

HMRB Mortgage Loan Information September 30, 2017

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio	Average Remaining Term
HMRB 2000LMN	7.250%	0.000%	360	5,954	163
	4.750%	0.004%	360	1,422,345	218
	5.625%	0.023%	360	45,546	229
	4.500%	0.024%	360	475,834	194
	5.250%	0.024%	360	468,068	196
	4.250%	0.037%	360	190,675	221
	4.625%	0.224%	360	63,530	318
	6.750%	0.293%	360	81,771	166
	5.750%	0.328%	360	23,955	199
	6.250%	0.564%	360	164,672	173
	4.000%	0.796%	360	6,314	332
	5.000%	1.165%	360	253,449	195
	4.125%	1.319%	360	2,762	331
	6.500%	1.803%	360	178,616	192
	2.000%	2.000%	480	1,057	447
	2.000%	2.000%	420	1,658	440
	2.000%	2.016%	360	4,688	403
	7.000%	2.465%	360	35,393	188
	3.250%	2.500%	360	254	392
	3.000%	2.971%	360	9,218	247
	3.000%	3.000%	480	3,127	422
	3.250%	3.250%	480	3,201	368
	3.625%	3.469%	360	553	265
	3.500%	3.500%	480	594	373
	3.750%	3.750%	360	762	437
	3.750%	3.750%	480	1,240	416
	3.875%	3.800%	360	4,226	351
	4.875%	4.277%	360	1,809	230
	4.375%	4.375%	360	567	324
	5.500%	5.072%	360	1,606,304	166
	5.375%	5.375%	360	8,443	248
	5.125%	5.396%	360	3,840	287
	5.625%	5.625%	480	2,977	447
	6.125%	6.125%	360	3,231	253
	6.250%	6.250%	420	985	385
	6.375%	6.375%	480	808	373
	6.625%	6.625%	360	1,532	309
	6.875%	6.875%	480	1,734	370
	7.000%	7.000%	480	1,651	374
	7.000%	7.000%	420	7,571	309
	7.125%	7.125%	360	659	256
	7.125%	7.125%	480	4,480	364
	6.000%	7.158%	360	287,957	230
8.250%	8.250%	360	449,664	40	
8.550%	8.550%	360	487,355	48	
8.625%	8.625%	360	156,236	44	
			6,477,263		
HMRB 2000X1X2YZ	3.250%	3.994%	360	140,831	472
	4.000%	4.056%	360	36,836	347
	3.500%	4.397%	360	230,739	464
	3.750%	4.944%	360	86,012	351
	4.750%	5.473%	360	294,385	201
	5.000%	6.226%	360	2,721,745	182
	6.250%	6.338%	360	159,818	150
	6.500%	6.592%	360	1,264,169	151
	5.500%	6.796%	360	2,696,280	221
	5.750%	6.830%	360	2,311,731	213
	6.750%	6.845%	360	719,885	147
	5.250%	6.865%	360	587,824	196
	6.000%	7.010%	360	962,020	221
	5.625%	7.067%	360	1,052,410	256
	5.875%	7.067%	360	268,791	228
	7.000%	7.099%	360	174,469	171
	7.250%	7.352%	360	95,708	157
	8.000%	8.013%	360	248,325	46
	7.750%	8.873%	360	39,862	160
				14,091,838	
HMRB 2001ABCD	2.000%	2.439%	360	200,540	348
	4.375%	4.632%	360	273,890	340
	4.500%	5.447%	360	6,052,955	211
	5.000%	5.650%	360	1,187,575	202
	5.750%	5.750%	360	1,227,793	160
	6.000%	6.000%	360	1,746,408	144
	5.500%	6.124%	360	681,435	180
	5.250%	6.126%	360	645,361	198
	4.250%	6.147%	360	1,020,809	222
	5.125%	6.250%	360	775,863	225
	6.250%	6.250%	360	1,080,980	148
	5.875%	6.250%	360	244,067	226
	4.750%	6.250%	360	975,063	189
	4.000%	6.250%	360	227,064	217
	3.000%	6.250%	360	629,982	218
	6.500%	6.500%	360	418,335	146
	6.750%	8.480%	360	338,810	151
7.000%	8.750%	360	86,939	150	
			17,813,870		
HMRB 2001EFG	2.000%	2.070%	420	38,058	424
	2.125%	2.142%	420	11,845	309
	2.000%	2.239%	360	67,653	381
	2.250%	2.577%	360	4,647	246
	2.750%	2.750%	420	12,580	310
	3.000%	3.000%	480	13,123	367
	3.000%	3.069%	420	19,265	320
	3.250%	3.250%	360	9,666	374
	3.250%	3.250%	480	15,538	368
	3.375%	3.544%	420	9,256	312
	4.000%	4.000%	480	7,997	370

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Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio	Average Remaining Term	
HMRB 2001EFG (Continued)	4.000%	4.032%	420	6,105	387	
	3.000%	4.298%	360	133,605	190	
	3.750%	4.342%	360	18,239	374	
	4.375%	4.375%	480	12,126	370	
	4.375%	4.375%	420	9,870	311	
	4.125%	4.382%	360	7,919	329	
	3.875%	4.386%	360	24,286	286	
