

**Home Mortgage Bank**  
**HMB CMO 2020-01**  
 Supplemental Monthly Data - CMO Certificates  
 Date: 31 May, 2023

Beginning of Period:	1-May-23
End of Period:	31-May-23
Number of days in Interest Period (Actual/360):	31
Number of days in Collection Period:	31
Report Due Date:	15-Jun-23
Distribution Date:	15-Jun-23
Transaction Month:	39

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) <u>\$180,558,462</u>
(2) Reduction in Agg. Securitization Value due to amortization payments	(2) <u>1,500,605</u>
(3) Reduction in Agg. Securitization Value due to prepayments	(3) <u>296,487</u>
(4) Reduction in Agg. Securitization Value due to mortgage payoffs	(4) <u>1,135,826</u>
(5) Other adjustments	(5) <u>0</u>
(6) Total change in Agg. Securitization Value	(6) <u>2,932,918</u>
(7) End of period Aggregate Securitization Value	(7) <u>\$177,625,544</u>
(8) Pool Factor	(8) <u>55.334906%</u>

**RECONCILIATION OF THE CMO TRANCHE**

(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	\$0	\$0	\$15,938,041	\$50,000,000	\$50,000,000
(11) Certificate Holders' Principal Distributable Amount		0	1,500,605	0	0
(12) Certificate Holders' Accelerated Principal Amount		0	0	0	0
(13) End of period Certificate Balance	\$0	\$0	\$14,437,436	\$50,000,000	\$50,000,000
(14) Certificate Pool Factor	0.000000%	0.000000%	57.749743%	100.000000%	100.000000%
(15) Original Certificate Balance	<b>\$25,000,000</b>	<b>\$100,000,000</b>			<b>\$300,000,000</b>
(16) Beginning of period Certificate Balance	\$25,000,000	\$39,620,421			\$180,558,462
(17) Certificate Holders' Principal Distributable Amount	0	0			\$1,500,605
(18) Certificate Holders' Accelerated Principal Amount	0	1,432,313			\$1,432,313
(19) End of period Certificate Balance	\$25,000,000	\$38,188,108			\$177,625,544
(20) Certificate Pool Factor	100.000000%	38.188108%			59.208515%

**RECONCILIATION OF MORTGAGE POOL COLLECTIONS & DISTRIBUTIONS**

<b>Additions:</b>			
(21) HMB CMO 2020-01 Mortgage Pool principal payments		(21) <u>\$2,932,918</u>	
(22) HMB CMO 2020-01 Mortgage Pool interest payments		(22) <u>999,726</u>	
(22.1) Adjustments to Mortgage Pool Interest		(22.1) <u>0</u>	
(23) Total Payments:		(23) <u>3,932,644</u>	
<b>Distributions:</b>			
(24) Administrator Fee (0.00% - 2.00% p.a. of principal collections)		(24) <u>0</u>	
(25) Trustee Fee (0.10% p.a. of principal collections)		(25) <u>15,047</u>	
(26) HMB CMO 2020-01 Reserve Account		(26) <u>37,616</u>	
(27) HMB CMO 2020-01 Tranches Interest payments		(27) <u>723,810</u>	
(28) HMB CMO 2020-01 Tranches Principal payments		(28) <u>2,932,918</u>	
(29) HMB CMO 2020-01 Admin & other expenses		(29) <u>0</u>	
(30) HMB CMO 2020-01 Tranche R		(30) <u>223,254</u>	
(31) Total Distributions:		(31) <u>\$3,932,644</u>	

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

<b>Certificate Holders' Principal Distributable calculation:</b>			
(32) Beginning Agg. Securitization Value		(32) <u>\$180,558,462</u>	
(33) Ending Agg. Securitization Value		(33) <u>177,625,544</u>	
(34) Principal Distributable Amount (32) - (33)		(34) <u>2,932,918</u>	

<b>Certificate Holders' Interest Distributable calculation:</b>						
(35)	Class	Req Note Balance	Interest Rate	Actual Days	Days Basis	Interest
(35)	Tranche A	\$0	2.15%	31-May-23	30/360	\$0
(36)	Tranche B	\$0	3.60%	31-May-23	30/360	\$0
(37)	Tranche C	\$15,938,041	3.80%	31-May-23	30/360	\$50,470
(38)	Tranche D	\$50,000,000	4.25%	31-May-23	30/360	\$177,083
(39)	Tranche E	\$50,000,000	5.00%	31-May-23	30/360	\$208,333
(40)	Tranche F	\$25,000,000	5.50%	31-May-23	30/360	\$114,583
(41)	Tranche G	\$39,620,421	5.25%	31-May-23	30/360	\$173,339
(42)	Total Interest Distributable					(42) <u>\$723,810</u>

**COLLATERAL COVERAGE RATIO**

<b>Exchange Note:</b>			
(43) End of Period Mortgage Pool Value		(43) <u>\$198,626,440</u>	
(44) End of Period Aggregate Securitization Value		(44) <u>177,625,544</u>	
(45) Overcollateralization		(45) <u>21,000,897</u>	
(46) Overcollateralization ratio		(46) <u>1.118</u>	

Prepared by:  
 Name:  
 Title:  
 Date:

**Home Mortgage Bank**  
**HMB CMO 2020-01**  
**Supplemental Monthly Data - Mortgage Pool**  
**Date: 31 May, 2023**

	Aggregate Securitization Value	Value of Mortgage Pool
Balances at Issue Date	\$300,000,000	\$321,000,897
Less: Change	(122,374,456)	(122,374,456)
Balances at End of Due Period	\$177,625,544	\$198,626,440

Collateral Coverage Ratio 1.118

**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>
568	157,301,839	79.19%
80	23,044,146	11.60%
27	5,782,622	2.91%
19	4,975,822	2.51%
22	7,522,011	3.79%
716	198,626,440	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
	6	1,135,826	167	50,610,161
	642	1,797,092	28,641	71,764,295
	648	2,932,918	28,808	122,374,456

**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