

HMRB Mortgage Loan Information
June 30, 2014

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2000LMN	7.250%	0.000%	360	6,713	203
	3.250%	0.006%	360	120,985	254
	4.750%	0.006%	360	2,958,617	247
	4.500%	0.021%	360	602,732	235
	4.250%	0.025%	360	509,062	237
	5.250%	0.043%	360	805,999	239
	4.625%	0.064%	360	43,720	233
	5.750%	0.241%	360	168,010	248
	5.625%	0.279%	360	51,975	270
	6.250%	0.665%	360	371,932	221
	6.750%	0.718%	360	125,771	213
	5.000%	0.867%	360	406,261	240
	2.000%	2.000%	420	1,755	363
	2.000%	2.030%	360	2,558	306
	6.500%	2.123%	360	415,126	236
	7.000%	2.279%	360	138,885	231
	3.000%	3.000%	360	148,950	48
	3.250%	3.250%	480	5,979	411
	3.375%	3.375%	360	834	290
	3.500%	3.500%	480	627	413
	3.625%	3.625%	360	540	298
	3.625%	3.625%	420	1,710	352
	3.750%	3.750%	420	2,101	352
	3.750%	3.750%	480	1,293	430
	3.875%	3.875%	360	4,262	295
	4.000%	3.891%	360	4,471	289
	5.875%	4.038%	360	173	262
	4.125%	4.125%	360	1,936	295
	4.875%	4.215%	360	2,639	267
	5.500%	4.540%	360	2,681,364	218
	4.750%	4.750%	420	1,016	350
	5.125%	5.125%	480	1,269	419
	5.250%	5.250%	420	1,249	361
	5.125%	5.255%	360	8,609	291
	5.375%	5.375%	360	29,270	287
	5.875%	5.875%	420	1,840	351
	6.125%	6.125%	360	7,972	294
	6.375%	6.375%	420	1,562	360
	6.625%	6.625%	360	2,393	294
	6.750%	6.750%	420	6,249	353
	6.875%	6.875%	420	790	352
	6.875%	6.875%	480	1,782	410
	7.000%	7.000%	420	32,165	353
	7.000%	7.000%	480	6,399	427
	6.000%	7.076%	360	334,453	269
	7.125%	7.125%	360	1,414	295
	7.125%	7.125%	480	26,702	414
	8.250%	8.250%	360	1,030,770	78
	8.550%	8.550%	360	982,029	84
	8.625%	8.625%	360	347,726	83
			12,412,633		
HMRB 2000TUVW	2.000%	2.031%	420	29,197	359
	2.125%	2.142%	420	7,497	353
	2.250%	2.577%	360	3,025	287
	2.000%	2.861%	360	113,156	293
	3.000%	3.000%	480	23,219	421
	3.000%	3.094%	420	17,478	354
	3.250%	3.250%	480	30,446	410
	3.125%	3.281%	420	6,271	355
	3.375%	3.375%	360	2,918	290
	3.000%	3.451%	360	77,163	286
	3.500%	3.500%	480	2,192	413
	3.500%	3.528%	420	5,473	347
	3.375%	3.544%	420	5,754	356
	3.625%	3.625%	360	1,889	298
	3.625%	3.689%	420	13,319	359
	3.750%	3.750%	420	7,349	352
	3.750%	3.750%	480	4,523	430
	3.250%	3.874%	360	11,424	272
	3.875%	3.972%	420	12,348	350
	4.000%	4.032%	420	3,283	366
	4.000%	4.065%	360	23,037	289
	3.875%	4.157%	360	33,715	293
	4.375%	4.375%	420	6,913	352
	4.500%	4.508%	360	25,869	279
	4.500%	4.515%	420	9,830	351
	4.250%	4.555%	360	9,942	293
	4.750%	4.750%	420	11,582	350
	4.625%	4.790%	360	17,404	288
	4.375%	4.900%	360	11,187	291
	5.000%	5.098%	420	10,236	256
	5.125%	5.125%	480	12,832	415
	5.250%	5.250%	420	4,368	361
	5.125%	5.255%	360	30,110	291
	5.375%	5.515%	420	12,973	354
	5.750%	5.750%	420	5,431	350
	4.750%	5.768%	360	375,711	251
	5.625%	5.825%	420	15,990	327
	5.875%	5.875%	420	12,745	353
	4.125%	5.932%	360	58,206	276
	6.000%	6.000%	480	8,010	414

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June 30, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2000TUVW	5.375%	6.071%	360	414,385	287
	6.125%	6.125%	480	24,792	408
	6.125%	6.156%	420	8,231	355
	6.125%	6.171%	360	37,762	290
	6.250%	6.299%	420	80,553	347
	6.000%	6.300%	420	416,060	348
	6.375%	6.375%	420	8,829	357
	6.375%	6.375%	480	27,279	402
	6.625%	6.625%	360	19,264	211
	6.625%	6.625%	480	20,355	414
	6.500%	6.689%	420	37,792	349
	6.750%	6.750%	420	54,506	352
	6.750%	6.750%	480	12,027	424
	6.875%	6.875%	360	12,809	141
	6.875%	6.875%	420	2,763	352
	6.875%	6.875%	480	41,622	408
	6.250%	6.946%	360	444,385	234
	5.000%	6.995%	360	1,851,628	234
	7.000%	7.000%	420	229,425	352
	7.000%	7.000%	480	22,380	427
	7.125%	7.125%	360	12,296	208
	7.125%	7.125%	480	106,815	414
	4.875%	7.221%	360	148,024	278
	6.375%	7.250%	360	6,037	291
	7.250%	7.250%	420	9,606	350
	7.375%	7.375%	420	9,696	351
	7.375%	7.375%	360	1,729	155
	6.000%	7.469%	360	887,796	267
	7.000%	7.510%	360	268,685	249
	7.750%	7.750%	360	5,168	191
	6.500%	7.785%	360	1,970,221	217
	6.750%	7.878%	360	274,859	205
	8.000%	8.000%	360	13,490	191
	5.500%	8.360%	360	2,884,792	270
	5.250%	8.483%	360	1,042,261	236
	7.250%	8.496%	360	118,782	184
	5.750%	8.514%	360	3,510,233	254
	5.625%	8.551%	360	2,264,250	272
	5.875%	8.676%	360	494,485	237
	7.500%	10.572%	360	244,795	183
			<u>19,114,878</u>		
HMRB 2000X1X2YZ	3.000%	3.855%	360	270,202	275
	4.750%	5.237%	360	518,746	245
	5.000%	6.256%	360	4,200,272	223
	6.250%	6.338%	360	251,601	186
	6.500%	6.592%	360	2,322,393	194
	5.500%	6.832%	360	6,250,615	252
	5.250%	6.845%	360	891,186	243
	6.750%	6.845%	360	1,350,046	191
	5.750%	6.860%	360	4,050,110	258
	6.000%	7.022%	360	1,432,737	266
	5.625%	7.067%	360	1,838,055	267
	5.875%	7.067%	360	291,620	268
	7.000%	7.099%	360	190,637	201
	7.250%	7.352%	360	291,177	197
	8.000%	8.013%	360	498,348	85
	7.750%	8.873%	360	44,777	199
	7.500%	8.873%	360	114,424	182
			<u>24,806,946</u>		
HMRB 2001ABCD	2.000%	2.439%	360	216,661	271
	4.625%	5.256%	360	164,836	232
	4.500%	5.471%	360	9,918,683	248
	5.750%	5.750%	360	1,878,252	197
	5.000%	5.826%	360	2,658,191	248
	3.000%	5.861%	360	917,447	258
	6.000%	6.000%	360	2,783,231	190
	5.250%	6.148%	360	894,794	234
	4.250%	6.181%	360	1,603,335	254
	5.500%	6.187%	360	1,544,749	230
	5.875%	6.250%	360	502,938	266
	4.750%	6.250%	360	1,891,435	237
	4.000%	6.250%	360	252,943	255
	5.125%	6.250%	360	1,732,313	265
	6.250%	6.250%	360	1,585,141	190
	6.500%	6.500%	360	939,982	189
	6.750%	8.479%	360	392,867	195
	7.000%	8.750%	360	165,745	191
				<u>30,043,543</u>	

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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, 2014	Weighted Average Maturity (in months)
HMRB 2001EFG	2.000%	2.039%	420	39,794	358
	2.125%	2.142%	420	12,937	353
	2.000%	2.278%	360	46,979	292
	2.250%	2.577%	360	5,221	287
	3.000%	3.000%	480	40,068	421
	3.250%	3.250%	360	10,205	287
	3.250%	3.250%	480	16,453	408
	3.125%	3.281%	420	10,822	355
	3.500%	3.528%	420	9,445	347
	3.375%	3.544%	420	9,929	356
	3.625%	3.742%	420	12,665	365
	3.000%	3.949%	420	282,007	348
	3.875%	3.972%	420	21,310	350
	4.000%	4.032%	420	5,665	366
	4.125%	4.125%	360	2,948	295
	3.000%	4.266%	360	159,357	238
	4.375%	4.375%	420	11,930	352
	3.875%	4.381%	360	32,457	293
	4.500%	4.515%	420	16,963	351
	4.750%	4.750%	420	13,858	350
	4.375%	5.084%	360	74,839	225
	5.000%	5.098%	420	17,665	256
	5.125%	5.125%	480	14,487	412
	4.000%	5.252%	360	303,386	235
	5.375%	5.515%	420	22,387	354
	4.875%	5.714%	360	15,483	297
	5.750%	5.750%	420	9,372	350
	5.625%	5.825%	420	27,594	327
	5.875%	5.875%	420	10,891	354
	6.000%	6.000%	480	13,822	414
	6.125%	6.125%	480	42,783	408
	6.125%	6.156%	420	14,204	355
	5.625%	6.273%	360	177,916	289
	6.250%	6.299%	420	139,011	347
	6.125%	6.300%	360	17,047	279
	6.000%	6.300%	420	717,996	348
	6.375%	6.375%	420	5,807	352
	6.375%	6.375%	480	47,076	402
	4.750%	6.455%	360	4,966,602	249
	5.000%	6.594%	360	1,615,360	225
	6.625%	6.625%	480	35,127	414
	6.750%	6.750%	420	56,344	351
	6.750%	6.750%	480	20,755	424
	5.500%	6.836%	360	1,747,974	235
	6.875%	6.875%	480	61,070	408
	5.750%	6.878%	360	1,077,322	228
	6.000%	6.906%	360	2,216,185	218
	7.000%	7.000%	420	201,778	351
	7.125%	7.125%	480	23,167	409
	6.250%	7.186%	360	993,471	217
7.250%	7.250%	420	16,576	350	
7.375%	7.375%	420	16,732	351	
6.500%	7.471%	360	803,550	208	
5.250%	7.528%	360	3,410,067	236	
4.625%	7.622%	360	107,065	247	
5.375%	8.099%	360	1,637,717	273	
6.750%	8.147%	360	451,675	205	
4.500%	8.172%	360	810,954	235	
6.500%	8.327%	420	246,152	348	
7.000%	9.077%	360	277,695	188	
			<u>23,226,116</u>		
HMRB 2001HIJK	2.000%	2.756%	360	165,564	263
	3.000%	3.000%	360	550,738	242
	4.000%	4.000%	360	5,811,098	242
	4.250%	4.250%	360	1,627,604	245
	6.000%	4.488%	360	276,380	210
	4.625%	4.625%	360	52,944	197
	5.000%	4.755%	360	6,147,707	243
	5.250%	4.937%	360	4,468,874	237
	5.750%	4.944%	360	1,210,788	219
	3.250%	4.961%	360	10,681	253
	3.750%	5.025%	360	190,257	274
	4.500%	5.138%	360	633,722	243
	5.500%	5.479%	360	3,813,719	238
	5.125%	5.845%	360	186,032	277
	6.500%	5.934%	360	1,749,503	202
	6.250%	5.976%	360	2,999,509	201
	4.750%	6.303%	360	6,201,569	245
	6.625%	6.625%	360	25,439	147
	5.375%	6.700%	360	2,379,121	264
	6.750%	6.757%	360	213,809	175
6.875%	6.875%	360	29,907	141	
5.625%	6.974%	360	68,481	260	
7.000%	7.018%	360	389,506	193	
7.125%	7.125%	360	17,163	150	