	4.375%	5.147%	360	50,156	238	
	4.000%	5.307%	360	244,958	203	
	5.375%	5.644%	420	11,038	314	
	4.250%	5.687%	360	76,591	332	
	5.625%	5.906%	420	7,140	307	
	6.125%	6.125%	480	22,089	367	
	6.250%	6.297%	420	51,960	322	
	6.125%	6.300%	360	4,739	242	
	5.625%	6.300%	360	88,460	256	
	6.000%	6.300%	420	213,270	311	
	6.375%	6.375%	420	5,556	310	
	6.375%	6.375%	480	24,541	397	
	4.750%	6.415%	420	244,709	396	
	4.750%	6.448%	360	1,823,041	210	
	6.500%	6.500%	420	8,815	344	
	6.625%	6.625%	480	4,987	314	
	5.000%	6.638%	360	1,056,906	184	
	6.750%	6.750%	420	27,788	311	
	6.875%	6.875%	480	19,852	367	
	5.500%	6.950%	360	788,068	215	
	6.000%	6.982%	360	1,369,015	165	
	7.000%	7.000%	420	59,425	326	
	5.750%	7.042%	360	668,415	176	
	7.125%	7.125%	480	24,034	374	
	6.250%	7.274%	360	723,930	170	
	6.500%	7.511%	360	465,556	160	
	5.375%	7.693%	360	653,899	240	
	5.250%	7.728%	360	1,810,763	196	
	4.625%	7.747%	360	287,230	399	
	4.500%	8.030%	360	698,997	200	
	6.750%	8.404%	360	209,546	161	
	7.000%	9.190%	360	209,051	148	
				12,376,303		
	HMRB 2001HIJK	3.750%	0.000%	360	26,891	351
		4.125%	0.488%	360	14,881	342
		2.000%	2.755%	360	150,912	295
		3.000%	3.000%	360	398,348	203
		2.250%	3.263%	360	12,139	450
		2.500%	3.350%	360	199,135	399
		4.000%	4.000%	360	3,834,442	212
4.250%		4.119%	360	1,008,380	223	
6.000%		4.275%	360	219,301	152	
4.500%		4.280%	360	270,354	206	
5.750%		4.372%	360	422,045	172	
4.375%		4.375%	360	75,203	336	
4.625%		4.625%	360	151,266	320	
5.250%		4.814%	360	2,277,485	196	
5.500%		4.866%	360	1,791,298	196	
5.000%		4.939%	360	3,593,769	200	
6.250%		6.105%	360	1,775,147	155	
4.750%		6.273%	360	3,420,012	204	
6.500%		6.341%	360	1,198,494	160	
6.625%		6.625%	360	14,859	106	
5.375%		6.700%	360	864,817	253	
5.875%		6.712%	360	184,619	391	
6.750%		6.763%	360	59,883	102	
6.875%		6.875%	360	13,556	94	
7.000%		7.120%	360	49,850	120	
7.125%		7.125%	360	8,745	112	
5.625%		7.250%	360	46,328	274	
6.375%		7.250%	360	13,179	247	
6.500%		7.250%	420	21,334	308	
7.250%		7.250%	360	154,369	144	
7.300%		7.300%	360	310,979	67	
7.375%		7.375%	360	3,285	112	
7.500%		7.500%	360	46,194	110	
7.600%	7.600%	360	322,006	53		
7.750%	7.750%	360	8,820	153		
7.875%	7.875%	360	25,995	79		
8.000%	8.000%	360	205,795	90		
8.020%	8.020%	360	123,066	52		
8.200%	8.200%	360	138,122	47		
			23,455,302			
HMRB 2003HI	7.125%	0.000%	360	12,235	250	
	3.125%	0.000%	360	6,980	255	
	3.500%	0.000%	360	12,159	310	
	7.000%	0.000%	480	12,015	376	
	6.750%	0.036%	360	66,889	252	
	7.000%	0.559%	360	6,031	258	
	3.625%	1.559%	360	17,593	288	
	6.625%	1.860%	360	22,959	252	
	2.125%	2.217%	420	530	309	
	2.000%	2.220%	360	238,632	310	
	2.000%	2.237%	420	47,343	358	
	2.250%	2.668%	360	208	246	
	2.750%	2.847%	420	563	310	
	6.000%	2.880%	360	104,723	259	
	3.000%	3.105%	480	588	367	
	3.000%	3.176%	420	863	320	
	3.000%	3.222%	360	554,325	229	
3.250%	3.364%	360	433	374		

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Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio	Average Remaining Term	
HMRB 2003HI (Continued)	3.250%	3.364%	480	696	368	
	3.875%	3.632%	360	32,900	335	
	3.375%	3.668%	420	414	312	
	3.375%	3.781%	360	135,676	381	
	6.250%	3.967%	360	129,518	255	
	3.750%	4.005%	360	137,456	247	
	6.250%	4.104%	420	3,695	338	
	4.000%	4.140%	480	358	370	
	4.000%	4.174%	420	273	387	
	4.000%	4.524%	360	1,287,607	192	
	4.375%	4.529%	420	442	311	
	4.375%	4.529%	480	543	370	
	4.125%	4.698%	360	82,221	330	
	4.250%	4.839%	360	3,773,368	190	
