

HMRB Mortgage Loan Information June 30, 2019

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	5,472	142	
	4.250%	0.000%	360	117,336	175	
	4.750%	0.004%	360	1,208,513	198	
	4.500%	0.019%	360	257,466	170	
	5.250%	0.021%	360	360,370	173	
	6.750%	0.142%	360	70,926	137	
	4.625%	0.156%	360	60,384	299	
	5.750%	0.397%	360	18,698	179	
	6.250%	0.597%	360	126,969	153	
	4.125%	1.315%	360	2,660	309	
	5.000%	1.835%	360	145,847	158	
	6.500%	1.864%	360	130,974	171	
	2.000%	2.000%	360	2,179	366	
	2.000%	2.000%	480	1,022	426	
	3.625%	2.204%	360	57	303	
	3.250%	2.500%	360	246	371	
	7.000%	2.597%	360	18,384	162	
	3.000%	3.000%	480	3,036	401	
	3.000%	3.000%	360	9,565	257	
	3.250%	3.250%	480	3,091	347	
	3.875%	3.680%	360	1,575	288	
	4.000%	3.789%	360	1,124	331	
	4.875%	4.038%	360	1,210	198	
	4.375%	4.375%	360	554	311	
	5.500%	5.169%	360	1,273,172	145	
	5.375%	5.375%	360	5,751	227	
	5.500%	5.500%	480	577	351	
	5.125%	5.520%	360	2,506	282	
	5.625%	5.625%	360	468	234	
	5.625%	5.625%	480	2,871	399	
	6.125%	6.125%	360	3,089	232	
	6.375%	6.375%	480	787	345	
	6.625%	6.625%	360	586	381	
	6.875%	6.875%	480	1,703	349	
	7.000%	7.000%	420	5,355	281	
	7.125%	7.125%	480	3,690	340	
	6.000%	7.184%	360	267,492	208	
	8.250%	8.250%	360	185,501	21	
	8.550%	8.550%	360	263,344	30	
	8.625%	8.625%	360	67,063	24	
				<hr/>		
				4,631,616		
	HMRB 2000X1X2YZ	3.250%	3.994%	360	137,318	448
		4.000%	4.056%	360	35,594	326
		3.500%	4.397%	360	225,636	443
		3.750%	4.944%	360	83,071	330
		5.000%	6.162%	360	2,092,111	159
6.250%		6.338%	360	107,479	140	
6.500%		6.592%	360	989,032	132	
4.750%		6.592%	360	98,790	166	
5.500%		6.779%	360	2,124,485	202	
6.750%		6.845%	360	538,540	124	
5.250%		6.858%	360	526,877	170	
5.750%		6.881%	360	2,000,472	196	
6.000%		7.009%	360	843,171	202	
5.625%		7.067%	360	831,027	242	
5.875%		7.067%	360	110,373	204	
7.000%		7.099%	360	58,491	142	
7.250%		7.352%	360	48,317	135	
8.000%		8.013%	360	95,784	26	
7.750%	8.873%	360	36,659	139		
			<hr/>			
			10,983,227			
HMRB 2003HI	7.125%	0.000%	360	6,963	225	
	6.750%	0.050%	360	46,081	230	
	6.625%	1.848%	360	21,995	231	
	2.000%	2.174%	420	841	391	
	2.000%	2.255%	360	209,683	281	
	3.000%	3.165%	420	805	415	
	3.000%	3.173%	360	388,410	190	
	6.000%	3.362%	360	83,597	240	
	3.250%	3.364%	480	669	345	
	3.875%	3.616%	360	31,202	312	
	3.375%	3.781%	360	131,354	360	
	3.750%	3.882%	420	537	289	
	6.250%	4.184%	360	111,794	234	
	3.750%	4.215%	360	121,653	221	
	4.125%	4.304%	420	507	289	
	4.000%	4.476%	420	18,081	405	
	4.000%	4.509%	360	1,063,398	178	
	4.375%	4.529%	420	425	290	
	4.375%	4.529%	480	528	349	
	5.750%	4.574%	360	238,561	206	
	4.125%	4.698%	360	79,361	310	
	4.250%	4.838%	360	3,073,445	168	
	4.375%	4.984%	360	54,150	309	
	4.500%	5.071%	360	4,249,381	178	
	4.625%	5.218%	360	44,819	289	
	5.000%	5.294%	420	826	296	
	4.750%	5.365%	360	4,953,738	177	
	4.875%	5.453%	360	145,529	226	
	6.500%	5.473%	360	84,340	218	
	5.125%	5.549%	360	287,949	199	
	5.000%	5.684%	360	1,457,611	163	
	5.500%	5.761%	360	491,863	191	
	5.250%	5.904%	360	1,671,284	196	
6.125%	5.966%	360	159,377	216		
5.625%	6.307%	360	95,984	224		
6.125%	6.340%	480	968	345		
6.250%	6.521%	420	1,304	296		

HMRB Mortgage Loan Information June 30, 2019

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)	6.000%	6.521%	420	3,410	298	
	5.375%	6.521%	360	10,852	238	
	6.375%	6.599%	480	716	391	
	6.625%	6.858%	480	217	293	
	6.750%	6.987%	420	626	288	
	6.875%	7.116%	480	873	346	
	6.375%	7.140%	360	20,070	223	
	7.000%	7.246%	360	178	228	
	7.000%	7.246%	420	951	291	
	6.500%	7.277%	420	29,557	285	
	7.125%	7.375%	480	307	347	
				<u>19,396,770</u>		
	HMRB 2005A	3.000%	3.000%	360	1,654,754	253
		3.750%	3.750%	360	228,530	329
3.875%		3.875%	360	168,577	292	
4.000%		4.000%	360	2,693,427	189	
4.125%		4.125%	360	180,226	347	
4.250%		4.250%	360	7,720,323	194	
4.500%		4.500%	360	12,156,249	192	
4.750%		4.750%	360	<u>3,673,371</u>	185	
			28,475,457			
HMRB 2008GHI	2.000%	2.756%	360	55,643	352	
	2.875%	2.875%	420	387,015	291	
	2.875%	2.929%	480	474,444	341	
	2.125%	2.992%	360	44,439	349	
	3.000%	3.042%	420	822,004	320	
	3.375%	3.375%	360	286,294	425	
	3.000%	3.993%	360	608,135	315	
	4.125%	4.173%	360	426,307	327	
	4.000%	4.303%	360	436,690	181	
	4.000%	4.308%	480	435,130	380	
	4.375%	4.539%	360	158,215	305	
	4.625%	4.654%	360	589,380	273	
	4.500%	4.673%	480	388,363	343	
	3.750%	4.845%	360	48,400	315	
	3.500%	4.927%	360	29,825	191	
	5.125%	5.125%	420	341,129	287	
	5.375%	5.375%	480	250,369	359	
	4.250%	5.532%	360	613,964	178	
	6.000%	6.169%	420	736,474	303	
	4.875%	6.279%	360	11,931	352	
	6.375%	6.375%	360	461,649	210	
	6.250%	6.406%	360	2,261,890	271	
	6.250%	6.495%	420	525,351	319	
	6.500%	6.500%	420	229,782	288	
	6.625%	6.625%	420	401,389	289	
	4.500%	6.670%	360	5,085,104	182	
	6.500%	6.693%	360	2,628,562	225	
	6.000%	6.707%	360	457,146	223	
	6.375%	6.750%	480	2,112,168	343	
	6.500%	6.750%	480	1,459,796	348	
	6.750%	6.750%	480	303,204	315	
	6.125%	6.750%	480	1,559,039	344	
	6.625%	6.750%	480	720,045	341	
	6.750%	6.750%	420	344,884	273	
	5.750%	6.931%	360	282,706	153	
	5.250%	7.074%	360	945,338	175	
	7.000%	7.448%	360	713,133	189	
	4.750%	7.564%	360	3,935,295	186	
	6.750%	7.583%	360	389,573	121	
	5.375%	7.647%	360	61,491	209	
5.125%	8.002%	360	158,453	211		
7.250%	8.663%	360	303,929	128		
7.500%	8.835%	360	23,050	124		
5.000%	8.914%	360	2,285,377	187		
8.000%	9.791%	360	117,843	131		
5.500%	9.962%	360	861,408	188		
7.750%	10.307%	360	133,348	130		
5.625%	12.027%	360	<u>57,494</u>	204		
			35,962,598			
HMRB 2016A	2.250%	0.000%	360	93,818	423	
	6.125%	0.000%	360	26,728	218	
	5.625%	0.000%	420	24,474	280	
	6.750%	0.000%	420	33,232	293	
	6.750%	0.000%	480	189,274	336	
	6.625%	0.000%	480	46,616	360	
	6.500%	0.000%	480	29,847	330	
	3.500%	0.000%	480	20,705	454	
	6.250%	0.000%	480	31,471	339	
	2.000%	1.956%	480	642,392	422	
	2.000%	2.000%	360	400,093	295	
	2.000%	2.000%	420	179,698	459	
	3.000%	2.197%	360	5,129,840	233	
	2.250%	2.250%	420	10,925	282	
	2.375%	2.375%	360	159,742	214	
	2.875%	2.875%	420	212,679	443	
	4.125%	2.978%	360	7,840	319	
	3.000%	3.000%	420	881,669	403	
	3.000%	3.000%	480	15,418	413	
	3.125%	3.125%	360	99,083	439	
	3.125%	3.125%	420	410,354	265	
	3.875%	3.173%	360	164,821	347	
	3.250%	3.250%	480	508,249	340	
	5.000%	3.329%	360	4,245,533	207	
	3.625%	3.625%	360	524,103	385	
	3.750%	3.668%	360	150,791	330	
	3.750%	3.750%	420	743,654	329	

