Home Mortgage Bank HMB CMO 2022-01 Supplemental Monthly Data - CMO Certificates Date: June 30, 2023

29 Reduction in Agg. Securitization Value due to proproments 3 7 1 1 3 3 3 0 0 0 3 3 3 3 0 0 0 3 3 3 0 0 0 3 3 3 3 0 0 0 3 3 3 0 0 0 3 3 3 3 0 0 0 3 3 3 3 3 3 </th <th></th>											
Name: of pice humos for (of Quantity Control of Pice humos for (of Quanti											
			1(000)			De	esignated Pool				
Test Image:			ua//360):					569	3-May-22	31-May-22	\$100,000,000
						Total	-				\$100.000.000
						Total					\$100,000,000
	,										
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	RECONC	ILIATION OF HMB CMO 2022-	01 DESIGNATED POOL AGGRE	GATE SECURITIZATION VALUE							
0) Reduction higg Societation Value due to programmers 0) 3000000000000000000000000000000000000	{1}	Beginning of period Aggregate S	Securitization Value							{1}_	\$81,303,233
0) Reduction higg Societation Value due to programmers 0) 3000000000000000000000000000000000000	{2}	Reduction in Agg. Securitization	Value due to amortization paymen	ts					{2}	481,831	
6) Der stjonnen 0 0 0 0 192244 (1) End drepp de Skontitisten Vala (1) 1927027 0 0 1927027 (2) Prind har (2) 190244 (2) 190244	{3}	Reduction in Agg. Securitization	Value due to prepayments						{3}		
(a) To dramp Adg Boundation Value (b) 1.102 MED (c) De dramp Adg Boundation Value (c) 1.102 MED (c) De dramp Adg Boundation Value (c) 1.102 MED (c) De dramp Adg Boundation Value (c) 1.102 MED (c) De dramp Adg Boundation Value (c) 1.102 MED (c) Origin California Hoad Marrier Priced Difficulture Marrier Ma			Value due to mortgage payoffs								
									{5}		
$ \begin{array}{c} (0, \text{Parkada}) & (0, $	{6}	Total change in Agg. Securitizat	ion Value							{6}	1,592,954
Control Control <t< td=""><td>{7}</td><td>End of period Aggregate Securit</td><td>tization Value</td><td></td><td></td><td></td><td></td><td></td><td></td><td>{7}</td><td>\$79,710,279</td></t<>	{7}	End of period Aggregate Securit	tization Value							{7}	\$79,710,279
(P) (P) <td>{8}</td> <td>Pool Factor</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>{8}</td> <td>79.710279%</td>	{8}	Pool Factor								{8}	79.710279%
(10) Bigwing of parted Carticase Balances (10) Carticase Maters Principal Distribution Anomin (11) Carticase Maters Principal Distribution Anomin (12) Status Principal Distribution (12) Status Principal Distribution (12) Status Principal Distribution (12) Status Principal Distribution (13) Status Principal Distribution (14) Status Principal Distribution <			hes		ſ	91					
(12) Contribute Holders' Accounted Principal Amount (12) 1111123 0 0 0 \$			Balance								\$81,303,233
(12) Contribute Holders' Accounted Principal Amount (12) 1111123 0 0 0 \$	(11)	Certificate Holders' Principal Dis	stributable Amount		/1	1}	481.831	n	0	n	\$481.831
(14) Certificate Pool Factor (14) 32.867567% 100.000007% 72.7102797 RECONCULATION OF MOREGADE POOL COLLECTIONS & DISTRIBUTIONS (16) 46.4000 (17) (18) Addition: (16) 46.2000 (17) (19) (19) (10)											\$1,111,123