	5.750%	4.929%	360	339,225	228	
	4.375%	4.985%	360	86,546	368	
	4.500%	5.087%	360	5,197,023	199	
	4.625%	5.224%	360	39,817	320	
	4.750%	5.368%	360	6,777,015	200	
	4.875%	5.453%	360	144,298	238	
	5.125%	5.549%	360	359,229	221	
	5.000%	5.684%	360	2,028,238	185	
	5.500%	5.795%	360	560,956	205	
	5.375%	5.842%	420	494	314	
	5.250%	5.905%	360	1,813,209	216	
	6.500%	5.924%	360	132,037	242	
	5.625%	6.114%	420	320	307	
	6.125%	6.167%	360	214,622	239	
	5.625%	6.305%	360	185,273	255	
	6.125%	6.340%	480	989	367	
	6.000%	6.521%	420	9,550	311	
	5.375%	6.521%	360	14,067	257	
	6.375%	6.599%	420	249	310	
	6.375%	6.599%	480	1,099	397	
	6.625%	6.858%	480	223	314	
	6.750%	6.987%	420	1,244	311	
	6.875%	7.116%	480	889	367	
	6.375%	7.140%	360	21,012	244	
	7.000%	7.246%	420	2,661	326	
	6.500%	7.276%	420	56,257	305	
	7.125%	7.375%	480	1,076	374	
				<u>24,677,854</u>		
	HMRB 2003MN	2.000%	2.014%	360	358,508	365
		3.625%	2.181%	360	35,014	274
		2.875%	2.657%	360	9,708	385
		3.000%	3.041%	360	2,819,341	199
		4.625%	3.366%	360	105,917	321
		3.500%	3.541%	360	230,292	274
5.750%		3.542%	360	429,168	182	
6.000%		3.629%	360	149,494	171	
3.750%		3.726%	360	143,982	342	
3.875%		3.930%	360	288,713	324	
4.000%		3.983%	360	1,001,139	194	
4.375%		3.985%	360	312,997	353	
4.125%		4.133%	360	205,515	328	
4.250%		4.153%	360	1,580,908	194	
4.500%		4.482%	360	6,032,453	205	
4.750%		4.722%	360	8,815,886	200	
6.250%		4.851%	360	117,361	168	
5.000%		4.895%	360	11,251,503	202	
4.875%		4.941%	360	256,084	208	
5.125%		5.078%	360	609,368	244	
5.250%		5.124%	360	3,775,910	203	
5.500%	5.140%	360	2,109,543	192		
5.375%	5.408%	360	1,171,505	219		
6.500%	5.495%	360	81,466	176		
			<u>41,891,776</u>			
HMRB 2004DEF	2.000%	2.030%	360	739,683	346	
	2.875%	2.555%	360	11,218	385	
	3.000%	3.000%	360	285,658	210	
	4.375%	3.343%	360	6,024	358	
	3.375%	3.375%	360	173,022	267	
	3.625%	3.542%	360	157,289	339	
	3.750%	3.670%	360	230,987	349	
	3.875%	3.875%	360	81,187	333	
	4.000%	3.968%	360	3,503,315	204	
	4.250%	4.114%	360	2,738,274	199	
	4.125%	4.236%	360	330,645	308	
	5.750%	4.289%	360	304,755	176	
	5.125%	4.476%	360	176,262	240	
	4.500%	4.541%	360	10,403,272	202	
	6.000%	4.585%	360	193,444	166	
	4.750%	4.690%	360	11,904,809	202	
	6.250%	4.776%	360	194,849	168	
	5.500%	4.867%	360	885,449	194	
	4.875%	4.874%	360	159,153	220	
	5.000%	5.055%	360	9,324,825	211	
	5.250%	5.174%	360	3,476,921	202	
5.375%	5.253%	360	470,550	190		
6.500%	5.411%	360	135,255	176		
			<u>45,886,845</u>			

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<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</u>	<u>Average Remaining Term</u>
HMRB 2005A	2.000%	2.000%	360	582,157	423
	3.000%	3.000%	360	1,465,247	199
	3.750%	3.750%	360	236,248	349
	3.875%	3.875%	360	175,672	313
	4.000%	4.000%	360	3,215,041	210
	4.250%	4.250%	360	9,501,910	214
	4.500%	4.500%	360	14,807,122	213
	4.750%	4.750%	360	5,138,453	206
			<u>35,121,851</u>		
HMRB 2005B	2.000%	2.000%	360	206,164	422
	3.000%	3.346%	360	1,401,291	208
	3.750%	3.750%	360	107,090	205
	3.875%	3.875%	360	153,928	334
	4.000%	4.000%	360	9,858,266	219
	4.250%	4.250%	360	13,121,326	206
	4.500%	4.500%	360	10,978,115	223
	4.750%	4.750%	360	6,120,676	207
	5.000%	5.000%	360	497,104	190
	5.125%	5.125%	360	74,516	226
			<u>42,518,476</u>		
HMRB 2006BC	5.125%	0.000%	360	307,399	238
	4.875%	0.000%	360	244,690	221
	5.375%	0.000%	360	331,730	243
	4.625%	0.000%	360	66,900	439
	5.625%	0.392%	360	612,493	264
	2.000%	0.460%	360	179,314	322