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HMRB 2001HIJK	7.250%	7.250%	360	203,027	182
	6.375%	7.250%	360	14,096	291
	5.875%	7.250%	360	13,181	270
	6.500%	7.250%	420	22,287	346
	7.300%	7.300%	360	498,404	103
	7.375%	7.375%	360	4,037	155
	7.450%	7.450%	360	15,338	56
	7.500%	7.500%	360	67,941	151
	7.600%	7.600%	360	781,314	89
	7.750%	7.750%	360	12,065	191
	7.875%	7.875%	360	34,817	119
	7.950%	7.950%	360	12,309	90
	8.000%	8.000%	360	370,534	126
	8.020%	8.020%	360	213,569	92
	8.200%	8.200%	360	254,042	84
				<u>41,737,076</u>	
	HMRB 2001LMNOP	2.000%	2.039%	420	18,389
2.125%		2.142%	420	5,978	353
2.250%		2.577%	360	2,413	287
2.000%		2.785%	360	213,846	264
3.000%		3.000%	480	18,516	421
3.000%		3.094%	420	13,938	354
3.250%		3.250%	360	4,716	287
3.250%		3.250%	480	7,603	408
3.125%		3.281%	420	5,001	355
3.500%		3.528%	420	4,365	347
3.375%		3.544%	420	4,588	356
3.625%		3.742%	420	5,852	365
3.875%		3.972%	420	9,847	350
4.000%		4.032%	420	2,618	366
4.375%		4.375%	420	5,513	352
3.875%		4.381%	360	14,999	293
4.000%		4.432%	360	5,902	289
4.500%		4.515%	420	7,839	351
4.500%		4.594%	360	10,194	293
4.750%		4.750%	420	6,404	350
4.625%		4.882%	360	12,020	290
4.875%		4.893%	360	335,646	258
4.375%		4.900%	360	8,921	291
5.000%		5.000%	360	5,382,142	254
5.000%		5.098%	420	8,163	256
5.125%		5.125%	480	6,695	412
4.125%		5.293%	360	155,276	268
3.000%		5.447%	360	11,338	288
5.375%		5.515%	420	10,345	354
4.750%		5.527%	360	5,450,097	242
5.750%		5.750%	420	4,331	350
5.625%		5.825%	420	12,751	327
5.750%		5.843%	360	3,294,956	209
5.875%		5.875%	420	5,033	354
5.250%		5.916%	360	4,311,136	227
6.000%		6.000%	480	6,387	414
6.000%		6.118%	360	1,617,557	221
6.125%		6.125%	480	19,770	408
6.125%		6.156%	420	6,564	355
6.250%		6.254%	360	894,857	208
6.250%		6.299%	420	64,237	347
6.000%		6.300%	420	331,790	348
5.375%		6.300%	360	248,817	287
6.125%	6.300%	360	7,878	279	
5.500%	6.303%	360	2,765,906	244	
6.375%	6.375%	420	2,683	352	
6.375%	6.375%	480	21,754	402	
6.500%	6.500%	420	22,525	349	
6.625%	6.625%	480	16,232	414	
5.625%	6.668%	360	1,114,549	272	
6.500%	6.671%	360	1,268,528	211	
5.125%	6.750%	360	373,956	263	
5.875%	6.750%	360	332,229	264	
6.750%	6.750%	420	26,037	351	
6.750%	6.750%	480	9,591	424	
6.875%	6.875%	480	28,221	408	
7.000%	7.000%	420	93,243	351	
7.125%	7.125%	480	10,706	409	
7.250%	7.250%	420	7,660	350	
7.375%	7.375%	420	7,732	351	
7.000%	7.918%	360	573,570	210	
6.750%	8.330%	360	358,006	210	
7.250%	8.750%	360	32,446	203	
			<u>29,640,804</u>		

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HMRB 2001QRS	2.000%	2.000%	480	3,019	404
	2.000%	2.039%	420	33,511	358
	2.125%	2.142%	420	10,895	353
	2.000%	2.219%	360	40,614	292
	2.250%	2.577%	360	4,397	287
	3.000%	3.000%	480	33,742	421
	3.000%	3.077%	420	30,950	353
	3.125%	3.125%	360	7,098	269
	3.250%	3.250%	480	13,855	408
	3.125%	3.281%	420	9,113	355
	3.500%	3.500%	360	2,258	263
	3.500%	3.519%	420	11,578	345
	3.375%	3.526%	420	9,375	318
	3.625%	3.742%	420	10,665	365
	3.750%	3.750%	360	3,853	289
	4.125%	3.928%	360	5,020	291
	3.875%	3.972%	420	17,945	350
	4.000%	4.021%	420	7,392	353
	4.250%	4.250%	420	5,187	336
	3.875%	4.347%	360	29,279	291
	4.375%	4.375%	420	10,046	352
	3.250%	4.382%	360	144,165	263
	4.500%	4.500%	480	1,570	387
	4.500%	4.515%	420	14,285	351
	4.000%	4.613%	360	169,044	214
	4.750%	4.750%	420	11,670	350
	4.375%	4.865%	360	17,415	289
	4.875%	4.875%	480	3,736	393
	5.125%	5.072%	360	119,991	264
	5.000%	5.098%	420	14,876	256
	5.125%	5.125%	480	12,200	412
	5.125%	5.125%	420	2,659	336
	4.625%	5.396%	360	122,970	246
	3.000%	5.447%	360	20,662	288
	5.375%	5.515%	420	18,852	354
	5.625%	5.625%	480	3,562	401
	5.750%	5.750%	480	23,040	385
	5.750%	5.750%	420	25,700	334
	5.625%	5.795%	420	27,435	327
	5.875%	5.875%	480	2,820	392
	5.875%	5.875%	420	24,639	345
	6.000%	6.000%	480	90,995	392
	6.125%	6.125%	480	88,740	398
	6.125%	6.129%	420	89,522	333
	5.375%	6.271%	360	468,105	286
	6.250%	6.280%	420	191,081	333
	6.000%	6.283%	420	641,918	346
	6.125%	6.300%	360	14,355	279
	5.500%	6.355%	360	3,159,736	219
	6.375%	6.375%	480	39,643	402
	6.375%	6.375%	420	4,890	352
	5.750%	6.449%	360	798,195	233
	6.500%	6.500%	420	41,048	349
	4.750%	6.528%	360	769,600	242
	6.625%	6.625%	480	29,580	414
	5.625%	6.630%	360	494,743	278
	6.750%	6.750%	480	17,478	424
	6.750%	6.750%	360	21,724	291
	6.750%	6.750%	420	47,447	351
	6.000%	6.795%	360	1,795,755	224
	6.875%	6.875%	480	51,427	408
	5.250%	6.905%	360	2,861,811	243
	5.875%	6.914%	360	106,639	263
	5.000%	6.952%	360	4,156,696	254
	4.500%	6.978%	360	1,048,189	243
	7.000%	7.000%	360	9,311	292
	7.000%	7.000%	420	169,919	351
	6.500%	7.003%	360	205,281	250
	7.125%	7.125%	480	19,509	409
	4.875%	7.176%	360	1,068,237	262
	7.250%	7.250%	420	13,959	350
	7.375%	7.375%	420	14,090	351
	6.250%	7.964%	360	1,000,987	220
				<u>20,611,696</u>	
HMRB 2001TUV	6.125%	0.000%	360	5,880	285
	4.625%	0.000%	420	1,834	359
	6.750%	0.000%	420	13,632	341
	5.000%	0.000%	420	77	0
	6.500%	0.000%	480	5,855	398
	6.750%	0.000%	480	16,034	400
	6.250%	0.000%	480	3,308	403
	6.625%	0.000%	480	11,137	402
	5.125%	0.000%	480	1,336	399
	2.000%	1.958%	420	23,442	331
	2.250%	2.250%	480	7,276	393
	2.000%	2.410%	360	166,774	272
	3.000%	3.000%	420	99,077	341
	3.000%	3.000%	360	411,107	283
	3.125%	3.125%	420	17,872	330
	3.250%	3.250%	420	16,352	338
	3.875%	3.875%	360	134,854	244

HMRB Mortgage Loan Information
June 30, 2014

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)	
HMRB 2001TUV	3.750%	4.261%	360	317,454	303	
	4.375%	4.375%	420	12,217	333	
	4.750%	4.823%	360	2,171,827	243	
	6.125%	4.946%	480	77,690	392	
	5.125%	5.125%	360	912,473	274	
	5.125%	5.125%	420	41,217	335	
	4.500%	5.233%	360	737,872	233	
	5.250%	5.250%	360	3,842,349	216	
	5.250%	5.250%	420	25,643	340	
	4.250%	5.261%	360	784,254	236	
	5.375%	5.375%	360	76,396	276	
	5.000%	5.558%	360	7,190,603	244	
	5.625%	5.625%	480	18,093	402	
	5.750%	5.750%	420	1,025,547	333	
	5.750%	5.750%	480	174,246	393	
	5.875%	5.875%	480	137,729	393	
	5.875%	5.875%	360	175,317	277	
	6.000%	5.943%	480	356,478	397	
	5.625%	5.968%	360	757,089	256	
	5.500%	5.998%	360	3,203,847	248	
	6.000%	6.000%	420	419,845	324	
	6.000%	6.000%	360	2,061,733	205	
	5.750%	6.022%	360	3,900,742	219	
	6.125%	6.125%	420	10,559	330	
	6.250%	6.250%	420	70,168	332	
	6.750%	6.750%	360	19,071	189	
	7.250%	7.250%	360	145,511	206	
	6.250%	7.502%	360	829,395	207	
	6.500%	8.124%	360	181,861	193	
				<u>30,613,071</u>		
	HMRB 2002ABC	2.000%	2.000%	480	13,422	404
		2.000%	2.687%	360	143,664	257
3.000%		3.000%	420	24,676	348	
3.125%		3.125%	360	31,559	269	
3.375%		3.375%	420	4,506	0	
3.500%		3.500%	360	10,038	263	
3.500%		3.500%	420	16,116	338	
4.125%		3.736%	360	11,282	287	
3.750%		3.750%	360	17,131	289	
3.875%		3.875%	360	8,655	267	
3.625%		3.970%	360	158,754	243	
4.000%		4.000%	420	11,655	329	
4.000%		4.090%	360	1,255,612	208	
4.250%		4.250%	420	23,060	336	
4.375%		4.375%	360	5,145	262	
4.500%		4.500%	480	6,980	387	
4.625%		4.625%	360	18,548	263	
4.875%		4.875%	480	16,612	393	
4.750%		5.026%	360	7,731,724	239	
5.125%		5.072%	360	533,476	264	
5.125%		5.125%	420	11,820	336	
4.500%		5.300%	360	4,178,375	247	
5.500%		5.358%	360	1,444,073	220	
5.375%		5.375%	360	65,263	268	
5.875%		5.613%	360	83,822	264	
5.625%		5.625%	480	15,838	401	
5.625%		5.625%	420	18,664	326	
5.750%		5.679%	360	1,627,168	210	
5.000%		5.717%	360	4,437,297	239	
5.750%		5.750%	420	79,170	327	
5.750%		5.750%	480	102,434	385	
5.625%		5.816%	360	574,807	263	
5.875%	5.875%	480	12,539	392		
5.875%	5.875%	420	68,767	340		
5.250%	5.924%	360	3,304,179	249		
6.000%	6.000%	480	352,809	389		
6.000%	6.000%	360	1,675,832	205		
6.000%	6.000%	420	165,785	321		
6.125%	6.125%	480	234,357	391		
6.125%	6.125%	420	344,832	330		
4.250%	6.250%	360	1,220,521	253		
6.250%	6.250%	420	329,089	312		
6.250%	6.250%	360	1,203,391	208		
6.500%	6.500%	360	421,326	213		
6.750%	6.750%	360	91,105	197		
			<u>32,105,878</u>			

