

**HMRB Mortgage Loan Information
December 31, 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 2000LMN | 0.0725 | 0.000% | 360 | 5,889 | 160 | |
| | 0.0475 | 0.004% | 360 | 1,407,975 | 215 | |
| | 0.05625 | 0.023% | 360 | 45,210 | 227 | |
| | 0.0525 | 0.024% | 360 | 416,151 | 191 | |
| | 0.045 | 0.024% | 360 | 470,126 | 191 | |
| | 0.0425 | 0.044% | 360 | 160,767 | 196 | |
| | 0.04625 | 0.257% | 360 | 63,709 | 315 | |
| | 0.0675 | 0.296% | 360 | 80,728 | 163 | |
| | 0.0575 | 0.329% | 360 | 23,731 | 196 | |
| | 0.0625 | 0.543% | 360 | 162,171 | 170 | |
| | 0.04 | 0.793% | 360 | 6,287 | 330 | |
| | 0.04125 | 1.318% | 360 | 2,748 | 328 | |
| | 0.065 | 1.741% | 360 | 173,897 | 188 | |
| | 0.05 | 1.814% | 360 | 160,216 | 179 | |
| | 0.02 | 2.000% | 480 | 1,052 | 444 | |
| | 0.02 | 2.000% | 420 | 1,651 | 437 | |
| | 0.02 | 2.016% | 360 | 4,662 | 400 | |
| | 0.03625 | 2.204% | 360 | 60 | 334 | |
| | 0.07 | 2.343% | 360 | 34,027 | 183 | |
| | 0.0325 | 2.500% | 360 | 253 | 389 | |
| | 0.03 | 2.971% | 360 | 9,041 | 247 | |
| | 0.03 | 3.000% | 480 | 3,114 | 419 | |
| | 0.0325 | 3.250% | 480 | 3,186 | 365 | |
| | 0.035 | 3.500% | 480 | 591 | 370 | |
| | 0.0375 | 3.750% | 360 | 759 | 434 | |
| | 0.0375 | 3.750% | 480 | 1,234 | 412 | |
| | 0.03875 | 3.771% | 360 | 3,035 | 366 | |
| | 0.04875 | 4.277% | 360 | 1,797 | 228 | |
| | 0.04375 | 4.375% | 360 | 564 | 321 | |
| | 0.055 | 5.209% | 360 | 1,538,727 | 162 | |
| | 0.05375 | 5.375% | 360 | 7,766 | 245 | |
| | 0.05125 | 5.396% | 360 | 3,818 | 284 | |
| | 0.05625 | 5.625% | 480 | 2,973 | 445 | |
| | 0.06125 | 6.125% | 360 | 3,212 | 250 | |
| | 0.06375 | 6.375% | 480 | 806 | 370 | |
| | 0.06625 | 6.625% | 360 | 594 | 399 | |
| | 0.06875 | 6.875% | 480 | 1,729 | 367 | |
| | 0.07 | 7.000% | 480 | 631 | 371 | |
| | 0.07 | 7.000% | 420 | 8,526 | 315 | |
| | 0.07125 | 7.125% | 360 | 656 | 253 | |
| | 0.07125 | 7.125% | 480 | 4,462 | 359 | |
| | 0.06 | 7.164% | 360 | 284,039 | 226 | |
| | 8.250% | 8.250% | 360 | 416,116 | 37 | |
| | 0.0855 | 8.550% | 360 | 459,281 | 46 | |
| | 0.08625 | 8.625% | 360 | 147,583 | 41 | |
| | | | | <u>6,125,549</u> | | |
| | HMRB 2000X1X2YZ | 0.0325 | 3.994% | 360 | 140,385 | 469 |
| | | 0.04 | 4.056% | 360 | 36,661 | 344 |
| | | 0.035 | 4.397% | 360 | 230,029 | 461 |
| | | 0.0375 | 4.944% | 360 | 85,603 | 348 |
| 0.0475 | | 5.472% | 360 | 291,329 | 198 | |
| 0.05 | | 6.220% | 360 | 2,642,397 | 179 | |
| 0.0625 | | 6.338% | 360 | 155,950 | 145 | |
| 0.065 | | 6.592% | 360 | 1,147,589 | 148 | |
| 0.055 | | 6.767% | 360 | 2,410,166 | 218 | |
| 0.0575 | | 6.831% | 360 | 2,291,604 | 210 | |
| 0.0675 | | 6.845% | 360 | 709,375 | 144 | |
| 0.0525 | | 6.865% | 360 | 580,654 | 193 | |
| 0.06 | | 7.010% | 360 | 955,470 | 218 | |
| 5.625% | | 7.067% | 360 | 1,045,150 | 253 | |
| 0.05875 | | 7.067% | 360 | 266,849 | 225 | |
| 0.07 | | 7.099% | 360 | 173,752 | 170 | |
| 0.0725 | | 7.352% | 360 | 94,363 | 153 | |
| 0.08 | | 8.013% | 360 | 226,374 | 42 | |
| 0.0775 | | 8.873% | 360 | <u>39,431</u> | 157 | |
| | | | | 13,523,134 | | |
| HMRB 2001ABCD | 0.04375 | 4.632% | 360 | 272,820 | 338 | |
| | 0.045 | 5.437% | 360 | 5,903,884 | 208 | |
| | 0.03 | 5.591% | 360 | 784,313 | 247 | |
| | 0.05 | 5.652% | 360 | 1,174,940 | 199 | |
| | 0.0575 | 5.750% | 360 | 1,211,406 | 157 | |
| | 0.06 | 6.000% | 360 | 1,716,617 | 141 | |
| | 0.055 | 6.124% | 360 | 672,802 | 177 | |
| | 5.250% | 6.126% | 360 | 640,112 | 196 | |
| | 0.0425 | 6.147% | 360 | 1,011,909 | 220 | |
| | 0.0625 | 6.250% | 360 | 997,256 | 145 | |
| | 0.05875 | 6.250% | 360 | 242,258 | 223 | |
| | 0.0475 | 6.250% | 360 | 964,790 | 186 | |
| | 0.04 | 6.250% | 360 | 224,864 | 214 | |
| | 0.05125 | 6.250% | 360 | 587,195 | 222 | |
| | 0.065 | 6.500% | 360 | 412,502 | 143 | |
| | 0.0675 | 8.480% | 360 | 334,031 | 148 | |
| | 0.07 | 8.750% | 360 | <u>85,831</u> | 147 | |
| | | | 17,237,528 | | | |
| HMRB 2001EFG | 0.02 | 2.070% | 420 | 37,863 | 421 | |
| | 0.02125 | 2.142% | 420 | 11,759 | 306 | |
| | 0.02 | 2.239% | 360 | 67,238 | 378 | |
| | 0.0225 | 2.577% | 360 | 4,600 | 243 | |
| | 0.0275 | 2.750% | 420 | 12,497 | 307 | |
| | 0.03 | 3.069% | 420 | 19,110 | 316 | |
| | 0.0325 | 3.250% | 360 | 9,606 | 370 | |
| | 0.0325 | 3.250% | 480 | 15,464 | 365 | |
| | 0.03375 | 3.544% | 420 | 9,200 | 309 | |
| | 0.04 | 4.000% | 480 | 7,964 | 367 | |
| | 0.04 | 4.032% | 420 | 6,081 | 384 | |
| | 3.000% | 4.299% | 360 | 131,884 | 187 | |
| | 0.0375 | 4.341% | 360 | 18,151 | 370 | |

**HMRB Mortgage Loan Information
December 31, 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 2001EFG | 0.04375 | 4.375% | 420 | 9,818 | 308 |
| (Continued) | 0.04375 | 4.375% | 480 | 12,079 | 367 |
| | 0.04125 | 4.382% | 360 | 7,879 | 326 |
| | 0.03875 | 4.386% | 360 | 24,158 | 284 |
| | 0.04 | 5.306% | 360 | 242,354 | 200 |
