

Deal/Pool Name: HMAC 1

Performance Data																										
Report Period	30 Day Delq Bal	30 Day Delq Bal %	60 Day Delq Bal	60 Day Delq Bal %	90 Day Delq Bal	90 Day Delq Bal %	90+ Day Delq Bal	90+ Day Delq Bal %	Total Delq Bal	Total Delq Bal %	BK Balance	BK %	FC Balance	FC %	REO Balance	REO %	Loss Amount	Loss #	Liquidated Balance	Cumulative Liquidations	Cumulative Loss Frequency %	Cumulative Loss Severity %	Cumulative Loss %	Factor	1 Month CPR	Ending Pool Balance
Mar-06	1,125,287	0.91%	1,408,974	1.14%	392,307	0.32%	5,828,049	4.74%	8,754,618	2.38%	4,813,706	3.91%	2,466,123	2.00%	1,749,662	1.42%	2,952	1	168,098	998,936	3.48%	10.81%	0.03%	39.67%	45.23%	123,060,280
Feb-06	6,728,542	5.21%	2,263,308	1.75%	807,785	0.63%	6,358,594	4.93%	16,158,223	7.59%	5,358,145	4.15%	871,343	0.68%	2,074,167	1.61%	0	0	0	830,838	3.39%	12.65%	0.03%	41.61%	46.10%	129,080,918
Jan-06	2,081,867	1.54%	583,154	0.43%	371,203	0.27%	5,974,390	4.41%	9,010,615	2.24%	5,450,286	4.02%	1,172,320	0.86%	2,074,810	1.53%	77,335	2	339,979	830,838	3.39%	12.65%	0.03%	43.70%	50.41%	135,560,872
Dec-05	1,159,072	0.81%	327,395	0.23%	3,230,338	2.25%	3,736,619	2.61%	8,455,419	3.29%	4,748,586	3.32%	1,955,698	1.37%	2,252,963	1.57%	5,767	1	150,858	490,858	3.94%	5.65%	0.01%	46.18%	41.20%	143,256,831
Nov-05	1,101,936	0.74%	3,105,110	2.08%	540,677	0.36%	3,533,193	2.30%	8,290,914	3.18%	5,195,892	3.48%	2,036,571	1.36%	2,183,854	1.46%	2,477	1	207,000	340,000	7.08%	6.46%	0.01%	48.18%	46.72%	149,457,307
Oct-05	3,827,732	2.44%	415,098	0.26%	582,917	0.37%	3,726,746	2.37%	8,552,494	3.07%	5,447,978	3.47%	1,585,665	1.01%	2,483,838	1.68%	0	0	0	133,000	6.29%	14.66%	0.01%	50.64%	40.23%	157,096,722
Sep-05	911,561	0.53%	749,526	0.44%	294,192	0.17%	3,433,694	2.01%	5,388,973	1.14%	5,253,982	3.07%	1,335,162	0.78%	2,316,319	1.35%	0	0	0	133,000	6.29%	14.66%	0.01%	55.11%	40.58%	170,948,362
Aug-05	3,307,073	1.77%	294,660	0.16%	479,865	0.26%	3,057,399	1.64%	7,138,996	2.19%	5,075,292	2.72%	888,344	0.48%	2,020,668	1.08%	0	0	0	133,000	6.29%	14.66%	0.01%	60.15%	64.51%	186,591,908
Jul-05	2,054,592	1.10%	1,130,693	0.61%	116,843	0.06%	3,057,399	1.64%	6,359,527	1.77%	5,621,911	3.01%	1,674,997	0.90%	1,602,963	0.86%	0	0	0	133,000	6.29%	14.66%	0.01%	60.20%	34.41%	186,740,521
Jun-05	2,223,662	1.15%	399,876	0.21%	633,028	0.33%	2,876,488	1.48%	6,133,052	1.69%	2,863,406	1.37%	1,698,748	0.87%	623,685	0.32%	19,500	1	133,000	133,000	6.29%	14.66%	0.01%	62.58%	37.81%	194,133,826
May-05	2,946,452	1.47%	707,892	0.35%	262,927	0.13%	3,310,288	1.60%	7,227,553	1.96%	0	0.00%	1,528,793	0.77%	2,475,026	1.24%	0	0	0	0	0.00%	0.00%	0.00%	64.42%	28.31%	199,841,116
Apr-05	775,836	0.37%	412,737	0.20%	1,181,531	0.56%	2,480,237	1.18%	4,850,341	1.13%	1,135,333	0.54%	2,298,723	1.10%	133,000	0.06%	0	0	0	0	0.00%	0.00%	0.00%	67.65%	44.37%	209,849,654
Mar-05	1,181,124	0.54%	1,403,900	0.64%	969,622	0.45%	2,555,102	1.17%	6,109,749	1.63%	391,806	0.18%	2,209,587	1.01%	133,000	0.06%	0	0	0	0	0.00%	0.00%	0.00%	70.22%	35.64%	217,833,249
Feb-05	1,757,222	0.77%	460,612	0.20%	880,332	0.38%	2,698,032	1.18%	5,796,198	1.35%	169,382	0.07%	0	0.00%	133,000	0.06%	0	0	0	0	0.00%	0.00%	0.00%	73.94%	45.74%	229,379,882
Jan-05	1,415,235	0.60%	1,153,642	0.49%	0	0.00%	3,409,957	1.45%	5,978,834	1.09%	355,839	0.15%	1,302,530	0.55%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	75.76%	24.73%	235,025,047
Dec-04	1,783,649	0.72%	503,714	0.20%	755,735	0.31%	2,209,498	0.89%	5,252,556	1.23%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	79.60%	44.31%	246,932,752
Nov-04	1,524,604	0.59%	755,735	0.29%	1,217,000	0.47%	1,419,253	0.55%	4,916,593	1.36%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	83.04%	39.28%	257,590,708
Oct-04	2,610,750	0.98%	1,519,591	0.57%	445,157	0.17%	1,282,166	0.48%	5,857,665	1.72%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	85.80%	31.92%	266,148,404
Sep-04	2,332,799	0.85%	815,070	0.30%	192,498	0.07%	1,089,668	0.40%	4,430,772	1.21%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	88.75%	32.90%	275,319,527
Aug-04	822,885	0.29%	285,070	0.10%	97,200	0.03%	930,618	0.33%	2,135,772	0.43%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	91.30%	28.32%	283,228,687
Jul-04	596,633	0.21%	354,650	0.12%	1,036,278	0.36%	0	0.00%	1,987,561	0.69%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	93.39%	23.15%	289,691,474
Jun-04	2,792,587	0.94%	1,186,678	0.40%	0	0.00%	0	0.00%	3,979,265	1.34%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	95.89%	23.82%	296,518,976
May-04	1,568,287	0.52%	274,790	0.09%	0	0.00%	0	0.00%	1,843,077	0.51%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	97.01%	15.58%	300,921,535
Apr-04	274,790	0.09%	0	0.00%	0	0.00%	0	0.00%	274,790	0.08%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	98.78%	19.00%	306,419,169
Mar-04	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	99.79%	10.85%	309,550,910