RECORCILATION OF MORTGAGE POOL COLLECTIONS & DISTRIBUTIONS Addition: (19) HMS CNO 2022-01 Mortgap Pool principal payments (19) Filt Car Powents (19) Filt Car Powents (19) Administration Field (0%): 2.00% paid principal collections) (10) Administration Field (10)	{13}	End of period Certificate Balance	e		{1	3}	\$9,710,279	\$20,000,000	\$10,000,000	\$40,000,000	\$79,710,279
Addition: (15) Hild GMO 202201 Mortgage Pod interest payments (15) - 51 562 254. (16) Hild GMO 202201 Mortgage Pod interest (16) - 0.2057.319 (17) Adjustments to Mortgage Pod interest (16) - 0.2057.319 (18) Hand GMO 202201 Mortgage Pod interest (17.0) - 0.2057.319 (19) Administrator Fee (0.00% + 2.00% p. a of principal collections) (19) - 0.775 (19) Administrator Fee (0.00% + 2.00% p. a of principal collections) (20) - 0.775 (21) Hild GMO 202201 Tranches Principal collections (23) - 0.575 (22) Hild GMO 202201 Tranches Principal collections (24) - 0.2057.319 (24) Hild GMO 202201 Tranches Principal collections (24) - 0.2057.319 (24) Hild GMO 202201 Tranches Principal collections (24) - 0.2057.319 (25) Tranche Principal Collections (26) - 0.2057.319 (26) Tranches Principal Collections (26) - 0.2057.319 (27) Hild GMO 202201 Tranche R (26) - 0.2057.319 (28) Tranche R (29) - 0.2057.319 (29) Hild GMO 202201 Tranche R (26) - 0.2057.319 (29) Hild GMO 202201 Tranche R (26) - 0.2057.319 (29) Fraing Hild Hild Hild Hild Hild Hild Hild Hild	{14}	Certificate Pool Factor			{1	4}	32.367597%	100.000000%	100.000000%	100.000000%	79.710279%
Addition: (15) Hild GMO 202201 Mortgage Pod interest payments (15) - 51 562 254. (16) Hild GMO 202201 Mortgage Pod interest (16) - 0.2057.319 (17) Adjustments to Mortgage Pod interest (16) - 0.2057.319 (18) Hand GMO 202201 Mortgage Pod interest (17.0) - 0.2057.319 (19) Administrator Fee (0.00% + 2.00% p. a of principal collections) (19) - 0.775 (19) Administrator Fee (0.00% + 2.00% p. a of principal collections) (20) - 0.775 (21) Hild GMO 202201 Tranches Principal collections (23) - 0.575 (22) Hild GMO 202201 Tranches Principal collections (24) - 0.2057.319 (24) Hild GMO 202201 Tranches Principal collections (24) - 0.2057.319 (24) Hild GMO 202201 Tranches Principal collections (24) - 0.2057.319 (25) Tranche Principal Collections (26) - 0.2057.319 (26) Tranches Principal Collections (26) - 0.2057.319 (27) Hild GMO 202201 Tranche R (26) - 0.2057.319 (28) Tranche R (29) - 0.2057.319 (29) Hild GMO 202201 Tranche R (26) - 0.2057.319 (29) Hild GMO 202201 Tranche R (26) - 0.2057.319 (29) Fraing Hild Hild Hild Hild Hild Hild Hild Hild											
(19) HUB CMO 2022-01 Mortage Pod principal payments (15) 5 1.522.654 (17) (19) HUB CMO 2022-01 Mortage Pod interest symmets (17) 0 (17) (19) Tatal Payments: (17) 0 (19) HUB CMO 2022-01 Mortage Pod interest symmets (17) 0 (19) Tatale Payments: (19)	RECONC	ILIATION OF MORTGAGE POO	OL COLLECTIONS & DISTRIBUT	IONS							
(i) HMB CM0 2022-01 Marging Pol Interest (ii) 445.385 (17.0) Adjuments (iii) 2.007.319 (18) Administrator Fei (0.00% - 2.00%, pa of principal collectors) (iii) (iiii) 2.007.319 (18) Administrator Fei (0.00% - 2.00%, pa of principal collectors) (iiii) (iiii) (iiii) (iiii) 2.007.319 (20) Traster Fie (0.00% - 2.00%, pa of principal collectors) (iiiii) (iiiii) (iiiii) (iiiii) (iiiii) (iiiiii) (iiiiiiiii) (iiiiiiiiii) (iiiiiiiiiiii) (iiiiiiiiiiiiiiii) (iiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiii											