HMRB Mortgage Loan Information
June 30, 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 June 30, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2002HJK	6.125%	0.000%	360	459	285
	6.500%	0.000%	480	457	398
	6.750%	0.000%	480	1,252	400
	6.250%	0.000%	480	258	403
	6.625%	0.000%	480	869	402
	5.125%	0.000%	480	104	399
	4.625%	0.000%	420	143	359
	6.750%	0.000%	420	1,064	341
	2.000%	2.003%	420	9,640	355
	2.000%	2.010%	480	8,405	406
	2.000%	2.156%	360	260,737	268
	2.250%	2.262%	480	568	393
	2.750%	2.765%	420	8,536	345
	2.875%	2.890%	420	1,855	336
	3.000%	3.016%	420	28,993	344
	3.000%	3.016%	480	3,010	395
	3.125%	3.141%	360	16,927	273
	3.125%	3.141%	420	1,395	330
	3.625%	3.202%	360	8,389	278
	3.250%	3.267%	420	1,277	338
	3.375%	3.391%	420	1,794	0
	3.500%	3.517%	360	3,996	263
	3.500%	3.517%	420	6,416	338
	3.625%	3.645%	420	3,036	341
	3.750%	3.770%	420	5,631	368
	3.875%	3.899%	360	454,437	229
	4.000%	3.986%	360	873,278	214
	4.000%	4.019%	420	4,640	329
	4.125%	4.147%	420	6,381	359
	4.250%	4.271%	420	13,428	337
	4.375%	4.397%	360	4,287	268
	4.375%	4.398%	420	954	333
	3.750%	4.467%	360	273,367	265
	4.500%	4.523%	480	6,345	392
	4.500%	4.524%	420	3,350	337
	4.250%	4.528%	360	5,214,263	250
	4.625%	4.647%	360	7,384	263
	4.500%	4.701%	360	2,180,605	257
	4.750%	4.776%	420	6,981	341
	4.125%	4.793%	360	156,219	263
	4.875%	4.899%	480	6,613	393
	5.375%	4.963%	360	100,351	268
	5.000%	5.019%	420	3,578	337
	5.000%	5.027%	480	2,039	402
	5.000%	5.050%	360	8,890,390	241
	4.750%	5.130%	360	5,013,212	237
	5.125%	5.152%	420	13,613	342
	6.750%	5.206%	360	11,109	217
	5.250%	5.269%	360	5,752,942	222
	5.250%	5.278%	420	7,329	343
	5.500%	5.530%	420	4,486	344
	5.125%	5.570%	360	1,522,202	266
	5.625%	5.652%	420	7,430	326
	5.625%	5.653%	480	7,718	402
	5.625%	5.771%	360	464,402	268
	5.750%	5.779%	480	54,383	387
	5.750%	5.780%	420	111,576	332
	6.500%	5.790%	360	137,796	214
	5.500%	5.840%	360	6,027,319	216
	3.000%	5.842%	360	1,611,314	264
	5.750%	5.904%	360	5,295,663	216
	5.875%	5.904%	420	35,402	339
	5.875%	5.906%	480	21,031	393
	5.875%	5.937%	360	276,986	266
	4.875%	5.987%	360	569,835	260
	6.000%	6.023%	480	214,149	391
	6.000%	6.032%	420	304,295	331
	6.125%	6.084%	480	101,723	391
	6.000%	6.118%	360	2,016,430	212
	6.125%	6.156%	420	223,943	329
	6.250%	6.281%	420	185,699	319
	6.250%	6.787%	360	1,111,759	213
				<u>49,687,849</u>	
HMRB 2002LMN	2.000%	2.029%	360	108,903	246
	3.000%	3.619%	360	226,447	284
	4.000%	4.045%	360	2,408,470	217
	4.125%	4.172%	360	126,133	222
	4.250%	4.313%	360	1,335,767	256
	5.000%	4.779%	360	5,122,480	225
	4.750%	4.859%	360	13,244,378	243
	4.500%	4.998%	360	209,826	257
	5.250%	5.311%	360	5,539,997	220
	4.875%	5.429%	360	1,399,650	261
	5.500%	5.564%	360	3,536,033	216
	5.625%	5.708%	360	172,040	266
	5.750%	5.815%	360	3,127,747	219
	5.875%	5.962%	360	235,839	267
	6.000%	6.068%	360	311,634	218
				<u>37,105,344</u>	

**HMRB Mortgage Loan Information
June 30, 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 June 30, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2002STUV	5.750%	0.000%	360	73,910	235
	6.000%	0.000%	360	12,658	233
	2.000%	1.745%	360	110,416	260
	4.250%	3.736%	360	2,018,335	234
	4.375%	3.959%	360	40,949	241
	4.500%	4.000%	360	1,530,310	234
	4.625%	4.185%	360	37,983	223
	4.750%	4.317%	360	3,354,907	242
	5.000%	4.552%	360	3,286,010	224
	5.250%	4.645%	360	3,919,280	236
	5.625%	4.909%	360	93,292	264
	5.500%	4.977%	360	76,538	224
	6.375%	5.564%	360	152,540	284
	6.750%	6.108%	360	44,115	209
			<hr/>	14,751,241	
HMRB 2003HI	7.125%	0.000%	360	30,088	294
	3.750%	0.000%	360	7,299	302
	3.125%	0.000%	360	7,678	297
	3.500%	0.000%	360	13,050	295
	7.000%	0.000%	480	12,326	414
	6.750%	0.050%	360	160,384	295
	7.000%	0.102%	360	35,041	294
	5.875%	1.560%	420	1,901	353
	3.625%	1.592%	360	19,040	298
	2.000%	2.186%	360	13,953	285
	2.125%	2.217%	420	579	353
	6.625%	2.229%	360	86,989	293
	2.000%	2.236%	420	51,251	353
	2.250%	2.668%	360	234	287
	3.000%	3.105%	480	1,794	421
	3.000%	3.202%	420	1,351	354
	3.000%	3.273%	360	737,416	249
	3.250%	3.364%	360	457	287
	3.250%	3.364%	480	737	408
	3.125%	3.396%	420	485	355
	6.000%	3.443%	360	316,058	287
	6.250%	3.620%	360	292,199	288
	3.500%	3.652%	420	423	347
	3.375%	3.668%	420	445	356
	4.625%	3.706%	360	14,865	287
	3.625%	3.873%	420	567	365
	3.875%	4.111%	420	954	350
	4.000%	4.174%	420	254	366
	4.125%	4.270%	360	132	295
	4.375%	4.529%	420	534	352
	4.000%	4.534%	360	2,056,356	232
	3.875%	4.535%	360	1,453	293
	4.500%	4.673%	420	760	351
	5.750%	4.784%	360	695,251	277
	4.250%	4.837%	360	5,558,399	230
	4.750%	4.917%	420	621	350
	4.375%	4.920%	360	7,373	284
	4.500%	5.085%	360	8,699,835	242
	5.000%	5.277%	420	791	256
	5.125%	5.305%	480	649	412
	4.875%	5.336%	360	257,996	266
	4.750%	5.370%	360	12,435,514	240
	5.125%	5.623%	360	1,008,500	265
	5.000%	5.680%	360	5,197,086	231
	5.250%	5.907%	360	3,562,413	248
	6.500%	5.917%	360	353,709	286
	6.250%	5.930%	420	6,843	347
	5.750%	5.952%	420	420	350
	5.500%	6.002%	360	1,593,305	262
	5.375%	6.013%	420	45,325	359
	5.625%	6.030%	420	1,236	327
	6.000%	6.211%	480	619	414
6.125%	6.286%	360	458,932	282	
5.625%	6.305%	360	329,334	284	
6.125%	6.340%	480	1,916	408	
6.125%	6.372%	420	636	355	
5.375%	6.521%	360	24,111	287	
6.000%	6.521%	420	32,151	348	
6.375%	6.599%	420	260	352	
6.375%	6.599%	480	2,108	402	
6.625%	6.858%	480	1,573	414	
6.750%	6.987%	420	2,523	351	
6.750%	6.987%	480	929	424	
6.875%	7.116%	480	2,735	408	
6.375%	7.140%	360	107,470	285	
7.000%	7.246%	420	9,035	351	
6.500%	7.269%	420	106,685	345	
7.125%	7.375%	480	1,037	409	
6.625%	7.420%	420	25,463	344	
7.250%	7.504%	420	742	350	
7.375%	7.634%	420	749	351	
			<hr/>	44,401,321	

**HMRB Mortgage Loan Information
June 30, 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 June 30, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2003KL	2.000%	2.064%	360	171,019	279
	3.000%	3.170%	360	1,162,820	237
	3.250%	3.324%	480	977,797	405
	3.875%	3.987%	360	130,836	231
	4.000%	4.144%	360	2,151,464	235
	4.125%	4.219%	360	159,140	261
	4.250%	4.401%	360	5,422,876	230
	4.375%	4.502%	360	70,137	228
	4.500%	4.714%	360	4,745,825	236
	4.750%	4.884%	360	8,318,511	244
	4.875%	4.977%	360	61,288	265
	5.000%	5.139%	360	14,831,604	246
	4.625%	5.182%	360	6,337	232
	5.125%	5.324%	360	735,325	262
	5.250%	5.403%	360	5,360,617	236
	5.375%	5.497%	360	427,907	263
	5.500%	5.694%	360	743,446	235
	5.625%	5.753%	360	602,344	278
	5.750%	5.776%	360	114,549	201
	6.000%	5.916%	360	86,583	195
6.250%	6.163%	360	47,463	200	
5.875%	6.238%	360	19,303	266	
6.500%	6.409%	360	30,705	195	
6.375%	6.520%	360	120,388	281	
7.000%	8.628%	360	6,372	191	
6.750%	8.628%	360	13,056	196	
			46,517,711		
HMRB 2003MN	3.625%	1.318%	360	22,249	258
	2.000%	2.014%	360	388,417	259
	2.875%	2.657%	360	10,280	224
	5.750%	2.953%	360	719,410	227
	3.000%	3.041%	360	3,353,483	239
	3.750%	3.266%	360	19,963	240
	3.500%	3.541%	360	250,649	260
	6.000%	3.850%	360	211,991	212
	3.875%	3.929%	360	114,341	251
	4.000%	4.001%	360	1,572,786	235
	4.250%	4.171%	360	3,373,576	236
	4.500%	4.493%	360	9,005,264	234
	4.625%	4.679%	360	176,917	275
	4.750%	4.742%	360	16,258,635	240
	6.250%	4.851%	360	181,771	214
	5.000%	4.904%	360	20,216,911	241
	4.875%	4.941%	360	285,972	232
	5.125%	5.085%	360	936,236	267
	5.500%	5.119%	360	3,759,589	235
	5.250%	5.134%	360	7,852,366	246
5.375%	5.413%	360	2,457,791	265	
6.500%	5.817%	360	147,018	213	
6.750%	6.605%	360	80,529	217	
			71,396,144		
HMRB 2004DEF	2.000%	2.030%	360	809,057	268
	2.875%	2.555%	360	11,879	224
	3.000%	3.000%	360	329,330	259
	3.750%	3.062%	360	23,070	240
	3.625%	3.166%	360	15,049	278
	4.000%	3.977%	360	5,773,728	244
	4.250%	4.132%	360	5,927,010	241
	5.750%	4.327%	360	482,173	218
	5.125%	4.476%	360	250,314	273
	4.500%	4.538%	360	17,806,490	240
	6.000%	4.585%	360	291,008	208
	4.750%	4.699%	360	21,543,367	241
	6.250%	4.776%	360	301,786	214
	5.500%	4.855%	360	1,484,057	245
	4.875%	4.874%	360	175,430	266
	5.000%	5.059%	360	19,426,953	249
	6.750%	5.158%	360	19,929	217
	5.250%	5.172%	360	7,129,304	240
	5.375%	5.328%	360	2,214,126	265
	6.500%	5.728%	360	244,087	213
			84,258,147		
HMRB 2005A	2.000%	2.000%	360	618,514	255
	3.000%	3.000%	360	2,176,789	243
	3.875%	3.875%	360	187,639	244
	4.000%	4.000%	360	4,745,148	247
	4.250%	4.250%	360	17,989,519	246
	4.500%	4.500%	360	27,306,027	246
	4.625%	4.625%	360	115,624	247
	4.750%	4.750%	360	10,447,016	249
			63,586,277		

