193	356
	2.250%	2.668%	360	236	290
	3.000%	3.105%	480	1,799	423
	3.000%	3.202%	420	1,358	357
	6.250%	3.268%	360	327,230	292
	3.000%	3.274%	360	743,436	252
	6.000%	3.335%	360	329,581	284
	3.250%	3.364%	480	740	411
	3.125%	3.396%	420	485	358
	3.500%	3.652%	420	423	350
	3.375%	3.668%	420	447	359
	4.625%	3.694%	360	14,743	290
	3.625%	3.873%	420	568	366
	3.625%	4.060%	360	7,517	285
	3.875%	4.111%	420	956	353
	4.125%	4.270%	360	133	298
	4.125%	4.270%	480	650	415
	4.375%	4.529%	420	541	364
	3.875%	4.533%	360	1,465	295
	4.000%	4.534%	360	2,149,336	235
	4.500%	4.673%	420	762	353
	4.250%	4.837%	360	5,820,593	233
	5.750%	4.847%	360	725,966	280
	4.375%	4.908%	360	6,865	287
	4.750%	4.917%	420	621	353
	4.500%	5.085%	360	8,807,100	245
	6.250%	5.177%	420	8,236	305
	5.000%	5.277%	420	791	258
	4.750%	5.370%	360	12,860,197	242
	4.875%	5.457%	360	253,883	268
	5.125%	5.623%	360	1,014,754	268
	5.000%	5.681%	360	5,338,803	234
	6.500%	5.801%	360	351,275	289
	5.250%	5.908%	360	3,941,911	251
	5.625%	5.923%	420	1,569	359
	5.750%	5.952%	420	420	353
	5.500%	6.003%	360	1,614,092	264
	5.375%	6.013%	420	45,363	361
	6.000%	6.211%	480	620	417
	6.125%	6.298%	360	488,296	286
	5.625%	6.305%	360	331,227	287
6.125%	6.340%	480	1,920	411	
6.125%	6.372%	420	638	358	
5.375%	6.521%	360	26,050	290	
6.000%	6.521%	420	35,811	347	
6.375%	6.599%	420	261	355	
6.375%	6.599%	480	2,111	404	
6.625%	6.858%	480	1,916	415	
6.750%	6.987%	420	3,007	353	
6.750%	6.987%	480	931	427	
6.875%	7.116%	480	3,091	411	
6.375%	7.140%	360	107,893	287	
7.000%	7.246%	420	9,628	354	
6.500%	7.263%	420	108,172	348	
7.125%	7.375%	480	1,039	411	
6.625%	7.420%	420	25,538	347	
7.250%	7.504%	420	744	353	
7.375%	7.634%	420	751	354	
			<u>45,997,874</u>		

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)
HMRB 2003KL	2.000%	2.064%	360	171,942	282
	3.000%	3.169%	360	1,173,396	240
	3.250%	3.324%	480	981,857	408
	4.000%	4.144%	360	2,170,639	238
	4.125%	4.219%	360	159,813	263
	4.250%	4.400%	360	5,595,270	233
	4.375%	4.502%	360	70,357	230
	4.500%	4.719%	360	4,921,510	239
	4.750%	4.885%	360	8,881,230	247
	4.875%	4.977%	360	61,675	268
	5.000%	5.140%	360	15,846,676	249
	5.125%	5.333%	360	747,752	265
	5.250%	5.404%	360	5,739,658	238
	5.375%	5.497%	360	430,472	266
	5.500%	5.698%	360	755,273	238
	5.625%	5.753%	360	605,093	280
	5.750%	5.777%	360	115,814	204
	6.000%	5.916%	360	88,049	199
	6.250%	6.163%	360	47,836	202
	5.875%	6.238%	360	19,409	269
	6.500%	6.409%	360	30,955	197
	6.375%	6.520%	360	120,985	284
	6.750%	8.628%	360	13,176	199
	7.000%	8.628%	360	6,439	194
			48,755,276		
HMRB 2003MN	3.625%	1.325%	360	22,327	259
	2.000%	1.994%	360	165,136	259
	2.875%	2.657%	360	10,321	227
	5.750%	2.965%	360	741,538	230
	3.000%	3.041%	360	3,385,178	242
	3.750%	3.266%	360	20,026	243
	6.000%	3.852%	360	213,884	215
	3.875%	3.929%	360	114,868	254
	4.000%	4.001%	360	1,587,974	238
	4.250%	4.171%	360	3,415,689	239
	4.500%	4.494%	360	9,226,326	237
	4.625%	4.679%	360	176,917	275
	4.750%	4.741%	360	16,927,706	243
	6.250%	4.851%	360	189,058	218
	4.875%	4.884%	360	307,607	237
	5.000%	4.907%	360	20,841,171	244
	5.125%	5.085%	360	942,282	270
	5.250%	5.125%	360	8,780,241	250
	5.500%	5.169%	360	3,751,409	237
	5.375%	5.413%	360	2,471,061	267
6.500%	5.871%	360	156,691	215	
6.750%	6.605%	360	81,110	220	
			73,528,522		
HMRB 2004DEF	2.000%	2.048%	360	510,887	258
	2.875%	2.555%	360	11,928	227
	3.000%	3.000%	360	332,533	262
	3.750%	3.062%	360	23,143	243
	3.625%	3.166%	360	15,179	281
	4.000%	3.977%	360	6,013,935	246
	4.250%	4.138%	360	6,249,012	244
	5.750%	4.294%	360	511,594	219
	5.125%	4.476%	360	251,735	276
	4.500%	4.537%	360	18,460,154	243
	6.000%	4.585%	360	293,722	211
	4.750%	4.694%	360	22,101,682	246
	4.875%	4.733%	360	208,647	270
	6.250%	4.776%	360	313,883	218
	5.500%	4.925%	360	1,689,870	256
	5.000%	5.056%	360	19,951,064	252
	6.750%	5.158%	360	20,074	220
	5.250%	5.183%	360	7,465,584	243
	5.375%	5.328%	360	2,226,227	268
	6.500%	5.781%	360	260,146	215
			86,910,999		
HMRB 2005A	2.000%	2.000%	360	621,971	259
	3.000%	3.000%	360	2,194,610	246
	3.875%	3.875%	360	188,499	247
	4.000%	4.000%	360	5,110,279	251
	4.250%	4.250%	360	18,508,273	249
	4.500%	4.500%	360	30,402,447	249
	4.750%	4.750%	360	10,699,452	252
			67,725,530		
HMRB 2005B	2.000%	2.000%	360	397,486	253
	3.000%	3.318%	360	2,214,806	254
	3.500%	3.500%	360	161,612	257
	3.625%	3.625%	360	232,192	252
	3.750%	3.750%	360	530,765	260
	3.875%	3.875%	360	137,630	260
	4.000%	4.000%	360	13,926,622	253
	4.125%	4.125%	360	600,671	261
	4.250%	4.250%	360	21,038,352	251
	4.500%	4.500%	360	20,385,383	251
	4.750%	4.750%	360	10,784,849	253
	5.000%	5.000%	360	1,424,233	243
	5.125%	5.125%	360	81,905	267
	5.250%	5.250%	360	336,666	271
				72,253,174	

