

**HMRB Mortgage Loan Information**  
**December 31, 2019**

Series	Underlying Mortgage Rate	Loan Term	Average Yield	Outstanding Principal Amount	Average Remaining Term
<b>2000LMN</b>	2.000%	360	2.000%	1,479	229
	3.000%	360	3.000%	8,077	224
	3.000%	480	3.000%	1,013	347
	3.250%	480	3.250%	3,060	343
	3.625%	360	5.963%	55	150
	3.875%	360	4.708%	1,554	200
	4.000%	360	5.915%	2,545	167
	4.000%	480	4.000%	3,012	370
	4.125%	360	3.637%	2,631	186
	4.250%	360	1.381%	114,604	176
	4.375%	360	4.375%	554	237
	4.500%	360	2.472%	249,465	172
	4.625%	360	3.458%	59,724	199
	4.750%	360	1.067%	1,114,765	172
	4.875%	360	5.885%	1,186	193
	5.000%	360	5.329%	141,040	180
	5.125%	360	4.764%	2,475	225
	5.250%	360	3.384%	351,082	164
	5.375%	360	5.375%	4,796	220
	5.500%	360	6.510%	1,228,208	159
	5.500%	480	5.500%	573	347
	5.750%	360	5.911%	17,272	142
	6.000%	360	7.465%	262,060	188
	6.125%	360	6.125%	2,288	227
	6.250%	360	5.648%	122,317	185
	6.500%	360	5.588%	125,640	212
	6.625%	360	6.625%	583	242
	6.750%	360	2.250%	69,472	164
	7.000%	360	5.250%	15,663	200
	7.000%	420	7.000%	5,301	286
	7.000%	480	7.000%	783	352
	7.125%	480	7.125%	3,670	345
	7.250%	360	0.000%	5,298	136
8.250%	360	8.250%	122,955	14	
8.550%	360	8.550%	194,250	22	
8.625%	360	8.625%	52,283	19	
			<b>4,291,732</b>		
<b>2005A</b>	3.000%	360	3.000%	1,061,170	174
	3.750%	360	3.750%	228,530	198

3.875%	360	3.875%	166,159	178
4.000%	360	4.000%	2,974,566	181
4.125%	360	4.125%	178,588	202
4.250%	360	4.250%	7,224,487	177
4.500%	360	4.500%	10,902,815	178
4.750%	360	4.750%	3,589,758	181
			<b>26,326,073</b>	

<b>2008GHI</b>	2.000%	360	1.487%	55,026	199
	2.125%	360	1.509%	43,818	190
	2.875%	420	2.875%	381,444	286
	3.000%	360	2.186%	469,475	236
	3.000%	420	2.926%	392,662	292
	3.375%	360	3.375%	284,174	225
	3.500%	360	2.486%	28,954	194
	3.750%	360	2.860%	47,837	178
	3.875%	480	3.803%	468,675	380
	4.000%	360	3.683%	519,894	175
	4.000%	420	4.000%	419,457	283
	4.000%	480	3.630%	181,227	351
	4.125%	360	3.892%	422,613	215
	4.250%	360	3.422%	832,069	172
	4.375%	360	3.765%	157,729	182
	4.500%	360	3.393%	4,846,293	169
	4.500%	480	4.333%	385,553	374
	4.625%	360	4.265%	360,293	201
	4.750%	360	3.506%	3,466,617	168
	4.875%	360	3.785%	11,870	168
	5.000%	360	3.504%	2,114,044	175
	5.125%	360	3.282%	128,531	206
	5.250%	360	3.024%	951,829	165
	5.375%	360	3.809%	60,565	208
	5.375%	480	5.375%	248,653	344
	5.500%	360	2.672%	840,199	169
	5.625%	360	4.128%	278,024	214
	5.750%	360	3.980%	273,818	153
	6.000%	360	4.780%	445,700	147
	6.000%	420	5.667%	317,744	282
	6.125%	420	6.125%	337,690	280
	6.125%	480	5.558%	1,110,303	341
	6.250%	360	5.540%	2,136,447	179
	6.250%	420	6.019%	521,323	290
	6.375%	360	6.375%	420,200	220
	6.375%	480	6.021%	2,099,108	342
	6.500%	360	5.757%	2,463,650	182
	6.500%	420	6.500%	228,088	282