| | 0.04375 | 5.627% | 360 | 134,112 | 309 |
| | 0.05375 | 5.644% | 420 | 10,989 | 311 |
| | 0.0425 | 5.687% | 360 | 76,334 | 330 |
| | 0.05625 | 5.906% | 420 | 7,108 | 304 |
| | 0.06125 | 6.125% | 480 | 22,019 | 363 |
| | 0.0625 | 6.297% | 420 | 51,767 | 320 |
| | 0.06 | 6.300% | 420 | 159,880 | 309 |
| | 0.05625 | 6.300% | 360 | 87,888 | 253 |
| | 0.06125 | 6.300% | 360 | 4,719 | 240 |
| | 0.06375 | 6.375% | 420 | 5,534 | 307 |
| | 0.06375 | 6.375% | 480 | 24,478 | 394 |
| | 0.0475 | 6.450% | 360 | 1,730,022 | 206 |
| | 0.065 | 6.500% | 420 | 8,788 | 341 |
| | 0.06625 | 6.625% | 480 | 4,969 | 311 |
| | 0.05 | 6.641% | 360 | 1,043,185 | 180 |
| | 0.0675 | 6.750% | 420 | 27,687 | 308 |
| | 0.06875 | 6.875% | 480 | 19,810 | 364 |
| | 0.055 | 6.958% | 360 | 770,028 | 212 |
| | 0.06 | 6.983% | 360 | 1,289,186 | 163 |
| | 0.07 | 7.000% | 420 | 59,261 | 324 |
| | 0.0575 | 7.049% | 360 | 654,066 | 174 |
| | 0.07125 | 7.125% | 480 | 24,001 | 372 |
| | 0.0625 | 7.273% | 360 | 715,595 | 167 |
| | 0.05375 | 7.358% | 360 | 479,916 | 239 |
| | 0.065 | 7.529% | 360 | 450,785 | 156 |
| | 0.04625 | 7.746% | 360 | 286,119 | 396 |
| | 0.0525 | 7.757% | 360 | 1,700,612 | 193 |
| | 0.045 | 8.028% | 360 | 691,277 | 197 |
| | 0.0675 | 8.402% | 360 | 207,191 | 158 |
| | 0.07 | 9.187% | 360 | 206,569 | 145 |
| | | | | <u>11,601,599</u> | |
| HMRB 2001HIJK | 0.0375 | 0.000% | 360 | 26,763 | 348 |
| | 0.04125 | 0.489% | 360 | 14,814 | 339 |
| | 0.02 | 2.755% | 360 | 149,719 | 292 |
| | 0.03 | 3.000% | 360 | 393,932 | 200 |
| | 0.0225 | 3.263% | 360 | 12,086 | 447 |
| | 0.025 | 3.350% | 360 | 198,171 | 396 |
| | 0.04375 | 3.692% | 360 | 88,698 | 336 |
| | 0.04 | 4.000% | 360 | 3,791,320 | 209 |
| | 0.0425 | 4.118% | 360 | 998,730 | 220 |
| | 0.045 | 4.279% | 360 | 267,648 | 203 |
| | 0.0575 | 4.374% | 360 | 416,965 | 170 |
| | 0.04625 | 4.625% | 360 | 150,540 | 317 |
| | 0.0525 | 4.791% | 360 | 1,963,678 | 191 |
| | 0.055 | 4.871% | 360 | 1,774,007 | 193 |
| | 0.05 | 4.928% | 360 | 3,445,966 | 197 |
| | 0.06 | 5.338% | 360 | 172,356 | 143 |
| | 6.250% | 6.099% | 360 | 1,695,348 | 152 |
| | 0.0475 | 6.302% | 360 | 3,225,148 | 202 |
| | 0.065 | 6.341% | 360 | 1,182,380 | 157 |
| | 0.06625 | 6.625% | 360 | 14,532 | 103 |
| | 0.05375 | 6.700% | 360 | 857,813 | 250 |
| | 0.05875 | 6.712% | 360 | 184,136 | 388 |
| | 0.0675 | 6.764% | 360 | 55,410 | 98 |
| | 0.06875 | 6.875% | 360 | 13,041 | 92 |
| | 0.07125 | 7.125% | 360 | 8,574 | 109 |
| | 0.07 | 7.127% | 360 | 46,521 | 115 |
| | 0.0725 | 7.250% | 360 | 151,990 | 141 |
| | 0.06375 | 7.250% | 360 | 13,100 | 244 |
| | 0.065 | 7.250% | 420 | 21,252 | 305 |
| | 0.05625 | 7.250% | 360 | 45,880 | 271 |
| | 0.073 | 7.300% | 360 | 298,555 | 64 |
| | 0.07375 | 7.375% | 360 | 3,218 | 109 |
| | 0.075 | 7.500% | 360 | 45,353 | 107 |
| | 0.076 | 7.600% | 360 | 304,976 | 51 |
| | 0.0775 | 7.750% | 360 | 8,736 | 151 |
| | 0.07875 | 7.875% | 360 | 25,229 | 76 |
| | 0.08 | 8.000% | 360 | 199,404 | 87 |
| | 0.0802 | 8.020% | 360 | 116,902 | 49 |
| | 0.082 | 8.200% | 360 | 131,172 | 44 |
| | | | | <u>22,514,062</u> | |
| HMRB 2003HI | 0.07125 | 0.000% | 360 | 7,225 | 243 |
| | 0.03125 | 0.000% | 360 | 6,922 | 252 |
| | 0.035 | 0.000% | 360 | 12,087 | 307 |
| | 0.07 | 0.000% | 480 | 11,979 | 372 |
| | 0.0675 | 0.040% | 360 | 59,186 | 248 |
| | 0.07 | 0.558% | 360 | 6,010 | 256 |
| | 0.03625 | 1.558% | 360 | 17,514 | 286 |
| | 0.06625 | 1.859% | 360 | 22,831 | 249 |
| | 0.02125 | 2.217% | 420 | 527 | 306 |
| | 0.02 | 2.220% | 360 | 236,803 | 307 |
| | 0.02 | 2.232% | 420 | 19,952 | 423 |
| | 0.0225 | 2.668% | 360 | 206 | 243 |
| | 0.0275 | 2.847% | 420 | 560 | 307 |
| | 0.06 | 3.073% | 360 | 96,766 | 257 |
| | 0.03 | 3.220% | 360 | 540,498 | 226 |
| | 0.03 | 3.355% | 420 | 27,893 | 304 |
| | 0.0325 | 3.364% | 360 | 430 | 370 |
| | 0.0325 | 3.364% | 480 | 692 | 365 |
| | 0.03875 | 3.632% | 360 | 32,736 | 332 |
| | 0.03375 | 3.668% | 420 | 412 | 309 |
| | 0.03375 | 3.781% | 360 | 135,074 | 378 |
| | 0.0375 | 4.004% | 360 | 136,115 | 243 |

**HMRB Mortgage Loan Information
December 31, 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 2003HI (Continued) | 0.0625 | 4.103% | 420 | 3,682 | 335 | |
| | 0.04 | 4.140% | 480 | 357 | 367 | |
| | 0.0625 | 4.172% | 360 | 122,362 | 253 | |
| | 0.04 | 4.174% | 420 | 272 | 384 | |
| | 0.04 | 4.523% | 360 | 1,253,135 | 189 | |
| | 0.04375 | 4.529% | 420 | 440 | 308 | |
| | 0.04375 | 4.529% | 480 | 541 | 367 | |
| | 0.04125 | 4.698% | 360 | 81,813 | 327 | |
| | 0.0575 | 4.833% | 360 | 316,959 | 224 | |
| | 0.0425 | 4.839% | 360 | 3,633,576 | 186 | |
| | 0.04375 | 4.985% | 360 | 86,183 | 365 | |
| | 0.045 | 5.086% | 360 | 4,981,994 | 197 | |
| | 0.04625 | 5.224% | 360 | 39,659 | 318 | |
| | 0.0475 | 5.368% | 360 | 6,595,523 | 197 | |
| | 0.04875 | 5.453% | 360 | 143,155 | 235 | |
| | 0.05125 | 5.549% | 360 | 356,157 | 218 | |
| | 5.000% | 5.683% | 360 | 1,862,649 | 184 | |
| | 0.055 | 5.793% | 360 | 554,025 | 202 | |
| | 0.05375 | 5.842% | 420 | 492 | 311 | |
| | 0.0525 | 5.905% | 360 | 1,796,915 | 213 | |
| | 0.065 | 5.985% | 360 | 122,093 | 238 | |
| | 0.06125 | 6.109% | 360 | 197,000 | 235 | |
| | 0.05625 | 6.114% | 420 | 318 | 304 | |
| | 0.05625 | 6.305% | 360 | 183,983 | 252 | |
| | 0.06125 | 6.340% | 480 | 986 | 363 | |
| | 0.05375 | 6.521% | 360 | 13,010 | 250 | |
| | 0.06 | 6.521% | 420 | 7,159 | 309 | |
| | 0.06375 | 6.599% | 420 | 248 | 307 | |
| | 0.06375 | 6.599% | 480 | 1,096 | 394 | |
| | 0.06625 | 6.858% | 480 | 222 | 311 | |
| | 0.0675 | 6.987% | 420 | 1,240 | 308 | |
| | 0.06875 | 7.116% | 480 | 887 | 364 | |
| | 0.06375 | 7.140% | 360 | 20,884 | 241 | |
| | 0.07 | 7.246% | 420 | 2,654 | 324 | |
| | 0.065 | 7.276% | 420 | 56,077 | 303 | |
| | 0.07125 | 7.375% | 480 | 1,075 | 372 | |
| | | | | <u>23,811,236</u> | | |
| | HMRB 2003MN | 0.02 | 2.014% | 360 | 356,126 | 362 |
| | | 0.03625 | 2.184% | 360 | 34,738 | 271 |
| | | 0.02875 | 2.657% | 360 | 9,661 | 382 |
| | | 0.03 | 3.041% | 360 | 2,771,515 | 196 |
| | | 0.04625 | 3.366% | 360 | 105,428 | 318 |
| 0.0575 | | 3.537% | 360 | 424,007 | 179 | |
| 0.035 | | 3.541% | 360 | 228,628 | 271 | |
| 0.06 | | 3.604% | 360 | 144,527 | 168 | |
| 0.0375 | | 3.726% | 360 | 143,269 | 339 | |
| 0.03875 | | 3.930% | 360 | 287,178 | 321 | |
| 0.04 | | 3.981% | 360 | 957,765 | 191 | |
| 0.04375 | | 3.986% | 360 | 312,111 | 351 | |
| 0.04125 | | 4.133% | 360 | 204,491 | 325 | |
| 0.0425 | | 4.144% | 360 | 1,542,646 | 192 | |
| 0.045 | | 4.479% | 360 | 5,728,207 | 201 | |
| 4.750% | | 4.723% | 360 | 8,397,789 | 196 | |
| 0.0625 | | 4.851% | 360 | 115,783 | 165 | |
| 0.05 | | 4.897% | 360 | 10,708,741 | 200 | |
| 0.04875 | | 4.929% | 360 | 39,858 | 216 | |
| 0.05125 | | 5.088% | 360 | 592,852 | 242 | |
| 0.0525 | | 5.119% | 360 | 3,504,812 | 200 | |
| 0.055 | | 5.163% | 360 | 2,005,400 | 187 | |
| 0.05375 | | 5.393% | 360 | 766,087 | 217 | |
| 0.065 | | 5.495% | 360 | 80,617 | 173 | |
| | | | | <u>39,462,235</u> | | |
| HMRB 2004DEF | | 0.02 | 2.030% | 360 | 734,038 | 343 |
| | 0.02875 | 2.555% | 360 | 11,165 | 382 | |
| | 0.03 | 3.000% | 360 | 281,524 | 206 | |
| | 0.03375 | 3.375% | 360 | 171,266 | 263 | |
| | 0.03625 | 3.542% | 360 | 156,453 | 336 | |
| | 0.0375 | 3.670% | 360 | 229,880 | 346 | |
| | 0.03875 | 3.875% | 360 | 81,050 | 332 | |
| | 0.04 | 3.968% | 360 | 3,462,288 | 201 | |
| | 0.0425 | 4.106% | 360 | 2,673,348 | 197 | |
| | 0.04125 | 4.237% | 360 | 328,680 | 305 | |
| | 0.0575 | 4.289% | 360 | 301,186 | 173 | |
| | 0.05125 | 4.476% | 360 | 155,078 | 239 | |
| | 0.045 | 4.542% | 360 | 9,975,550 | 200 | |
| | 0.06 | 4.585% | 360 | 185,723 | 162 | |
| | 4.750% | 4.685% | 360 | 11,173,960 | 199 | |
| | 0.04375 | 4.734% | 360 | 148,888 | 353 | |
| | 0.0625 | 4.776% | 360 | 192,228 | 165 | |
| | 0.055 | 4.868% | 360 | 876,214 | 191 | |
| | 0.04875 | 4.874% | 360 | 157,791 | 217 | |
| | 0.05 | 5.054% | 360 | 8,824,480 | 208 | |
| | 0.0525 | 5.186% | 360 | 3,395,650 | 197 | |
| | 0.05375 | 5.253% | 360 | 463,278 | 187 | |
| | 0.065 | 5.411% | 360 | 133,844 | 173 | |
| | | | | <u>44,113,564</u> | | |
| | HMRB 2005A | 0.02 | 2.000% | 360 | 579,231 | 420 |
| | | 0.03 | 3.000% | 360 | 1,446,475 | 196 |
| 0.0375 | | 3.750% | 360 | 235,121 | 346 | |
| 0.03875 | | 3.875% | 360 | 174,687 | 310 | |
| 0.04 | | 4.000% | 360 | 3,179,540 | 207 | |
| 0.0425 | | 4.250% | 360 | 9,199,512 | 211 | |
| 4.500% | | 4.500% | 360 | 14,380,685 | 210 | |
| 0.0475 | 4.750% | 360 | 4,804,810 | 203 | | |
| | | | <u>34,000,061</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 2005B | 0.03 | 3.302% | 360 | 1,591,110 | 233 |
| | 0.0375 | 3.750% | 360 | 105,961 | 202 |
| | 0.03875 | 3.875% | 360 | 153,031 | 331 |
| | 4.000% | 4.000% | 360 | 9,746,114 | 217 |
| | 0.0425 | 4.250% | 360 | 12,895,838 | 203 |
| | 0.045 | 4.500% | 360 | 10,711,266 | 219 |
| | 0.0475 | 4.750% | 360 | 5,575,918 | 204 |
| | 0.05 | 5.000% | 360 | 491,068 | 187 |
| | 0.05125 | 5.125% | 360 | 73,705 | 222 |
| | | | | <u>41,344,010</u> | |
| | | | | | |
| HMRB 2006BC | 0.04875 | 0.000% | 360 | 242,933 | 218 |
| | 0.05375 | 0.000% | 360 | 277,534 | 243 |
| | 0.05125 | 0.000% | 360 | 262,767 | 237 |
| | 0.04625 | 0.000% | 360 | 66,666 | 435 |
| | 0.03 | 0.000% | 360 | 46,157 | 344 |
| | 5.625% | 0.393% | 360 | 607,518 | 261 |
| | 0.035 | 0.478% | 360 | 68,289 | 461 |
| | 0.02 | 0.621% | 360 | 131,833 | 309 |
| | 0.0525 | 1.211% | 360 | 629,780 | 221 |
| | 0.055 | 1.431% | 360 | 335,954 | 221 |
| | 0.05875 | 1.769% | 360 | 34,375 | 223 |
| | 0.0475 | 1.877% | 360 | 1,131,882 | 229 |
| | 0.02 | 2.000% | 420 | 745,758 | 445 |