HMRB Mortgage Loan Information
June 30, 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 June 30, 2014</u>	<u>Weighted Average Maturity (in months)</u>
HMRB 2005B	2.000%	2.000%	360	395,220	249
	3.000%	3.318%	360	2,196,567	252
	3.500%	3.500%	360	161,098	254
	3.625%	3.625%	360	231,467	249
	3.750%	3.750%	360	528,805	258
	3.875%	3.875%	360	137,152	257
	4.000%	4.000%	360	13,620,468	249
	4.125%	4.125%	360	255,498	244
	4.250%	4.250%	360	20,580,014	248
	4.500%	4.500%	360	19,509,004	247
	4.750%	4.750%	360	10,545,189	249
	5.000%	5.000%	360	1,410,020	241
	5.125%	5.125%	360	81,407	264
	5.250%	5.250%	360	334,692	268
			<hr/> 69,986,601		
HMRB 2005CD	7.125%	0.000%	360	13,861	294
	3.750%	0.000%	360	3,363	302
	3.125%	0.000%	360	3,537	297
	3.500%	0.000%	360	6,012	295
	7.000%	0.000%	480	5,679	414
	6.750%	0.049%	360	73,889	295
	7.000%	0.099%	360	16,144	294
	3.625%	1.422%	360	8,772	298
	5.875%	1.507%	420	876	353
	6.625%	1.990%	360	40,076	293
	2.000%	1.998%	360	73,998	255
	2.000%	2.001%	420	23,611	353
	2.125%	2.142%	420	267	353
	5.500%	2.473%	360	35,967	294
	2.250%	2.577%	360	108	287
	3.000%	2.926%	360	482,213	262
	3.000%	3.000%	480	827	421
	3.000%	3.000%	420	248,938	322
	6.000%	3.104%	360	145,608	287
	3.125%	3.125%	420	79,505	315
	6.250%	3.243%	360	134,617	288
	3.250%	3.250%	360	211	287
	3.250%	3.250%	480	339	408
	4.625%	3.337%	360	6,848	287
	3.500%	3.500%	420	132,858	319
	3.375%	3.544%	420	205	356
	3.625%	3.742%	420	261	365
	3.875%	3.972%	420	440	350
	4.000%	3.976%	360	808,884	246
	4.000%	4.032%	420	117	366
	5.750%	4.063%	360	281,206	285
	5.125%	4.089%	360	42,032	273
	4.125%	4.125%	360	61	295
	4.125%	4.125%	420	118,563	322
	4.250%	4.249%	360	5,266,141	253
	4.250%	4.250%	420	92,537	313
	4.375%	4.375%	420	246	352
	3.875%	4.381%	360	670	293
	4.375%	4.437%	360	3,397	284
	4.500%	4.498%	360	6,646,541	251
	4.500%	4.515%	420	350	351
	4.750%	4.743%	360	1,519,024	250
	4.750%	4.750%	420	286	350
	4.875%	4.788%	360	143,987	258
	5.250%	4.939%	360	57,834	267
	5.000%	4.961%	360	251,470	265
	5.000%	5.098%	420	364	256
	5.125%	5.125%	480	299	412
	5.250%	5.250%	420	7,359,407	308
	6.500%	5.291%	360	162,954	286
	5.375%	5.378%	420	20,881	359
	6.125%	5.613%	360	211,431	282
	5.625%	5.641%	360	151,725	284
	5.375%	5.723%	360	29,529	273
6.250%	5.729%	420	3,153	347	
5.750%	5.750%	420	193	350	
5.625%	5.825%	420	569	327	
6.000%	6.000%	480	285	414	
6.125%	6.125%	480	883	408	
6.125%	6.156%	420	293	355	
6.000%	6.300%	420	14,812	348	
6.375%	6.375%	360	49,512	285	
6.375%	6.375%	420	120	352	
6.375%	6.375%	480	971	402	
6.500%	6.500%	420	49,150	345	
6.625%	6.625%	420	11,731	344	
6.625%	6.625%	480	725	414	
6.750%	6.750%	420	1,162	351	
6.750%	6.750%	480	428	424	
6.875%	6.875%	480	1,260	408	
7.000%	7.000%	420	4,163	351	
7.125%	7.125%	480	478	409	
7.250%	7.250%	420	342	350	
7.375%	7.375%	420	345	351	
			<hr/> 24,849,535		

HMRB Mortgage Loan Information
June 30, 2014

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2005EF	7.125%	0.000%	360	92,477	294
	3.750%	0.000%	360	211,383	271
	3.125%	0.000%	360	23,598	297
	3.500%	0.000%	360	40,109	295
	7.000%	0.000%	480	37,885	414
	7.000%	0.099%	360	107,703	294
	6.750%	0.209%	360	508,963	292
	4.250%	0.429%	360	1,026,973	257
	5.000%	0.858%	360	4,186,017	253
	4.750%	1.327%	360	5,824,412	253
	2.000%	1.442%	360	485,307	262
	5.875%	1.507%	420	5,843	353
	3.000%	1.593%	360	168,853	288
	3.625%	1.720%	360	70,610	295
	4.000%	1.887%	360	134,642	262
	6.625%	1.990%	360	267,369	293
	2.000%	2.001%	420	157,523	353
	2.125%	2.142%	420	1,781	353
	2.250%	2.577%	360	719	287
	2.875%	2.875%	420	438,880	318
	3.000%	3.000%	480	5,515	421
	3.000%	3.001%	420	617,500	127
	5.250%	3.121%	360	997,555	251
	4.500%	3.137%	360	2,540,513	252
	3.250%	3.250%	360	1,405	287
	3.250%	3.250%	420	148,539	321
	3.250%	3.250%	480	2,264	408
	3.125%	3.281%	420	1,489	355
	4.625%	3.337%	360	45,688	287
	6.000%	3.391%	360	1,205,209	272
	3.500%	3.528%	420	1,300	347
	3.375%	3.544%	420	1,367	356
	6.250%	3.569%	360	1,140,536	272
	5.500%	3.645%	360	647,879	264
	5.125%	3.696%	360	295,624	278
	3.625%	3.742%	420	1,743	365
	3.750%	3.750%	420	247,197	314
	3.875%	3.876%	420	205,278	321
	4.000%	4.032%	420	780	366
	5.750%	4.101%	360	2,198,122	275
	4.125%	4.125%	360	406	295
	4.250%	4.250%	420	1,046,241	322
	4.375%	4.375%	420	542,818	316
	3.875%	4.381%	360	4,467	293
	4.375%	4.437%	360	22,661	284
	4.500%	4.515%	420	2,335	351
	4.875%	4.585%	360	288,104	271
	4.750%	4.750%	420	164,426	324
	5.000%	5.003%	420	83,748	320
	5.125%	5.125%	420	337,471	317
	5.125%	5.125%	480	1,994	412
	5.250%	5.250%	420	17,070,190	317
	6.500%	5.357%	360	1,283,239	275
	5.375%	5.378%	420	139,310	359
	5.375%	5.394%	360	148,520	276
	5.500%	5.500%	420	14,897,964	320
	6.125%	5.613%	360	1,410,570	282
	5.625%	5.641%	360	1,012,239	284
	6.250%	5.729%	420	21,034	347
	5.750%	5.750%	420	3,209,354	292
	5.625%	5.825%	420	3,798	327
	6.000%	6.000%	480	1,902	414
	6.125%	6.125%	480	5,888	408
	6.125%	6.156%	420	1,955	355
	6.000%	6.300%	420	98,818	348
	6.375%	6.375%	360	330,319	285
	6.375%	6.375%	420	799	352
	6.375%	6.375%	480	6,479	402
	6.500%	6.500%	420	327,905	345
	6.625%	6.625%	420	78,262	344
	6.625%	6.625%	480	4,834	414
	6.750%	6.750%	420	7,755	351
	6.750%	6.750%	480	2,857	424
	6.875%	6.875%	480	8,405	408
	7.000%	7.000%	420	27,771	351
	7.125%	7.125%	480	3,188	409
	7.250%	7.250%	420	2,281	350
	7.375%	7.375%	420	2,303	351
				<u>66,699,160</u>	
HMRB 2006BC	5.125%	0.000%	360	668,566	264
	5.375%	0.000%	360	1,061,019	264
	4.875%	0.000%	360	491,474	261
	4.125%	0.000%	360	69,851	266
	3.750%	0.000%	360	52,905	264
	5.625%	0.427%	360	982,371	265
	2.000%	0.464%	360	195,609	263
	3.000%	0.575%	360	58,445	283
	5.250%	1.013%	360	1,127,539	258
	5.500%	1.425%	360	902,044	261
	5.875%	1.767%	360	37,611	266
	4.750%	1.977%	360	2,931,417	253

**HMRB Mortgage Loan Information
June 30, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)	
HMRB 2006BC	2.000%	2.000%	420	716,518	331	
	2.500%	2.500%	420	246,288	350	
	2.875%	2.875%	420	368,228	332	
	3.000%	3.000%	420	2,328,669	334	
	3.125%	3.125%	420	335,744	343	
	3.250%	3.250%	420	474,230	330	
	3.250%	3.250%	480	767,176	404	
	5.000%	3.340%	360	1,344,936	247	
	3.375%	3.375%	420	327,186	325	
	3.750%	3.750%	420	240,810	324	
	5.750%	3.764%	360	229,730	266	
	6.000%	3.942%	360	81,844	266	
	4.000%	4.000%	360	2,829,872	248	
	4.125%	4.125%	420	252,911	325	
	6.250%	4.160%	360	10,601	186	
	4.250%	4.250%	360	1,630,229	248	
	4.250%	4.250%	420	200,258	323	
	4.500%	4.300%	360	3,640,474	247	
	6.500%	4.326%	360	97,852	194	
	6.750%	4.493%	360	56,883	191	
	4.500%	4.500%	420	220,855	335	
	4.625%	4.625%	420	184,659	348	
	7.000%	4.659%	360	8,032	201	
	7.250%	4.826%	360	12,268	197	
	5.375%	5.375%	420	312,859	329	
	5.500%	5.500%	420	270,325	322	
	5.625%	5.625%	420	282,142	331	
	5.750%	5.750%	420	11,409,987	322	
	7.500%	5.824%	360	4,821	182	
	7.750%	5.824%	360	1,887	199	
	5.875%	5.875%	420	14,978,302	325	
	6.000%	6.000%	420	478,301	329	
	6.125%	6.125%	420	2,737,540	326	
	6.250%	6.250%	420	1,679,559	330	
	6.375%	6.375%	360	246,953	285	
	6.375%	6.375%	420	460,223	345	
	8.000%	7.709%	360	22,585	85	
				<u>58,070,587</u>		
	HMRB 2006DEF	3.000%	0.000%	360	1,903,039	264
		2.000%	2.000%	420	1,324,666	341
		5.250%	2.236%	360	1,536,665	257
		6.000%	2.370%	360	393,129	240
		4.500%	2.450%	360	227,296	248
2.750%		2.750%	420	527,568	345	
3.000%		3.000%	420	898,433	341	
3.625%		3.162%	360	10,515	278	
5.500%		3.224%	360	731,222	254	
3.250%		3.250%	480	559,103	405	
3.500%		3.500%	420	258,621	328	
3.625%		3.625%	420	758,774	339	
5.750%		3.655%	360	331,281	225	
3.875%		3.875%	420	421,400	326	
5.000%		3.880%	360	1,310,719	258	
4.000%		3.894%	360	340,438	276	
4.125%		4.125%	420	749,136	328	
4.750%		4.207%	360	2,032,416	257	
4.875%		4.307%	360	1,134,211	257	
4.375%		4.375%	420	250,858	324	
5.125%		4.470%	360	174,890	273	
5.625%		4.507%	360	5,181,639	266	
6.250%		4.774%	360	210,853	214	
5.875%		4.837%	360	1,985,472	263	
4.875%		4.875%	420	382,047	327	
5.125%		5.125%	420	233,009	335	
6.750%		5.156%	360	13,924	217	
5.375%		5.216%	360	3,579,037	264	
5.375%		5.375%	420	471,818	351	
5.625%		5.625%	420	358,177	330	
6.500%		5.725%	360	170,539	213	
5.750%		5.750%	420	2,483,475	330	
5.750%		5.750%	480	153,458	399	
5.875%	5.875%	420	3,863,253	327		
6.000%	6.000%	420	2,030,731	337		
6.125%	6.125%	420	25,278,608	322		
6.250%	6.250%	420	3,361,431	335		
			<u>65,631,852</u>			
HMRB 2006GHI	5.000%	0.000%	360	2,106,860	271	
	2.000%	0.000%	360	77,597	299	
	2.000%	2.000%	480	222,389	404	
	3.000%	3.000%	420	408,875	348	
	3.125%	3.125%	360	522,910	269	
	5.500%	3.362%	360	2,685,086	269	
	3.375%	3.375%	420	74,658	0	
	3.500%	3.500%	360	166,332	263	
	3.500%	3.500%	420	267,030	338	
	4.125%	3.736%	360	186,941	287	
	3.750%	3.750%	360	283,849	289	
	3.875%	3.875%	360	143,406	267	
	4.000%	4.000%	360	68,076	274	
	4.000%	4.000%	420	193,118	329	
	4.250%	4.250%	420	382,097	336	

**HMRB Mortgage Loan Information
June 30, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2006GHI	4.375%	4.375%	360	85,252	262
	4.500%	4.500%	480	115,654	387
	4.625%	4.625%	360	307,327	263
	4.750%	4.750%	360	174,832	258
	4.875%	4.875%	480	275,252	393
	5.250%	5.048%	360	3,248,971	268
	5.125%	5.072%	360	8,839,433	264
	5.125%	5.125%	420	195,848	336
	5.750%	5.213%	360	3,572,677	268
	5.375%	5.375%	360	1,081,376	268
	5.875%	5.613%	360	1,388,883	264
	5.625%	5.625%	480	262,432	401
	5.625%	5.625%	360	6,609,787	266
	5.625%	5.625%	420	309,254	326
	5.750%	5.750%	420	1,311,815	327
	5.750%	5.750%	480	1,697,287	385
	5.875%	5.875%	480	207,761	392
	5.875%	5.875%	420	1,139,429	340
	6.000%	6.000%	360	1,943,174	267
	6.000%	6.000%	420	2,746,983	321
	6.000%	6.000%	480	5,845,874	389
	6.125%	6.125%	480	3,883,180	391
	6.125%	6.125%	420	5,713,703	330
	6.250%	6.250%	420	5,452,839	312
				64,198,247	
	HMRB 2006JK	3.625%	0.000%	360	55,665
6.750%		0.000%	480	284,361	400
6.625%		0.000%	480	133,404	404
4.375%		1.349%	360	40,002	278
5.000%		1.764%	360	2,180,883	271
2.000%		2.000%	360	556,009	263
2.000%		2.000%	420	800,494	339
2.000%		2.000%	480	16,868	407
3.000%		2.477%	360	1,062,876	241
2.750%		2.750%	420	47,031	345
2.875%		2.875%	420	10,220	336
3.000%		3.000%	420	1,476,145	337
3.000%		3.000%	480	16,586	395
3.125%		3.125%	360	24,039	283
3.125%		3.125%	420	400,188	340
3.250%		3.250%	420	370,155	332
3.500%		3.500%	420	483,887	336
3.625%		3.625%	420	625,432	340
3.750%		3.750%	360	20,463	279
3.750%		3.750%	420	31,028	368
4.875%		3.788%	360	422,289	268
3.875%		3.875%	360	316,551	263
5.125%		3.974%	360	2,869,028	270
4.000%		4.000%	360	249,537	268
4.000%		4.000%	420	252,893	341
4.125%		4.125%	420	35,158	359
4.250%		4.250%	360	15,644	282
4.250%		4.250%	420	23,402	339
4.375%		4.375%	420	197,269	335
4.500%		4.500%	360	334,143	272
4.500%		4.500%	480	19,649	395
4.500%		4.500%	420	629,487	330
4.625%		4.625%	360	167,424	268
5.875%		4.635%	360	2,340,343	270
4.750%		4.750%	360	281,889	270
4.750%		4.750%	420	38,462	341
5.625%		4.817%	360	3,425,521	268
5.000%		5.000%	420	327,396	330
5.000%		5.000%	480	11,234	402
5.250%		5.059%	360	7,650,856	268
5.500%		5.117%	360	6,020,535	268
5.125%		5.125%	420	31,351	351
5.375%	5.238%	360	2,189,292	265	
5.250%	5.250%	420	692,227	339	
5.375%	5.375%	420	553,938	333	
5.500%	5.500%	420	786,571	333	
5.750%	5.528%	360	10,264,538	267	
5.625%	5.625%	420	268,210	329	
5.750%	5.750%	420	11,106,290	325	
5.750%	5.750%	480	1,797,852	391	
5.875%	5.875%	480	29,133	395	
5.875%	5.875%	420	953,782	328	
6.000%	6.000%	480	1,317,696	392	
6.000%	6.000%	360	4,294,596	266	
6.000%	6.000%	420	4,363,858	332	
6.125%	6.125%	420	2,674,267	331	
6.125%	6.125%	480	2,161,337	389	
6.250%	6.250%	420	15,279,769	324	
6.375%	6.375%	360	961,691	285	
6.375%	6.375%	420	450,273	346	
6.500%	6.500%	360	9,572	294	
			94,450,689		

**HMRB Mortgage Loan Information
June 30, 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 June 30, 2014</u>	<u>Weighted Average Maturity (in months)</u>	
HMRB 2006LM	4.625%	0.000%	420	27,066	359	
	6.750%	0.000%	420	201,199	341	
	5.000%	0.000%	420	1,133	0	
	6.500%	0.000%	480	86,420	398	
	6.750%	0.000%	480	236,656	400	
	6.250%	0.000%	480	48,830	403	
	6.625%	0.000%	480	164,376	402	
	5.125%	0.000%	480	19,722	399	
	6.125%	0.000%	360	86,792	285	
	4.250%	0.000%	360	11,592	281	
	2.000%	1.958%	420	345,995	331	
	2.000%	2.000%	360	444,889	272	
	2.250%	2.250%	480	107,387	393	
	3.000%	3.000%	360	3,115,903	271	
	3.000%	3.000%	420	1,462,336	341	
	3.125%	3.125%	420	263,778	330	
	3.250%	3.250%	420	241,355	338	
	4.500%	4.264%	360	305,716	276	
	4.375%	4.375%	420	180,321	333	
	6.125%	4.946%	480	1,146,671	392	
	5.000%	4.993%	360	4,743,016	275	
	5.125%	5.125%	420	608,342	335	
	5.125%	5.125%	360	13,467,760	274	
	5.250%	5.250%	420	378,481	340	
	5.250%	5.250%	360	880,417	273	
	5.375%	5.375%	360	1,127,578	276	
	5.500%	5.480%	360	3,270,039	273	
	5.750%	5.499%	360	2,678,159	276	
	5.625%	5.562%	360	4,581,996	273	
	5.625%	5.625%	480	267,044	402	
	5.750%	5.750%	480	2,571,809	393	
	5.750%	5.750%	420	15,136,685	333	
	5.875%	5.875%	480	2,032,833	393	
	5.875%	5.875%	360	2,587,615	277	
	6.000%	5.943%	480	5,261,481	397	
	6.000%	6.000%	420	6,196,749	324	
	6.125%	6.125%	420	155,847	330	
	6.250%	6.250%	420	1,035,655	332	
				<u>75,479,645</u>		
	HMRB 2007ABC	2.000%	0.000%	360	6,715	299
2.000%		2.000%	480	19,245	404	
2.000%		2.000%	420	962,268	341	
2.250%		2.250%	420	344,714	349	
2.500%		2.500%	420	601,960	342	
2.750%		2.750%	420	570,580	347	
3.000%		3.000%	480	98,859	435	
3.000%		3.000%	420	753,939	342	
3.125%		3.125%	420	244,694	333	
3.250%		3.250%	480	308,018	415	
3.250%		3.250%	360	36,521	293	
3.250%		3.250%	420	311,129	340	
3.375%		3.375%	360	89,593	314	
3.375%		3.375%	420	6,461	0	
3.500%		3.500%	420	701,150	340	
4.125%		3.736%	360	16,178	287	
3.750%		3.750%	360	24,564	289	
3.750%		3.750%	420	385,607	333	
3.875%		3.875%	360	12,410	267	
3.875%		3.875%	420	184,891	349	
4.000%		4.000%	420	16,712	329	
4.000%		4.000%	360	274,301	282	
5.000%		4.059%	360	969,023	191	
4.250%		4.250%	360	229,045	245	
4.250%		4.250%	420	33,066	336	
4.375%		4.375%	360	74,127	264	
4.375%		4.375%	420	635,786	333	
4.500%		4.500%	480	10,009	387	
4.500%		4.500%	360	170,128	263	
4.500%		4.500%	420	265,240	334	
4.625%		4.625%	360	26,596	263	
4.875%		4.875%	480	23,820	393	
5.250%		5.048%	360	281,163	268	
5.125%		5.125%	420	238,828	338	
5.375%		5.375%	360	143,518	266	
5.375%		5.375%	420	423,168	359	
5.750%		5.474%	360	600,750	222	
4.750%		5.582%	360	476,645	256	
3.125%		5.600%	360	170,914	290	
5.625%		5.625%	480	22,711	401	
5.625%		5.625%	360	728,561	266	
5.625%		5.625%	420	210,201	339	
5.750%		5.750%	480	146,882	385	
5.750%		5.750%	420	5,892,137	335	
5.875%		5.756%	360	264,249	266	
5.875%		5.875%	480	17,979	392	
5.875%		5.875%	420	362,642	344	
6.000%	6.000%	480	505,896	389		
6.000%	6.000%	420	8,464,593	332		
6.125%	6.125%	420	543,124	331		
6.125%	6.125%	480	336,047	391		
3.000%	6.181%	360	443,407	293		

