

HMRB Mortgage Loan Information September 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	5,398	140	
	4.750%	0.004%	360	1,193,091	197	
	4.250%	0.007%	360	116,101	175	
	4.500%	0.020%	360	253,508	169	
	5.250%	0.020%	360	355,802	172	
	5.750%	0.095%	360	17,484	173	
	4.625%	0.156%	360	60,054	298	
	6.750%	0.234%	360	70,700	138	
	6.250%	0.565%	360	124,208	152	
	4.125%	1.314%	360	2,646	308	
	5.000%	1.833%	360	143,362	157	
	6.500%	1.841%	360	128,171	170	
	2.000%	2.000%	360	2,164	365	
	2.000%	2.000%	480	1,017	424	
	7.000%	2.183%	360	16,525	158	
	3.625%	2.204%	360	55	302	
	3.000%	3.000%	360	8,927	258	
	3.000%	3.000%	480	3,023	400	
	3.250%	3.250%	480	3,075	346	
	3.875%	3.680%	360	1,564	287	
	4.000%	3.793%	360	1,117	330	
	4.875%	4.038%	360	1,200	197	
	4.375%	4.375%	360	554	311	
	5.500%	5.166%	360	1,250,784	144	
	5.375%	5.375%	360	4,842	225	
	5.500%	5.500%	480	576	350	
	5.125%	5.519%	360	2,491	281	
	5.625%	5.625%	480	2,864	398	
	5.625%	5.625%	360	465	233	
	6.125%	6.125%	360	3,068	231	
	6.375%	6.375%	480	786	344	
	6.625%	6.625%	360	585	380	
	6.875%	6.875%	480	1,700	348	
	7.000%	7.000%	420	5,324	280	
	7.125%	7.125%	480	3,679	339	
	6.000%	7.188%	360	264,314	206	
	8.250%	8.250%	360	155,632	20	
	8.550%	8.550%	360	230,496	30	
	8.625%	8.625%	360	58,986	24	
				4,496,339		
	HMRB 2000X1X2YZ	3.250%	3.994%	360	136,844	447
		4.000%	4.056%	360	35,303	325
		3.500%	4.397%	360	224,881	442
		3.750%	4.944%	360	82,635	329
		5.000%	6.146%	360	1,978,761	158
		6.250%	6.338%	360	106,108	139
		6.500%	6.592%	360	969,928	131
4.750%		6.592%	360	97,838	165	
5.500%		6.791%	360	1,971,831	203	
6.750%		6.845%	360	525,997	123	
5.250%		6.855%	360	512,686	169	
5.750%		6.882%	360	1,978,462	194	
6.000%		7.010%	360	835,825	201	
5.625%		7.067%	360	824,729	241	
5.875%		7.067%	360	109,417	203	
7.000%		7.099%	360	57,681	141	
7.250%		7.352%	360	47,848	134	
8.000%		8.013%	360	81,450	25	
7.750%		8.873%	360	36,164	138	
				10,614,387		
HMRB 2003HI	7.125%	0.000%	360	6,916	223	
	6.750%	0.050%	360	45,778	229	
	6.625%	1.850%	360	21,864	230	
	2.000%	2.174%	420	836	391	
	2.000%	2.278%	360	82,600	286	
	3.000%	3.165%	420	802	414	
	3.000%	3.219%	360	508,880	210	
	3.250%	3.364%	480	665	344	
	3.875%	3.615%	360	31,016	311	
	3.375%	3.781%	360	130,716	359	
	6.000%	3.845%	360	72,640	232	
	3.750%	3.882%	420	533	288	
	6.250%	4.194%	360	110,700	233	
	3.750%	4.210%	360	187,828	215	
	4.125%	4.304%	420	504	288	
	4.000%	4.476%	420	18,017	404	
	5.750%	4.477%	360	225,192	204	
	4.000%	4.505%	360	802,798	168	
	4.375%	4.529%	420	423	289	
	4.375%	4.529%	480	525	348	
	4.125%	4.698%	360	78,914	309	
	4.250%	4.838%	360	3,006,901	167	
	4.375%	4.984%	360	53,767	308	
	4.500%	5.069%	360	4,097,852	178	
	4.625%	5.221%	360	40,619	287	
	5.000%	5.294%	420	821	295	
	4.750%	5.364%	360	4,823,817	176	
	4.875%	5.453%	360	144,251	225	
	6.500%	5.470%	360	83,657	217	
	5.125%	5.538%	360	265,909	197	
	5.000%	5.684%	360	1,435,789	162	
	5.500%	5.688%	360	413,680	185	
5.250%	5.904%	360	1,653,996	195		
6.125%	6.163%	360	142,961	214		
5.625%	6.307%	360	95,149	222		
6.125%	6.340%	480	965	344		
6.000%	6.521%	420	3,045	298		
6.250%	6.521%	420	1,298	295		

