

**Home Mortgage Bank**  
**HMB CMO 2020-01**  
**Supplemental Monthly Data - Mortgage Pool**  
**Date: 29 February, 2020**

	Aggregate Securitization Value	Value of Mortgage Pool
Balances at Issue Date	\$300,000,000	\$321,000,897
Less: Change	(1,434,950)	(1,434,950)
Balances at End of Due Period	\$298,565,050	\$319,565,947
 Collateral Coverage Ratio		1.07

**Mortgage Pool Credit Quality**

Mortgage Pool Ageing Analysis

0 - 30 days  
31 - 60 days  
61 - 90 days  
91 - 180 days  
> 181 days  
Total

Number of Mortgages	Agg. Mortgage Pool Value	Percentage <sup>(1)</sup>
837	296,969,858	92.93%
57	21,077,725	6.60%
5	1,518,364	0.48%
899	319,565,947	100.00%

**Mortgage Pool Activity**

Principal Repayments  
Mortgage Payoffs  
Mortgage Payments including Prepayments  
Total Activity

	Current Period		Cumulative	
	Number of Mortgages	Agg. Mortgage Pool Value	Number of Mortgages	Agg. Mortgage Pool Value
	1	64,908	1	64,908
	899	1,370,042	899	1,370,042
	900	1,434,950	900	1,434,950

**Residual (Gain) Loss on Repossessed Properties**

Agg. Mortgage Value of repossessed properties  
less: Sales proceeds  
less: Other recovery amounts  
Residual (Gain) Loss

	Current Period	Cumulative
	0	0

**Home Mortgage Bank**  
**HMB CMO 2020-01**  
 Supplemental Monthly Data - CMO Certificates  
 Date: 29 February, 2020

Beginning of Period:	1-Feb-20
End of Period:	29-Feb-20
Number of days in Interest Period (Actual/360):	29
Number of days in Collection Period:	29
Report Due Date:	15-Mar-20
Distribution Date:	15-Mar-20
Transaction Month:	1

HMB CMO 2020-01				Original Agg.
Designated Pool	No. of Mortgages in Pool	Start Date	Closing Date	Securitization Value
	900	1-Feb-20	29-Feb-20	\$321,000,897
<b>Total</b>				<b>\$321,000,897</b>

**RECONCILIATION OF HMB CMO 2020-01 DESIGNATED POOL AGGREGATE SECURITIZATION VALUE**

(1) Beginning of period Aggregate Securitization Value	(1)	\$300,000,000
(2) Reduction in Agg. Securitization Value due to amortization payments	(2)	1,144,159
(3) Reduction in Agg. Securitization Value due to prepayments	(3)	225,882
(4) Reduction in Agg. Securitization Value due to mortgage payoffs	(4)	64,908
(5) Other adjustments	(5)	0
(6) Total change in Agg. Securitization Value	(6)	1,434,950
(7) End of period Aggregate Securitization Value	(7)	\$298,565,050
(8) Pool Factor	(8)	93.010659%

**RECONCILIATION OF THE CMO TRANCHES**

(9) Original Certificate Balance	Tranche A \$25,000,000	Tranche B \$25,000,000	Tranche C \$25,000,000	Tranche D \$50,000,000	Tranche E \$50,000,000
(10) Beginning of period Certificate Balance	\$25,000,000	\$25,000,000	\$25,000,000	\$50,000,000	\$50,000,000
(11) Certificate Holders' Principal Distributable Amount	1,270,144	0	0	0	0
(12) Certificate Holders' Accelerated Principal Amount		0	0	0	0
(13) End of period Certificate Balance	\$23,729,856	\$25,000,000	\$25,000,000	\$50,000,000	\$50,000,000
(14) Certificate Pool Factor	94.919424%	100.000000%	100.000000%	100.000000%	100.000000%
(15) Original Certificate Balance	<b>Tranche F \$25,000,000</b>	<b>Tranche G \$100,000,000</b>	<b>TOTAL \$300,000,000</b>		
(16) Beginning of period Certificate Balance	\$25,000,000	\$100,000,000			
(17) Certificate Holders' Principal Distributable Amount	0	0	\$1,270,144		
(18) Certificate Holders' Accelerated Principal Amount	0	164,806	\$164,806		
(19) End of period Certificate Balance	\$25,000,000	\$99,835,194	\$298,565,050		
(20) Certificate Pool Factor	100.000000%	99.835194%	99.521683%		

**RECONCILIATION OF MORTGAGE POOL COLLECTIONS & DISTRIBUTIONS**

<b>Additions:</b>			
(21) HMB CMO 2020-01 Mortgage Pool principal payments		(21)	\$1,434,950
(22) HMB CMO 2020-01 Mortgage Pool interest payments		(22)	996,591
(22.1) Adjustments to Mortgage Pool Interest		(22.1)	2,431,541
(23) Total Payments:		(23)	4,863,082
<b>Distributions:</b>			
(24) Administrator Fee (0.00% - 2.00% p.a. of principal collections)		(24)	25,000
(25) Trustee Fee (0.10% p.a. of principal collections)		(25)	971,591
(26) HMB CMO 2020-01 Reserve Account		(26)	1,434,950
(27) HMB CMO 2020-01 Tranches Interest payments		(27)	0
(28) HMB CMO 2020-01 Tranches Principal payments		(28)	0
(29) HMB CMO 2020-01 Admin & other expenses		(29)	0
(30) HMB CMO 2020-01 Tranche R		(30)	0
(31) Total Distributions:		(31)	\$2,431,541

**CERTIFICATE HOLDERS' MONTHLY PRINCIPAL PAYMENT AND INTEREST CALCULATIONS**

<b>Certificate Holders' Principal Distributable calculation:</b>			
(32) Beginning Agg. Securitization Value		(32)	\$300,000,000
(33) Ending Agg. Securitization Value		(33)	298,565,050
(34) Principal Distributable Amount (32) - (33)		(34)	1,434,950

<b>Certificate Holders' Interest Distributable calculation:</b>						
(35)	Class	Beg Note Balance	Interest Rate	Actual Days	Days Basis	Interest
(35)	Tranche A	\$25,000,000	2.15%	29-Feb-20	30/360	\$44,792
(36)	Tranche B	\$25,000,000	3.80%	29-Feb-20	30/360	\$75,000
(37)	Tranche C	\$25,000,000	3.80%	29-Feb-20	30/360	\$79,167
(38)	Tranche D	\$50,000,000	4.25%	29-Feb-20	30/360	\$177,083
(39)	Tranche E	\$50,000,000	5.00%	29-Feb-20	30/360	\$208,333
(40)	Tranche F	\$25,000,000	5.50%	29-Feb-20	30/360	\$114,583
(41)	Tranche G	\$100,000,000	5.25%	29-Feb-20	30/360	\$272,633
(42)	Total Interest Distributable				(42)	\$971,591

**COLLATERAL COVERAGE RATIO**

(43) End of Period Mortgage Pool Value	(43)	\$319,565,947
(44) End of Period Aggregate Securitization Value	(44)	298,565,050
(45) Overcollateralization	(45)	21,000,897
(46) Overcollateralization ratio	(46)	1.07

Prepared by:  
 Name:  
 Title:  
 Date: