

HMRB Mortgage Loan Information
June 30, 2020

Series	Underlying Mortgage Rate	Loan Term	Average Yield	Outstanding Principal Amount	Average Remaining Term
2000LMN	3.000%	360	3.000%	\$9,384.63	219
	3.000%	480	3.000%	\$1,004.47	341
	3.250%	480	3.250%	\$3,021.63	337
	3.625%	360	5.963%	\$54.23	144
	3.875%	360	4.708%	\$1,534.78	194
	4.000%	360	6.211%	\$1,650.92	151
	4.000%	480	4.000%	\$2,989.40	364
	4.125%	360	3.637%	\$2,600.40	180
	4.250%	360	1.381%	\$111,564.35	170
	4.375%	360	4.375%	\$554.42	237
	4.500%	360	2.472%	\$240,850.31	165
	4.625%	360	3.458%	\$59,046.02	192
	4.750%	360	1.089%	\$1,070,713.33	167
	4.875%	360	5.885%	\$1,162.74	188
	5.000%	360	5.249%	\$136,055.51	176
	5.125%	360	4.764%	\$2,442.13	219
	5.250%	360	3.112%	\$341,001.00	157
	5.375%	360	5.375%	\$4,741.09	216
	5.500%	360	6.493%	\$1,125,977.18	152
	5.750%	360	5.405%	\$16,685.80	137
	6.000%	360	7.592%	\$254,858.63	179
	6.125%	360	6.125%	\$2,254.44	221
	6.250%	360	5.570%	\$115,534.94	173
	6.500%	360	5.555%	\$121,038.11	206
	6.500%	480	6.500%	\$570.19	342
	6.625%	360	6.625%	\$579.64	235
	6.750%	360	1.125%	\$54,561.64	144
	7.000%	360	5.000%	\$13,974.05	190
	7.000%	420	7.000%	\$5,244.78	280
	7.000%	480	7.000%	\$778.79	346
	7.125%	480	7.125%	\$3,646.49	339
	8.250%	360	8.250%	\$62,155.97	9
8.550%	360	8.550%	\$141,163.23	17	
8.625%	360	8.625%	\$33,213.69	12	
			\$3,942,608.93		
2005A	3.000%	360	3.000%	\$1,027,433.55	168
	3.750%	360	3.750%	\$227,731.49	196
	3.875%	360	3.875%	\$163,689.48	172
	4.000%	360	4.000%	\$2,909,225.25	175
	4.125%	360	4.125%	\$177,196.81	197
	4.250%	360	4.250%	\$6,612,280.95	171

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	4.500%	360	4.500%	\$9,415,457.22	172
	4.750%	360	4.750%	\$3,393,752.14	175
				\$23,926,766.89	
2016A	2.000%	360	2.000%	\$307,916.14	222
	2.000%	420	2.000%	\$550,303.04	285
	2.000%	480	1.333%	\$325,084.21	320
	2.250%	360	0.000%	\$91,421.39	200
	2.375%	360	2.375%	\$145,490.55	205
	2.875%	420	2.875%	\$209,392.58	264
	3.000%	360	2.037%	\$4,064,484.85	198
	3.000%	480	1.500%	\$305,423.86	325
	3.125%	360	3.125%	\$97,481.96	193
	3.125%	420	3.125%	\$397,235.76	271
	3.250%	420	3.250%	\$10,656.41	272
	3.250%	480	3.250%	\$496,766.83	332
	3.500%	480	0.000%	\$20,527.30	338
	3.750%	360	4.330%	\$147,551.96	189
	3.875%	360	2.906%	\$161,159.41	199
	3.875%	420	3.875%	\$154,760.47	264
	4.000%	360	4.215%	\$771,179.67	180
	4.000%	420	4.000%	\$901,329.34	272
	4.000%	480	4.000%	\$216,773.84	336
	4.125%	360	5.715%	\$7,673.19	174
	4.250%	360	3.593%	\$211,039.39	191
	4.375%	360	4.826%	\$92,884.88	181
	4.375%	420	4.375%	\$246,385.08	258
	4.500%	360	3.150%	\$538,340.86	199
	4.625%	360	4.625%	\$668,694.79	201
	4.750%	360	5.048%	\$1,765,858.81	177
	4.750%	420	4.750%	\$420,072.15	267
	4.875%	360	3.656%	\$750,919.67	190
	5.000%	360	3.333%	\$3,602,277.52	193
	5.000%	420	5.000%	\$26,833.56	271
	5.125%	360	4.874%	\$8,946,446.37	200
	5.125%	420	5.125%	\$288,536.38	264
	5.250%	360	4.781%	\$2,947,299.90	185
	5.250%	480	5.250%	\$94,541.58	321
	5.375%	360	5.056%	\$2,034,694.40	196
	5.375%	420	5.375%	\$375,873.99	271
	5.500%	360	4.766%	\$4,470,311.55	185
	5.500%	420	5.500%	\$569,213.46	258
	5.625%	360	3.696%	\$3,562,957.40	196
	5.750%	360	4.594%	\$5,324,432.09	188
	5.750%	420	5.750%	\$8,047,575.28	262
	5.750%	480	5.750%	\$1,949,407.09	319