HMRB Mortgage Loan Information September 30, 2019

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HMRB 2003HI (Continued)	5.375%	6.521%	360	10,772	237
	6.375%	6.599%	480	714	390
	6.625%	6.858%	480	216	292
	6.750%	6.987%	420	624	287
	6.875%	7.116%	480	871	345
	6.375%	7.140%	360	19,927	222
	7.000%	7.246%	360	177	227
	7.000%	7.246%	420	606	290
	6.500%	7.277%	420	29,412	284
	7.125%	7.375%	480	306	346
				18,656,248	
	HMRB 2005A	3.000%	3.000%	360	1,425,448
3.750%		3.750%	360	228,530	329
3.875%		3.875%	360	167,523	291
4.000%		4.000%	360	2,872,475	204
4.125%		4.125%	360	179,411	346
4.250%		4.250%	360	7,488,766	194
4.500%		4.500%	360	11,592,149	191
4.750%		4.750%	360	3,540,961	184
			27,495,264		
HMRB 2008GHI	2.000%	2.756%	360	55,335	351
	2.875%	2.875%	420	384,240	290
	2.125%	2.992%	360	44,110	347
	3.000%	3.042%	420	816,404	319
	3.375%	3.375%	360	285,238	424
	3.000%	3.706%	360	557,894	322
	3.875%	3.948%	480	472,112	338
	4.125%	4.173%	360	424,796	327
	4.000%	4.408%	480	182,080	347
	4.375%	4.538%	360	157,850	305
	4.625%	4.654%	360	585,605	272
	4.500%	4.673%	480	387,245	343
	3.750%	4.845%	360	48,126	314
	4.000%	4.852%	360	471,249	184
	3.500%	4.927%	360	29,330	189
	5.125%	5.125%	420	339,299	286
	5.375%	5.375%	480	249,517	358
	4.250%	5.508%	360	567,581	177
	6.000%	6.171%	420	724,749	294
	4.875%	6.279%	360	11,901	351
	6.375%	6.375%	360	421,823	225
	6.250%	6.405%	360	2,245,972	271
	6.250%	6.495%	420	523,353	318
	6.500%	6.500%	420	229,110	288
	6.625%	6.625%	420	399,679	288
	4.500%	6.665%	360	4,931,317	181
	6.000%	6.700%	360	450,950	224
	6.500%	6.702%	360	2,482,672	225
	6.500%	6.750%	480	1,454,521	346
	6.125%	6.750%	480	1,114,996	342
	6.375%	6.750%	480	2,105,813	342
	6.625%	6.750%	480	717,842	340
	6.750%	6.750%	480	301,782	314
	6.750%	6.750%	420	343,147	272
	5.750%	6.931%	360	277,980	153
	5.250%	7.076%	360	926,884	175
7.000%	7.445%	360	705,346	189	
4.750%	7.502%	360	3,756,698	185	
5.375%	7.644%	360	61,042	208	
6.750%	7.645%	360	345,841	113	
5.125%	8.002%	360	157,017	210	
7.250%	8.663%	360	298,574	127	
7.500%	8.835%	360	22,673	123	
5.000%	8.873%	360	2,214,299	183	
8.000%	9.791%	360	116,116	129	
5.500%	9.973%	360	850,644	187	
7.750%	10.307%	360	131,561	129	
5.625%	12.027%	360	56,985	203	
			34,439,297		
HMRB 2016A	2.250%	0.000%	360	93,224	421
	6.125%	0.000%	360	26,536	217
	5.625%	0.000%	420	24,303	278
	6.750%	0.000%	420	33,068	292
	6.750%	0.000%	480	188,701	335
	6.625%	0.000%	480	46,490	359
	6.500%	0.000%	480	29,602	329
	3.500%	0.000%	480	20,639	453
	2.000%	1.956%	480	639,393	421
	2.000%	2.000%	360	396,529	294
	2.000%	2.000%	420	178,914	458
	3.000%	2.214%	360	5,040,512	232
	2.250%	2.250%	420	10,866	281
	2.375%	2.375%	360	151,157	214
	2.875%	2.875%	420	211,866	442
	4.125%	2.978%	360	7,799	318
	3.000%	3.000%	480	15,353	412
	3.000%	3.000%	420	522,754	416
	3.125%	3.125%	360	98,719	438
	3.125%	3.125%	420	407,113	264
	3.875%	3.176%	360	163,879	346
	3.250%	3.250%	480	505,483	339
	5.000%	3.275%	360	4,028,921	205
	3.625%	3.625%	360	180,295	420
	4.000%	3.628%	360	469,911	249
	3.750%	3.668%	360	149,997	329
	3.750%	3.750%	420	712,472	328
	3.875%	3.875%	420	156,601	391