	3.500%	0.478%	360	68,500	464
	5.250%	1.213%	360	635,071	224
	5.500%	1.427%	360	382,258	224
	5.875%	1.769%	360	34,629	226
	2.000%	2.000%	420	749,165	448
	4.750%	2.171%	360	1,271,905	229
	2.500%	2.500%	420	230,832	371
	2.750%	2.750%	420	448,608	459
	5.000%	2.845%	360	731,402	221
	2.875%	2.875%	420	337,201	283
	3.000%	3.000%	420	101,521	283
	3.250%	3.058%	360	5,933	472
	3.750%	3.245%	360	3,624	351
	3.250%	3.250%	480	723,911	365
	6.000%	3.578%	360	60,347	223
	3.750%	3.750%	420	583,705	368
	4.000%	3.999%	360	1,598,611	206
	6.250%	4.160%	360	6,734	150
	4.250%	4.250%	360	701,642	204
	4.250%	4.250%	420	341,805	480
	4.500%	4.284%	360	1,694,466	208
	6.500%	4.326%	360	53,265	151
	6.750%	4.493%	360	30,332	147
	4.625%	4.625%	420	175,559	355
	7.000%	4.659%	360	7,351	171
	7.250%	4.826%	360	4,033	157
	5.750%	5.017%	360	97,394	213
	5.625%	5.625%	420	264,893	282
	5.750%	5.750%	420	4,995,094	293
	7.750%	5.824%	360	1,680	160
5.875%	5.875%	420	6,866,460	304	
6.000%	6.000%	420	453,467	290	
6.125%	6.125%	420	1,541,054	281	
6.250%	6.250%	420	1,645,964	311	
6.375%	6.375%	360	230,978	246	
8.000%	7.709%	360	11,254	46	
			<u>28,833,172</u>		
HMRB 2007IJK	5.125%	0.000%	360	127,760	254
	7.125%	0.000%	360	140,232	250
	3.125%	0.000%	360	80,001	255
	3.500%	0.000%	360	139,370	310
	7.000%	0.000%	480	137,721	376
	6.750%	0.038%	360	767,001	252
	3.750%	0.497%	360	88,474	324
	7.000%	0.581%	360	69,570	258
	3.875%	0.732%	360	80,867	334
	3.625%	1.392%	360	201,653	288
	3.000%	1.426%	360	625,455	265
	2.000%	1.621%	360	204,009	427
	6.625%	1.661%	360	263,153	252
	2.000%	2.003%	420	544,252	358
	5.500%	2.121%	360	619,900	263
	2.125%	2.142%	420	6,580	309
	2.250%	2.577%	360	2,581	246
	6.000%	2.618%	360	1,206,208	259
	2.750%	2.750%	420	6,988	310
	4.000%	2.775%	360	335,870	340
	3.000%	3.000%	480	7,289	367
	3.000%	3.069%	420	10,701	320
	3.250%	3.250%	360	5,369	374
	3.250%	3.250%	480	8,631	368
	3.375%	3.544%	420	5,141	312
	6.250%	3.555%	360	1,486,850	255
	4.000%	4.000%	480	4,442	370
	4.000%	4.032%	420	3,391	387
	6.250%	4.080%	420	44,541	337
	5.750%	4.152%	360	3,298,925	250
4.375%	4.375%	420	5,482	311	
4.375%	4.375%	480	6,736	370	
4.125%	4.382%	360	4,398	329	
4.625%	4.637%	360	225,908	320	

**HMRB Mortgage Loan Information
September 30, 2017**

<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</u>	<u>Average Remaining Term</u>	
HMRB 2007JK (Continued)	4.250%	4.657%	360	2,073	330	
	4.500%	4.733%	360	10,471	321	
	4.875%	4.875%	360	110,576	420	
	6.500%	5.300%	360	1,515,751	242	
	6.125%	5.506%	360	2,460,189	239	
	4.750%	5.567%	360	11,008	345	
	5.625%	5.641%	360	2,127,327	255	
	5.375%	5.644%	420	6,131	314	
	5.625%	5.906%	420	3,966	307	
	6.125%	6.125%	480	12,270	367	
	5.375%	6.300%	360	174,502	257	
	6.000%	6.300%	420	118,462	311	
	6.375%	6.375%	360	240,840	244	
	6.375%	6.375%	420	3,086	310	
	6.375%	6.375%	480	13,631	397	
	6.500%	6.500%	420	645,187	305	
	6.625%	6.625%	480	2,770	314	
	6.750%	6.750%	420	15,435	311	
	6.875%	6.875%	480	11,027	367	
	7.000%	7.000%	420	33,008	326	
	7.125%	7.125%	480	13,350	374	
				<u>18,296,507</u>		
	HMRB 2008ABC	2.000%	2.000%	360	335,836	327
3.000%		3.000%	360	1,114,519	255	
3.000%		3.000%	480	330,700	365	
3.250%		3.250%	480	1,337,748	364	
3.625%		3.625%	360	163,625	352	
4.250%		4.250%	360	107,446	326	
4.375%		4.375%	420	189,276	311	
4.625%		4.625%	360	215,831	316	
4.750%		4.750%	360	130,192	309	
5.375%		5.375%	360	718,614	242	
5.625%		5.625%	360	2,095,574	246	
5.750%		5.750%	360	964,209	261	
6.000%		6.000%	360	450,215	232	