HMRB Mortgage Loan Information
June 30, 2014

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2007ABC	6.250%	6.250%	420	27,238,146	334
	5.125%	6.362%	360	1,314,848	277
	6.875%	6.875%	360	326,008	150
	3.500%	7.065%	360	225,861	293
	7.250%	7.250%	360	269,990	164
	7.375%	7.375%	360	188,708	156
	7.500%	7.500%	360	184,730	146
	3.625%	7.569%	360	187,531	308
	7.750%	7.750%	360	277,923	151
	4.875%	7.771%	360	169,242	285
	7.875%	7.875%	360	179,867	121
	6.000%	8.609%	360	279,508	278
	5.500%	8.990%	360	953,064	291
	7.125%	9.693%	360	1,471,828	277
	6.500%	10.834%	360	1,740,219	251
	7.000%	11.066%	360	1,048,684	230
	6.250%	11.160%	360	3,081,266	271
	6.125%	11.162%	360	822,770	294
	6.750%	11.333%	360	4,134,824	271
	6.625%	13.272%	360	1,069,403	297
	7.000%	14.550%	480	201,483	414
				<u>74,046,668</u>	
	HMRB 2007DE	2.000%	2.000%	420	636,289
2.000%		2.000%	480	249,416	407
2.000%		2.000%	360	587,173	277
2.750%		2.750%	420	695,429	345
2.875%		2.875%	420	151,117	336
3.000%		3.000%	420	931,599	342
3.000%		3.000%	480	245,244	395
3.000%		3.000%	360	5,329,764	275
3.125%		3.125%	360	355,461	283
3.625%		3.625%	420	247,344	341
3.750%		3.750%	360	302,576	279
3.750%		3.750%	420	458,794	368
3.875%		3.875%	360	581,128	292
4.000%		4.000%	360	219,136	274
4.125%		4.125%	420	519,863	359
4.250%		4.250%	360	231,326	282
4.250%		4.250%	420	346,032	339
4.375%		4.375%	360	182,421	273
4.500%		4.500%	360	1,151,562	281
4.500%		4.500%	420	272,898	337
4.500%		4.500%	480	290,536	395
4.750%		4.750%	360	471,239	297
4.750%		4.750%	420	568,727	341
4.875%		4.875%	360	299,008	279
5.000%		5.000%	480	166,111	402
5.000%		5.000%	420	291,045	337
5.000%		5.000%	360	3,774,427	267
5.125%		5.125%	420	463,579	351
5.125%		5.125%	360	18,438,993	276
5.250%		5.250%	420	434,021	344
5.250%		5.250%	360	2,238,675	276
5.375%		5.375%	360	1,366,376	278
5.500%		5.500%	360	915,487	275
5.500%	5.500%	420	365,457	344	
5.625%	5.625%	360	9,521,987	275	
5.750%	5.750%	360	5,286,289	276	
5.875%	5.875%	360	2,577,052	278	
5.875%	5.875%	420	653,837	337	
5.875%	5.875%	480	430,774	395	
6.000%	6.000%	480	3,736,503	397	
6.000%	6.000%	420	16,743,860	335	
6.125%	6.125%	480	192,104	405	
6.125%	6.125%	420	6,993,162	327	
6.250%	6.250%	420	4,008,951	337	
6.500%	6.500%	360	141,538	294	
			<u>94,064,313</u>		
HMRB 2007FGH	4.875%	0.000%	360	73,270	297
	2.250%	0.000%	360	20,882	287
	3.375%	0.000%	420	13,652	356
	2.125%	0.000%	420	2,846	353
	3.875%	0.000%	420	14,636	348
	4.500%	0.000%	420	1,543	351
	3.500%	0.000%	420	2,078	347
	5.000%	0.000%	420	9,569	104
	6.625%	0.000%	480	271,469	408
	6.375%	0.000%	480	285,520	408
	4.625%	0.000%	480	20,513	424
	6.750%	0.000%	480	69,315	409
	5.625%	0.000%	480	19,143	402
	5.000%	0.000%	480	13,639	415
	5.500%	0.000%	480	21,108	411
	6.000%	0.000%	480	25,400	408
	5.250%	0.000%	480	13,591	431
	4.750%	0.000%	480	94,396	412
	3.000%	0.000%	480	16,276	411
	2.000%	0.000%	480	20,759	415
5.125%	0.000%	480	26,563	413	
4.375%	0.000%	480	25,909	406	
5.375%	0.661%	360	2,905,575	285	

HMRB Mortgage Loan Information
June 30, 2014

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2007FGH	6.125%	1.418%	480	810,425	404
	2.000%	1.606%	360	912,838	284
	3.000%	1.895%	360	1,493,580	274
	2.000%	1.923%	420	875,541	348
	6.000%	2.104%	420	1,663,961	350
	2.250%	2.250%	420	484,751	353
	3.875%	2.731%	360	394,792	282
	3.000%	2.890%	420	1,082,774	344
	3.125%	3.030%	420	491,907	348
	3.125%	3.125%	360	295,498	280
	3.250%	3.250%	420	423,965	339
	3.375%	3.375%	360	208,278	288
	3.500%	3.500%	360	126,149	279
	4.000%	3.511%	360	310,600	286
	3.625%	3.559%	420	616,183	346
	5.500%	3.562%	360	12,184,222	282
	3.625%	3.625%	360	289,175	278
	3.750%	3.750%	360	481,403	284
	3.750%	3.750%	420	502,402	352
	4.375%	3.949%	360	653,693	284
	4.000%	3.988%	420	403,795	364
	4.625%	4.003%	360	295,844	288
	4.125%	4.125%	360	1,184,104	283
	4.750%	4.239%	360	946,892	282
	4.250%	4.250%	420	751,704	340
	4.375%	4.375%	420	297,776	354
	4.500%	4.403%	360	589,003	277
	4.750%	4.488%	420	365,544	343
	6.500%	4.502%	480	522,322	401
	5.625%	4.827%	360	5,250,075	278
	5.750%	4.954%	360	15,830,430	279
	5.000%	5.000%	360	291,800	291
	5.375%	5.048%	420	263,010	345
	5.625%	5.058%	420	267,773	348
	5.125%	5.100%	360	9,138,804	277
	6.500%	5.164%	420	268,746	342
	5.250%	5.250%	360	12,644,073	278
	6.000%	5.462%	360	6,836,193	274
	5.500%	5.500%	420	290,284	344
	5.875%	5.875%	360	2,551,020	285
	6.375%	5.978%	360	666,501	281
	6.125%	6.102%	360	3,584,067	280
	6.125%	6.121%	420	2,935,583	346
	6.250%	6.200%	420	9,155,342	343
	6.250%	6.224%	360	10,520,984	280
	6.250%	6.250%	480	319,453	398
	6.500%	6.263%	360	493,244	284
	6.625%	6.625%	360	4,636,190	278
	6.750%	6.711%	420	4,804,670	333
				124,375,018	
HMRB 2007IJK	5.250%	0.000%	360	85,188	297
	7.125%	0.000%	360	344,864	294
	3.750%	0.000%	360	83,658	302
	3.125%	0.000%	360	88,001	297
	3.500%	0.000%	360	149,576	295
	7.000%	0.000%	480	141,279	414
	6.750%	0.049%	360	1,838,313	295
	7.000%	0.099%	360	401,643	294
	4.875%	0.619%	360	73,303	302
	4.750%	1.316%	360	72,432	295
	3.625%	1.422%	360	218,233	298
	5.875%	1.507%	420	21,790	353
	3.000%	1.593%	360	629,684	288
	2.000%	1.977%	360	159,930	285
	6.625%	1.990%	360	997,069	293
	4.000%	1.995%	360	241,417	290
	2.000%	2.001%	420	587,433	353
	5.125%	2.052%	360	352,547	289
	2.125%	2.142%	420	6,640	353
	5.500%	2.473%	360	894,838	294
	2.250%	2.577%	360	2,680	287
	3.000%	3.000%	480	20,565	421
	3.000%	3.094%	420	15,481	354
	6.000%	3.104%	360	3,622,643	287
	6.250%	3.243%	360	3,349,180	288
	3.250%	3.250%	360	5,238	287
	3.250%	3.250%	480	8,444	408
	3.125%	3.281%	420	5,554	355
	4.625%	3.337%	360	170,378	287
	4.500%	3.383%	360	240,713	292
	3.500%	3.528%	420	4,848	347
	3.375%	3.544%	420	5,096	356
	3.625%	3.742%	420	6,500	365
	3.875%	3.972%	420	10,937	350
	4.250%	3.972%	360	413,859	299
	4.000%	4.032%	420	2,907	366
	5.750%	4.063%	360	6,996,232	285
	4.125%	4.125%	360	1,513	295
	4.375%	4.375%	420	6,123	352
	3.875%	4.381%	360	16,659	293
5.000%	4.406%	360	407,449	287	
4.375%	4.437%	360	84,508	284	