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2005CD	7.125%	0.000%	360	13,914	297
	3.125%	0.000%	360	3,569	301
	3.750%	0.000%	360	3,373	304
	7.000%	0.000%	480	5,685	416
	6.750%	0.072%	360	85,209	298
	7.000%	0.099%	360	16,201	297
	5.875%	1.507%	420	878	356
	3.500%	1.887%	360	18,829	304
	6.625%	1.990%	360	40,257	296
	2.000%	1.998%	360	74,182	258
	2.000%	2.001%	420	23,585	356
	2.125%	2.142%	420	269	356
	5.500%	2.497%	360	36,367	297
	2.250%	2.577%	360	109	290
	3.000%	2.927%	360	486,453	265
	6.250%	2.930%	360	150,755	292
	3.000%	3.000%	480	829	423
	3.000%	3.000%	420	368,953	325
	6.000%	3.008%	360	151,838	284
	3.125%	3.125%	420	79,788	318
	3.250%	3.250%	480	341	411
	4.625%	3.323%	360	6,792	290
	3.500%	3.500%	420	133,524	322
	3.375%	3.544%	420	206	359
	3.625%	3.625%	360	3,463	285
	3.625%	3.742%	420	261	366
	3.875%	3.972%	420	440	353
	4.000%	3.977%	360	833,831	249
	5.125%	4.089%	360	42,259	276
	4.125%	4.125%	360	61	298
	4.125%	4.125%	480	300	415
	5.750%	4.135%	360	295,008	287
	4.250%	4.249%	360	5,457,491	256
	4.250%	4.250%	420	92,864	316
	4.375%	4.375%	420	249	364
	3.875%	4.380%	360	675	295
	4.375%	4.400%	360	3,163	287
	4.500%	4.498%	360	6,869,105	254
	4.500%	4.515%	420	351	353
	4.750%	4.743%	360	1,533,330	253
	4.750%	4.750%	420	286	353
	4.875%	4.877%	360	143,225	260
	5.250%	4.940%	360	58,167	270
	5.000%	4.961%	360	244,512	267
	6.250%	5.002%	420	3,794	305
	5.000%	5.098%	420	364	258
	6.500%	5.189%	360	161,833	289
	5.250%	5.250%	420	7,621,601	313
	5.375%	5.378%	420	20,899	361
	6.125%	5.624%	360	224,959	286
	5.625%	5.641%	360	152,597	287
	5.625%	5.722%	420	723	359
	5.375%	5.739%	360	30,539	277
	5.750%	5.750%	420	193	353
	6.000%	6.000%	480	286	417
	6.125%	6.125%	480	884	411
	6.125%	6.156%	420	294	358
	6.000%	6.300%	420	16,498	347
	6.375%	6.375%	360	49,707	287
	6.375%	6.375%	420	120	355
	6.375%	6.375%	480	973	404
	6.500%	6.500%	420	49,835	348
	6.625%	6.625%	420	11,765	347
	6.625%	6.625%	480	883	415
	6.750%	6.750%	420	1,385	353
	6.750%	6.750%	480	429	427
	6.875%	6.875%	480	1,424	411
	7.000%	7.000%	420	4,435	354
	7.125%	7.125%	480	479	411
	7.250%	7.250%	420	343	353
	7.375%	7.375%	420	346	354
				<u>25,638,535</u>	

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2005EF	7.125%	0.000%	360	92,827	297
	3.125%	0.000%	360	23,812	301
	3.750%	0.000%	360	211,844	273
	7.000%	0.000%	480	37,928	416
	7.000%	0.099%	360	108,088	297
	4.250%	0.140%	360	1,103,095	259
	6.750%	0.212%	360	584,605	295
	5.000%	0.803%	360	4,232,622	254
	4.750%	1.275%	360	6,197,746	256
	2.000%	1.441%	360	487,875	265
	5.875%	1.507%	420	5,857	356
	3.000%	1.611%	360	171,717	291
	3.500%	1.887%	360	125,618	304
	4.000%	1.889%	360	135,437	265
	6.625%	1.990%	360	268,579	296
	2.000%	2.001%	420	157,347	356
	2.125%	2.142%	420	1,792	356
	2.250%	2.577%	360	724	290
	2.875%	2.875%	420	440,406	321
	3.000%	3.000%	480	5,530	423
	3.000%	3.000%	420	1,033,371	330
	5.250%	3.121%	360	1,005,032	254
	4.500%	3.137%	360	2,559,377	254
	3.250%	3.250%	420	149,113	324
	3.250%	3.250%	480	2,274	411
	3.125%	3.281%	420	1,489	358
	6.250%	3.300%	360	1,257,925	277
	6.000%	3.306%	360	1,248,954	270
	4.625%	3.323%	360	45,314	290
	3.625%	3.465%	360	35,298	284
	3.500%	3.528%	420	1,300	350
	3.375%	3.544%	420	1,373	359
	3.625%	3.626%	420	294,875	322
	5.500%	3.652%	360	653,808	267
	5.125%	3.696%	360	297,144	281
	3.750%	3.750%	420	234,317	321
	3.875%	3.876%	420	206,362	324
	4.125%	4.125%	360	408	298
	4.125%	4.125%	480	1,998	415
	5.750%	4.163%	360	2,309,900	277
	4.250%	4.250%	420	552,665	324
	4.375%	4.375%	420	310,754	318
	3.875%	4.380%	360	4,502	295
	4.375%	4.400%	360	21,100	287
	4.500%	4.500%	420	181,372	334
	4.750%	4.750%	420	164,738	326
	4.875%	4.806%	360	320,440	273
	4.875%	4.875%	420	264,606	337
	6.250%	5.002%	420	25,314	305
	5.000%	5.003%	420	84,114	323
	5.125%	5.125%	420	338,248	320
	5.250%	5.250%	420	18,495,742	316
	6.500%	5.284%	360	1,288,661	277
	5.375%	5.378%	420	139,428	361
	5.375%	5.426%	360	154,921	279
	5.500%	5.500%	420	15,214,942	322
	6.125%	5.624%	360	1,500,822	286
	5.625%	5.641%	360	1,018,057	287
	5.625%	5.722%	420	4,824	359
	5.750%	5.750%	420	3,225,840	295
	6.000%	6.000%	480	1,907	417
	6.125%	6.125%	480	5,901	411
	6.125%	6.156%	420	1,962	358
	6.000%	6.300%	420	110,067	347
	6.375%	6.375%	360	331,620	287
	6.375%	6.375%	420	802	355
	6.375%	6.375%	480	6,490	404
	6.500%	6.500%	420	332,475	348
	6.625%	6.625%	480	5,889	415
	6.625%	6.625%	420	78,492	347
	6.750%	6.750%	480	2,861	427
	6.750%	6.750%	420	9,242	353
	6.875%	6.875%	480	9,500	411
	7.000%	7.000%	420	29,592	354
	7.125%	7.125%	480	3,193	411
	7.250%	7.250%	420	2,287	353
	7.375%	7.375%	420	2,309	354
				69,978,758	