6.000%		6.000%	420	869,362	307	
6.125%		6.125%	360	118,208	244	
6.500%		6.500%	480	<u>389,852</u>	<u>378</u>	
			9,531,208			
HMRB 2008GHI	2.000%	2.016%	420	1,469,721	358	
	2.000%	2.204%	480	189,264	366	
	2.625%	2.625%	360	238,317	254	
	2.875%	2.875%	420	405,897	312	
	2.875%	2.929%	480	498,707	368	
	2.125%	2.992%	360	46,454	371	
	3.000%	3.000%	360	494,166	327	
	3.000%	3.176%	480	261,377	431	
	3.250%	3.250%	360	80,635	375	
	3.250%	3.250%	480	595,402	372	
	3.375%	3.375%	360	493,086	437	
	2.000%	3.564%	360	330,704	275	
	3.875%	3.875%	360	93,549	256	
	3.750%	4.029%	360	197,845	312	
	4.000%	4.172%	360	719,622	214	
	4.125%	4.202%	360	276,044	336	
	4.375%	4.375%	480	256,899	380	
	4.375%	4.462%	360	308,846	313	
	4.500%	4.500%	420	201,107	319	
	4.625%	4.657%	360	547,704	321	
	4.875%	4.875%	360	163,225	225	
	4.250%	4.892%	360	1,499,246	214	
	4.750%	5.029%	480	224,381	369	
	5.125%	5.125%	420	353,309	308	
	5.375%	5.375%	420	286,944	316	
	3.625%	5.660%	360	19,984	223	
	5.875%	5.875%	360	237,221	224	
	6.000%	6.113%	480	197,444	301	
	6.125%	6.125%	360	41,084	254	
	6.000%	6.190%	420	1,152,917	314	
	5.125%	6.342%	360	632,666	247	
	6.375%	6.375%	360	631,608	225	
	6.375%	6.375%	420	333,630	306	
	6.250%	6.391%	360	3,109,555	279	
	5.375%	6.428%	360	190,961	222	
	4.500%	6.486%	360	6,893,411	208	
	6.500%	6.500%	420	727,281	294	
	6.250%	6.609%	420	980,672	342	
	6.625%	6.625%	360	172,908	256	
	6.625%	6.625%	420	412,600	310	
	6.500%	6.678%	360	3,482,142	245	
	6.625%	6.712%	480	2,328,631	362	
	6.500%	6.750%	480	2,037,262	375	
6.750%	6.750%	480	312,565	342		
6.375%	6.750%	480	3,125,753	354		
6.125%	6.750%	480	1,828,856	368		
6.750%	6.750%	420	355,715	295		
5.750%	6.754%	360	463,536	189		
6.000%	6.765%	360	517,556	237		
6.875%	6.875%	480	161,700	369		
6.750%	6.978%	360	1,628,497	229		
7.000%	7.000%	480	223,559	412		
7.000%	7.000%	420	179,714	310		
7.125%	7.125%	360	1,320,591	253		
4.750%	7.149%	360	5,622,529	207		
5.250%	7.149%	360	1,347,379	205		
7.000%	7.469%	360	762,991	208		
5.625%	7.868%	360	173,724	219		
7.250%	8.661%	360	337,283	149		

**HMRB Mortgage Loan Information
September 30, 2017**

<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</u>	<u>Average Remaining Term</u>
HMRB 2008GHI (Continued)	7.500%	8.835%	360	50,637	150
	5.000%	9.004%	360	3,063,655	209
	5.500%	9.307%	360	1,091,893	211
	8.000%	9.790%	360	129,059	152
	7.750%	10.307%	360	147,060	151
			<hr/> 56,658,679		
HMRB 2008LM	3.250%	1.858%	360	50,230	392
	2.000%	2.000%	480	209,211	447
	2.000%	2.000%	420	328,365	440
	2.000%	2.016%	360	928,374	403
	3.000%	2.939%	360	1,805,625	250
	3.000%	3.000%	480	619,110	422
	5.625%	3.001%	360	50,998	402
	5.250%	3.063%	360	593,611	190
	5.000%	3.141%	360	817,912	209
	3.250%	3.250%	480	633,884	368
	4.500%	3.449%	360	552,994	242
	3.625%	3.469%	360	109,557	265
	3.500%	3.500%	480	117,636	373
	4.875%	3.535%	360	358,282	230
	4.750%	3.596%	360	243,285	239
	4.000%	3.693%	360	269,436	280
	3.750%	3.750%	360	150,802	437
	3.750%	3.750%	480	245,487	416
	3.875%	3.800%	360	836,819	351
	4.125%	4.001%	360	180,301	310
	4.250%	4.250%	360	327,189	407
	4.375%	4.375%	360	112,247	324
	4.625%	4.492%	360	620,231	292
	5.750%	4.930%	360	316,127	240
	5.500%	5.170%	360	3,046,311	241
	5.375%	5.375%	360	1,671,744	248
	5.125%	5.396%	360	760,411	287
	5.625%	5.625%	480	589,432	447
	6.000%	5.823%	360	3,657,719	254
	6.125%	6.125%	360	639,854	253
	6.250%	6.141%	360	2,995,894	243
	6.250%	6.250%	420	195,046	385
	6.375%	6.375%	480	159,993	373