6.500%	480	6.259%	1,450,950	340
6.625%	420	6.625%	397,941	286
6.625%	480	6.502%	715,625	338
6.750%	360	5.730%	200,427	114
6.750%	420	6.750%	745,254	283
6.750%	480	6.750%	300,336	337
7.000%	360	5.992%	478,392	129
7.250%	360	6.059%	293,446	123
7.500%	360	6.367%	22,288	123
7.750%	360	5.827%	128,487	125
8.000%	360	6.500%	114,100	124
			<b>33,598,839</b>	

**2016A**

2.000%	360	2.000%	371,924	212
2.000%	420	2.000%	178,125	288
2.000%	480	1.500%	630,410	327
2.250%	360	0.000%	92,627	206
2.375%	360	2.375%	149,865	212
2.875%	420	2.875%	211,047	270
3.000%	360	2.036%	4,630,082	204
3.000%	420	3.000%	520,604	278
3.000%	480	0.000%	5,591	331
3.125%	360	3.125%	98,351	200
3.125%	420	3.125%	403,846	277
3.250%	420	3.250%	10,788	277
3.250%	480	3.250%	502,694	338
3.500%	480	0.000%	20,572	340
3.750%	360	4.330%	149,195	194
3.750%	420	3.750%	474,930	279
3.875%	360	2.906%	163,004	205
3.875%	420	3.875%	155,994	270
4.000%	360	4.235%	663,522	184
4.000%	420	4.000%	669,059	273
4.000%	480	4.000%	217,370	340
4.125%	360	5.715%	7,757	180
4.125%	420	4.125%	291,546	270
4.250%	360	3.593%	215,341	197
4.250%	480	4.250%	95,364	327
4.375%	360	4.826%	93,630	186
4.375%	420	4.375%	248,150	264
4.500%	360	3.273%	698,994	204
4.500%	420	4.500%	224,422	262
4.625%	360	4.625%	672,378	206
4.750%	360	5.035%	1,968,534	185
4.750%	420	4.750%	436,480	270
4.875%	360	3.656%	775,106	195

4.875%	420	4.875%	8,893	270
5.000%	360	3.410%	3,967,377	199
5.000%	420	5.000%	249,315	274
5.125%	360	4.894%	10,140,727	206
5.125%	420	5.125%	418,666	264
5.250%	360	4.806%	3,446,068	191
5.375%	360	5.056%	2,080,676	201
5.375%	420	5.375%	378,566	277
5.500%	360	4.790%	4,946,971	192
5.500%	420	5.500%	349,742	263
5.625%	360	3.516%	4,047,596	202
5.625%	420	0.000%	24,173	292
5.750%	360	4.608%	5,408,222	191
5.750%	420	5.750%	8,934,309	267
5.750%	480	5.750%	2,265,526	325
5.875%	360	3.760%	3,700,651	204
5.875%	420	5.875%	1,699,540	265
5.875%	480	5.875%	455,743	326
6.000%	360	6.487%	2,534,013	170
6.000%	420	6.000%	4,932,006	267
6.000%	480	5.850%	4,643,694	327
6.125%	360	0.000%	26,302	215
6.125%	420	6.125%	11,199,117	266
6.125%	480	5.308%	2,300,326	324
6.250%	360	8.182%	105,728	147
6.250%	420	6.250%	8,766,343	266
6.500%	360	7.682%	84,909	155
6.500%	480	0.000%	29,463	335
6.625%	480	0.000%	46,337	340
6.750%	420	0.000%	32,956	273
6.750%	480	0.000%	188,088	333

**103,459,344**

<b>2017A</b>	2.000%	360	1.160%	544,722	228
	2.000%	420	1.302%	625,743	285
	2.000%	480	1.967%	198,286	326
	2.125%	360	1.817%	319,721	213
	2.250%	360	0.640%	134,607	221
	3.000%	360	2.120%	6,791,931	213
	3.000%	420	2.122%	1,189,964	288
	3.000%	480	2.813%	90,153	331
	3.250%	420	3.250%	1,239,183	284
	3.250%	480	3.250%	575,826	347
	3.375%	360	3.375%	82,716	248
	3.500%	360	2.486%	25,376	194
	3.500%	420	3.500%	419,502	279