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)
HMRB 2006BC	5.125%	0.000%	360	717,433	269
	5.375%	0.000%	360	1,116,451	268
	4.875%	0.000%	360	494,892	264
	3.750%	0.000%	360	53,073	267
	4.125%	0.000%	360	44,107	270
	3.000%	0.398%	360	84,622	280
	5.625%	0.461%	360	1,097,238	288
	2.000%	0.464%	360	196,818	286
	5.250%	0.903%	360	1,273,426	262
	5.500%	1.270%	360	1,026,597	263
	5.875%	1.767%	360	37,817	269
	4.750%	1.867%	360	3,027,949	256
	2.000%	2.000%	420	720,342	334
	2.875%	2.875%	420	370,497	335
	3.000%	3.000%	420	2,335,282	337
	3.125%	3.125%	420	337,569	347
	3.250%	3.250%	420	475,475	332
	3.250%	3.250%	480	770,313	407
	5.000%	3.336%	360	1,443,477	250
	3.375%	3.375%	420	329,261	330
	3.750%	3.750%	420	241,666	326
	5.750%	3.769%	360	230,706	268
	4.000%	4.000%	420	152,399	0
	4.000%	4.000%	360	2,852,213	251
	6.000%	4.114%	360	93,227	272
	4.125%	4.125%	420	253,759	328
	6.250%	4.160%	360	10,704	189
	4.250%	4.250%	360	1,672,312	251
	4.250%	4.250%	420	596,188	333
	4.500%	4.305%	360	3,755,969	249
	6.500%	4.326%	360	98,828	197
	4.375%	4.375%	420	240,279	353
	6.750%	4.493%	360	59,290	195
	4.500%	4.500%	420	221,569	338
	4.625%	4.625%	420	185,246	351
	7.000%	4.659%	360	10,258	201
	7.250%	4.826%	360	12,359	200
	5.375%	5.375%	420	313,138	330
	5.500%	5.500%	420	392,789	225
	5.625%	5.625%	420	283,258	334
	5.750%	5.750%	420	12,838,093	318
	7.500%	5.824%	360	4,864	185
	7.750%	5.824%	360	1,900	202
	5.875%	5.875%	420	15,330,893	321
	6.000%	6.000%	420	480,018	332
	6.125%	6.125%	420	2,931,080	329
	6.250%	6.250%	420	1,685,848	333
	6.375%	6.375%	360	248,066	288
	6.375%	6.375%	420	461,152	347
	8.000%	7.709%	360	24,978	88
			<hr/>		
				61,635,689	
HMRB 2006DEF	3.000%	0.000%	360	2,000,066	267
	2.000%	2.000%	420	1,330,139	344
	5.250%	2.238%	360	1,546,581	260
	6.000%	2.376%	360	395,834	243
	4.500%	2.447%	360	229,227	251
	2.750%	2.750%	420	529,076	347
	3.000%	3.000%	420	900,697	343
	5.500%	3.069%	360	775,771	259
	3.625%	3.162%	360	10,605	281
	3.250%	3.250%	480	561,436	408
	3.625%	3.625%	420	760,211	340
	3.875%	3.875%	420	421,400	329
	5.000%	3.887%	360	1,336,871	262
	4.000%	3.893%	360	340,769	276
	4.125%	4.125%	420	751,846	332
	4.750%	4.206%	360	2,046,867	260
	4.875%	4.299%	360	1,165,148	261
	4.375%	4.375%	420	251,507	327
	5.625%	4.512%	360	5,726,407	269
	5.750%	4.569%	360	608,826	243
	6.250%	4.774%	360	219,305	218
	5.125%	4.809%	360	364,637	278
	4.875%	4.875%	420	382,957	330
	5.875%	4.899%	360	2,121,186	266
	5.125%	5.125%	420	592,586	335
	6.750%	5.156%	360	14,025	220
	5.375%	5.216%	360	3,605,361	267
	5.750%	5.750%	480	153,596	400
	5.750%	5.750%	420	2,720,737	333
	6.500%	5.778%	360	181,760	215
	5.875%	5.875%	420	3,706,423	329
	6.000%	6.000%	420	2,036,305	340
	6.125%	6.125%	420	27,591,331	327
6.250%	6.250%	420	3,365,589	338	
6.375%	6.375%	420	456,770	349	
			<hr/>		
				69,201,851	

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)	
HMRB 2006GHI	5.000%	0.000%	360	2,412,647	274	
	2.000%	0.000%	360	78,188	302	
	2.000%	2.000%	480	223,340	407	
	3.000%	3.000%	420	532,888	267	
	3.125%	3.125%	360	526,154	272	
	3.375%	3.375%	420	198,481	360	
	5.500%	3.461%	360	2,984,214	272	
	3.500%	3.500%	420	267,789	341	
	4.125%	3.735%	360	186,994	287	
	3.750%	3.750%	360	285,894	292	
	3.875%	3.875%	360	144,417	270	
	4.000%	4.000%	360	68,390	277	
	4.000%	4.000%	420	537,105	344	
	4.250%	4.250%	420	383,299	339	
	4.500%	4.500%	480	270,217	395	
	4.625%	4.625%	360	308,108	266	
	4.750%	4.750%	360	175,270	261	
	4.875%	4.875%	480	275,734	395	
	5.250%	5.048%	360	3,275,259	271	
	5.125%	5.074%	360	9,138,792	267	
	5.125%	5.125%	420	196,271	339	
	5.750%	5.213%	360	3,591,392	271	
	5.375%	5.375%	360	1,172,477	270	
	5.625%	5.586%	360	7,138,352	289	
	5.875%	5.613%	360	1,396,959	267	
	5.625%	5.625%	420	309,856	329	
	5.625%	5.625%	480	262,932	404	
	5.750%	5.750%	480	1,795,963	389	
	5.750%	5.750%	420	1,315,328	329	
	5.875%	5.875%	480	208,302	395	
	5.875%	5.875%	420	780,972	337	
	6.000%	6.000%	420	2,918,226	334	
	6.000%	6.000%	360	1,954,670	269	
	6.000%	6.000%	480	5,877,139	380	
	6.125%	6.125%	420	5,820,763	328	
	6.125%	6.125%	480	3,895,792	393	
	6.250%	6.250%	420	6,079,115	316	
				<u>66,987,690</u>		
	HMRB 2006JK	3.625%	0.000%	360	56,105	285
		6.750%	0.000%	480	289,790	396
6.625%		0.000%	480	117,166	407	
4.875%		0.000%	480	31,334	414	
5.000%		1.784%	360	2,253,067	274	
2.000%		2.000%	360	540,679	265	
2.000%		2.000%	480	16,938	410	
2.000%		2.000%	420	523,322	345	
3.000%		2.521%	360	1,168,689	280	
2.750%		2.750%	420	16,839	338	
4.375%		2.786%	360	76,396	290	
2.875%		2.875%	420	10,279	339	
3.000%		3.000%	480	16,644	398	
3.000%		3.000%	420	1,502,897	341	
3.125%		3.125%	360	24,124	286	
3.125%		3.125%	420	401,920	344	
3.500%		3.500%	420	486,384	339	
3.625%		3.625%	420	272,241	350	
3.750%		3.750%	360	18,559	309	
3.750%		3.750%	420	31,028	368	
3.875%		3.875%	360	568,302	267	
4.875%		3.911%	360	386,292	269	
5.125%		3.998%	360	2,945,848	273	
4.000%		4.000%	360	270,833	273	
4.000%		4.000%	420	252,893	341	
4.125%		4.125%	420	35,195	362	
4.250%		4.250%	360	15,744	285	
4.250%		4.250%	420	348,502	341	
4.375%		4.375%	420	227,284	340	
5.875%		4.484%	360	2,452,809	274	
4.500%		4.500%	360	325,345	274	
4.500%		4.500%	480	19,703	398	
4.500%		4.500%	420	631,211	333	
5.625%		4.593%	360	3,629,180	271	
4.750%		4.750%	360	15,692	286	
4.750%		4.750%	420	15,687	341	
5.000%		5.000%	480	11,261	405	
5.000%		5.000%	420	328,587	334	
5.250%		5.064%	360	7,970,717	271	
5.125%		5.125%	420	31,476	354	
5.500%		5.130%	360	6,277,050	271	
5.375%		5.240%	360	2,224,798	268	
5.250%		5.250%	420	798,815	351	
5.375%		5.375%	420	556,127	336	
5.500%		5.500%	420	788,063	336	
5.750%		5.543%	360	11,036,402	270	
5.625%		5.625%	420	268,718	331	
5.750%		5.750%	420	11,728,799	335	
5.750%		5.750%	480	1,803,795	394	
5.875%		5.875%	480	29,205	398	
5.875%	5.875%	420	957,581	331		
6.000%	6.000%	360	4,635,756	288		
6.000%	6.000%	480	1,320,633	395		
6.000%	6.000%	420	4,414,486	336		
6.125%	6.125%	420	2,829,804	326		
6.125%	6.125%	480	2,282,209	374		
6.250%	6.250%	420	16,686,249	324		
6.375%	6.375%	360	966,028	288		
6.375%	6.375%	420	451,625	349		
6.500%	6.500%	360	9,612	297		
			<u>98,402,714</u>			