**HMRB Mortgage Loan Information
June 30, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
	4.500%	4.515%	420	8,706	351
	4.750%	4.750%	420	7,112	350
	5.000%	5.098%	420	9,066	256
	5.125%	5.125%	480	7,436	412
	6.500%	5.291%	360	4,054,198	286
	5.375%	5.378%	420	519,512	359
	6.125%	5.613%	360	5,260,270	282
	5.625%	5.641%	360	3,774,820	284
	6.250%	5.729%	420	78,438	347
	5.750%	5.750%	420	4,810	350
	5.625%	5.825%	420	14,162	327
	6.000%	6.000%	480	7,094	414
	6.125%	6.125%	480	21,958	408
	6.125%	6.156%	420	7,290	355
	6.000%	6.300%	420	368,510	348
	5.375%	6.300%	360	276,354	287
	6.375%	6.375%	360	1,231,819	285
	6.375%	6.375%	420	2,980	352
	6.375%	6.375%	480	24,161	402
	6.500%	6.500%	420	1,222,815	345
	6.625%	6.625%	420	291,853	344
	6.625%	6.625%	480	18,029	414
	6.750%	6.750%	420	28,918	351
	6.750%	6.750%	480	10,653	424
	6.875%	6.875%	480	31,344	408
	7.000%	7.000%	420	103,562	351
	7.125%	7.125%	480	11,890	409
	7.250%	7.250%	420	8,508	350
	7.375%	7.375%	420	8,588	351
				<hr/>	
				40,200,201	
HMRB 2007LMN	2.000%	2.030%	420	604,131	344
	2.125%	2.142%	420	22,456	353
	2.000%	2.435%	360	115,202	283
	2.250%	2.577%	360	9,062	287
	3.000%	3.000%	480	132,244	428
	3.000%	3.009%	420	518,040	358
	3.250%	3.250%	360	40,875	291
	3.250%	3.250%	480	223,894	414
	3.125%	3.281%	420	18,784	355
	3.375%	3.375%	360	56,817	314
	3.500%	3.500%	360	327,209	287
	3.500%	3.528%	420	16,394	347
	3.375%	3.544%	420	17,235	356
	3.625%	3.742%	420	21,983	365
	3.875%	3.972%	420	36,989	350
	4.000%	4.018%	360	519,604	294
	4.000%	4.032%	420	9,833	366
	4.125%	4.125%	360	5,117	295
	3.000%	4.218%	360	541,759	284
	4.375%	4.375%	420	20,708	352
	3.875%	4.381%	360	56,339	293
	4.500%	4.515%	420	29,445	351
	4.625%	4.668%	360	652,918	273
	4.750%	4.750%	420	24,054	350
	4.375%	4.763%	360	88,323	271
	4.625%	4.865%	420	561,142	359
	4.500%	5.086%	360	1,311,809	270
	5.000%	5.168%	420	54,147	145
	4.875%	5.173%	360	75,607	276
	4.250%	5.251%	360	1,065,798	249
	4.750%	5.262%	480	343,388	408
	5.125%	5.375%	480	434,039	400
	5.375%	5.515%	420	38,859	354
	5.750%	5.750%	420	16,268	350
	5.625%	5.825%	420	47,897	327
	5.875%	5.875%	360	91,356	267
	5.875%	5.875%	420	18,905	354
	5.500%	5.977%	480	243,206	411
	5.125%	6.001%	360	543,282	281
	6.000%	6.092%	360	5,223,172	188
	5.625%	6.113%	480	220,562	402
	5.375%	6.132%	360	1,141,581	285
	6.125%	6.156%	420	24,654	355
	5.000%	6.197%	360	1,395,717	226
	5.500%	6.226%	360	1,046,615	275
	5.625%	6.233%	360	436,545	282
	6.250%	6.252%	360	5,535,939	270
	4.750%	6.270%	360	1,328,129	245
	6.250%	6.299%	420	241,293	347
	6.000%	6.300%	420	1,246,290	348
	5.750%	6.355%	360	7,178,246	204
	6.125%	6.361%	360	2,443,583	286
	6.375%	6.375%	420	10,079	352
	6.375%	6.375%	480	81,714	402
	6.500%	6.500%	360	4,538,429	281
	6.500%	6.500%	420	906,734	343
	6.625%	6.625%	420	439,614	343
	6.625%	6.625%	360	4,368,737	285
	6.750%	6.786%	360	775,445	296
	6.375%	6.824%	360	269,240	280
	6.875%	6.875%	480	106,005	408
	7.000%	7.000%	360	46,967	233

HMRB Mortgage Loan Information
June 30, 2014

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2007LMN	7.000%	7.000%	420	350,245	351
	5.250%	7.021%	360	1,194,690	236
	6.750%	7.093%	420	4,798,526	342
	6.000%	7.101%	480	291,066	400
	7.125%	7.125%	360	502,677	297
	7.125%	7.125%	480	40,213	409
	6.125%	7.144%	480	1,426,702	399
	6.750%	7.168%	480	9,830,418	401
	6.625%	7.189%	480	6,211,705	405
	6.500%	7.200%	480	862,683	398
	6.250%	7.200%	480	345,354	403
	7.250%	7.250%	420	28,773	350
	7.375%	7.375%	420	29,044	351
	7.500%	7.500%	360	700,499	65
	8.600%	8.600%	360	399,974	44
				<u>74,972,976</u>	
	HMRB 2008ABC	2.000%	2.000%	360	232,182
3.000%		3.000%	360	1,251,407	277
3.000%		3.000%	480	351,331	411
3.250%		3.250%	480	1,417,794	404
4.375%		4.375%	420	201,749	351
4.375%		4.375%	480	153,859	404
4.625%		4.625%	360	228,396	289
4.750%		4.750%	360	138,156	285
5.000%		5.000%	360	207,890	286
5.250%		5.250%	360	188,240	285
5.375%		5.375%	360	2,851,020	285
5.625%		5.625%	360	5,117,285	285
5.750%		5.750%	360	1,178,283	285
6.000%		6.000%	360	1,651,807	284
6.000%		6.000%	420	2,025,981	346
6.125%		6.125%	360	223,886	286
6.250%		6.250%	360	446,715	287
6.250%	6.250%	420	345,124	348	
6.500%	6.500%	360	98,794	275	
6.500%	6.500%	480	<u>1,583,461</u>	404	
			19,893,360		
HMRB 2008DEF	4.625%	0.000%	420	28	359
	6.500%	0.000%	480	89	398
	6.250%	0.000%	480	50	403
	2.000%	1.093%	360	248,675	269
	3.000%	1.374%	420	99,153	349
	4.500%	1.514%	360	4,856,006	244
	5.125%	2.016%	360	65,782	273
	2.000%	2.038%	420	32,539	358
	2.125%	2.142%	420	10,462	353
	2.250%	2.250%	480	111	393
	3.000%	2.374%	360	62,271	250
	4.750%	2.526%	360	7,662,156	250
	2.250%	2.577%	360	4,222	287
	3.000%	3.000%	480	32,403	421
	3.250%	3.250%	420	249	338
	3.250%	3.250%	360	8,253	287
	3.250%	3.250%	480	13,305	408
	3.125%	3.277%	420	9,024	355
	5.000%	3.317%	360	4,573,114	242
	3.500%	3.528%	420	7,638	347
	3.375%	3.544%	420	8,030	356
	4.125%	3.581%	360	20,203	275
	6.500%	3.632%	420	96,837	348
	3.625%	3.742%	420	10,242	365
	3.875%	3.972%	420	17,233	350
	4.000%	4.032%	420	4,581	366
	5.250%	4.367%	360	2,868,025	249
	4.375%	4.375%	420	9,834	352
	3.875%	4.381%	360	26,248	293
	4.375%	4.485%	360	80,978	260
	4.500%	4.515%	420	13,718	351
	5.375%	4.532%	360	853,777	276
	4.875%	4.551%	360	59,042	282
	5.875%	4.719%	360	321,591	254
	4.750%	4.750%	420	11,207	350
	4.250%	4.837%	360	196,970	250
	6.250%	5.060%	360	598,525	204
	5.950%	5.074%	360	79,174	119
	5.000%	5.098%	420	14,287	256
	5.125%	5.116%	480	11,736	412
	5.125%	5.125%	420	628	335
	4.000%	5.161%	360	203,279	270
	5.625%	5.204%	360	1,344,792	272
	5.250%	5.250%	420	391	340
	6.500%	5.326%	360	2,701,713	179
	6.750%	5.394%	360	1,511,093	179
	5.375%	5.515%	420	18,104	354
7.500%	5.543%	360	228,659	183	
4.625%	5.568%	360	154,839	290	
5.625%	5.625%	480	276	402	
7.000%	5.722%	360	1,629,308	184	
6.625%	5.728%	360	7,654	143	
3.750%	5.744%	360	160,546	282	
5.750%	5.750%	420	23,198	339	

HMRB Mortgage Loan Information
June 30, 2014

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2008DEF	5.750%	5.750%	480	2,654	393
	5.625%	5.825%	420	22,315	327
	5.875%	5.875%	480	2,098	393
	5.875%	5.875%	420	8,808	354
	7.250%	5.977%	360	921,804	184
	6.000%	5.981%	480	16,607	409
	6.125%	6.086%	480	35,782	407
	6.125%	6.156%	420	11,647	354
	6.125%	6.259%	360	13,875	279
	6.000%	6.297%	420	587,037	348
	6.250%	6.298%	420	113,486	347
	7.750%	6.309%	360	316,242	190
	6.375%	6.375%	480	38,070	402
	6.375%	6.375%	420	4,696	352
	8.000%	6.477%	360	107,576	175
	7.600%	6.481%	360	17,759	127
	6.625%	6.586%	480	28,577	414
	6.750%	6.653%	480	17,029	423
	6.750%	6.719%	420	45,773	351
	6.875%	6.875%	480	49,387	408
	7.625%	6.883%	360	95,771	128
	7.000%	7.000%	420	163,178	351
	7.125%	7.125%	480	18,735	409
	5.500%	7.191%	360	3,746,414	270
	7.250%	7.250%	420	13,405	350
	7.375%	7.375%	420	13,531	351
	8.100%	7.578%	360	69,517	116
	8.125%	7.766%	360	10,602	126
	8.375%	8.005%	360	19,821	127
	6.000%	9.120%	360	2,549,878	266
	5.750%	9.132%	360	4,111,378	273
				<u>44,145,699</u>	
	HMRB 2008GHI	2.000%	2.014%	420	1,780,425
2.000%		2.204%	480	203,441	415
2.250%		2.250%	360	386,026	311
2.625%		2.625%	360	264,557	295
3.000%		3.000%	360	1,074,999	301
3.000%		3.091%	420	452,299	365
3.000%		3.096%	480	507,411	422
3.125%		3.125%	360	226,126	307
3.250%		3.250%	480	718,885	415
3.375%		3.375%	360	754,506	310
3.250%		3.484%	360	116,338	285
3.500%		3.500%	420	302,826	350
2.000%		3.563%	360	414,139	260
3.750%		3.750%	360	157,845	300
4.000%		4.000%	420	288,340	373
4.000%		4.092%	360	1,381,129	261
4.375%		4.487%	360	170,028	262
4.500%		4.500%	420	212,981	348
4.375%		4.535%	480	708,533	408
4.625%		4.722%	360	191,820	285
4.875%		4.875%	360	782,546	289
4.250%		4.931%	360	2,319,606	248
4.625%		5.097%	480	201,031	424
4.750%		5.130%	420	252,397	357
4.750%		5.162%	480	661,825	415
3.625%		5.166%	360	42,796	273
5.250%		5.250%	420	884,002	357
5.375%		5.375%	420	298,899	346
5.250%		5.452%	480	353,370	431
5.000%		5.510%	480	133,663	415
5.125%		5.648%	480	260,317	413
6.125%		6.125%	360	471,283	294
6.000%		6.174%	360	3,367,201	278
6.000%		6.211%	420	2,652,678	348
6.000%		6.263%	480	580,180	407
6.250%		6.299%	420	6,979,306	349
6.250%		6.340%	360	7,798,220	282
5.875%		6.345%	420	311,486	352
6.375%		6.375%	420	609,225	348
6.375%		6.491%	360	1,192,766	286
6.500%		6.500%	420	4,368,705	339
4.500%		6.530%	360	11,571,696	241
6.625%		6.625%	360	183,787	295
6.625%		6.625%	420	774,357	352
6.500%		6.661%	360	7,518,520	282
6.625%		6.724%	480	3,533,567	413
6.125%		6.750%	480	6,103,454	407
6.500%		6.750%	480	4,174,937	408
6.750%		6.750%	480	549,023	403
6.750%		6.750%	420	2,900,788	350
6.375%		6.750%	480	4,853,834	408
5.375%		6.832%	360	292,382	265
5.750%		6.847%	360	645,090	218
6.875%	6.875%	480	1,088,687	408	
6.750%	6.896%	360	4,770,308	280	
5.125%	6.917%	360	1,106,886	285	
5.875%	6.976%	360	409,507	267	
7.000%	7.000%	420	1,769,435	348	
7.125%	7.125%	480	902,272	408	
7.125%	7.125%	360	2,878,941	295	