3.500%	480	3.327%	426,513	340
3.750%	360	2.221%	740,649	223
3.750%	420	3.750%	265,858	287
3.875%	360	2.549%	1,110,429	224
3.875%	420	3.875%	13,500	270
3.875%	480	0.000%	8,843	380
4.000%	360	2.615%	2,141,382	225
4.000%	420	3.424%	1,516,295	290
4.000%	480	2.667%	262,106	343
4.125%	360	2.254%	532,368	229
4.125%	420	2.739%	262,957	280
4.250%	360	3.236%	776,505	176
4.375%	360	4.229%	387,637	188
4.500%	360	3.465%	1,665,008	177
4.500%	420	4.500%	539,545	276
4.500%	480	0.000%	14,829	374
4.625%	360	3.548%	942,924	203
4.750%	360	3.705%	1,354,690	176
4.750%	420	4.750%	613,687	289
4.875%	360	4.636%	166,901	220
4.875%	420	4.875%	447,452	283
5.000%	360	3.554%	2,598,122	165
5.000%	420	2.944%	719,821	285
5.125%	360	5.023%	13,980,331	208
5.125%	420	5.125%	582,834	284
5.250%	360	4.309%	7,514,569	188
5.250%	420	5.250%	355,892	304
5.375%	360	2.667%	6,981,085	218
5.375%	420	5.375%	619,396	278
5.375%	480	5.375%	262,700	355
5.500%	360	3.158%	8,703,969	221
5.500%	420	5.500%	122,721	289
5.625%	360	3.858%	3,659,856	210
5.625%	420	5.348%	501,170	292
5.750%	360	4.402%	11,483,501	169
5.750%	420	5.750%	2,410,076	271
5.750%	480	5.750%	41,200	321
5.875%	360	5.875%	2,069,350	209
5.875%	420	5.875%	43,557	276
6.000%	360	4.875%	5,894,929	158
6.000%	420	4.980%	7,139,564	273
6.000%	480	5.960%	2,094,203	327
6.125%	360	4.904%	1,551,902	218
6.125%	420	6.125%	3,702,493	272
6.125%	480	3.553%	991,018	333
6.250%	360	5.418%	7,633,652	191
6.250%	420	5.781%	10,855,867	272

6.250%	480	6.250%	300,533	332
6.375%	360	4.781%	409,310	216
6.375%	480	0.638%	480,953	343
6.500%	360	5.972%	3,250,855	189
6.500%	420	4.333%	546,389	278
6.500%	480	2.096%	679,122	338
6.625%	360	6.262%	2,549,729	216
6.625%	480	2.739%	1,741,131	340
6.750%	360	5.581%	1,641,054	188
6.750%	420	6.173%	2,470,637	277
6.750%	480	5.809%	3,607,615	334
6.875%	360	6.875%	160,487	87
6.875%	480	6.875%	435,648	341
7.000%	360	7.000%	287,948	123
7.000%	420	7.000%	302,844	284
7.000%	480	7.000%	94,081	369
7.125%	360	6.789%	458,202	199
7.125%	480	7.125%	153,155	341
7.250%	360	7.250%	148,965	100
7.375%	360	7.375%	99,587	89
7.500%	360	7.500%	97,476	20
7.750%	360	7.750%	186,318	85
7.875%	360	7.875%	95,877	52
			<b>149,139,501</b>	

<b>GENERAL</b>	2.000%	360	1.756%	870,770	203
	2.000%	420	1.976%	1,144,987	274
	2.000%	480	1.499%	59,004	327
	2.125%	360	2.435%	125,985	190
	2.250%	360	1.157%	278,238	213
	2.500%	360	0.933%	254,401	220
	2.750%	360	2.731%	29,906	192
	2.750%	420	2.750%	433,228	271
	3.000%	360	2.533%	14,613,460	192
	3.000%	420	2.968%	978,890	273
	3.000%	480	1.500%	205,826	339
	3.250%	360	1.335%	172,603	205
	3.250%	420	3.244%	144,164	284
	3.250%	480	3.238%	4,040,820	341
	3.375%	360	3.254%	420,226	215
	3.500%	360	2.952%	565,592	191
	3.500%	420	3.500%	349,418	267
	3.500%	480	0.000%	1,524	340
	3.625%	360	3.619%	616,207	148
	3.750%	360	3.141%	1,898,415	147
	3.750%	420	3.749%	401,449	281