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2006LM	6.750%	0.000%	420	226,084	346
	5.000%	0.000%	420	10,394	345
	6.500%	0.000%	480	86,591	401
	6.750%	0.000%	480	239,581	403
	6.625%	0.000%	480	164,730	405
	5.125%	0.000%	480	19,778	402
	6.250%	0.000%	480	48,941	406
	6.125%	0.000%	360	87,093	287
	4.500%	0.000%	360	16,092	294
	4.250%	0.000%	360	11,653	284
	2.000%	1.958%	420	350,518	335
	2.000%	2.000%	360	447,559	275
	2.250%	2.250%	480	107,940	396
	3.000%	3.000%	360	3,139,241	274
	3.000%	3.000%	420	1,465,631	343
	3.125%	3.125%	420	265,786	334
	3.250%	3.250%	420	242,163	341
	4.375%	4.375%	420	181,267	336
	6.125%	4.736%	480	1,201,937	396
	4.750%	4.750%	420	379,495	343
	5.000%	4.993%	360	4,908,536	277
	5.125%	5.125%	420	609,265	336
	5.125%	5.125%	360	13,619,268	276
	5.250%	5.250%	360	885,470	276
	5.375%	5.375%	360	1,323,668	278
	5.625%	5.469%	360	4,984,644	276
	5.500%	5.483%	360	3,779,075	278
	5.750%	5.499%	360	2,691,504	278
	5.625%	5.625%	480	267,790	405
	5.750%	5.750%	420	15,568,362	336
	5.750%	5.750%	480	2,578,192	395
	5.875%	5.875%	480	2,037,399	395
	5.875%	5.875%	360	2,660,178	280
	6.000%	5.882%	480	5,326,012	399
	6.000%	6.000%	420	6,269,508	336
	6.125%	6.125%	420	156,395	333
	6.250%	6.250%	420	1,088,974	336
				<u>77,446,714</u>	

HMRB Mortgage Loan Information
March 31, 2014

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2007ABC	2.000%	0.000%	360	6,766	302
	2.000%	2.000%	480	19,328	407
	2.000%	2.000%	420	968,129	344
	2.250%	2.250%	420	346,496	352
	2.500%	2.500%	420	604,782	345
	2.750%	2.750%	420	570,580	347
	3.000%	3.000%	480	99,469	438
	3.000%	3.000%	420	767,608	340
	3.125%	3.125%	420	246,038	336
	3.250%	3.250%	420	312,150	343
	3.250%	3.250%	480	309,272	418
	3.375%	3.375%	360	89,876	317
	3.375%	3.375%	420	17,176	360
	3.500%	3.500%	420	702,419	343
	4.125%	3.735%	360	16,182	287
	3.750%	3.750%	360	24,741	292
	3.750%	3.750%	420	386,500	336
	3.875%	3.875%	360	12,498	270
	3.875%	3.875%	420	185,811	352
	5.000%	3.963%	360	1,006,347	195
	4.000%	4.000%	360	276,320	286
	4.000%	4.000%	420	46,481	344
	4.250%	4.250%	360	296,662	250
	4.250%	4.250%	420	33,170	339
	4.375%	4.375%	360	39,253	265
	4.375%	4.375%	420	637,868	336
	4.500%	4.500%	360	128,740	252
	4.500%	4.500%	480	23,384	395
	4.500%	4.500%	420	266,092	337
	4.625%	4.625%	360	26,663	266
	4.875%	4.875%	360	77,330	267
	4.875%	4.875%	480	23,862	395
	5.250%	5.048%	360	283,438	271
	5.125%	5.125%	420	239,340	341
	5.375%	5.375%	360	151,702	268
	5.375%	5.375%	420	423,168	359
	4.750%	5.470%	360	552,240	259
	5.750%	5.474%	360	605,424	225
	5.625%	5.570%	360	774,935	269
	3.125%	5.602%	360	172,333	294
	5.625%	5.625%	480	22,754	404
	5.625%	5.625%	420	210,320	342
	5.750%	5.750%	480	155,421	389
	5.750%	5.750%	420	5,910,933	338
	5.875%	5.767%	360	293,879	269
	5.875%	5.875%	480	18,026	395
	5.875%	5.875%	420	331,622	349
	6.000%	6.000%	480	508,602	380
	6.000%	6.000%	420	8,992,262	334
	6.125%	6.125%	420	552,551	329
	6.125%	6.125%	480	337,138	393
	3.000%	6.180%	360	446,288	296
	6.250%	6.250%	420	28,921,561	329
	5.125%	6.281%	360	1,414,302	280
	6.875%	6.875%	360	330,392	152
	7.250%	7.250%	360	272,949	167
	3.500%	7.308%	360	305,161	301
	7.375%	7.375%	360	199,600	159
	7.500%	7.500%	360	187,071	149
	7.750%	7.750%	360	281,231	154
	7.875%	7.875%	360	182,857	124
	6.000%	8.605%	360	280,834	280
	5.500%	8.874%	360	982,220	293
	7.125%	9.632%	360	1,513,279	280
	6.500%	10.945%	360	1,826,562	255
	7.000%	11.047%	360	1,057,336	233
	6.125%	11.163%	360	826,398	297
	6.250%	11.273%	360	3,740,847	278
	6.750%	11.475%	360	4,608,710	276
	6.625%	13.272%	360	1,074,255	300
	7.000%	14.550%	480	201,713	416
				<u>77,757,649</u>	

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2007DE	2.000%	2.000%	360	315,867	275
	2.000%	2.000%	480	250,453	410
	2.000%	2.000%	420	343,103	365
	2.750%	2.750%	420	248,990	338
	2.875%	2.875%	420	151,996	339
	3.000%	3.000%	360	5,370,052	278
	3.000%	3.000%	420	1,290,431	351
	3.000%	3.000%	480	246,110	398
	3.125%	3.125%	360	356,707	286
	3.625%	3.625%	420	248,272	344
	3.750%	3.750%	360	274,419	309
	3.750%	3.750%	420	458,794	368
	3.875%	3.875%	360	583,869	296
	4.000%	4.000%	360	519,991	280
	4.125%	4.125%	420	520,418	362
	4.250%	4.250%	360	232,802	285
	4.250%	4.250%	420	347,003	341
	4.375%	4.375%	420	436,369	350
	4.375%	4.375%	360	719,429	294
	4.500%	4.500%	360	1,011,030	284
	4.500%	4.500%	480	291,340	398
	4.500%	4.500%	420	272,898	340
	4.750%	4.750%	360	232,030	286
	4.750%	4.750%	420	231,953	341
	5.000%	5.000%	480	166,504	405
	5.000%	5.000%	420	292,224	340
	5.000%	5.000%	360	4,234,827	272
	5.125%	5.125%	420	465,417	354
	5.125%	5.125%	360	19,457,329	279
	5.250%	5.250%	360	2,251,762	279
	5.375%	5.375%	360	1,684,173	281
	5.500%	5.500%	360	1,305,780	280
	5.500%	5.500%	420	365,457	344
	5.625%	5.625%	360	9,771,952	277
	5.750%	5.750%	360	5,611,532	279
	5.875%	5.875%	480	431,845	398
	5.875%	5.875%	420	660,413	340
	5.875%	5.875%	360	2,734,305	280
	6.000%	6.000%	420	17,294,657	340
	6.000%	6.000%	480	3,745,366	400
	6.125%	6.125%	420	7,925,737	344
	6.125%	6.125%	480	192,104	405
	6.250%	6.250%	420	4,221,461	340
	6.500%	6.500%	360	142,125	297
				97,909,296	