| | 0.025 | 2.500% | 420 | 229,590 | 368 |
| | 0.05 | 2.686% | 360 | 675,016 | 219 |
| | 0.0275 | 2.750% | 420 | 446,946 | 456 |
| | 0.02875 | 2.875% | 420 | 334,692 | 280 |
| | 0.03 | 3.000% | 420 | 100,528 | 279 |
| | 0.0325 | 3.058% | 360 | 5,914 | 469 |
| | 0.0375 | 3.245% | 360 | 3,607 | 348 |
| | 0.0325 | 3.250% | 480 | 720,396 | 362 |
| | 0.06 | 3.579% | 360 | 59,929 | 221 |
| | 0.0375 | 3.750% | 420 | 580,887 | 365 |
| | 0.04 | 3.999% | 360 | 1,582,335 | 203 |
| | 0.0625 | 4.160% | 360 | 6,571 | 145 |
| | 0.0425 | 4.250% | 360 | 651,057 | 201 |
| | 0.0425 | 4.250% | 420 | 341,258 | 478 |
| | 0.045 | 4.273% | 360 | 1,604,513 | 205 |
| | 0.065 | 4.326% | 360 | 48,353 | 148 |
| | 0.0675 | 4.493% | 360 | 29,889 | 144 |
| | 0.04625 | 4.625% | 420 | 174,859 | 352 |
| | 0.07 | 4.659% | 360 | 7,321 | 170 |
| | 0.0725 | 4.826% | 360 | 3,976 | 153 |
| | 0.0575 | 5.018% | 360 | 96,546 | 210 |
| | 0.05625 | 5.625% | 420 | 263,505 | 279 |
| | 0.0575 | 5.750% | 420 | 4,971,567 | 290 |
| | 0.0775 | 5.824% | 360 | 1,661 | 157 |
| | 0.05875 | 5.875% | 420 | 6,831,942 | 301 |
| | 0.06 | 6.000% | 420 | 451,349 | 287 |
| | 0.06125 | 6.125% | 420 | 1,531,356 | 278 |
| 0.0625 | 6.250% | 420 | 1,640,086 | 309 | |
| 0.06375 | 6.375% | 360 | 229,591 | 243 | |
| 0.08 | 7.709% | 360 | 10,259 | 42 | |
| | | | <u>28,216,946</u> | | |
| | | | | | |
| HMRB 2007JK | 0.07125 | 0.000% | 360 | 82,814 | 243 |
| | 0.03125 | 0.000% | 360 | 79,335 | 252 |
| | 0.05125 | 0.000% | 360 | 126,767 | 250 |
| | 0.035 | 0.000% | 360 | 138,536 | 307 |
| | 0.07 | 0.000% | 480 | 137,308 | 372 |
| | 0.0675 | 0.042% | 360 | 678,714 | 248 |
| | 0.0375 | 0.498% | 360 | 87,842 | 320 |
| | 0.07 | 0.580% | 360 | 69,323 | 256 |
| | 0.03875 | 0.731% | 360 | 80,471 | 331 |
| | 0.03625 | 1.391% | 360 | 200,748 | 286 |
| | 0.03 | 1.423% | 360 | 620,232 | 262 |
| | 0.02 | 1.621% | 360 | 202,983 | 424 |
| | 0.06625 | 1.660% | 360 | 261,691 | 249 |
| | 0.02 | 2.006% | 420 | 230,286 | 423 |
| | 0.055 | 2.080% | 360 | 610,107 | 260 |
| | 0.02125 | 2.142% | 420 | 6,531 | 306 |
| | 0.0225 | 2.577% | 360 | 2,555 | 243 |
| | 0.0275 | 2.750% | 420 | 6,941 | 307 |
| | 0.04 | 2.774% | 360 | 334,429 | 337 |
| | 0.06 | 2.790% | 360 | 1,114,637 | 257 |
| | 0.03 | 3.002% | 420 | 320,516 | 304 |
| | 0.0325 | 3.250% | 360 | 5,335 | 370 |
| | 0.0325 | 3.250% | 480 | 8,590 | 365 |
| | 0.03375 | 3.544% | 420 | 5,110 | 309 |
| | 0.0625 | 3.738% | 360 | 1,404,816 | 253 |
| | 0.04 | 4.000% | 480 | 4,424 | 367 |
| | 0.04 | 4.032% | 420 | 3,378 | 384 |
| | 0.0575 | 4.039% | 360 | 3,059,775 | 247 |
| | 0.0625 | 4.079% | 420 | 44,390 | 334 |
| | 0.04375 | 4.375% | 420 | 5,454 | 308 |
| | 0.04375 | 4.375% | 480 | 6,709 | 367 |
| | 0.04125 | 4.382% | 360 | 4,376 | 326 |
| | 4.625% | 4.637% | 360 | 225,202 | 318 |
| | 0.0425 | 4.657% | 360 | 2,059 | 326 |
| | 0.045 | 4.733% | 360 | 10,413 | 318 |
| | 0.04875 | 4.875% | 360 | 110,209 | 417 |
| | 0.065 | 5.354% | 360 | 1,401,393 | 238 |
| | 0.06125 | 5.455% | 360 | 2,258,203 | 235 |
| | 0.0475 | 5.567% | 360 | 10,960 | 342 |
| | 0.05625 | 5.641% | 360 | 2,112,518 | 252 |
| 0.05375 | 5.644% | 420 | 6,104 | 311 | |
| 0.05625 | 5.906% | 420 | 3,948 | 304 | |
| 0.06125 | 6.125% | 480 | 12,231 | 363 | |
| 0.05375 | 6.300% | 360 | 161,389 | 250 | |

**HMRB Mortgage Loan Information
December 31, 2017**

| Series Name | Underlying Mortgage Rate | Weighted Average Yield to Series | Loan Term | Outstanding Principal Amount of Mortgage Loan Portfolio | Average Remaining Term | |
|-----------------------------|--------------------------|----------------------------------|-------------------|---|------------------------|-----|
| HMRB 2007IJK (Continued) | 0.06 | 6.300% | 420 | 88,806 | 309 | |
| | 0.06375 | 6.375% | 360 | 239,370 | 241 | |
| | 0.06375 | 6.375% | 420 | 3,074 | 307 | |
| | 0.06375 | 6.375% | 480 | 13,596 | 394 | |
| | 0.065 | 6.500% | 420 | 643,121 | 303 | |
| | 0.06625 | 6.625% | 480 | 2,760 | 311 | |
| | 0.0675 | 6.750% | 420 | 15,379 | 308 | |
| | 0.06875 | 6.875% | 480 | 11,004 | 364 | |
| | 0.07 | 7.000% | 420 | 32,917 | 324 | |
| | 0.07125 | 7.125% | 480 | 13,331 | 372 | |
| | | | | 17,323,113 | | |
| | HMRB 2008ABC | 0.02 | 2.000% | 360 | 333,449 | 325 |
| | | 0.03 | 3.000% | 360 | 1,104,856 | 252 |
| 0.03 | | 3.000% | 480 | 329,028 | 362 | |
| 0.0325 | | 3.250% | 480 | 1,331,016 | 361 | |
| 0.03625 | | 3.625% | 360 | 162,836 | 349 | |
| 0.0425 | | 4.250% | 360 | 107,094 | 324 | |
| 0.04375 | | 4.375% | 420 | 188,134 | 307 | |
| 0.04625 | | 4.625% | 360 | 215,381 | 315 | |
| 0.0475 | | 4.750% | 360 | 129,543 | 306 | |
| 0.05375 | | 5.375% | 360 | 516,890 | 238 | |
| 0.05625 | | 5.625% | 360 | 2,080,765 | 242 | |
| 5.750% | | 5.750% | 360 | 958,243 | 258 | |
| 0.06 | | 6.000% | 420 | 864,827 | 303 | |