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5.875%	360	3.875%	\$3,448,351.42	197
5.875%	420	5.875%	\$1,087,058.36	257
5.875%	480	5.875%	\$194,430.64	320
6.000%	360	6.628%	\$2,300,410.90	163
6.000%	420	6.000%	\$4,921,556.48	262
6.000%	480	5.842%	\$4,441,891.06	321
6.125%	360	0.000%	\$25,939.13	210
6.125%	420	6.125%	\$8,339,829.80	261
6.125%	480	5.654%	\$2,087,514.40	318
6.250%	360	8.182%	\$88,548.06	142
6.250%	420	6.250%	\$8,050,263.39	260
6.500%	360	7.682%	\$82,755.31	149
6.500%	480	0.000%	\$29,217.99	329
6.625%	420	0.000%	\$23,923.86	286
6.625%	480	0.000%	\$46,102.31	335
6.750%	420	0.000%	\$32,669.50	267
6.750%	480	0.000%	\$186,890.88	328

\$91,704,562.47

2017A	2.000%	360	1.107%	\$353,044.26	224
	2.000%	420	1.302%	\$199,867.36	284
	2.000%	480	1.967%	\$194,587.60	320
	2.125%	360	1.817%	\$317,083.42	208
	2.250%	360	0.640%	\$132,963.51	215
	3.000%	360	2.121%	\$5,949,182.56	207
	3.000%	420	2.214%	\$1,278,378.95	281
	3.000%	480	2.813%	\$89,412.28	325
	3.125%	360	3.125%	\$140,674.66	234
	3.250%	420	3.250%	\$800,420.46	276
	3.250%	480	3.250%	\$570,221.09	341
	3.375%	360	3.375%	\$82,025.76	242
	3.500%	360	2.486%	\$24,838.15	189
	3.500%	480	3.327%	\$425,585.36	338
	3.750%	360	2.221%	\$733,431.75	217
	3.875%	360	2.549%	\$1,090,271.04	218
	3.875%	420	3.875%	\$13,392.82	264
	3.875%	480	0.000%	\$8,734.94	375
	4.000%	360	2.782%	\$2,325,520.22	218
	4.000%	420	2.394%	\$485,193.85	291
	4.000%	480	4.000%	\$241,983.37	336
	4.125%	360	2.254%	\$527,185.12	225
	4.250%	360	3.278%	\$552,815.14	166
	4.250%	420	4.250%	\$427,048.06	283
	4.375%	360	4.229%	\$383,823.69	183
	4.500%	360	3.438%	\$1,624,424.47	170
	4.500%	420	4.500%	\$414,471.65	272