HMRB Mortgage Loan Information June 30, 2019

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)	3.875%	3.875%	420	157,203	392	
	4.000%	3.936%	360	451,120	253	
	4.000%	4.000%	420	699,256	313	
	4.000%	4.000%	480	203,525	404	
	4.625%	4.077%	360	172,942	288	
	4.250%	4.105%	360	219,552	217	
	4.125%	4.125%	420	762,082	315	
	4.500%	4.228%	360	869,269	293	
	4.250%	4.250%	480	96,283	333	
	4.375%	4.330%	360	94,687	306	
	4.375%	4.375%	420	249,876	395	
	4.500%	4.500%	420	227,471	265	
	4.875%	4.501%	360	814,463	192	
	4.750%	4.593%	360	2,267,972	251	
	5.250%	4.739%	360	4,043,127	212	
	4.750%	4.750%	420	196,568	442	
	6.250%	4.774%	360	109,092	146	
	4.875%	4.875%	420	9,001	276	
	5.500%	4.959%	360	5,443,906	208	
	5.625%	4.983%	360	4,629,429	195	
	5.125%	4.989%	360	11,186,833	207	
	5.000%	5.000%	420	532,408	268	
	5.125%	5.125%	420	187,141	267	
	5.375%	5.262%	360	2,270,725	201	
	5.750%	5.271%	360	6,027,375	215	
	5.875%	5.292%	360	3,767,475	210	
	5.375%	5.375%	420	631,246	371	
	6.500%	5.463%	360	87,027	163	
	5.500%	5.500%	420	577,565	270	
	6.000%	5.745%	360	2,586,463	205	
	5.750%	5.750%	420	9,433,941	285	
	5.750%	5.750%	480	2,400,124	328	
	5.875%	5.875%	480	564,985	331	
	5.875%	5.875%	420	2,184,827	298	
	6.000%	5.945%	480	5,120,958	320	
	6.125%	5.974%	480	2,221,905	319	
	6.000%	6.000%	420	5,127,961	279	
	6.125%	6.125%	420	12,705,328	282	
	6.250%	6.250%	420	9,553,475	283	
				113,867,634		
	HMRB 2017A	2.250%	0.000%	360	8,119	423
		4.500%	0.000%	480	14,937	343
		2.875%	0.000%	480	8,952	341
		4.000%	1.378%	480	51,114	383
		2.000%	1.994%	420	1,476,402	389
		2.000%	2.015%	360	1,042,104	370
		2.000%	2.103%	480	292,954	321
		2.125%	2.229%	360	324,520	372
2.250%		2.250%	420	161,546	282	
3.000%		2.961%	420	1,012,773	386	
3.000%		3.000%	480	227,975	413	
3.000%		3.227%	360	7,076,718	237	
3.250%		3.250%	420	1,437,014	378	
3.250%		3.250%	480	582,083	347	
3.375%		3.375%	360	83,396	402	
4.125%		3.401%	360	537,832	314	
3.500%		3.500%	420	424,364	341	
3.625%		3.625%	360	15,651	421	
3.500%		3.681%	480	429,265	454	
3.750%		3.718%	360	895,094	357	
3.750%		3.750%	420	672,901	319	
3.875%		3.845%	360	1,131,647	275	
3.875%		3.875%	420	153,105	363	
4.000%		4.000%	420	1,930,207	333	
4.125%		4.118%	420	266,808	289	
4.000%		4.259%	360	2,116,486	294	
4.375%		4.375%	480	264,871	349	
4.375%		4.375%	420	213,400	290	
4.375%		4.416%	360	359,623	314	
4.500%		4.500%	420	668,431	334	
4.625%		4.619%	360	1,261,237	280	
4.250%		4.688%	360	1,040,925	259	
6.375%		4.736%	480	483,403	379	
4.750%		4.750%	420	618,240	336	
4.875%		4.875%	420	312,624	278	
3.500%		4.927%	360	26,139	191	
5.000%		4.975%	420	426,120	296	
5.000%		5.119%	360	2,856,893	186	
5.125%		5.125%	420	587,584	320	
4.500%		5.142%	360	2,014,700	268	
4.750%		5.170%	360	1,769,980	277	
5.125%		5.185%	360	15,851,730	231	
4.875%		5.198%	360	168,560	297	
5.375%		5.225%	360	7,525,387	235	
5.250%		5.250%	420	731,754	283	
5.250%		5.332%	360	7,962,885	222	
5.500%		5.337%	360	8,785,171	235	
5.625%		5.340%	360	3,900,269	223	
5.375%		5.375%	420	616,481	381	
6.125%		5.531%	480	1,033,752	341	
5.750%		5.739%	360	12,238,289	194	
5.750%		5.750%	420	2,956,885	278	
5.750%	5.750%	480	41,614	320		
6.375%	5.805%	360	415,209	220		
5.875%	5.875%	360	2,103,741	215		
5.875%	5.875%	480	9,159	328		
5.875%	5.875%	420	43,725	332		
6.500%	5.893%	420	550,360	327		
5.625%	5.917%	420	507,415	280		