HMRB Mortgage Loan Information September 30, 2019

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HMRB 2016A (Continued)	4.000%	4.000%	480	202,805	403	
	4.000%	4.000%	420	693,963	312	
	4.250%	4.104%	360	217,457	216	
	4.125%	4.125%	420	528,126	334	
	4.500%	4.231%	360	863,067	292	
	4.250%	4.250%	480	95,826	332	
	4.375%	4.330%	360	94,172	305	
	4.375%	4.375%	420	249,018	394	
	4.500%	4.500%	420	225,955	264	
	4.875%	4.502%	360	805,518	190	
	4.750%	4.596%	360	2,245,872	250	
	4.625%	4.625%	360	493,949	344	
	5.250%	4.689%	360	3,618,083	211	
	4.750%	4.750%	420	196,459	442	
	6.250%	4.774%	360	107,499	146	
	4.875%	4.875%	420	8,947	275	
	5.500%	4.950%	360	5,060,009	207	
	5.125%	4.989%	360	10,961,274	206	
	5.625%	4.994%	360	4,385,276	194	
	5.000%	5.000%	420	529,068	267	
	5.125%	5.125%	420	186,006	266	
	5.750%	5.253%	360	5,622,133	214	
	5.375%	5.254%	360	2,106,783	200	
	5.875%	5.317%	360	3,717,600	209	
	5.375%	5.375%	420	629,682	370	
	6.500%	5.464%	360	85,977	162	
	5.500%	5.500%	420	574,054	269	
	6.000%	5.745%	360	2,559,786	204	
	5.750%	5.750%	480	2,275,238	329	
	5.750%	5.750%	420	8,776,172	285	
	5.875%	5.875%	420	1,969,438	303	
	5.875%	5.875%	480	562,901	330	
	6.000%	5.943%	480	4,892,565	319	
	6.125%	5.974%	480	2,208,035	318	
	6.000%	6.000%	420	4,861,965	278	
	6.125%	6.125%	420	11,581,816	283	
	6.250%	6.250%	420	9,350,242	282	
				<hr/> 108,053,830		
	HMRB 2017A	2.250%	0.000%	360	8,068	421
		4.500%	0.000%	480	14,894	343
		3.875%	0.000%	480	8,908	338
		4.000%	1.943%	480	36,130	375
		2.000%	1.991%	420	1,059,847	401
		2.000%	2.018%	360	859,860	400
		2.000%	2.103%	480	290,692	320
		2.125%	2.229%	360	321,401	371
2.250%		2.250%	420	160,675	281	
3.000%		2.967%	420	1,176,825	383	
3.000%		3.000%	480	227,025	412	
3.000%		3.233%	360	6,914,910	233	
3.250%		3.250%	420	1,087,113	378	
3.250%		3.250%	480	579,004	346	
3.375%		3.375%	360	83,057	401	
4.125%		3.401%	360	535,223	313	
3.500%		3.500%	420	421,978	340	
3.625%		3.625%	360	15,603	420	
3.500%		3.681%	480	427,895	453	
3.750%		3.718%	360	891,635	356	
3.750%		3.750%	420	267,605	288	
3.875%		3.845%	360	1,118,416	274	
3.875%		3.875%	420	152,501	363	
4.000%		4.000%	420	1,920,485	332	
4.125%		4.118%	420	265,170	288	
4.000%		4.241%	360	2,169,228	294	
4.375%		4.375%	480	263,730	348	
4.375%		4.375%	420	212,149	289	
4.375%		4.416%	360	357,737	313	
4.500%		4.500%	420	665,594	333	
4.625%		4.625%	360	1,174,382	278	
4.250%		4.649%	360	1,003,510	261	
6.375%		4.737%	480	482,195	378	
4.750%		4.750%	420	615,239	335	
4.875%		4.875%	420	310,726	277	
3.500%		4.927%	360	25,705	189	
5.000%		4.975%	420	423,666	295	
5.125%		5.125%	420	584,932	319	
5.000%		5.128%	360	2,682,761	184	
4.500%		5.142%	360	1,999,007	267	
5.125%		5.187%	360	14,963,856	230	
4.875%		5.199%	360	167,537	295	
4.750%		5.208%	360	1,598,757	274	
5.375%		5.225%	360	7,468,975	234	
5.250%		5.250%	420	727,775	281	
5.250%		5.336%	360	7,469,701	221	
5.500%		5.337%	360	8,590,328	234	
5.625%		5.337%	360	3,805,018	222	
5.375%		5.375%	420	613,783	380	
5.750%		5.729%	360	11,913,378	193	
5.750%		5.750%	420	2,643,590	281	
5.750%		5.750%	480	41,408	319	
6.125%		5.782%	480	985,288	339	
6.375%		5.805%	360	412,395	219	
5.875%		5.875%	480	9,126	327	
5.875%		5.875%	420	43,642	332	
5.875%		5.875%	360	2,086,839	214	
6.500%	5.894%	420	548,463	326		
5.625%	5.917%	420	503,872	278		
6.000%	5.972%	420	8,026,923	280		
6.000%	5.989%	360	6,449,064	187		