HMRB Mortgage Loan Information
March 31, 2014

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2007FGH	5.000%	0.000%	360	52,388	298
	4.875%	0.000%	360	73,560	302
	2.250%	0.000%	360	21,047	290
	3.375%	0.000%	420	13,721	359
	2.125%	0.000%	420	2,864	356
	3.875%	0.000%	420	14,690	351
	4.500%	0.000%	420	1,547	353
	3.500%	0.000%	420	2,078	350
	5.000%	0.000%	420	9,569	105
	6.000%	0.000%	480	25,447	411
	5.250%	0.000%	480	13,591	431
	6.625%	0.000%	480	300,178	410
	6.375%	0.000%	480	324,415	411
	4.625%	0.000%	480	20,513	424
	6.750%	0.000%	480	69,414	412
	2.000%	0.000%	480	20,867	418
	4.375%	0.000%	480	26,036	409
	5.125%	0.000%	480	26,623	416
	4.750%	0.000%	480	94,612	415
	5.625%	0.000%	480	19,183	405
	5.500%	0.000%	480	21,156	414
	5.000%	0.000%	480	13,669	418
	5.375%	0.621%	360	3,112,518	289
	6.125%	1.336%	480	862,272	408
	2.000%	1.543%	360	676,580	288
	2.000%	1.923%	420	616,007	349
	6.000%	1.954%	420	1,794,939	350
	3.000%	2.056%	360	1,886,567	279
	3.875%	2.731%	360	396,699	285
	3.000%	2.890%	420	1,087,137	347
	3.125%	3.031%	420	494,421	351
	3.125%	3.125%	360	296,927	284
	3.250%	3.250%	420	425,691	342
	3.375%	3.375%	360	209,763	291
	3.500%	3.500%	360	127,024	282
	4.000%	3.512%	360	312,250	289
	3.625%	3.559%	420	618,844	350
	5.500%	3.618%	360	12,737,525	285
	3.750%	3.750%	360	483,070	287
	3.750%	3.750%	420	502,402	355
	4.000%	4.000%	420	402,549	366
	4.625%	4.014%	360	295,820	291
	4.125%	4.125%	360	1,474,105	286
	4.750%	4.202%	360	254,951	285
	4.375%	4.219%	360	682,739	291
	4.250%	4.250%	420	754,606	343
	6.500%	4.254%	480	555,227	405
	4.375%	4.375%	420	299,325	357
	4.500%	4.382%	360	482,103	281
	4.750%	4.488%	420	366,730	345
	5.625%	4.950%	360	6,338,353	280
	5.750%	4.952%	360	16,444,597	282
	5.375%	5.048%	420	263,987	348
	5.125%	5.099%	360	9,188,413	280
	5.250%	5.250%	360	12,994,925	281
	5.625%	5.261%	420	257,421	348
	6.000%	5.486%	360	7,524,565	282
	5.500%	5.500%	420	291,356	347
	6.500%	5.599%	420	399,530	233
	5.875%	5.875%	360	2,560,174	288
	6.375%	6.069%	360	870,482	283
	6.125%	6.103%	360	3,715,904	283
	6.125%	6.121%	420	2,943,742	348
	6.250%	6.200%	420	9,392,982	348
	6.250%	6.222%	360	10,873,794	283
	6.250%	6.250%	480	320,168	401
	6.500%	6.333%	360	702,084	286
	6.625%	6.625%	360	5,229,517	281
	6.750%	6.717%	420	5,569,794	346
				<u>129,257,745</u>	

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2007JK	7.125%	0.000%	360	346,170	297
	3.125%	0.000%	360	88,798	301
	5.250%	0.000%	360	85,385	300
	3.750%	0.000%	360	83,913	304
	7.000%	0.000%	480	141,440	416
	6.750%	0.072%	360	2,119,960	298
	7.000%	0.099%	360	403,078	297
	5.875%	1.507%	420	21,842	356
	3.000%	1.611%	360	640,364	291
	3.500%	1.887%	360	468,453	304
	2.000%	1.971%	360	157,273	288
	6.625%	1.990%	360	1,001,581	296
	4.000%	1.995%	360	242,480	293
	2.000%	2.001%	420	586,777	356
	5.125%	2.048%	360	353,958	292
	2.125%	2.142%	420	6,681	356
	5.500%	2.497%	360	904,789	297
	2.250%	2.577%	360	2,701	290
	6.250%	2.930%	360	3,750,702	292
	3.000%	3.000%	480	20,623	423
	6.000%	3.008%	360	3,777,646	284
	3.000%	3.094%	420	15,562	357
	4.750%	3.238%	360	169,224	300
	3.250%	3.250%	480	8,478	411
	3.125%	3.281%	420	5,554	358
	4.625%	3.323%	360	168,985	290
	4.500%	3.381%	360	241,190	294
	3.500%	3.528%	420	4,848	350
	4.250%	3.540%	360	162,507	294
	3.375%	3.544%	420	5,122	359
	3.625%	3.625%	360	86,160	285
	3.625%	3.742%	420	6,506	366
	5.000%	3.777%	360	194,510	293
	3.875%	3.972%	420	10,957	353
	4.125%	4.125%	360	1,520	298
	4.125%	4.125%	480	7,453	415
	5.750%	4.135%	360	7,339,629	287
	4.375%	4.375%	420	6,201	364
	3.875%	4.380%	360	16,787	295
	4.375%	4.400%	360	78,686	287
	4.500%	4.515%	420	8,732	353
	4.750%	4.750%	420	7,116	353
	6.250%	5.002%	420	94,399	305
	5.000%	5.098%	420	9,066	258
	6.500%	5.189%	360	4,026,305	289
	5.375%	5.378%	420	519,952	361
	6.125%	5.624%	360	5,596,833	286
	5.625%	5.641%	360	3,796,518	287
	4.875%	5.714%	360	7,978	302
	5.625%	5.722%	420	17,988	359
	5.750%	5.750%	420	4,810	353
	6.000%	6.000%	480	7,110	417
	6.125%	6.125%	480	22,006	411
	6.125%	6.156%	420	7,318	358
	5.375%	6.300%	360	298,584	290
	6.000%	6.300%	420	410,460	347
	6.375%	6.375%	420	2,989	355
	6.375%	6.375%	480	24,201	404
	6.375%	6.375%	360	1,236,670	287
	6.500%	6.500%	420	1,239,860	348
	6.625%	6.625%	420	292,711	347
	6.625%	6.625%	480	21,962	415
	6.750%	6.750%	420	34,464	353
	6.750%	6.750%	480	10,671	427
	6.875%	6.875%	480	35,426	411
	7.000%	7.000%	420	110,352	354
	7.125%	7.125%	480	11,906	411
	7.250%	7.250%	420	8,529	353
	7.375%	7.375%	420	8,610	354
				<u>41,608,015</u>	