HMRB Mortgage Loan Information June 30, 2019

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio	Average Remaining Term	
HMRB 2017A (continued)	6.000%	5.972%	420	8,653,330	281	
	6.000%	5.991%	360	6,551,242	188	
	6.125%	6.125%	420	3,545,418	305	
	6.000%	6.142%	480	2,128,864	343	
	6.250%	6.239%	420	12,570,564	287	
	6.500%	6.351%	480	1,051,693	340	
	6.375%	6.375%	420	192,242	281	
	6.250%	6.653%	480	525,116	339	
	6.625%	6.727%	480	2,222,021	341	
	6.250%	6.852%	360	8,056,765	222	
	6.750%	6.855%	420	2,305,609	288	
	6.875%	6.875%	360	169,549	93	
	6.875%	6.875%	480	438,123	346	
	7.000%	7.000%	360	301,426	141	
	7.000%	7.000%	480	94,471	390	
	7.000%	7.000%	420	477,320	291	
	6.750%	7.113%	480	3,630,521	337	
	7.125%	7.125%	480	153,975	347	
	6.500%	7.181%	360	3,496,533	224	
	7.250%	7.250%	360	155,059	112	
	6.625%	7.370%	360	2,587,931	220	
	7.375%	7.375%	360	107,682	84	
	7.500%	7.500%	360	134,235	63	
	6.125%	7.506%	360	1,748,579	222	
	7.750%	7.750%	360	196,374	91	
	7.875%	7.875%	360	105,550	61	
	7.125%	8.871%	360	501,070	211	
	6.750%	9.889%	360	1,734,626	204	
				<hr/>		
				164,556,412		
	HMRB GENERAL	6.750%	0.000%	480	5,695	337
		3.500%	0.000%	480	1,534	454
		6.250%	0.000%	480	2,331	339
		2.125%	1.855%	360	127,770	349
		2.000%	1.993%	480	267,389	425
		2.000%	1.996%	360	1,203,037	363
		2.000%	2.005%	420	1,825,633	413
		2.250%	2.262%	420	1,983	282
		2.500%	2.500%	360	257,115	377
2.500%		2.500%	420	131,947	246	
2.750%		2.750%	420	436,728	438	
2.750%		2.770%	360	30,645	198	
3.000%		3.000%	480	618,612	402	
3.000%		3.006%	420	717,731	416	
3.250%		3.066%	360	217,171	385	
3.500%		3.070%	360	549,703	213	
2.250%		3.130%	360	260,841	423	
3.000%		3.244%	360	15,994,480	225	
3.250%		3.250%	420	143,427	403	
3.250%		3.263%	480	4,083,775	345	
3.375%		3.375%	360	551,719	292	
3.500%		3.500%	420	222,173	351	
3.625%		3.645%	360	863,430	333	
3.750%		3.750%	420	426,845	379	
3.750%		3.788%	360	1,704,320	287	
3.875%		3.875%	420	397,334	282	
3.875%		3.921%	360	2,251,002	292	
4.000%		4.000%	480	341,896	349	
4.000%		4.002%	420	415,629	362	
4.000%		4.011%	360	28,958,053	194	
4.125%		4.136%	420	164,066	271	
4.250%		4.250%	420	336,162	460	
4.250%		4.252%	480	7,132	333	
4.250%		4.301%	360	33,552,995	187	
4.125%		4.307%	360	1,694,971	313	
4.375%		4.375%	420	41,839	290	
4.375%		4.375%	480	51,930	349	
4.375%		4.417%	360	1,998,993	311	
6.625%		4.439%	360	750,550	197	
4.500%		4.481%	360	52,612,551	192	
4.500%		4.500%	420	183,816	318	
4.625%		4.625%	420	16,364	338	
4.750%		4.757%	420	23,022	434	
4.750%		4.761%	360	62,030,122	187	
4.625%		4.850%	360	2,413,516	306	
4.875%		4.901%	420	1,634	276	
4.875%		4.977%	360	2,599,985	221	
5.000%		5.038%	360	61,917,229	182	
5.000%		5.089%	420	104,752	291	
5.125%		5.183%	360	5,084,164	221	
5.200%		5.200%	360	49,206	90	
5.250%		5.250%	420	10,764,508	268	
5.375%		5.382%	420	45,333	358	
5.250%		5.425%	360	30,934,010	172	
5.500%		5.500%	480	117,073	351	
5.500%		5.500%	420	11,315,348	271	
6.125%		5.516%	360	3,148,288	219	
5.500%		5.546%	360	23,723,745	184	
5.625%		5.566%	420	172,142	331	
5.375%		5.597%	360	5,981,833	217	
5.625%	5.625%	480	582,323	399		
5.750%	5.725%	360	21,547,576	172		
5.750%	5.750%	420	7,685,937	278		
5.750%	5.753%	480	163,733	328		
5.875%	5.875%	420	4,789,799	279		
5.875%	5.878%	480	45,920	331		
5.625%	5.909%	360	8,343,302	223		
6.000%	5.930%	360	17,452,838	157		
6.000%	5.961%	480	464,354	324		
5.950%	5.975%	360	502,261	59		