6.500%	6.491%	360	9,825,218	259	
6.625%	6.625%	360	303,383	309	
6.750%	6.750%	360	702,444	350	
6.875%	6.875%	480	343,267	370	
7.000%	7.000%	480	326,935	374	
7.000%	7.000%	420	1,499,204	309	
7.000%	7.000%	360	2,467,729	258	
7.125%	7.125%	480	887,172	364	
7.125%	7.125%	360	130,524	256	
			<hr/> 40,679,996		
HMRB 2016A	2.250%	0.000%	360	97,719	450
	6.125%	0.000%	360	32,637	240
	6.750%	0.000%	420	68,196	306
	4.625%	0.000%	420	25,620	305
	6.750%	0.000%	480	242,213	352
	3.500%	0.000%	480	21,155	476
	6.625%	0.000%	480	103,651	362
	6.250%	0.000%	480	32,146	360
	6.500%	0.000%	480	30,778	360
	2.000%	1.926%	360	1,878,947	343
	2.000%	1.967%	480	889,982	439
	2.000%	1.994%	420	2,271,110	395
	3.000%	2.020%	360	4,967,676	231
	2.250%	2.250%	420	11,587	305
	2.250%	2.250%	480	99,906	354
	2.375%	2.375%	360	165,692	224
	2.750%	2.750%	420	540,493	376
	2.875%	2.875%	420	228,125	460
	4.125%	2.978%	360	8,128	341
	3.000%	3.000%	420	244,634	295
	3.125%	3.125%	360	312,578	303
	3.125%	3.125%	420	861,223	306
	3.250%	3.250%	420	344,387	315
	3.250%	3.250%	480	526,994	361
	3.625%	3.318%	360	597,568	389
	5.000%	3.337%	360	5,559,141	230
	4.375%	3.373%	360	125,961	352
	3.875%	3.472%	360	299,899	309
	3.500%	3.500%	360	157,689	379
	3.500%	3.500%	420	472,158	289
	3.625%	3.625%	420	343,784	404
	3.750%	3.729%	360	614,343	268
	3.750%	3.750%	420	248,374	292
	4.000%	3.852%	360	225,270	305
	4.000%	4.000%	420	21,210	327
	4.500%	4.077%	360	779,488	298
	4.125%	4.125%	420	558,610	328
	4.250%	4.253%	360	232,831	230
	4.875%	4.331%	360	1,009,514	224
	4.375%	4.375%	420	497,630	416
	4.500%	4.500%	420	460,057	378
	4.750%	4.532%	360	1,976,269	277
	4.625%	4.625%	360	158,213	318
5.250%	4.726%	360	5,858,230	239	
4.750%	4.750%	420	221,685	443	
6.250%	4.774%	360	136,138	168	
5.500%	4.862%	360	7,376,726	230	
4.875%	4.875%	480	108,693	348	
5.125%	4.956%	360	14,271,905	229	

**HMRB Mortgage Loan Information
September 30, 2017**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio	Average Remaining Term	
HMRB 2016A (Continued)	5.000%	5.000%	420	331,118	287	
	5.125%	5.125%	420	119,736	295	
	5.375%	5.238%	360	2,909,819	222	
	5.625%	5.249%	360	7,714,766	227	
	5.250%	5.250%	420	218,336	288	
	5.875%	5.275%	360	4,483,634	231	
	5.750%	5.336%	360	8,397,894	229	
	5.375%	5.375%	420	466,477	364	
	5.500%	5.500%	420	555,584	337	
	6.500%	5.503%	360	103,510	183	
	5.750%	5.750%	420	14,156,281	305	
	5.750%	5.750%	480	3,468,783	347	
	6.000%	5.775%	360	3,213,114	229	
	5.875%	5.875%	420	3,928,522	311	
	5.875%	5.875%	480	814,628	351	
	6.000%	5.951%	480	5,844,807	342	
	6.125%	5.984%	480	3,992,617	351	
	6.000%	6.000%	420	7,987,128	305	
	6.125%	6.125%	420	16,981,980	301	
	6.250%	6.250%	420	12,795,683	308	
				154,801,382		
	HMRB 2017A	4.750%	0.000%	480	13,199	369
		2.875%	0.000%	480	9,410	368
2.000%		1.988%	360	3,090,651	363	
2.000%		1.988%	480	581,648	383	
2.000%		1.995%	420	4,513,233	383	
2.250%		2.047%	360	131,483	260	
2.125%		2.121%	420	268,811	309	
2.125%		2.229%	360	340,274	399	
2.250%		2.250%	420	1,082,777	363	
2.500%		2.500%	420	563,631	367	
2.750%		2.750%	420	1,477,288	318	
3.000%		2.851%	480	310,303	371	
2.875%		2.875%	420	139,091	297	
3.000%		2.985%	420	445,066	319	
3.125%		3.125%	420	170,304	300	
3.250%		3.250%	360	273,680	375	
3.250%		3.250%	420	1,029,586	411	
3.250%		3.250%	480	766,094	370	
3.000%		3.280%	360	6,360,895	237	
3.375%		3.339%	420	220,740	312	
3.375%		3.375%	360	327,817	318	
3.500%		3.500%	420	440,792	361	
3.500%		3.681%	480	438,609	476	