| 0.06 | | 6.000% | 360 | 446,666 | 229 | |
| 0.06125 | | 6.125% | 360 | 117,466 | 241 | |
| 0.065 | | 6.500% | 480 | 389,102 | 375 | |
| | | | | 9,275,297 | | |
| HMRB 2008GHI | 0.02 | 2.020% | 420 | 1,172,395 | 362 | |
| | 0.02 | 2.204% | 480 | 188,135 | 363 | |
| | 0.02875 | 2.875% | 420 | 403,258 | 309 | |
| | 0.02875 | 2.929% | 480 | 494,593 | 363 | |
| | 0.02125 | 2.992% | 360 | 46,187 | 368 | |
| | 0.03 | 3.055% | 360 | 510,118 | 322 | |
| | 0.03 | 3.176% | 480 | 260,353 | 428 | |
| | 0.0325 | 3.250% | 360 | 80,134 | 371 | |
| | 0.0325 | 3.250% | 480 | 592,565 | 369 | |
| | 0.03375 | 3.375% | 360 | 491,344 | 434 | |
| | 0.02 | 3.544% | 360 | 324,750 | 286 | |
| | 0.03625 | 3.782% | 360 | 256,069 | 249 | |
| | 0.03875 | 3.875% | 360 | 93,312 | 255 | |
| | 0.0375 | 4.029% | 360 | 196,705 | 309 | |
| | 0.04 | 4.172% | 360 | 712,154 | 211 | |
| | 0.04125 | 4.202% | 360 | 274,669 | 333 | |
| | 0.04375 | 4.375% | 480 | 255,954 | 377 | |
| | 0.04375 | 4.462% | 360 | 307,227 | 310 | |
| | 0.045 | 4.500% | 420 | 200,119 | 316 | |
| | 0.04625 | 4.657% | 360 | 545,881 | 319 | |
| | 0.045 | 4.673% | 480 | 398,576 | 362 | |
| | 0.04875 | 4.875% | 360 | 161,876 | 222 | |
| | 4.250% | 4.892% | 360 | 1,482,461 | 214 | |
| | 0.05125 | 5.125% | 420 | 351,635 | 305 | |
| | 0.05375 | 5.375% | 420 | 286,944 | 316 | |
| | 0.05875 | 5.875% | 360 | 235,453 | 221 | |
| | 0.0575 | 6.088% | 480 | 223,616 | 366 | |
| | 0.06 | 6.113% | 480 | 195,005 | 292 | |
| | 0.06125 | 6.125% | 360 | 40,844 | 251 | |
| | 0.06 | 6.189% | 420 | 1,149,343 | 311 | |
| | 0.05125 | 6.258% | 360 | 598,058 | 245 | |
| | 0.06375 | 6.375% | 420 | 332,308 | 303 | |
| | 0.06375 | 6.375% | 360 | 625,598 | 224 | |
| | 0.0625 | 6.390% | 360 | 3,090,259 | 276 | |
| | 0.05375 | 6.428% | 360 | 189,418 | 219 | |
| | 0.045 | 6.486% | 360 | 6,672,484 | 205 | |
| | 0.065 | 6.500% | 420 | 723,264 | 291 | |
| | 0.0625 | 6.610% | 420 | 978,084 | 340 | |
| | 0.06625 | 6.625% | 360 | 171,971 | 253 | |
| | 0.06625 | 6.625% | 420 | 411,077 | 307 | |
| | 0.065 | 6.706% | 360 | 2,971,760 | 241 | |
| | 0.06625 | 6.720% | 480 | 1,949,253 | 358 | |
| | 0.06375 | 6.750% | 480 | 2,703,050 | 362 | |
| | 0.065 | 6.750% | 480 | 1,686,591 | 362 | |
| | 0.06125 | 6.750% | 480 | 1,823,268 | 364 | |
| | 0.0675 | 6.750% | 480 | 311,277 | 338 | |
| | 0.0675 | 6.750% | 420 | 352,628 | 288 | |
| 0.06 | 6.752% | 360 | 504,729 | 235 | | |
| 0.0575 | 6.753% | 360 | 458,638 | 186 | | |
| 0.06875 | 6.875% | 480 | 161,183 | 365 | | |
| 0.0675 | 6.976% | 360 | 1,615,553 | 227 | | |
| 0.07 | 7.000% | 480 | 223,162 | 409 | | |
| 0.07 | 7.000% | 420 | 178,880 | 306 | | |
| 0.0525 | 7.106% | 360 | 1,241,482 | 195 | | |
| 0.07125 | 7.125% | 360 | 1,157,140 | 252 | | |
| 0.0475 | 7.173% | 360 | 5,483,497 | 203 | | |
| 0.07 | 7.467% | 360 | 756,365 | 206 | | |
| 0.05625 | 7.869% | 360 | 172,339 | 216 | | |
| 0.0725 | 8.661% | 360 | 333,144 | 146 | | |
| 0.075 | 8.835% | 360 | 25,171 | 142 | | |
| 0.05 | 8.970% | 360 | 2,899,587 | 206 | | |
| 0.055 | 9.310% | 360 | 1,081,445 | 207 | | |
| 0.08 | 9.790% | 360 | 127,557 | 149 | | |
| 0.0775 | 10.307% | 360 | 145,404 | 148 | | |
| | | | 54,087,300 | | | |
| HMRB 2008LM | 0.0325 | 1.858% | 360 | 50,012 | 389 | |
| | 0.02 | 2.000% | 480 | 208,260 | 444 | |
| | 0.02 | 2.000% | 420 | 326,843 | 437 | |
| | 0.02 | 2.016% | 360 | 923,226 | 400 | |

**HMRB Mortgage Loan Information
December 31, 2017**

| Series Name | Underlying Mortgage Rate | Weighted Average Yield to Series | Loan Term | Outstanding Principal Amount of Mortgage Loan Portfolio | Average Remaining Term | |
|----------------------------|--------------------------|----------------------------------|------------|---|------------------------|-----|
| HMRB 2008LM (Continued) | 0.03625 | 2.208% | 360 | 11,976 | 334 | |
| | 0.03 | 2.939% | 360 | 1,790,332 | 247 | |
| | 0.03 | 3.000% | 480 | 616,608 | 419 | |
| | 0.05625 | 3.001% | 360 | 50,998 | 402 | |
| | 0.0525 | 3.070% | 360 | 526,403 | 182 | |
| | 0.05 | 3.134% | 360 | 781,008 | 207 | |
| | 0.0325 | 3.250% | 480 | 630,849 | 365 | |
| | 0.045 | 3.448% | 360 | 548,098 | 238 | |
| | 0.035 | 3.500% | 480 | 117,070 | 370 | |
| | 0.04875 | 3.535% | 360 | 355,803 | 228 | |
| | 0.0475 | 3.600% | 360 | 240,826 | 236 | |
| | 0.04 | 3.694% | 360 | 267,123 | 276 | |
| | 0.0375 | 3.750% | 360 | 150,314 | 434 | |
| | 0.0375 | 3.750% | 480 | 244,329 | 412 | |
| | 0.03875 | 3.771% | 360 | 601,055 | 366 | |
| | 0.04125 | 4.001% | 360 | 179,309 | 307 | |
| | 0.0425 | 4.250% | 360 | 326,102 | 404 | |
| | 0.04375 | 4.375% | 360 | 111,699 | 321 | |
| | 0.04625 | 4.510% | 360 | 713,436 | 298 | |
| | 0.0575 | 4.936% | 360 | 313,382 | 238 | |
| | 0.055 | 5.174% | 360 | 3,021,447 | 238 | |
| | 0.05375 | 5.375% | 360 | 1,537,812 | 245 | |
| | 0.05125 | 5.396% | 360 | 755,957 | 284 | |