(17.0) Adjustments to Mortgage Pool Interest (17.0) 0 (18) Total Payments: (19) (19) Total Payments: (19) (19) Total Payments: (19) (20) Truste Fe (10%) A 20% p a d principal collections) (19) (21) HMB CMO 22201 Tranche Interest symmetis (21) (23) HMB CMO 22201 Tranche Interest symmetis (23) (24) HMB CMO 22201 Tranche R (23) (25) HMB CMO 22201 Tranche R (23) (26) HMB CMO 22201 Tranche R (26) (27) Tataches Principal payments (26) (26) Total Distributation Calculation: (26) (26) Total Distributation calculation: (26) (26) Total Distributation Calculation: (26) (27) Engenge Mag, Securitization Value (27) (28) Tranche Holders' Interest Distributation calculation: (27) (29) Principal Distributation Calculation: (29) (29) Principal Distributation Calculation: (29) (29) Principal Distributation Calculation: (28) <											
(18) Total Payments: (18)											
(19) Administrator Fee (0.00% s- 2.00% p.a of principal collections) (19)	{17.0} {18}	Adjustments to Mortgage Pool I Total Payments:	nterest						{17.0}		2,057,319
(19) Administrator Fee (0.00% s- 2.00% p.a of principal collections) (19)		Distributions:									
(20) Tustee Fee (0.10% p. a d principal collections) (20) 6.775 (21) HUB CMO 2022-01 Tranches Interest payments (22) 223.258 (23) HUB CMO 2022-01 Tranche S Principal payments (24) 1.592.954 (24) HUB CMO 2022-01 Admin & other expenses (24) 9.205 (24) HUB CMO 2022-01 Admin & other expenses (24) 9.205 (24) HUB CMO 2022-01 Admin & other expenses (25) 1.48.099 (26) Total Distributions: (26) 5.2.057,319 CERTIFICATE HOLERS' MONTHLY PRINCIPAL PAYMENT AND INTEREST CALCULATIONS (26) 7.97.10279 CERTIFICATE HOLERS' MONTHLY PRINCIPAL PAYMENT AND INTEREST CALCULATIONS (27) 5.01.302.233 CERTIFICATE HOLERS' MONTHLY PRINCIPAL PAYMENT AND INTEREST CALCULATIONS (27) 5.01.302.233 Certificate Holders' Principal Distributable calculation: (27) 5.01.302.233 (28) Ending Aga, Securitization Value (27) 5.01.302.233 (29) Principal Distributable calculation: (27) 5.01.302.233 (29) Tranche & \$11.302.233 3.00% 3.00% (31) Tranche & \$11.302.233 3.00% 3.00% 3.00% (33) Tranche C \$10.000.00 4.00% 3.00% 3.00% 3.00% (33) Tranche C \$10.000.00 5.00% 3.00.40% 3.00% 3.00% <td></td> <td></td> <td>)% p.a of principal collections)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>{19}</td> <td></td> <td></td>)% p.a of principal collections)						{19}		
(21) HMS CMC 2022-01 Ranches Interest payments (21) 116.393. (22) HMS CMC 2022-01 Tranches Interest payments (23) 1.592.954. (24) HMS CMC 2022-01 Tranches Interest payments (24) 4.305. (25) HMS CMC 2022-01 Tranches Interest payments (26) 2.205. (26) Total Distributions: (26) 2.205. Certificate Holders Y Interest Distributable calculation: (27) 581.903.233. Certificate Holders Y Interest Distributable calculation: (28) 79.710.279. (29) Tranche A \$20.900.003 3.90% 30.09% \$28.269. Cottal Interest Distributable Calculation: (28) 50.001.200.003 3.90% 30.90.90.003 5.80.6667. (30) Tranche A \$20.900.003 4.90% 30.90% \$28.259. CotLatterest Distributable (36) 511.129.343. \$20.300.003 5.80.6667. (39) Tranche C \$30.00% 30.90.90.000 5.00% \$30.303.00% \$30.306.003 5.80.6667. (34) Tranche B										6,775	