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)
HMRB 2007LMN	2.000%	2.029%	420	594,210	347
	2.125%	2.142%	420	22,596	356
	2.000%	2.276%	360	70,628	294
	2.250%	2.577%	360	9,134	290
	3.000%	3.000%	480	132,827	430
	3.000%	3.010%	420	518,947	361
	3.250%	3.250%	480	224,804	417
	3.125%	3.281%	420	18,784	358
	3.375%	3.375%	360	56,997	317
	3.375%	3.381%	420	508,003	366
	3.500%	3.500%	360	329,121	290
	3.500%	3.528%	420	16,394	350
	3.625%	3.742%	420	22,002	366
	3.000%	3.857%	360	785,053	286
	3.875%	3.972%	420	37,057	353
	4.000%	4.026%	360	376,176	289
	4.125%	4.125%	360	5,139	298
	4.125%	4.125%	480	25,204	415
	4.375%	4.375%	420	20,972	364
	3.875%	4.380%	360	56,773	295
	4.500%	4.515%	420	29,530	353
	4.375%	4.553%	360	37,660	278
	4.625%	4.652%	360	417,360	274
	4.750%	4.750%	420	24,065	353
	4.500%	5.109%	360	1,308,098	271
	4.875%	5.173%	360	76,022	280
	4.250%	5.216%	360	1,119,634	252
	5.000%	5.239%	420	246,156	335
	4.750%	5.262%	480	343,965	410
	4.875%	5.298%	480	361,027	414
	5.125%	5.391%	480	410,040	402
	5.375%	5.515%	420	38,976	357
	5.625%	5.722%	420	60,834	359
	5.750%	5.750%	420	16,268	353
	5.875%	5.875%	360	109,703	271
	5.875%	5.875%	420	18,950	357
	5.125%	5.935%	360	591,496	284
	5.500%	5.977%	480	243,758	414
	6.000%	6.092%	360	5,374,955	192
	5.625%	6.113%	480	221,024	405
	5.375%	6.142%	360	1,217,331	289
	6.125%	6.156%	420	24,749	358
	5.000%	6.201%	360	1,442,088	230
	5.500%	6.227%	360	1,071,806	278
	4.750%	6.233%	360	1,363,634	247
	5.625%	6.234%	360	444,705	285
	6.250%	6.253%	360	6,204,109	275
	6.250%	6.299%	420	253,523	351
	6.000%	6.300%	420	1,388,164	347
	5.750%	6.354%	360	7,366,625	206
	6.125%	6.361%	360	2,452,119	288
	6.375%	6.375%	420	10,109	355
	6.375%	6.375%	480	81,848	404
	6.500%	6.500%	420	954,895	346
	6.500%	6.500%	360	5,191,764	278
6.625%	6.625%	360	4,381,861	287	
6.625%	6.625%	420	440,483	345	
6.750%	6.783%	360	856,313	298	
6.375%	6.824%	360	270,489	283	
6.875%	6.875%	480	119,811	411	
7.000%	7.000%	360	47,284	236	
7.000%	7.000%	420	373,209	354	
5.250%	7.002%	360	1,299,393	242	
6.750%	7.092%	420	5,334,733	346	
7.125%	7.125%	480	40,267	411	
7.125%	7.125%	360	526,108	300	
6.000%	7.151%	480	585,199	408	
6.125%	7.154%	480	1,744,182	402	
6.750%	7.167%	480	9,973,295	401	
6.625%	7.188%	480	6,356,320	407	
6.500%	7.200%	480	864,381	401	
6.250%	7.200%	480	346,139	406	
7.250%	7.250%	420	28,844	353	
7.375%	7.375%	420	29,119	354	
7.500%	7.500%	360	809,724	68	
8.600%	8.600%	360	447,037	47	
			<hr/>		
			79,222,005		
HMRB 2008ABC	2.000%	2.000%	360	233,761	290
	3.000%	3.000%	360	1,375,067	285
	3.250%	3.250%	480	1,423,411	407
	4.375%	4.375%	480	154,272	407
	4.625%	4.625%	360	133,997	288
	4.750%	4.750%	360	138,704	288
	5.000%	5.000%	360	209,068	289
	5.250%	5.250%	360	188,678	288
	5.375%	5.375%	360	2,866,394	288
	5.625%	5.625%	360	5,262,293	289
	5.750%	5.750%	360	1,183,651	288
	6.000%	6.000%	360	1,844,601	286
	6.000%	6.000%	420	2,607,751	347
	6.125%	6.125%	360	224,473	288
	6.250%	6.250%	360	448,836	290
	6.250%	6.250%	420	625,456	350
6.500%	6.500%	360	99,261	278	
6.500%	6.500%	480	1,922,021	409	
			<hr/>		
			20,941,696		

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)
HMRB 2008DEF	6.500%	0.000%	480	89	401
	5.125%	0.000%	480	20	402
	6.250%	0.000%	480	50	406
	2.000%	1.188%	360	205,719	275
	3.000%	1.376%	420	99,293	352
	4.500%	1.545%	360	5,058,535	247
	5.125%	2.020%	360	66,240	276
	2.000%	2.023%	420	26,567	381
	2.125%	2.142%	420	10,527	356
	2.250%	2.250%	480	111	396
	3.000%	2.503%	360	72,558	258
	4.750%	2.531%	360	7,934,840	253
	2.250%	2.577%	360	4,256	290
	3.000%	3.000%	480	32,495	423
	3.250%	3.250%	420	250	341
	3.250%	3.250%	480	13,359	411
	3.125%	3.277%	420	9,026	358
	5.000%	3.289%	360	4,743,392	245
	3.500%	3.528%	420	7,638	350
	3.375%	3.544%	420	8,070	359
	4.125%	3.581%	360	20,266	277
	3.625%	3.742%	420	10,251	366
	3.875%	3.972%	420	17,265	353
	4.125%	4.125%	480	11,743	415
	6.500%	4.145%	420	118,286	351
	4.375%	4.375%	420	9,958	364
	3.875%	4.380%	360	26,450	295
	5.250%	4.380%	360	2,969,969	252
	4.500%	4.515%	420	13,758	353
	5.375%	4.598%	360	890,978	280
	5.875%	4.719%	360	322,964	256
	4.750%	4.750%	420	11,603	353
	4.250%	4.837%	360	198,789	253
	4.375%	4.925%	360	55,161	273
	5.950%	5.074%	360	80,775	122
	5.000%	5.095%	420	14,296	258
	6.250%	5.101%	360	625,313	209
	5.125%	5.125%	420	629	336
	4.000%	5.152%	360	204,580	273
	5.625%	5.180%	360	1,692,949	275
	6.500%	5.336%	360	2,785,088	182
	6.750%	5.412%	360	1,549,442	182
	5.375%	5.515%	420	18,159	357
	7.500%	5.542%	360	231,096	186
	5.625%	5.625%	480	276	405
	4.875%	5.714%	360	12,571	302
	7.000%	5.721%	360	1,669,001	186
	5.625%	5.722%	420	28,342	359
	6.625%	5.728%	360	7,759	146
	3.750%	5.744%	360	161,046	284
	5.750%	5.750%	480	2,660	395
	5.750%	5.750%	420	23,643	342
	5.875%	5.875%	480	2,102	395
	5.875%	5.875%	420	8,829	357
	6.000%	5.961%	480	16,698	411
	7.250%	5.975%	360	957,087	187
	6.125%	6.077%	480	35,914	410
	6.125%	6.144%	360	96,856	318
	6.125%	6.156%	420	11,692	358
	6.000%	6.297%	420	653,211	347
	6.250%	6.298%	420	119,239	351
	7.750%	6.309%	360	318,956	192
	6.375%	6.375%	420	4,710	355
	6.375%	6.375%	480	38,133	404
	8.000%	6.479%	360	108,796	178
	7.600%	6.481%	360	17,851	128
	6.625%	6.593%	480	34,775	415
	6.750%	6.652%	480	17,061	426
	6.750%	6.721%	420	54,536	353
	6.875%	6.875%	480	55,820	411
	7.625%	6.884%	360	97,294	131
	7.000%	7.000%	420	173,877	354
	5.500%	7.073%	360	3,901,937	272
	7.125%	7.125%	480	18,760	411
	7.250%	7.250%	420	13,439	353
	7.375%	7.375%	420	13,567	354
	8.100%	7.580%	360	71,229	118
	8.125%	7.766%	360	10,760	129
	8.375%	8.005%	360	20,217	131
	4.625%	8.399%	360	57,643	294
	5.750%	8.987%	360	4,319,297	275
	6.000%	9.234%	360	2,695,784	263
				<u>46,024,173</u>	