| | 0.05625 | 5.625% | 480 | 588,651 | 445 | |
| | 0.06 | 5.828% | 360 | 3,389,979 | 252 | |
| | 0.06125 | 6.125% | 360 | 636,091 | 250 | |
| | 6.250% | 6.126% | 360 | 2,847,885 | 240 | |
| | 0.06375 | 6.375% | 480 | 159,535 | 370 | |
| | 0.065 | 6.500% | 360 | 9,220,699 | 256 | |
| | 0.06625 | 6.625% | 360 | 117,623 | 399 | |
| | 0.0675 | 6.750% | 360 | 699,806 | 347 | |
| | 0.06875 | 6.875% | 480 | 342,452 | 367 | |
| | 0.07 | 7.000% | 360 | 2,255,074 | 255 | |
| | 0.07 | 7.000% | 420 | 1,688,353 | 315 | |
| | 0.07 | 7.000% | 480 | 124,995 | 371 | |
| | 0.07125 | 7.125% | 360 | 129,861 | 253 | |
| | 0.07125 | 7.125% | 480 | 883,472 | 359 | |
| | | | | <u>38,484,753</u> | | |
| | HMRB 2016A | 0.0225 | 0.000% | 360 | 97,289 | 447 |
| | | 0.06125 | 0.000% | 360 | 32,448 | 238 |
| | | 0.0675 | 0.000% | 480 | 241,232 | 349 |
| 0.06625 | | 0.000% | 480 | 103,365 | 359 | |
| 0.0625 | | 0.000% | 480 | 32,054 | 357 | |
| 0.035 | | 0.000% | 480 | 21,093 | 473 | |
| 0.065 | | 0.000% | 480 | 30,547 | 352 | |
| 0.0675 | | 0.000% | 420 | 67,918 | 303 | |
| 0.04625 | | 0.000% | 420 | 25,487 | 302 | |
| 0.02 | | 1.957% | 360 | 1,835,985 | 341 | |
| 0.02 | | 1.967% | 480 | 885,616 | 436 | |
| 0.02 | | 1.993% | 420 | 1,966,911 | 414 | |
| 0.03 | | 2.008% | 360 | 4,949,686 | 228 | |
| 0.0225 | | 2.250% | 420 | 11,502 | 302 | |
| 0.0225 | | 2.250% | 480 | 99,308 | 351 | |
| 0.02375 | | 2.375% | 360 | 164,511 | 222 | |
| 0.0275 | | 2.750% | 420 | 537,691 | 373 | |
| 0.02875 | | 2.875% | 420 | 227,547 | 458 | |
| 0.04125 | | 2.978% | 360 | 8,090 | 338 | |
| 0.03 | | 3.000% | 420 | 715,583 | 312 | |
| 0.03125 | | 3.125% | 360 | 310,177 | 301 | |
| 0.03125 | | 3.125% | 420 | 856,026 | 303 | |
| 0.0325 | | 3.250% | 480 | 524,381 | 358 | |
| 0.03625 | | 3.320% | 360 | 594,916 | 386 | |
| 0.05 | | 3.327% | 360 | 5,169,335 | 226 | |
| 0.04375 | | 3.378% | 360 | 125,194 | 347 | |
| 0.03875 | | 3.472% | 360 | 298,380 | 306 | |
| 0.035 | | 3.500% | 360 | 156,946 | 376 | |
| 0.035 | | 3.500% | 420 | 237,184 | 283 | |
| 0.03625 | | 3.625% | 420 | 343,347 | 403 | |
| 0.0375 | | 3.729% | 360 | 610,392 | 265 | |
| 0.0375 | | 3.750% | 420 | 246,795 | 289 | |
| 0.04 | | 3.853% | 360 | 223,886 | 302 | |
| 0.03875 | | 3.875% | 420 | 160,694 | 410 | |
| 0.04 | | 4.000% | 420 | 21,102 | 324 | |
| 0.045 | | 4.079% | 360 | 774,677 | 295 | |
| 0.04125 | | 4.125% | 420 | 555,727 | 325 | |
| 0.0425 | | 4.202% | 360 | 240,790 | 232 | |
| 0.04875 | | 4.330% | 360 | 999,222 | 221 | |
| 0.04375 | | 4.375% | 420 | 495,829 | 413 | |
| 0.045 | | 4.500% | 420 | 690,409 | 347 | |
| 4.750% | | 4.540% | 360 | 1,949,709 | 274 | |
| 0.04625 | | 4.625% | 360 | 157,424 | 315 | |
| 0.0475 | | 4.750% | 420 | 221,070 | 440 | |
| 0.0525 | | 4.761% | 360 | 5,237,775 | 234 | |
| 0.0625 | | 4.774% | 360 | 134,307 | 165 | |
| 0.04875 | | 4.875% | 480 | 108,264 | 345 | |
| 0.055 | | 4.889% | 360 | 7,122,584 | 226 | |
| 0.05125 | | 4.969% | 360 | 13,951,619 | 226 | |
| 0.05 | | 5.000% | 420 | 310,172 | 282 | |
| 0.05125 | | 5.125% | 420 | 119,121 | 292 | |
| 0.05625 | | 5.238% | 360 | 7,433,592 | 223 | |
| 0.05375 | | 5.238% | 360 | 2,884,563 | 218 | |
| 0.0525 | | 5.250% | 420 | 217,192 | 285 | |
| 0.05875 | | 5.276% | 360 | 4,449,697 | 228 | |
| 0.0575 | | 5.305% | 360 | 7,755,232 | 226 | |
| 0.05375 | | 5.375% | 420 | 464,922 | 361 | |
| 0.055 | 5.500% | 420 | 365,351 | 288 | | |
| 0.065 | 5.504% | 360 | 102,475 | 180 | | |
| 0.0575 | 5.750% | 420 | 13,110,488 | 301 | | |
| 0.0575 | 5.750% | 480 | 3,270,090 | 346 | | |

**HMRB Mortgage Loan Information
December 31, 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 2016A | 0.06 | 5.772% | 360 | 3,122,874 | 222 |
| (Continued) | 0.05875 | 5.875% | 480 | 811,981 | 348 |
| | 0.05875 | 5.875% | 420 | 3,787,837 | 309 |
| | 0.06125 | 5.940% | 480 | 3,028,985 | 349 |
| | 0.06 | 5.951% | 480 | 5,823,259 | 339 |
| | 0.06 | 6.000% | 420 | 7,931,690 | 302 |
| | 0.06125 | 6.125% | 420 | 15,463,478 | 296 |
| | 0.0625 | 6.250% | 420 | 12,501,261 | 303 |
| | | | | <hr/> | |
| | | | | 147,526,285 | |
| HMRB 2017A | 0.045 | 0.000% | 480 | 15,330 | 362 |
| | 0.02875 | 0.000% | 480 | 9,332 | 363 |
| | 0.03 | 0.000% | 480 | 15,315 | 428 |
| | 0.02 | 1.988% | 480 | 577,973 | 380 |
| | 0.02 | 1.989% | 360 | 3,068,346 | 360 |
| | 0.02 | 1.995% | 420 | 4,487,787 | 381 |
| | 0.0225 | 2.046% | 360 | 130,208 | 257 |
| | 0.02125 | 2.121% | 420 | 266,843 | 306 |
| | 0.02125 | 2.229% | 360 | 338,498 | 396 |
| | 0.0225 | 2.250% | 420 | 1,076,404 | 360 |
| | 0.025 | 2.500% | 420 | 560,552 | 364 |
| | 0.0275 | 2.750% | 420 | 1,466,853 | 314 |
| | 0.02875 | 2.875% | 420 | 138,119 | 294 |
| | 0.03 | 2.985% | 420 | 441,480 | 316 |
| | 0.03125 | 3.125% | 420 | 169,175 | 297 |
| | 0.0325 | 3.250% | 360 | 271,979 | 371 |