**HMRB Mortgage Loan Information
June 30, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB 2008GHI	4.750%	7.147%	360	10,958,974	245
	7.000%	7.346%	360	1,690,246	267
	7.375%	7.375%	420	543,443	347
	5.250%	7.497%	360	3,076,292	243
	7.250%	8.641%	360	463,629	191
	5.000%	8.735%	360	6,472,682	250
	7.500%	8.835%	360	133,064	196
	5.500%	9.049%	360	1,933,727	257
	5.625%	9.060%	360	833,483	265
	8.000%	9.792%	360	146,081	191
	7.750%	10.307%	360	306,511	194
				<u>127,419,760</u>	
	HMRB 2008JK	2.000%	2.039%	420	826,925
2.125%		2.142%	420	268,836	353
2.000%		2.278%	360	976,208	292
2.250%		2.577%	360	108,490	287
3.000%		3.000%	480	832,619	421
3.000%		3.094%	420	626,775	354
3.250%		3.250%	360	212,062	287
3.250%		3.250%	480	341,885	408
3.125%		3.281%	420	224,873	355
3.500%		3.528%	420	196,265	347
3.375%		3.544%	420	206,333	356
3.625%		3.742%	420	263,170	365
3.875%		3.972%	420	442,812	350
4.000%		4.032%	420	117,714	366
4.125%		4.125%	360	61,254	295
4.375%		4.375%	420	247,901	352
3.875%		4.381%	360	674,458	293
4.000%		4.432%	360	265,415	289
4.500%		4.515%	420	352,497	351
4.500%		4.594%	360	458,384	293
4.750%		4.750%	420	287,962	350
4.625%		4.882%	360	540,521	290
4.375%		4.900%	360	401,172	291
5.000%		5.098%	420	367,071	256
5.125%		5.125%	480	301,043	412
4.750%		5.247%	360	735,664	297
3.000%		5.447%	360	509,864	288
5.375%		5.515%	420	465,202	354
4.875%		5.714%	360	321,738	297
5.750%		5.750%	420	194,750	350
5.625%		5.825%	420	573,393	327
5.875%		5.875%	420	226,323	354
6.000%		6.000%	480	287,224	414
6.125%		6.125%	480	889,023	408
6.125%		6.156%	420	295,149	355
5.625%		6.273%	360	3,697,080	289
5.750%		6.295%	360	6,407,995	287
6.250%		6.299%	420	2,888,624	347
6.000%		6.300%	420	14,919,888	348
6.125%		6.300%	360	354,235	279
6.000%		6.300%	360	9,272,766	288
5.500%		6.300%	360	9,392,244	291
6.250%		6.300%	360	3,283,909	289
5.375%	6.300%	360	11,188,782	287	
6.375%	6.375%	420	120,661	352	
6.375%	6.375%	480	978,229	402	
6.500%	6.500%	360	2,570,832	289	
6.500%	6.500%	420	1,012,913	349	
6.625%	6.625%	480	729,930	414	
6.750%	6.750%	360	536,061	291	
6.750%	6.750%	420	1,170,818	351	
6.750%	6.750%	480	431,293	424	
6.875%	6.875%	480	1,269,029	408	
7.000%	7.000%	360	229,766	292	
7.000%	7.000%	420	4,192,931	351	
7.125%	7.125%	480	481,411	409	
7.250%	7.250%	420	344,457	350	
7.375%	7.375%	420	347,693	351	
			<u>89,922,523</u>		
HMRB 2008LM	3.250%	1.858%	360	52,961	261
	2.000%	2.000%	420	347,482	363
	2.000%	2.030%	360	506,522	306
	3.000%	3.000%	360	2,868,819	291
	5.875%	3.001%	360	34,293	262
	5.000%	3.100%	360	1,612,624	254
	3.250%	3.250%	480	1,183,933	411
	3.375%	3.375%	360	165,206	290
	4.875%	3.397%	360	522,465	267
	4.500%	3.466%	360	611,144	265
	3.500%	3.500%	480	124,082	413
	3.625%	3.625%	360	106,959	298
	3.625%	3.625%	420	338,578	352
	5.250%	3.734%	360	1,599,556	263
	3.750%	3.750%	420	416,040	352
	3.750%	3.750%	480	256,053	430
	3.875%	3.875%	360	843,955	295
	4.000%	3.891%	360	885,220	289
	4.625%	3.962%	360	131,941	273
4.750%	4.028%	360	788,508	272	

**HMRB Mortgage Loan Information
June 30, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)	
HMRB 2008LM	4.125%	4.125%	360	383,317	295	
	4.250%	4.555%	360	562,877	293	
	4.750%	4.750%	420	201,091	350	
	5.500%	5.027%	360	4,790,127	272	
	5.125%	5.125%	480	251,217	419	
	5.625%	5.140%	360	538,828	299	
	5.250%	5.250%	420	247,317	361	
	5.125%	5.255%	360	1,704,678	291	
	5.375%	5.375%	360	5,795,771	287	
	5.750%	5.580%	360	1,436,870	284	
	5.875%	5.875%	420	364,248	351	
	6.000%	5.894%	360	8,509,669	285	
	6.125%	6.125%	360	1,578,649	294	
	6.250%	6.219%	360	7,881,147	290	
	6.375%	6.375%	420	309,365	360	
	6.500%	6.496%	360	26,867,703	291	
	6.625%	6.625%	360	473,771	294	
	6.750%	6.750%	360	2,650,336	293	
	6.750%	6.750%	420	1,237,374	353	
	6.875%	6.875%	420	156,409	352	
	6.875%	6.875%	480	352,902	410	
	7.000%	7.000%	480	1,267,038	427	
	7.000%	7.000%	360	8,952,754	291	
	7.000%	7.000%	420	6,369,175	353	
	7.125%	7.125%	360	279,957	295	
	7.125%	7.125%	480	5,287,321	414	
				101,846,251		
	HMRB GENERAL	1.375%	1.375%	360	703,893	146
		1.500%	1.500%	360	469,659	127
		1.750%	1.750%	360	36,489	130
		2.000%	1.956%	360	674,301	242
		2.000%	2.000%	480	3,240	404
		2.000%	2.000%	420	678,094	331
2.125%		2.125%	420	97,988	322	
2.250%		2.250%	360	215,033	131	
3.000%		2.864%	360	4,746,886	237	
2.875%		2.875%	420	65,542	328	
2.875%		2.989%	360	81,459	224	
3.000%		3.000%	420	603,228	336	
3.125%		3.125%	360	7,619	269	
3.250%		3.250%	480	58,257	406	
4.625%		3.256%	360	80,419	204	
3.375%		3.375%	360	1,097	290	
3.375%		3.375%	420	34,972	0	
3.500%		3.500%	360	2,424	263	
3.500%		3.500%	420	3,891	338	
3.500%		3.500%	480	824	413	
3.625%		3.625%	420	2,249	352	
3.750%		3.750%	480	1,701	430	
3.750%		3.750%	420	57,683	337	
3.875%		3.953%	360	65,191	249	
4.000%		4.000%	420	350,159	325	
4.000%		4.021%	360	9,245,609	240	
3.250%		4.143%	360	374,528	257	
4.125%		4.173%	360	33,479	240	
4.250%		4.250%	420	54,044	332	
3.625%		4.322%	360	249,817	277	
4.375%		4.375%	420	833,519	322	
4.250%		4.405%	360	14,092,713	240	
4.500%		4.418%	360	22,363,568	238	
4.500%		4.500%	480	1,685	387	
4.500%		4.500%	420	53,755	324	
4.625%		4.625%	420	220,646	331	
4.750%		4.750%	420	118,774	325	
4.875%		4.875%	480	4,011	393	
5.125%		5.125%	420	2,854	336	
5.125%		5.125%	480	1,669	419	
4.375%		5.162%	360	313,833	278	
5.750%		5.179%	360	9,435,073	206	
5.200%		5.200%	360	148,189	147	
3.750%		5.229%	360	292,152	253	
5.250%		5.250%	420	5,308,291	317	
5.500%		5.373%	360	8,075,800	241	
4.750%		5.428%	360	28,574,550	241	
5.500%		5.500%	420	8,254,111	319	
5.000%		5.559%	360	30,787,925	239	
5.625%		5.625%	420	4,506	326	
5.625%		5.625%	480	3,824	401	
5.750%		5.750%	480	24,731	385	
5.750%		5.750%	420	5,849,903	322	
5.250%		5.812%	360	12,709,908	236	
5.875%		5.875%	480	3,027	392	
5.875%		5.875%	420	339,245	327	
4.875%		5.936%	360	149,766	266	
6.000%	5.970%	360	11,338,135	178		
6.000%	6.000%	420	1,199,766	333		
6.000%	6.000%	480	85,179	389		
5.950%	6.025%	360	1,496,751	116		
6.125%	6.125%	360	10,486	294		
6.125%	6.125%	480	56,581	391		
6.125%	6.125%	420	487,728	327		
5.375%	6.203%	360	1,432,105	269		

**HMRB Mortgage Loan Information
June 30, 2014**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio at June 30, 2014	Weighted Average Maturity (in months)
HMRB GENERAL	6.250%	6.250%	420	79,452	312
	5.125%	6.272%	360	1,953,117	268
	6.250%	6.299%	360	7,376,014	167
	5.625%	6.344%	360	3,561,661	267
	6.375%	6.375%	420	76,631	347
	6.625%	6.642%	360	639,876	146
	6.750%	6.750%	420	8,219	353
	6.750%	6.839%	360	7,814,557	154
	6.875%	6.875%	360	879,349	144
	6.875%	6.875%	420	1,039	352
	6.875%	6.875%	480	2,344	410
	6.500%	6.889%	360	8,575,435	169
	7.000%	7.000%	480	8,416	427
	7.000%	7.000%	420	42,306	353
	7.125%	7.125%	360	568,983	152
	7.125%	7.125%	480	35,120	414
	6.375%	7.162%	360	314,197	291
	6.500%	7.250%	420	446,769	346
	7.000%	7.273%	360	6,948,258	160
	7.300%	7.300%	360	46,148	103
	5.875%	7.311%	360	2,386,152	274
	7.375%	7.375%	360	271,231	124
	7.250%	7.378%	360	8,673,889	142
	7.500%	7.445%	360	6,475,980	124
	7.450%	7.450%	360	665	56
	7.450%	7.450%	300	4,633	14
	7.750%	7.712%	360	2,418,058	145
	7.600%	7.726%	360	255,677	96
	7.875%	7.875%	360	247,547	106
	7.900%	7.900%	300	147,215	16
	7.950%	7.950%	360	1,140	90
	7.625%	8.000%	360	306,624	128
	8.000%	8.004%	360	910,073	170
	8.020%	8.020%	360	9,262	92
	8.150%	8.150%	360	927,687	67
	8.200%	8.200%	360	49,982	84
	8.250%	8.250%	360	179,242	101
	8.100%	8.264%	360	357,934	91
	8.125%	8.307%	360	33,942	126
	8.350%	8.350%	360	458,233	73
	8.400%	8.400%	360	451,690	42
	8.375%	8.424%	360	243,867	124
	8.450%	8.450%	300	7,885	13
	8.500%	8.500%	360	1,142,128	81
	8.550%	8.550%	360	684,494	67
	8.600%	8.600%	360	86,808	84
	8.625%	8.625%	360	360,889	122
	8.700%	8.700%	360	865,553	69
	8.800%	8.800%	360	843,034	56
	8.850%	8.850%	360	305,986	54
	8.950%	8.950%	360	449,533	51
				252,009,459	