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2008GHI	2.000%	2.016%	420	1,633,127	359
	2.000%	2.204%	480	204,493	418
	2.250%	2.250%	360	388,997	314
	2.625%	2.625%	360	266,484	298
	3.000%	3.000%	360	1,077,434	303
	3.000%	3.000%	480	232,151	438
	3.000%	3.091%	420	452,299	368
	3.125%	3.125%	360	226,912	310
	3.250%	3.250%	480	721,810	418
	3.375%	3.375%	360	758,879	313
	2.000%	3.384%	360	280,829	267
	3.500%	3.500%	360	196,782	332
	3.500%	3.500%	420	303,952	353
	3.750%	3.750%	360	158,882	304
	4.000%	4.000%	420	288,340	373
	4.000%	4.092%	360	1,391,973	264
	3.250%	4.125%	360	31,206	265
	4.375%	4.375%	360	91,614	265
	4.500%	4.500%	420	213,825	351
	4.375%	4.632%	480	442,617	409
	4.250%	4.889%	360	2,501,855	252
	4.875%	5.006%	360	834,481	291
	4.625%	5.097%	480	201,031	424
	4.750%	5.130%	420	252,883	359
	4.750%	5.162%	480	663,624	418
	3.625%	5.168%	360	43,056	276
	5.250%	5.250%	420	886,825	360
	5.375%	5.375%	420	300,325	350
	5.250%	5.452%	480	353,370	431
	5.000%	5.510%	480	133,958	418
	5.125%	5.648%	480	260,903	416
	6.125%	6.125%	360	472,991	297
	6.000%	6.175%	360	3,382,221	280
	6.000%	6.237%	420	2,798,243	351
	6.000%	6.263%	480	581,339	410
	6.250%	6.314%	420	7,209,019	341
	6.250%	6.335%	360	8,537,638	285
	5.875%	6.345%	420	312,226	355
	6.375%	6.375%	420	1,082,238	350
	6.375%	6.478%	360	1,342,266	290
	6.500%	6.500%	420	5,150,931	343
	4.500%	6.546%	360	11,729,709	243
	6.625%	6.625%	360	184,531	298
	6.625%	6.625%	420	774,758	354
	6.500%	6.658%	360	8,302,494	284
	5.125%	6.686%	360	1,277,960	288
	6.625%	6.718%	480	3,882,933	415
	6.500%	6.750%	480	4,989,100	411
	6.125%	6.750%	480	6,607,291	410
	6.750%	6.750%	480	550,229	406
	6.750%	6.750%	420	2,909,905	353
	6.375%	6.750%	480	5,515,062	411
	5.875%	6.825%	360	477,432	271
	5.750%	6.828%	360	686,195	219
	5.375%	6.832%	360	293,915	267
	6.875%	6.875%	480	1,314,754	411
	6.750%	6.891%	360	4,963,958	284
	7.000%	7.000%	420	2,213,455	353
	4.750%	7.116%	360	11,545,548	249
	7.125%	7.125%	360	2,968,964	298
	7.125%	7.125%	480	903,820	411
	7.000%	7.254%	360	2,326,730	275
	7.375%	7.375%	420	544,333	349
	5.250%	7.471%	360	3,208,661	247
	7.250%	8.641%	360	467,998	193
	5.000%	8.812%	360	6,788,164	254
	7.500%	8.835%	360	133,819	199
	5.625%	9.063%	360	837,584	268
	5.500%	9.179%	360	2,043,017	259
	8.000%	9.792%	360	147,226	194
	7.750%	10.307%	360	308,911	197
				<u>135,562,483</u>	

**HMRB Mortgage Loan Information
March 31, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014	Weighted Average Maturity (in months)	
HMRB 2008JK	2.000%	2.024%	420	673,358	361	
	2.125%	2.142%	420	270,508	356	
	2.000%	2.276%	360	845,516	294	
	2.250%	2.577%	360	109,348	290	
	3.000%	3.000%	480	834,967	423	
	3.000%	3.094%	420	630,073	357	
	3.250%	3.250%	480	343,265	411	
	3.125%	3.281%	420	224,873	358	
	3.500%	3.528%	420	196,265	350	
	3.375%	3.544%	420	207,369	359	
	3.625%	3.742%	420	263,392	366	
	3.875%	3.972%	420	443,628	353	
	4.125%	4.125%	360	61,526	298	
	4.125%	4.125%	480	301,732	415	
	4.375%	4.375%	420	251,064	364	
	3.875%	4.380%	360	679,654	295	
	4.000%	4.432%	360	266,343	291	
	4.500%	4.515%	420	353,521	353	
	4.500%	4.594%	360	459,471	295	
	4.750%	4.750%	420	288,095	353	
	3.000%	4.764%	360	763,051	290	
	4.375%	4.900%	360	152,839	302	
	4.625%	4.921%	360	461,589	291	
	4.750%	5.003%	360	417,419	300	
	5.000%	5.098%	420	367,071	258	
	5.375%	5.515%	420	466,600	357	
	4.875%	5.714%	360	323,011	302	
	5.625%	5.722%	420	728,271	359	
	5.750%	5.750%	420	194,750	353	
	5.000%	5.860%	360	230,041	298	
	5.875%	5.875%	420	226,858	357	
	6.000%	6.000%	480	287,862	417	
	6.125%	6.125%	480	890,947	411	
	6.125%	6.156%	420	296,280	358	
	5.625%	6.273%	360	3,788,670	292	
	5.750%	6.295%	360	6,556,497	291	
	6.250%	6.299%	420	3,035,036	351	
	5.375%	6.300%	360	12,088,785	290	
	6.250%	6.300%	360	3,824,721	292	
	6.125%	6.300%	360	355,841	282	
	6.000%	6.300%	420	16,618,322	347	
	6.000%	6.300%	360	9,736,382	291	
	5.500%	6.300%	360	9,667,774	294	
	6.375%	6.375%	420	121,017	355	
	6.375%	6.375%	480	979,842	404	
	6.500%	6.500%	420	1,559,757	352	
	6.500%	6.500%	360	3,091,274	292	
	6.625%	6.625%	480	889,192	415	
	6.750%	6.750%	360	912,669	295	
	6.750%	6.750%	420	1,395,328	353	
	6.750%	6.750%	480	432,029	427	
	6.875%	6.875%	480	1,434,313	411	
	7.000%	7.000%	360	230,673	295	
	7.000%	7.000%	420	4,467,844	354	
	7.125%	7.125%	480	482,051	411	
	7.250%	7.250%	420	345,310	353	
	7.375%	7.375%	420	348,601	354	
				<u>95,872,483</u>		
	HMRB 2008LM	2.000%	2.030%	360	508,793	309
		4.500%	2.929%	360	405,324	245
3.000%		3.000%	360	2,886,951	294	
5.875%		3.001%	360	34,533	265	
3.250%		3.250%	480	1,188,368	413	
5.000%		3.323%	360	1,897,241	262	
3.375%		3.375%	360	165,863	293	
4.875%		3.396%	360	525,980	270	
3.500%		3.500%	480	124,547	416	
3.625%		3.625%	360	107,634	301	
3.625%		3.625%	420	340,111	355	
3.750%		3.750%	480	256,814	433	
3.750%		3.750%	420	417,952	355	
3.875%		3.875%	360	847,138	297	
4.000%		3.891%	360	889,511	292	
5.250%		3.914%	360	1,915,027	270	
4.750%		3.989%	360	815,712	274	
4.125%		4.125%	360	384,467	298	
4.250%		4.555%	360	565,021	296	
4.625%		4.625%	360	127,239	295	
5.625%		4.633%	360	502,962	297	
4.750%		4.750%	420	201,091	353	
5.500%		4.973%	360	4,658,670	273	
5.125%		5.125%	480	251,217	419	
5.250%		5.250%	420	247,317	364	
5.125%		5.260%	360	1,717,885	293	
5.375%		5.375%	360	6,007,551	291	
5.750%		5.495%	360	973,925	282	
5.875%		5.875%	420	364,248	354	
6.000%		5.898%	360	8,983,670	289	
6.125%		6.196%	360	2,089,657	297	
6.250%		6.203%	360	8,393,072	292	
6.375%		6.375%	420	309,365	363	
6.500%		6.497%	360	29,300,145	294	
6.625%		6.625%	360	475,729	297	
6.750%		6.750%	360	3,428,979	297	
6.750%		6.750%	420	1,241,050	356	
6.875%		6.875%	480	353,540	413	
6.875%		6.875%	420	156,409	355	
7.000%		7.000%	360	10,686,290	294	
7.000%	7.000%	420	7,067,211	356		
7.000%	7.000%	480	1,268,167	429		
7.125%	7.125%	360	423,949	298		
7.125%	7.125%	480	5,574,048	417		
			<u>109,080,374</u>			