3.750%		3.729%	360	1,455,036	364	
3.875%		3.834%	360	1,516,296	297	
3.875%		3.875%	420	316,156	335	
4.000%		3.998%	420	452,161	346	
4.000%		4.000%	480	179,726	370	
4.125%		4.112%	360	812,821	308	
4.125%		4.125%	420	10,437	287	
4.625%		4.189%	360	1,163,320	317	
4.250%		4.250%	420	386,254	307	
4.000%		4.368%	360	1,642,872	309	
4.375%		4.375%	420	705,932	301	
4.375%		4.375%	480	272,519	370	
4.375%		4.412%	360	412,677	332	
4.500%		4.500%	420	129,682	297	
4.500%		4.697%	360	2,734,821	289	
3.500%		4.700%	360	625,493	282	
4.750%		4.750%	420	964,123	337	
6.375%		4.781%	480	735,382	386	
4.625%		4.865%	420	531,172	305	
4.250%		4.874%	360	915,281	215	
4.875%		4.875%	420	186,940	300	
4.875%		4.875%	360	114,288	225	
4.875%		4.875%	480	9,406	348	
5.000%		5.000%	420	274,301	298	
5.125%		5.125%	420	665,271	338	
5.000%		5.136%	360	3,538,925	205	
3.625%		5.158%	360	451,812	276	
5.500%		5.158%	360	10,755,026	251	
4.750%		5.182%	360	1,948,178	281	
5.125%		5.190%	360	19,103,977	249	
5.375%		5.224%	360	9,675,358	254	
5.250%		5.250%	420	392,153	299	
5.250%		5.350%	360	9,378,054	241	
5.375%		5.364%	420	1,403,885	369	
5.625%		5.431%	360	6,376,265	256	
5.500%		5.500%	420	16,304	424	
5.625%		5.566%	420	170,266	307	
6.125%		5.739%	480	1,393,379	362	
5.750%		5.745%	360	16,335,822	216	
5.750%		5.750%	420	3,615,444	299	
5.750%		5.750%	480	94,313	337	
6.375%		5.806%	360	435,459	241	
5.875%		5.868%	360	2,547,129	236	
5.875%		5.875%	480	17,304	347	
5.875%	5.875%	420	439,327	303		
6.000%	5.967%	420	16,250,799	304		
6.000%	5.992%	360	8,338,853	206		
3.125%	6.027%	360	132,499	252		
6.125%	6.125%	420	4,835,342	331		
6.000%	6.129%	480	2,230,509	364		
6.500%	6.187%	420	1,097,444	333		
6.500%	6.233%	480	1,100,505	366		
6.250%	6.240%	420	21,417,095	305		
6.375%	6.375%	420	124,854	310		
6.250%	6.653%	480	536,420	360		

**HMRB Mortgage Loan Information
September 30, 2017**

<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</u>	<u>Average Remaining Term</u>	
HMRB 2017A (Continued)	6.625%	6.797%	480	2,954,896	358	
	6.750%	6.867%	420	4,245,634	302	
	6.875%	6.875%	360	197,235	114	
	6.875%	6.875%	480	446,143	367	
	6.250%	6.909%	360	9,090,507	242	
	7.000%	7.000%	420	1,335,486	326	
	6.125%	7.022%	360	2,846,374	243	
	6.500%	7.112%	360	4,574,866	243	
	6.750%	7.119%	480	4,563,553	354	
	7.125%	7.125%	480	540,135	374	
	6.625%	7.206%	360	3,457,792	239	
	7.250%	7.250%	360	174,743	133	
	7.375%	7.375%	360	133,185	106	
	7.500%	7.500%	360	321,194	54	
	7.750%	7.750%	360	228,862	112	
	7.875%	7.875%	360	135,113	82	
	7.000%	8.083%	360	634,349	189	
	8.600%	8.600%	360	30,568	7	
	7.125%	8.759%	360	940,816	230	
	6.750%	9.879%	360	2,530,666	225	
	7.000%	11.202%	480	352,942	392	
				224,095,512		
	HMRB GENERAL	2.500%	0.000%	360	67,706	399
6.750%		0.000%	480	7,403	357	
6.250%		0.000%	480	2,381	360	
6.500%		0.000%	480	2,280	360	
7.000%		1.103%	480	50,412	376	
3.125%		1.534%	360	48,413	242	
1.875%		1.875%	360	295,704	107	
2.000%		1.978%	480	93,641	439	
2.000%		2.003%	420	2,224,880	410	
2.000%		2.018%	360	3,149,398	331	
2.125%		2.027%	360	369,145	191	
2.125%		2.130%	420	122,562	289	
4.750%		2.201%	420	98,603	405	
2.250%		2.250%	420	60,707	367	
2.250%		2.251%	480	7,400	354	
3.500%		2.261%	480	4,426	410	
2.375%		2.375%	360	118,694	98	
2.500%		2.500%	420	141,940	271	
3.500%		2.716%	360	186,019	390	
2.750%		2.753%	420	43,805	316	
2.750%		2.770%	360	33,154	219	
2.875%		2.875%	420	481,405	422	
2.250%		2.888%	360	362,232	355	