| | 0.0325 | 3.250% | 480 | 762,435 | 367 |
| | 0.0325 | 3.250% | 420 | 1,025,386 | 408 |
| | 0.03 | 3.280% | 360 | 6,299,416 | 234 |
| | 0.03375 | 3.339% | 420 | 219,406 | 309 |
| | 0.03375 | 3.375% | 360 | 325,626 | 315 |
| | 0.035 | 3.500% | 420 | 438,551 | 358 |
| | 0.035 | 3.681% | 480 | 437,321 | 473 |
| | 0.0375 | 3.729% | 360 | 1,446,973 | 360 |
| | 0.03875 | 3.834% | 360 | 1,508,044 | 295 |
| | 0.03875 | 3.875% | 420 | 328,047 | 335 |
| | 0.04 | 3.998% | 420 | 450,031 | 343 |
| | 0.04 | 4.000% | 480 | 178,982 | 367 |
| | 0.04125 | 4.112% | 360 | 808,292 | 305 |
| | 0.04125 | 4.125% | 420 | 10,373 | 284 |
| | 0.04625 | 4.187% | 360 | 1,158,461 | 314 |
| | 0.0425 | 4.250% | 420 | 384,128 | 304 |
| | 0.04 | 4.368% | 360 | 1,633,917 | 306 |
| | 0.04375 | 4.375% | 480 | 271,462 | 367 |
| | 0.04375 | 4.375% | 420 | 497,510 | 301 |
| | 0.04375 | 4.412% | 360 | 410,995 | 330 |
| | 0.045 | 4.500% | 420 | 128,964 | 294 |
| | 0.045 | 4.695% | 360 | 2,714,760 | 287 |
| | 0.035 | 4.701% | 360 | 621,099 | 279 |
| | 0.0475 | 4.750% | 420 | 960,996 | 335 |
| | 0.0425 | 4.858% | 360 | 893,674 | 213 |
| | 0.04625 | 4.865% | 420 | 528,410 | 302 |
| | 0.04875 | 4.875% | 360 | 113,344 | 222 |
| | 0.04875 | 4.875% | 480 | 9,369 | 345 |
| | 0.04875 | 4.875% | 420 | 185,928 | 297 |
| | 0.0575 | 4.919% | 480 | 90,978 | 342 |
| | 0.06375 | 4.946% | 480 | 709,103 | 387 |
| | 0.05125 | 5.125% | 420 | 435,704 | 355 |
| | 0.05 | 5.131% | 360 | 3,462,361 | 203 |
| | 0.055 | 5.156% | 360 | 10,410,765 | 249 |
| | 0.03625 | 5.165% | 360 | 448,065 | 273 |
| | 0.0475 | 5.180% | 360 | 1,934,212 | 279 |
| | 0.05125 | 5.192% | 360 | 18,372,545 | 246 |
| | 0.05375 | 5.225% | 360 | 9,025,291 | 248 |
| | 0.0525 | 5.250% | 420 | 390,224 | 296 |
| | 0.0525 | 5.352% | 360 | 8,995,431 | 239 |
| | 0.05375 | 5.366% | 420 | 1,603,772 | 356 |
| | 0.05625 | 5.416% | 360 | 5,854,567 | 248 |
| | 0.05625 | 5.566% | 420 | 169,515 | 304 |
| | 0.06125 | 5.731% | 480 | 1,358,619 | 359 |
| | 5.750% | 5.732% | 360 | 15,629,180 | 214 |
| | 0.0575 | 5.750% | 420 | 3,599,185 | 296 |
| | 0.06375 | 5.806% | 360 | 432,746 | 238 |
| | 0.05875 | 5.868% | 360 | 2,530,474 | 233 |
| | 0.05875 | 5.875% | 480 | 17,247 | 344 |
| | 0.05875 | 5.875% | 420 | 437,367 | 300 |
| | 0.06 | 5.969% | 420 | 14,647,217 | 301 |
| | 0.06 | 5.993% | 360 | 8,058,831 | 202 |
| | 0.03125 | 6.028% | 360 | 131,371 | 249 |
| | 0.06125 | 6.125% | 420 | 4,550,370 | 321 |
| | 0.06 | 6.129% | 480 | 2,223,813 | 361 |
| | 0.065 | 6.187% | 420 | 1,093,783 | 330 |
| | 0.0625 | 6.239% | 420 | 19,371,585 | 303 |
| | 0.065 | 6.308% | 480 | 1,082,083 | 360 |
| | 0.06375 | 6.375% | 420 | 124,373 | 307 |
| | 0.0625 | 6.653% | 480 | 534,880 | 357 |
| | 0.06625 | 6.803% | 480 | 2,943,564 | 355 |
| | 0.0675 | 6.872% | 420 | 4,053,489 | 299 |
| | 0.0625 | 6.872% | 360 | 8,516,013 | 240 |
| | 0.06875 | 6.875% | 480 | 445,199 | 364 |
| | 0.06875 | 6.875% | 360 | 193,480 | 111 |
| | 0.07 | 7.000% | 420 | 1,331,796 | 324 |
| | 0.06125 | 7.071% | 360 | 2,684,584 | 239 |
| | 0.065 | 7.074% | 360 | 4,303,963 | 239 |
| | 0.0675 | 7.119% | 480 | 4,546,372 | 351 |
| | 0.07125 | 7.125% | 480 | 539,380 | 372 |
| | 0.0725 | 7.250% | 360 | 172,083 | 130 |
| | 0.06625 | 7.275% | 360 | 3,073,901 | 235 |
| | 0.07375 | 7.375% | 360 | 129,721 | 103 |
| | 0.075 | 7.500% | 360 | 289,277 | 54 |

**HMRB Mortgage Loan Information
December 31, 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 | 0.0775 | 7.750% | 360 | 224,290 | 109 |
| (Continued) | 0.07875 | 7.875% | 360 | 131,174 | 79 |
| | 0.07125 | 8.191% | 360 | 851,631 | 225 |
| | 0.07 | 8.199% | 360 | 570,814 | 194 |
| | 0.086 | 8.600% | 360 | 11,921 | 7 |
| | 0.0675 | 9.680% | 360 | 2,390,078 | 221 |
| | 0.07 | 11.199% | 480 | 352,076 | 389 |
| | | | | <u>213,266,556</u> | |
| HMRB GENERAL | 0.0675 | 0.000% | 480 | 7,383 | 354 |
| | 0.0625 | 0.000% | 480 | 2,374 | 357 |
| | 0.065 | 0.000% | 480 | 2,263 | 352 |
| | 0.07 | 0.469% | 480 | 45,377 | 372 |
| | 0.03125 | 1.533% | 360 | 47,976 | 239 |
| | 0.02 | 1.979% | 480 | 93,181 | 435 |
| | 0.02 | 1.998% | 360 | 3,016,620 | 332 |
| | 0.02 | 2.003% | 420 | 2,095,331 | 412 |
| | 0.02125 | 2.026% | 360 | 361,097 | 190 |
| | 0.025 | 2.090% | 360 | 411,240 | 152 |
| | 0.02125 | 2.130% | 420 | 121,581 | 286 |
| | 0.0225 | 2.250% | 420 | 60,361 | 364 |
| | 0.0225 | 2.251% | 480 | 7,356 | 351 |
| | 0.035 | 2.259% | 480 | 4,408 | 407 |
| | 0.02375 | 2.375% | 360 | 115,348 | 95 |
| | 0.025 | 2.500% | 420 | 140,575 | 267 |
| | 0.035 | 2.716% | 360 | 184,938 | 386 |
| | 0.0275 | 2.753% | 420 | 43,509 | 312 |
| | 0.0275 | 2.770% | 360 | 32,803 | 216 |
| | 0.02875 | 2.875% | 420 | 478,831 | 418 |
| | 0.02875 | 2.989% | 360 | 76,561 | 382 |
| | 0.03 | 3.000% | 480 | 14,987 | 419 |
| | 0.0225 | 3.013% | 360 | 301,712 | 403 |