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB GENERAL	1.375%	1.375%	360	722,301	149
	1.500%	1.500%	360	480,120	130
	1.750%	1.750%	360	37,506	134
	2.000%	2.000%	420	678,582	333
	2.000%	2.000%	480	3,254	407
	2.000%	2.009%	360	567,214	241
	2.125%	2.125%	420	98,669	325
	2.250%	2.250%	360	220,931	134
	3.000%	2.858%	360	4,586,232	231
	2.875%	2.989%	360	81,790	227
	3.000%	3.000%	420	606,074	336
	3.125%	3.125%	360	7,667	272
	3.250%	3.250%	480	58,492	409
	3.375%	3.375%	360	1,102	293
	3.375%	3.375%	420	120,192	346
	3.500%	3.500%	420	3,902	341
	3.500%	3.500%	480	827	416
	3.625%	3.625%	420	223,354	334
	3.750%	3.750%	480	1,706	433
	3.750%	3.750%	420	57,892	340
	3.875%	3.953%	360	65,615	252
	4.000%	4.000%	420	356,249	328
	4.000%	4.024%	360	8,883,963	243
	4.125%	4.125%	420	60,952	323
	4.125%	4.173%	360	33,652	244
	4.250%	4.250%	420	130,303	332
	4.500%	4.310%	360	15,549,068	242
	4.375%	4.375%	420	836,259	325
	4.250%	4.446%	360	12,122,056	243
	4.500%	4.500%	480	3,937	395
	4.500%	4.500%	420	53,990	328
	4.625%	4.625%	360	56,889	195
	4.375%	4.724%	360	200,869	282
	4.750%	4.750%	420	58,147	332
	3.625%	4.828%	360	152,348	287
	4.875%	4.875%	480	4,018	395
	3.250%	4.961%	360	214,828	256
	5.125%	5.125%	480	1,669	419
	5.125%	5.125%	420	2,860	339
	5.750%	5.138%	360	9,832,288	210
	5.200%	5.200%	360	151,235	150
	3.750%	5.229%	360	293,059	256
	5.250%	5.250%	420	5,461,067	312
	5.500%	5.307%	360	7,421,918	243
	4.750%	5.448%	360	23,236,159	245
	5.500%	5.500%	420	8,533,281	312
	5.000%	5.609%	360	28,282,318	244
	5.625%	5.625%	420	4,515	329
	5.625%	5.625%	480	3,831	404
	5.250%	5.672%	360	11,842,926	239
	5.750%	5.750%	480	26,169	389
	5.750%	5.750%	420	6,304,688	320
	5.875%	5.875%	480	3,035	395
	5.875%	5.875%	420	335,637	331
	6.000%	5.939%	360	11,488,379	181
	5.950%	5.950%	360	1,607,401	118
	6.000%	6.000%	420	1,206,336	336
	6.000%	6.000%	480	85,635	380
	5.375%	6.065%	360	1,169,552	271
	6.125%	6.125%	420	507,767	318
	6.125%	6.125%	480	56,765	393
	6.125%	6.196%	360	13,880	297
	5.625%	6.200%	360	3,657,698	272
	6.250%	6.245%	360	7,245,602	170
	6.250%	6.250%	420	88,578	316

**HMRB Mortgage Loan Information
March 31, 2014**

<u>Series Name</u>	<u>Underlying Mortgage Rate</u>	<u>Weighted Average Yield to Series</u>	<u>Loan Term</u>	<u>Outstanding Principal Amount of Mortgage Loan Portfolio at March 31, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB GENERAL	4.875%	6.335%	360	255,899	273
	5.125%	6.340%	360	1,856,305	272
	6.375%	6.375%	420	76,857	350
	6.500%	6.527%	360	7,126,576	173
	6.750%	6.620%	360	7,266,931	156
	6.625%	6.625%	360	643,015	149
	6.750%	6.750%	420	8,243	356
	6.875%	6.875%	360	902,622	147
	6.875%	6.875%	420	1,039	355
	6.875%	6.875%	480	2,348	413
	7.000%	6.984%	360	6,014,613	159
	7.000%	7.000%	480	8,424	429
	7.000%	7.000%	420	46,943	356
	7.125%	7.125%	480	37,025	417
	7.125%	7.125%	360	576,124	154
	6.375%	7.162%	360	315,603	294
	7.250%	7.247%	360	8,223,693	141
	6.500%	7.250%	420	448,079	349
	7.300%	7.300%	360	47,452	106
	5.875%	7.322%	360	2,722,924	277
	7.375%	7.375%	360	275,867	126
	7.500%	7.440%	360	6,697,917	126
	7.450%	7.450%	360	789	59
	7.450%	7.450%	300	5,648	17
	7.750%	7.503%	360	2,258,815	144
	7.600%	7.600%	360	244,602	97
	7.625%	7.625%	360	215,436	131
	7.875%	7.875%	360	260,533	109
	7.900%	7.900%	300	206,084	20
	7.950%	7.950%	360	1,215	93
	8.000%	7.987%	360	898,142	173
	8.020%	8.020%	360	9,468	94
	8.100%	8.100%	360	300,318	87
	8.125%	8.125%	360	23,826	129
	8.150%	8.150%	360	982,686	69
	8.200%	8.200%	360	51,417	87
	8.250%	8.250%	360	237,012	126
	8.350%	8.350%	360	474,753	76
	8.375%	8.375%	360	228,043	127
	8.400%	8.400%	360	483,573	44
	8.450%	8.450%	300	16,358	13
	8.500%	8.500%	360	1,186,470	84
	8.550%	8.550%	360	779,392	69
	8.600%	8.600%	360	88,764	87
	8.625%	8.625%	360	365,780	124
	8.700%	8.700%	360	893,627	72
	8.800%	8.800%	360	956,910	59
	8.850%	8.850%	360	323,462	56
	8.950%	8.950%	360	479,987	54
	10.125%	10.125%	360	1,600	3
				<u>231,734,407</u>	