2.875%		2.989%	360	76,927	385	
3.000%		3.000%	480	52,458	383	
3.000%		3.069%	420	54,919	320	
3.125%		3.126%	420	18,073	293	
3.250%		3.250%	420	89,339	459	
3.250%		3.316%	480	1,025,863	360	
3.375%		3.375%	360	48,114	462	
3.250%		3.406%	360	195,288	403	
3.000%		3.471%	360	7,271,837	224	
3.500%		3.500%	420	70,424	273	
3.375%		3.544%	420	26,385	312	
3.750%		3.750%	480	5,967	416	
3.750%		3.751%	420	18,398	292	
3.625%		3.765%	360	1,164,861	323	
4.000%		4.000%	480	22,797	370	
4.000%		4.014%	360	11,945,485	194	
4.000%		4.014%	420	45,363	328	
3.750%		4.037%	360	1,272,761	335	
4.125%		4.129%	420	13,571	287	
4.625%		4.156%	420	18,717	353	
3.875%		4.181%	360	1,393,288	327	
4.250%		4.250%	420	243,803	286	
4.500%		4.277%	360	30,762,710	210	
4.125%		4.307%	360	684,844	314	
4.250%		4.307%	360	21,101,101	206	
4.375%		4.375%	480	34,568	370	
4.375%		4.375%	420	28,135	311	
4.500%		4.500%	420	275,328	348	
4.375%		4.551%	360	1,188,066	355	
4.750%		4.665%	360	45,856,961	208	
4.875%		4.880%	480	12,231	348	
5.000%		5.001%	420	79,481	281	
5.000%		5.085%	360	51,480,398	203	
4.625%		5.115%	360	810,558	326	
5.125%		5.127%	420	8,869	295	
5.200%		5.200%	360	82,675	92	
5.250%		5.250%	420	15,357,642	291	
6.625%		5.278%	480	17,845	323	
5.500%		5.500%	420	15,420,332	290	
6.125%		5.514%	360	789,266	239	
5.250%		5.541%	360	28,110,275	194	
5.625%		5.625%	480	14,326	447	
5.375%		5.626%	420	34,011	319	
5.125%		5.653%	360	3,707,010	236	
5.750%		5.750%	420	5,406,116	296	
5.750%		5.754%	480	252,724	346	
6.625%		5.769%	360	466,961	135	
5.375%		5.788%	360	1,998,200	238	
5.875%		5.877%	420	344,977	318	
5.875%		5.878%	480	68,031	351	
5.625%		5.906%	420	20,352	307	
6.000%		5.967%	480	541,053	346	
5.950%	5.972%	360	771,058	78		
6.125%	5.992%	480	304,594	356		

HMRB Mortgage Loan Information
September 30, 2017

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio	Average Remaining Term
HMRB GENERAL (Continued)	5.500%	6.008%	360	19,102,243	199
	5.750%	6.057%	360	20,423,673	182
	6.000%	6.128%	420	1,454,976	306
	6.125%	6.132%	420	413,668	299
	6.000%	6.197%	360	14,189,946	161
	6.250%	6.211%	420	526,655	311
	4.875%	6.213%	360	1,682,170	219
	6.250%	6.244%	360	8,630,253	149
	6.750%	6.345%	420	84,265	310
	7.125%	6.368%	360	407,102	128
	6.375%	6.375%	420	87,076	307
	6.375%	6.375%	480	73,845	396
	6.750%	6.421%	360	5,970,688	128
	5.625%	6.569%	360	5,791,250	244
	6.500%	6.588%	360	9,493,786	146
	6.875%	6.875%	360	405,968	97
	6.875%	6.875%	480	64,934	367
	7.000%	6.986%	360	5,652,539	129
	6.500%	6.997%	420	659,358	309
	7.000%	7.000%	420	205,838	323
	6.375%	7.007%	360	373,642	247
	5.875%	7.023%	360	2,042,298	244
	7.125%	7.125%	480	90,076	371
	7.250%	7.260%	360	5,960,581	110
	7.300%	7.300%	360	28,794	67
	7.375%	7.375%	360	182,686	88
	7.500%	7.526%	360	3,414,184	97
	7.750%	7.544%	360	1,584,123	107
	7.600%	7.662%	360	153,734	63
	7.625%	7.736%	360	305,367	87
	8.000%	7.831%	360	844,614	135
	7.875%	7.875%	360	133,061	65
	8.020%	8.020%	360	5,337	52
	8.150%	8.150%	360	385,080	30
	8.100%	8.173%	360	208,946	73
	8.125%	8.178%	360	34,528	87
	8.200%	8.200%	360	27,175	47
	8.250%	8.250%	360	110,831	69
	8.350%	8.350%	360	173,739	37
	8.375%	8.397%	360	161,501	82
	8.400%	8.400%	360	35,866	15
	8.500%	8.500%	360	511,672	48
	8.550%	8.550%	360	216,132	34
	8.600%	8.600%	360	50,276	42
	8.625%	8.625%	360	146,557	81
	8.700%	8.700%	360	320,751	29
	8.800%	8.800%	360	174,559	18
	8.850%	8.850%	360	52,892	19
	8.950%	8.950%	360	59,169	13
				372,186,058	
HMRB Total			\$ 1,169,393,891		