| | 0.03 | 3.022% | 420 | 171,977 | 308 |
| | 0.03125 | 3.126% | 420 | 17,907 | 289 |
| | 0.0325 | 3.250% | 420 | 89,042 | 456 |
| | 0.0325 | 3.315% | 480 | 873,712 | 358 |
| | 0.03375 | 3.375% | 360 | 47,761 | 392 |
| | 0.0325 | 3.406% | 360 | 194,427 | 400 |
| | 0.03 | 3.479% | 360 | 7,324,165 | 224 |
| | 0.035 | 3.500% | 420 | 70,424 | 273 |
| | 0.03375 | 3.544% | 420 | 26,226 | 309 |
| | 0.0375 | 3.750% | 480 | 5,939 | 412 |
| | 0.0375 | 3.751% | 420 | 18,281 | 289 |
| | 0.03625 | 3.764% | 360 | 1,155,542 | 320 |
| | 0.03875 | 3.879% | 420 | 18,082 | 410 |
| | 0.04 | 4.000% | 480 | 22,703 | 367 |
| | 0.04 | 4.014% | 360 | 11,555,958 | 191 |
| | 0.04 | 4.014% | 420 | 45,123 | 325 |
| | 0.0375 | 4.037% | 360 | 1,265,013 | 331 |
| | 0.04125 | 4.129% | 420 | 13,488 | 284 |
| | 0.04625 | 4.157% | 420 | 18,663 | 351 |
| | 0.03875 | 4.182% | 360 | 1,380,417 | 324 |
| | 0.0425 | 4.250% | 420 | 242,315 | 283 |
| | 0.045 | 4.279% | 360 | 29,886,517 | 207 |
| | 0.0425 | 4.305% | 360 | 20,337,306 | 203 |
| | 0.04125 | 4.307% | 360 | 680,739 | 311 |
| | 0.04375 | 4.375% | 420 | 27,988 | 308 |
| | 0.04375 | 4.375% | 480 | 34,434 | 367 |
| | 0.04375 | 4.480% | 360 | 1,205,946 | 351 |
| | 0.045 | 4.500% | 420 | 273,946 | 344 |
| | 0.0475 | 4.666% | 360 | 44,139,870 | 204 |
| | 0.0475 | 4.760% | 420 | 27,344 | 426 |
| | 0.04875 | 4.880% | 480 | 12,182 | 345 |
| | 0.05 | 5.000% | 420 | 75,678 | 277 |
| | 0.05 | 5.078% | 360 | 48,416,060 | 200 |
| | 0.04625 | 5.114% | 360 | 809,352 | 324 |
| | 0.05125 | 5.127% | 420 | 8,824 | 292 |
| | 0.052 | 5.200% | 360 | 73,356 | 92 |
| | 0.0525 | 5.250% | 420 | 14,673,881 | 286 |
| | 0.06625 | 5.277% | 480 | 17,782 | 320 |
| | 0.06125 | 5.466% | 360 | 726,825 | 236 |
| | 0.055 | 5.500% | 420 | 14,462,189 | 288 |
| | 0.0525 | 5.524% | 360 | 26,693,357 | 190 |
| | 0.05625 | 5.625% | 480 | 14,307 | 445 |
| | 0.05125 | 5.625% | 360 | 3,548,325 | 233 |
| | 0.05375 | 5.626% | 420 | 33,863 | 316 |
| | 0.06625 | 5.748% | 360 | 453,138 | 131 |
| | 0.0575 | 5.750% | 420 | 5,029,338 | 294 |
| | 0.0575 | 5.754% | 480 | 230,811 | 345 |
| | 0.05375 | 5.865% | 360 | 1,874,961 | 233 |
| | 0.05875 | 5.877% | 420 | 343,742 | 316 |
| | 0.05875 | 5.878% | 480 | 67,809 | 348 |
| | 0.05625 | 5.906% | 420 | 20,262 | 304 |
| | 0.06 | 5.967% | 480 | 539,250 | 343 |
| | 0.06125 | 5.971% | 480 | 264,097 | 354 |
| | 0.0595 | 5.972% | 360 | 740,223 | 75 |
| | 0.055 | 6.000% | 360 | 18,264,698 | 196 |
| | 0.0575 | 6.076% | 360 | 19,702,455 | 179 |
| | 0.06 | 6.109% | 420 | 1,295,700 | 303 |
| | 0.06125 | 6.132% | 420 | 407,861 | 295 |
| | 0.06 | 6.163% | 360 | 13,443,529 | 158 |
| | 0.0625 | 6.210% | 420 | 513,708 | 308 |
| | 0.04875 | 6.227% | 360 | 1,651,919 | 218 |
| | 0.0625 | 6.260% | 360 | 8,445,699 | 147 |
| | 0.0675 | 6.346% | 420 | 83,958 | 307 |
| | 0.06375 | 6.375% | 420 | 86,686 | 303 |
| | 0.06375 | 6.375% | 480 | 73,655 | 393 |
| | 0.0675 | 6.440% | 360 | 5,733,993 | 125 |
| | 0.05625 | 6.573% | 360 | 5,727,885 | 241 |
| | 0.065 | 6.584% | 360 | 9,077,155 | 142 |

**HMRB Mortgage Loan Information
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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 GENERAL | 0.07125 | 6.648% | 360 | 381,738 | 119 |
| (Continued) | 0.06875 | 6.875% | 360 | 392,114 | 94 |
| | 0.06875 | 6.875% | 480 | 64,795 | 365 |
| | 0.07 | 6.986% | 360 | 5,478,609 | 126 |
| | 0.065 | 6.997% | 420 | 656,969 | 306 |
| | 0.07 | 7.000% | 420 | 209,968 | 322 |
| | 0.06375 | 7.007% | 360 | 371,399 | 244 |
| | 0.05875 | 7.022% | 360 | 2,024,910 | 241 |
| | 0.07125 | 7.125% | 480 | 89,891 | 369 |
| | 0.0725 | 7.261% | 360 | 5,780,278 | 108 |
| | 0.073 | 7.300% | 360 | 27,644 | 64 |
| | 0.07375 | 7.375% | 360 | 177,161 | 86 |
| | 0.075 | 7.532% | 360 | 3,296,681 | 95 |
| | 0.0775 | 7.540% | 360 | 1,544,790 | 104 |
| | 0.076 | 7.665% | 360 | 146,580 | 63 |
| | 0.07625 | 7.736% | 360 | 296,353 | 84 |
| | 0.08 | 7.830% | 360 | 830,070 | 133 |
| | 0.07875 | 7.875% | 360 | 126,487 | 62 |
| | 0.0802 | 8.020% | 360 | 5,070 | 49 |
| | 0.0815 | 8.150% | 360 | 344,805 | 27 |
| | 0.081 | 8.174% | 360 | 196,175 | 72 |
| | 0.08125 | 8.178% | 360 | 33,643 | 84 |
| | 0.082 | 8.200% | 360 | 25,808 | 44 |
| | 0.0825 | 8.250% | 360 | 104,918 | 67 |
| | 0.0835 | 8.350% | 360 | 160,525 | 35 |
| | 8.375% | 8.397% | 360 | 155,923 | 79 |
| | 0.084 | 8.400% | 360 | 26,361 | 13 |
| | 0.085 | 8.500% | 360 | 458,841 | 46 |
| | 0.0855 | 8.550% | 360 | 195,084 | 32 |
| | 0.086 | 8.600% | 360 | 47,105 | 39 |
| | 0.08625 | 8.625% | 360 | 142,596 | 79 |
| | 0.087 | 8.700% | 360 | 285,078 | 26 |
| | 0.088 | 8.800% | 360 | 140,719 | 16 |
| | 0.0885 | 8.850% | 360 | 42,244 | 17 |
| | 0.0895 | 8.950% | 360 | 38,937 | 10 |
| | | | | <u>356,775,843</u> | |
| HMRB Total | | | | <u>\$ 1,118,689,070</u> | |