(23) HMB CMO 2022-01 Tranches Principal payments (23)	{21}	HMB CMO 2022-01 Reserve Ad	ccount								
(24) HMB CMO 2022-01 Admin & other expenses (24) 9.305 (25) HMB CMO 2022-01 Tranche R (26) 148.089 (26) Total Distributable (26) 2025-01 148.089 (27) EXPIRICIPAL PAYMENT AND INTEREST CALCULATIONS (26) 2025-01 148.089 Certificate Holders' Principal Distributable calculation: (27) S81.303.233 (28) 79,710.279 (29) Principal Distributable calculation: (27) 581.303.233 (29) Principal Distributable calculation: (29) 1.592.954 Certificate Holders' Interest Distributable calculation: (29) 1.592.954 (20) Tranche R 150.000.00 (20) Tranche R 30.0360 (21) Tranche R \$10,000.00 (23) Tranche D \$10,000.00 (24) Tranche R \$10,000.00 (23) Tranche D \$10,000.00 (24) Tranche R \$10,000.00 (25) End Of Notal 30-Jun-23 30/360 (23) Tranche D \$40,000.00 5.00% 30-Jun-23 (23) Tranche D \$40,000.00 5.00% 30-Jun-23 (24) Total Interest Distributable \$283.258 \$283.258 (24) Tranche R \$283.258 \$283.258 (25)											
(25) HMB CMO 2022-01 Tranche R (25) 148.089 (26) Total Distributions: (26) \$2,057,319 CERTIFICATE HOLDERS' MONTHLY PRINCIPAL PAYMENT AND INTEREST CALCULATIONS (27) \$81.303.223 Certificate Holders' Intrinspan Distributable calculation: (27) \$81.303.223 (28) Principal Distributable calculation: (27) \$81.303.223 (29) Principal Distributable calculation: (29) 1.592.954 Certificate Holders' Interest Distributable calculation: (29) 1.592.954 (29) Tranche A \$20,000,000 3.30% 30.Jun-23 30/360 \$855.000 (30) Tranche B \$20,000,000 4.00% 30.Jun-23 30/360 \$855.000 (32) Tranche C \$10,000,000 4.00% 30.Jun-23 30/360 \$855.000 (32) Tranche D \$10,000,000 4.00% 30.Jun-23 \$00/360 \$855.000 (33) Tranche C \$10,000,000 4.00% 30.Jun-23 \$00/360 \$855.000 (34) Tatal Interest Distributable (34) \$283.258 COLLATERAL COVERAGE RATIO (34) \$283.258 COLLATERAL COVERAGE RATIO (35) \$91.129.343 (36) End of Period Magregate Socuritization Value (35) \$72.710.272 (37) Overcollateralization (36) \$72.710.272 (38) End of Period Magregate Socuritization Value (36) \$72.710.272 (37) Overcol											
(26) Total Distributions: (26)											
CERTIFICATE HOLDERS' MONTHLY PRINCIPAL PAYMENT AND INTEREST CALCULATIONS Certificate Holders' Principal Distributable calculation: (27) \$81,303,233 (28) Ending Agg. Securitization Value (27) (29) 1,592,954 (20) 1,592,954 Certificate Holders' Interest Distributable calculation: (28) (20) Tranche A \$1,303,233 (30) Tranche B \$20,000,000 3.30% (31) Tranche B \$20,000,000 3.30% (32) Tranche B \$20,000,000 5.00% (33) Tranche D \$40,000,000 5.00% (34) Tranche D \$40,000,000 5.00% (34) Total Interest Distributable (34) \$283,258 COLLETERL COVERAGE RTIO Colspan= 2 (35) \$91,129,343 (36) End of period Aggregate Securitization Value \$36 (37) \$91,129,343 (37) Overcolarearization 4 \$36 (37)	{25}	HMB CMO 2022-01 Tranche R							{25}	148,089	