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4.500%	480	0.000%	\$14,763.11	371
4.625%	360	3.861%	\$853,154.18	191
4.750%	360	3.684%	\$1,033,510.63	171
4.750%	420	4.750%	\$681,773.95	290
4.875%	360	4.636%	\$165,603.27	217
4.875%	420	4.875%	\$137,355.62	298
5.000%	360	3.581%	\$2,353,222.22	158
5.000%	420	5.000%	\$916,673.53	272
5.000%	480	0.000%	\$18,274.46	343
5.125%	360	5.037%	\$12,280,160.08	202
5.125%	420	3.834%	\$677,416.97	275
5.250%	360	4.308%	\$7,241,776.70	183
5.375%	360	2.706%	\$6,054,784.36	212
5.375%	420	5.375%	\$239,291.07	275
5.375%	480	5.375%	\$261,717.90	352
5.500%	360	3.169%	\$7,936,664.73	215
5.500%	420	5.500%	\$656,576.69	277
5.625%	360	3.878%	\$3,244,303.79	204
5.750%	360	4.345%	\$10,441,560.52	163
5.750%	420	5.750%	\$2,570,784.39	265
5.750%	480	5.750%	\$21,858.30	315
5.875%	360	5.875%	\$1,886,798.56	202
5.875%	420	5.875%	\$319,198.99	262
6.000%	360	4.926%	\$5,348,455.03	150
6.000%	420	5.064%	\$6,961,807.75	268
6.000%	480	5.958%	\$1,842,060.32	321
6.125%	360	4.796%	\$1,634,382.70	213
6.125%	420	6.125%	\$3,555,845.22	268
6.125%	480	3.228%	\$760,745.28	328
6.250%	360	5.348%	\$6,717,892.26	186
6.250%	420	5.913%	\$9,419,807.26	266
6.250%	480	6.250%	\$298,469.03	326
6.375%	360	4.781%	\$402,014.49	210
6.375%	480	0.638%	\$478,756.50	338
6.500%	360	5.936%	\$2,776,106.58	181
6.500%	420	4.333%	\$542,584.10	272
6.500%	480	2.359%	\$667,999.46	330
6.625%	360	6.262%	\$2,509,847.81	210
6.625%	420	6.298%	\$496,005.10	286
6.625%	480	2.880%	\$1,516,394.71	332
6.750%	360	5.536%	\$1,537,325.84	180
6.750%	420	6.077%	\$2,040,383.17	271
6.750%	480	5.809%	\$3,584,384.61	328
6.875%	360	6.875%	\$151,627.36	82
6.875%	480	6.875%	\$433,086.58	335
7.000%	360	7.000%	\$263,241.03	123
7.000%	420	7.000%	\$300,904.24	279

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7.000%	480	7.000%	\$93,746.27	364
7.125%	360	6.756%	\$401,453.34	190
7.125%	480	7.125%	\$152,305.05	335
7.250%	360	7.250%	\$142,645.63	94
7.375%	360	7.375%	\$90,447.12	83
7.500%	360	7.500%	\$78,913.43	28
7.750%	360	7.750%	\$175,769.96	79
7.875%	360	7.875%	\$85,483.74	46
			\$134,854,696.54	

GENERAL	2.000%	360	1.649%	\$498,529.63	196
	2.000%	420	1.980%	\$754,173.69	272
	2.000%	480	1.332%	\$36,269.80	320
	2.125%	360	1.972%	\$167,619.17	184
	2.250%	360	1.157%	\$274,635.78	208
	2.500%	360	0.933%	\$251,653.75	214
	2.750%	360	2.748%	\$188,177.51	72
	2.750%	420	2.750%	\$429,679.18	265
	2.875%	360	2.875%	\$99,476.59	61
	3.000%	360	2.506%	\$14,191,506.72	186
	3.000%	420	2.964%	\$1,232,929.85	276
	3.000%	480	2.000%	\$226,356.35	330
	3.250%	360	1.335%	\$170,665.96	199
	3.250%	420	3.241%	\$87,790.41	288
	3.250%	480	3.238%	\$3,995,590.61	335
	3.375%	360	3.284%	\$699,073.98	213
	3.500%	360	2.894%	\$586,811.38	186
	3.500%	480	0.000%	\$1,520.52	338
	3.625%	360	3.619%	\$603,418.44	142
	3.750%	360	2.955%	\$1,649,354.34	164
	3.750%	420	3.750%	\$345,871.24	268
	3.875%	360	3.538%	\$2,011,349.48	180
	3.875%	420	3.873%	\$393,427.71	272
	3.875%	480	3.803%	\$462,951.81	375
	4.000%	360	3.936%	\$26,874,761.21	166
	4.000%	420	3.942%	\$1,207,635.76	279
	4.000%	480	3.991%	\$631,769.17	345
	4.125%	360	3.430%	\$2,094,463.68	180
	4.250%	360	3.893%	\$32,575,831.32	169
	4.250%	420	4.250%	\$387,733.24	266
	4.375%	360	3.659%	\$2,282,469.33	176
	4.500%	360	5.208%	\$53,601,337.06	167
	4.500%	420	4.500%	\$397,991.45	265
	4.500%	480	4.333%	\$383,840.87	371
	4.625%	360	4.110%	\$2,497,091.83	176
	4.625%	420	4.625%	\$16,048.82	254