**HMRB Mortgage Loan Information
June 30, 2019**

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)	6.250%	5.977%	360	13,151,005	162
	6.125%	6.010%	480	210,663	327
	6.000%	6.053%	420	1,945,660	276
	6.125%	6.127%	420	1,529,861	259
	6.750%	6.129%	360	6,713,737	139
	6.250%	6.255%	420	1,713,131	297
	6.625%	6.265%	480	22,616	296
	6.375%	6.375%	480	230,114	360
	6.375%	6.375%	420	68,721	281
	6.500%	6.439%	360	17,380,015	181
	6.500%	6.462%	480	382,662	351
	6.750%	6.491%	420	64,077	289
	7.125%	6.602%	360	1,423,386	210
	6.375%	6.664%	360	820,598	225
	5.875%	6.810%	360	2,248,635	235
	6.500%	6.869%	420	904,687	286
	6.875%	6.875%	360	300,221	83
	6.875%	6.875%	480	431,350	349
	7.000%	7.000%	420	1,179,642	282
	7.000%	7.000%	480	280,396	390
	7.000%	7.082%	360	5,873,411	134
	7.125%	7.125%	480	778,546	341
	7.250%	7.253%	360	4,581,284	93
	7.300%	7.300%	360	238,965	47
	7.375%	7.375%	360	144,589	70
	7.750%	7.495%	360	1,188,235	86
	7.500%	7.531%	360	2,221,825	82
	7.600%	7.634%	360	243,800	44
	7.625%	7.748%	360	211,255	69
	8.000%	7.814%	360	721,890	108
	7.875%	7.875%	360	104,808	50
	8.020%	8.020%	360	80,295	31
	8.150%	8.150%	360	89,374	12
	8.125%	8.178%	360	27,938	66
	8.100%	8.179%	360	133,405	61
	8.200%	8.200%	360	91,597	26
	8.250%	8.250%	360	69,549	60
	8.350%	8.350%	360	73,358	17
	8.375%	8.390%	360	101,594	60
	8.500%	8.500%	360	203,266	34
	8.550%	8.550%	360	64,637	23
	8.600%	8.600%	360	15,428	24
	8.625%	8.625%	360	109,228	64
8.700%	8.700%	360	72,895	10	
8.800%	8.800%	360	1,977	3	
8.850%	8.850%	360	609	2	
			<hr/>	<hr/>	
				504,870,205	
				<hr/>	
				<hr/>	
				\$	
					882,743,919
				<hr/>	
				<hr/>	
HMRB Total					

**HMRB Mortgage Loan Information
June 30, 2019**

Series Name	Underlying Mortgage Rate	Weighted Average Yield to Series	Loan Term	Outstanding Principal Amount of Mortgage Loan Portfolio	Average Remaining Term
-------------	-----------------------------	---	--------------	---	---------------------------