Certificate Holders' Principal Distributable calculation: (27) \$81,303,233 (28) Finding Agg. Securitization Value (27) \$81,303,233 (28) \$-73,710,279 (29) Principal Distributable Amount (32) - (33) (28) \$-73,710,279 (29) \$-73,710,279 (29) Principal Distributable Amount (32) - (33) (28) \$-73,710,279 (29) \$-1,592,954 Certificate Holders' Interest Distributable Calculation: (20) Tranche A Statistication Statistication (30, 30, 30, 30, 30, 30, 30, 30, 30, 30,										{26}	\$2,057,319
(27) S81:303.233 (28) Folding Agg. Securitization Value (27) (28) Principal Distributable Amount (32) - (33) (29) (29) Certificate Holders' Interest Distributable calculation: (29) (20) (21) (23) (24) (25) (26) (27) (29) (29) (29) (29) (29) (29) (29) (29) (29) (29) (29) (29) (29) (20) (20) (20) (20) (20) (20) (20) (20) (20) (21)				REST CALCULATIONS							
(28) Ending Agg. Securitization Value (28)							(07)	¢04 000 000			
(29) Principal Distributable Amount (32) - (33) (29) 1,592,954 Certificate Holders' Interest Distributable calculation: Case Beg Note Balance Interest Rate Actual Days Days Basis Interest (30) Tranche A \$11,302,233 30,0% 30,4un-23 30,0% \$55,000 (31) Tranche B \$20,000,000 3.0% 30,4un-23 30,0% \$55,000 (32) Tranche C \$10,000,000 4.00% 30-Jun-23 30,0% \$55,000 (33) Tranche A \$10,000,000 4.00% 30-Jun-23 30,0% \$33,333 (34) Total Interest Distributable (34) \$283,258 COLLATERAL COVERAGE RATIO Collaterest Distributable (34) \$281,129,343 (35) £01,129,343 (36) End of Period Magregate Securitization Value (35) \$91,129,343 (37) Overcolaterelization Value (36) \$72,710,272 (37) Overcolaterelization Value (36) \$72,710,272											
Certificate Holders' Interest Distributable calculation: Class Beg Note Balance Interest Rate Actual Days Days Basis Interest (30) Tranche A \$11,303,233 3.00% 30-Jun-23 30/360 \$28,258 (31) Tranche B \$20,000,000 3.30% 30-Jun-23 30/360 \$55,000 (32) Tranche C \$10,000,000 4.00% 30-Jun-23 30/360 \$33,333 (33) Tranche D \$40,000,000 5.00% 30-Jun-23 30/360 \$33,333 (33) Tranche D \$40,000,000 5.00% 30-Jun-23 30/360 \$33,333 (34) Total Interest Distributable \$283,258 \$283,258 COLLATERAL COVERAGE RATIO Coll Arterization Value \$281,129,343 (35) End of Period Mortqage Pool Value \$39 \$91,129,343 (36) End of Period Aggregate Securitization Value \$30 \$39 (37) Overcolderarization \$30 \$30 \$30 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>{20}</td> <td></td> <td>1 502 054</td> <td></td> <td></td>							{20}		1 502 054		
Class Beg Note Balance Interest Rate Actual Days Days Basis Interest (30) Tranche A \$11,302,23 3,00% 30,4un-23 30/360 \$55,000 (32) Tranche B \$20,000,000 3,00% 30,4un-23 30/360 \$55,000 (33) Tranche C \$10,000,000 4.00% 30-Jun-23 30/360 \$33,333 (33) Tranche D \$40,000,000 4.00% 30-Jun-23 30/360 \$\$15,66,667 (34) Total Interest Distributable \$\$00,4un-23 \$30/360 \$\$16,66,667 (34) Total Interest Distributable \$\$283,258 \$\$16,667 (35) Excharge Note: \$\$17,000 \$\$10,000,000 \$\$10,000,000 (36) End of Period Magregate Securitization Value \$\$13,000 \$\$10,000,000 \$\$10,000,000 (37) Overcolateralization Value \$\$10,000,000 \$\$10,000,000 \$\$10,000,000 (37) Overcolateralization Value \$\$10,000,000 \$\$10,000,000 \$\$10,000,000 \$\$10,000,000 \$\$10,000,000 <	{23}		32] - (33]					(23)	1,002,004		