HMRB Mortgage Loan Information September 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)	6.125%	6.125%	420	3,528,478	304	
	6.000%	6.142%	480	2,121,472	342	
	6.250%	6.238%	420	11,779,172	287	
	6.250%	6.250%	480	301,541	337	
	6.500%	6.350%	480	1,046,246	339	
	6.625%	6.755%	480	1,746,828	343	
	6.750%	6.847%	420	2,484,450	286	
	6.250%	6.849%	360	7,984,158	221	
	6.875%	6.875%	360	164,989	92	
	6.875%	6.875%	480	436,896	345	
	7.000%	7.000%	360	294,363	141	
	7.000%	7.000%	480	94,278	389	
	7.000%	7.000%	420	304,091	290	
	6.750%	7.113%	480	3,619,555	336	
	7.125%	7.125%	480	153,569	346	
	6.500%	7.222%	360	3,279,256	224	
	6.125%	7.235%	360	1,565,802	220	
	7.250%	7.250%	360	152,039	111	
	6.625%	7.371%	360	2,568,946	219	
	7.375%	7.375%	360	103,671	84	
	7.500%	7.500%	360	113,196	70	
	7.750%	7.750%	360	191,384	90	
	7.875%	7.875%	360	100,717	60	
	7.125%	8.997%	360	464,127	208	
	6.750%	9.899%	360	1,717,682	203	
				157,202,102		
	HMRB GENERAL	6.750%	0.000%	480	5,677	336
		3.500%	0.000%	480	1,529	453
		3.250%	0.479%	360	36,767	447
		2.125%	1.855%	360	126,825	347
		2.000%	1.993%	480	266,104	424
		2.000%	1.996%	360	1,194,588	362
		2.000%	2.005%	420	1,817,591	412
2.250%		2.262%	420	1,972	281	
2.500%		2.500%	360	255,762	376	
2.500%		2.500%	420	130,254	245	
2.750%		2.750%	420	434,984	437	
2.750%		2.770%	360	30,277	197	
3.000%		3.000%	480	615,900	401	
3.000%		3.006%	420	714,361	415	
3.500%		3.062%	360	536,865	215	
2.250%		3.130%	360	259,189	421	
3.000%		3.249%	360	15,398,805	221	
3.250%		3.250%	420	142,819	402	
3.250%		3.263%	480	4,062,029	344	
3.375%		3.375%	360	544,710	292	
3.500%		3.500%	420	221,073	350	
3.625%		3.638%	360	571,398	331	
3.750%		3.750%	420	420,080	379	
3.750%		3.788%	360	1,686,704	287	
3.875%		3.875%	420	394,646	281	
3.875%		3.921%	360	2,221,672	291	
4.000%		4.003%	420	317,749	392	
4.000%		4.004%	480	22,820	403	
4.000%		4.012%	360	28,370,812	195	
4.125%		4.137%	420	145,932	270	
4.250%		4.250%	420	335,281	459	
4.250%		4.252%	480	7,098	332	
4.250%		4.306%	360	32,891,751	187	
4.125%		4.308%	360	1,686,222	312	
4.375%		4.375%	480	51,706	348	
4.375%		4.375%	420	41,593	289	
4.375%		4.417%	360	1,989,119	310	
6.625%		4.420%	360	739,424	197	
4.500%		4.483%	360	50,969,711	192	
4.500%		4.500%	420	182,904	317	
4.625%		4.625%	420	16,293	337	
4.750%		4.757%	420	23,002	434	
4.750%		4.768%	360	59,910,254	186	
4.625%		4.802%	360	2,511,432	312	
4.875%		4.901%	420	1,624	275	
4.875%		4.977%	360	2,576,488	221	
5.000%		5.040%	360	59,414,274	180	
5.000%		5.046%	420	200,223	276	
5.125%		5.189%	360	4,485,054	222	
5.200%		5.200%	360	46,806	91	
5.250%		5.250%	420	10,499,399	267	
5.375%		5.382%	420	45,224	357	
5.250%		5.424%	360	29,986,198	171	
5.500%		5.500%	420	11,046,921	270	
5.500%		5.500%	480	116,801	350	
5.500%		5.545%	360	22,953,409	183	
5.625%		5.566%	420	171,477	330	
5.375%		5.607%	360	5,676,424	216	
5.625%		5.625%	480	580,816	398	
6.125%		5.662%	360	2,896,796	218	
5.750%	5.726%	360	20,815,941	170		
5.750%	5.750%	420	7,314,087	276		
5.750%	5.753%	480	154,534	329		
5.875%	5.875%	420	4,550,082	279		
5.875%	5.878%	480	45,751	330		
5.625%	5.887%	360	8,174,860	222		
6.000%	5.944%	360	16,712,597	154		
6.000%	5.960%	480	447,292	323		
6.250%	5.969%	360	12,583,731	162		
5.950%	5.975%	360	474,762	58		
6.125%	6.009%	480	209,428	325		
6.000%	6.049%	420	1,881,196	275		
6.125%	6.127%	420	1,518,370	257		