3.875%	360	3.564%	2,127,445	174
3.875%	420	3.873%	76,485	267
4.000%	360	3.905%	28,885,161	173
4.000%	420	3.985%	698,080	282
4.000%	480	3.991%	636,389	350
4.125%	360	3.350%	1,694,645	181
4.125%	420	4.112%	145,287	270
4.250%	360	3.966%	34,594,743	175
4.250%	420	4.250%	334,390	277
4.250%	480	4.248%	7,064	327
4.375%	360	3.515%	2,289,841	183
4.500%	360	5.595%	53,061,587	174
4.500%	420	4.500%	181,982	257
4.625%	360	3.826%	2,629,876	183
4.625%	420	4.625%	16,220	261
4.750%	360	5.080%	60,971,486	172
4.750%	420	4.739%	41,012	270
4.875%	360	3.213%	2,772,570	196
4.875%	420	4.862%	317,334	268
5.000%	360	4.225%	60,397,396	170
5.000%	420	4.923%	180,128	277
5.125%	360	4.694%	4,509,631	206
5.200%	360	5.200%	44,093	78
5.250%	360	4.321%	30,851,550	165
5.250%	420	5.250%	9,975,082	249
5.375%	360	4.484%	5,284,669	210
5.375%	420	5.371%	84,002	281
5.375%	480	5.373%	52,028	355
5.500%	360	4.375%	25,015,728	175
5.500%	420	5.500%	10,014,663	253
5.500%	480	5.500%	116,241	347
5.625%	360	4.570%	8,689,736	206
5.625%	420	0.000%	1,791	292
5.750%	360	3.958%	22,467,440	152
5.750%	420	5.750%	7,430,131	260
5.750%	480	5.747%	153,863	325
5.875%	360	5.282%	2,182,343	204
5.875%	420	5.875%	4,354,512	260
5.875%	480	5.873%	33,758	326
5.950%	360	3.593%	448,957	54
6.000%	360	4.854%	17,124,072	134
6.000%	420	5.942%	1,656,633	271
6.000%	480	5.832%	420,013	327
6.125%	360	4.275%	2,852,347	218
6.125%	420	6.111%	1,494,584	267
6.125%	480	5.179%	221,118	327
6.250%	360	5.071%	12,382,463	128

6.250%	420	6.233%	1,700,324	270
6.375%	360	6.245%	828,699	219
6.375%	420	6.375%	67,952	280
6.375%	480	6.373%	70,798	352
6.500%	360	5.386%	17,066,295	134
6.500%	420	6.259%	925,568	280
6.500%	480	4.875%	379,986	338
6.625%	360	5.675%	749,038	125
6.625%	480	3.311%	22,644	339
6.750%	360	5.259%	6,986,967	110
6.750%	420	1.687%	64,243	276
6.750%	480	0.000%	5,655	332
6.875%	360	5.851%	277,948	81
6.875%	480	6.873%	86,280	341
7.000%	360	6.550%	5,164,284	109
7.000%	420	6.999%	1,135,094	285
7.000%	480	7.000%	438,116	361
7.125%	360	6.706%	1,302,692	170
7.125%	480	7.124%	774,646	344
7.250%	360	7.190%	4,246,279	84
7.300%	360	7.300%	207,165	39
7.375%	360	7.375%	131,251	56
7.500%	360	7.051%	1,912,570	73
7.600%	360	7.585%	199,602	34
7.625%	360	7.501%	195,120	62
7.750%	360	7.017%	1,123,010	85
7.875%	360	7.875%	90,820	47
8.000%	360	7.878%	755,218	72
8.020%	360	8.020%	65,113	25
8.100%	360	8.008%	113,174	61
8.125%	360	8.072%	25,878	60
8.150%	360	8.150%	33,743	7
8.200%	360	8.200%	68,670	20
8.250%	360	8.250%	62,938	18
8.350%	360	8.350%	42,582	11
8.375%	360	8.361%	87,160	55
8.500%	360	8.500%	140,757	14
8.550%	360	8.550%	36,506	20
8.600%	360	8.600%	11,802	18
8.625%	360	8.625%	100,289	35
8.700%	360	8.700%	20,395	5

**495,242,952**

**HMRB Total      \$812,058,441**