(30) Tranche A \$11,303,233 3.00% 30-Jun-23 30/360 \$28,258 (31) Tranche B \$20,000,000 3.30% 30-Jun-23 30/360 \$55,000 (32) Tranche D \$10,000,000 4.00% 30-Jun-23 30/360 \$55,000 (33) Tranche D \$40,000,000 5.00% 30-Jun-23 30/360 \$\$3,333 (33) Tranche D \$40,000,000 5.00% 30-Jun-23 30/360 \$\$33,333 (34) Total Interest Distributable \$\$283,258 \$\$283,258 \$\$283,258 COLLATERAL COVERAGE RATIO \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,258 \$\$283,1129,343	ļ										
Tranche B \$20,000,000 3.0% 30-Jun-23 30/360 \$55,000 (32) Tranche D \$10,000,000 4.0% 30-Jun-23 30/360 \$33,333 (33) Tranche D \$40,000,000 4.0% 30-Jun-23 30/360 \$33,333 (34) Total Interest Distributable (34) \$283,258 (34) \$283,258 COLLATERAL COVERAGE RATIO COLLATERAL COVERAGE RATIO (35) Find Mortage Pool Value \$391,129,343 (36) \$291,129,343 (37) Overcolateralization Value \$30 \$30 (37) Overcolateralization Value \$30 \$30,360	(20)										
Kappendic State			\$11,303,233 \$30,000,000								
(33) Tranche D \$40,000,000 5.00% 30-Jun-23 30/360 \$166,667 (34) \$283,258 COLLATERAL COVERAGE RATIO COLLATERAL COVERAGE RATIO COLLATERAL COVERAGE RATIO COLLATERAL COVERAGE RATIO (36) \$283,258 (34) \$283,258 COLLATERAL COVERAGE RATIO COLLATERAL COVERAGE RATIO (36) \$91,129,343 (35) \$91,129,343 (36) \$91,129,343 (37) \$91,129,343 (36) \$91,129,343 (37) \$91,129,343 (36) \$91,129,343 (37) \$91,129,343 (37) \$91,129,343 (37) \$91,129,343 (37) \$91,129,343 (37) \$91,129,343 (37) \$91,129,343 (37) \$91,129,343 (37)											
(34) Total Interest Distributable (34) \$283,258 COLLATERAL COVERAGE RATIO											
Exchange Note: (35) \$91,129,343 (36) End of Period Aggregate Securitization Value (36) 79,710,279 (37) Overclateralization (37) 11,419,064			+,,-00			1			\$283,258		
Exchange Note: (35) \$91,129,343 (36) End of Period Aggregate Securitization Value (36) 79,710,279 (37) Overclateralization (37) 11,419,064	COLLATE	RAL COVERAGE RATIO]
(36) End of Period Aggregate Securitization Value (37) <t< td=""><td></td><td>Exchange Note:</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>		Exchange Note:									
{37} Overcollateralization {37} 11,419,064											
			tization Value								
									(37)		1.143
	(00)									(30) =	1.145

Prepared by: Name: Title: Date:

Home Mortgage Bank HMB CMO 2022-01 Supplemental Monthly Data - Mortgage Pool Date: June 30, 2023

Balances at Issue Date Less: Change Balances at End of Due Period	Aggregate Securitization Value \$100,000,000 (20,289,721) \$79,710,279	Value of Mortgage Pool \$111,419,064 (20,289,721) \$91,129,343			
Collateral Coverage Ratio		1.143			
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 431 25 5 5 3 469	Agg. Mortgage Pool Value 84,222,527 4,767,117 808,441 868,444 462,814 91,129,343	Percentage ⁽¹⁾ 92.42% 5.23% 0.89% 0.95% 0.51% 100.00%		
Mortgage Pool Activity	Curre Number of Mortgages	nt Period Agg. Mortgage Pool Value	Cumulative Number of Mortgages Agg. Mortgage Pool Value		
Principal Repayments Mortgage Payoffs Mortgage Payments including Prepayments Total Activity	5 439 444	721,289 871,666 1,592,955	81 6,543 6,624	6,468,477 13,821,244 20,289,721	
Residual (Gain) Loss on Repossessed	Properties	Current Period	Cumulative		
Agg. Mortgage Value of repossessed properties less: Sales proceeds					