**HMRB Mortgage Loan Information
September 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)	6.750%	6.137%	360	6,755,922	143
	6.250%	6.255%	420	1,705,927	296
	6.625%	6.264%	480	22,523	295
	6.375%	6.375%	480	229,575	359
	6.375%	6.375%	420	68,328	279
	6.500%	6.435%	360	16,801,353	180
	6.500%	6.463%	480	381,290	351
	6.750%	6.491%	420	63,892	288
	7.125%	6.562%	360	1,311,911	208
	6.375%	6.664%	360	814,809	224
	5.875%	6.814%	360	2,107,700	235
	6.500%	6.869%	420	900,463	285
	6.875%	6.875%	360	289,277	82
	6.875%	6.875%	480	430,483	348
	7.000%	7.000%	420	1,139,555	280
	7.000%	7.000%	480	279,823	389
	7.000%	7.087%	360	5,401,974	130
	7.125%	7.125%	480	776,358	340
	7.250%	7.253%	360	4,350,960	93
	7.300%	7.300%	360	222,820	47
	7.375%	7.375%	360	138,328	69
	7.750%	7.488%	360	1,145,968	86
	7.500%	7.534%	360	1,996,619	83
	7.600%	7.635%	360	223,789	43
	7.625%	7.748%	360	203,550	68
	8.000%	7.812%	360	702,843	108
	7.875%	7.875%	360	96,733	50
	8.020%	8.020%	360	72,769	30
	8.150%	8.150%	360	58,751	12
	8.100%	8.176%	360	123,808	60
	8.125%	8.178%	360	26,918	65
	8.200%	8.200%	360	79,985	25
	8.250%	8.250%	360	66,235	59
	8.350%	8.350%	360	59,143	16
	8.375%	8.391%	360	97,514	59
	8.500%	8.500%	360	172,804	36
	8.550%	8.550%	360	48,806	26
	8.600%	8.600%	360	13,634	23
	8.625%	8.625%	360	104,395	64
	8.700%	8.700%	360	42,811	9
				487,416,599	
	HMRB Total			\$ 848,374,068	

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

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