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4.750%	360	4.878%	\$60,375,868.61	166
4.750%	420	4.747%	\$90,361.43	272
4.875%	360	3.233%	\$2,731,641.48	190
4.875%	420	4.875%	\$58,381.81	257
5.000%	360	4.162%	\$57,939,489.64	164
5.000%	420	4.977%	\$380,049.23	266
5.000%	480	4.537%	\$179,089.75	343
5.125%	360	4.649%	\$4,301,989.92	200
5.125%	420	5.109%	\$143,349.63	264
5.200%	360	5.200%	\$33,417.80	88
5.250%	360	4.166%	\$29,794,782.78	159
5.250%	420	5.250%	\$9,202,535.49	243
5.250%	480	5.248%	\$7,003.00	321
5.375%	360	4.404%	\$5,372,766.72	204
5.375%	420	5.371%	\$83,244.42	275
5.375%	480	5.373%	\$51,833.32	352
5.500%	360	4.235%	\$23,033,933.78	168
5.500%	420	5.500%	\$9,367,307.08	247
5.625%	360	4.541%	\$8,085,233.85	200
5.750%	360	3.953%	\$21,526,159.05	147
5.750%	420	5.749%	\$6,591,146.16	254
5.750%	480	5.747%	\$127,818.19	319
5.875%	360	5.287%	\$1,940,133.06	198
5.875%	420	5.873%	\$4,026,329.91	253
5.875%	480	5.873%	\$14,402.10	320
5.950%	360	3.593%	\$397,358.46	48
6.000%	360	4.870%	\$15,500,007.48	127
6.000%	420	5.940%	\$1,494,199.57	266
6.000%	480	5.824%	\$403,844.37	321
6.125%	360	4.162%	\$2,900,542.62	213
6.125%	420	6.111%	\$1,758,603.71	262
6.125%	480	5.562%	\$1,301,770.14	326
6.250%	360	5.113%	\$12,782,161.78	127
6.250%	420	6.220%	\$1,760,747.29	254
6.375%	360	6.261%	\$976,910.17	213
6.375%	420	6.375%	\$67,203.74	274
6.375%	480	6.085%	\$2,404,006.49	338
6.500%	360	5.420%	\$18,826,560.33	133
6.500%	420	6.259%	\$918,318.32	275
6.500%	480	5.730%	\$1,815,319.04	333
6.625%	360	5.675%	\$725,036.11	119
6.625%	420	0.000%	\$1,772.12	286
6.625%	480	5.439%	\$561,943.39	332
6.750%	360	5.269%	\$6,458,036.63	104
6.750%	420	3.857%	\$802,815.94	273
6.750%	480	1.227%	\$302,986.83	327
6.875%	360	5.851%	\$252,936.67	75

**HMRB Mortgage Loan Information
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6.875%	480	6.873%	\$85,772.94	335
7.000%	360	6.504%	\$5,132,037.21	104
7.000%	420	6.999%	\$1,123,374.43	280
7.000%	480	7.000%	\$436,204.80	355
7.125%	360	6.680%	\$1,133,341.52	161
7.125%	480	7.124%	\$769,767.75	338
7.250%	360	7.124%	\$4,121,059.04	80
7.300%	360	7.300%	\$149,368.38	37
7.375%	360	7.375%	\$118,926.30	50
7.500%	360	7.129%	\$1,682,822.47	68
7.600%	360	7.584%	\$165,936.28	30
7.625%	360	7.501%	\$181,075.76	57
7.750%	360	6.905%	\$1,170,327.19	84
7.875%	360	7.875%	\$78,734.49	41
8.000%	360	7.771%	\$771,275.21	71
8.020%	360	8.020%	\$43,573.58	21
8.100%	360	8.024%	\$98,920.84	54
8.125%	360	8.072%	\$23,731.72	54
8.150%	360	8.150%	\$8,748.86	3
8.200%	360	8.200%	\$45,542.61	14
8.250%	360	8.250%	\$56,590.12	14
8.350%	360	8.350%	\$16,471.94	6
8.375%	360	8.357%	\$64,521.38	54
8.500%	360	8.500%	\$83,449.99	13
8.550%	360	8.550%	\$23,972.47	17
8.600%	360	8.600%	\$8,018.65	12
8.625%	360	8.625%	\$86,044.13	29
			<u>\$487,860,767.07</u>	

HMRB Total	\$742,289,401.90
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