

Deal/Pool Name: HMAC 1

Performance Data		30 Day Delq	30 Day Delq	60 Day Delq	60 Day Delq	90 Day Delq	90 Day Delq	90+ Day Delq	90+ Day Delq	Total Delq	Total Delq	BK Balance	BK %	FC Balance	FC %	REO Balance	REO %	Loss Amount	Loss #	Liquidated	Cumulative	Cumulative	Cumulative	Cumulative	Factor	1 Month CPR	Ending Pool
Report Period	Bal	Bal %	Bal	Bal %	Bal	Bal %	Bal	Bal	Bal %	Bal	Bal %									Balance	Liquidations	Loss Frequency %	Loss Severity %	Loss %			Balance
Jun-06	813,023	0.79%	482,213	0.47%	1,512,790	1.46%	6,122,631	5.93%	8,930,657	2.22%	4,470,102	4.33%	2,893,225	2.80%	1,914,793	1.85%	25,048	3	563,451	1,836,946	0.04%	7.59%	0.04%	33.30%	41.28%	103,305,932	
May-06	837,518	0.78%	1,371,764	1.27%	661,262	0.61%	6,366,712	5.91%	9,237,253	2.66%	4,115,828	3.82%	3,467,014	3.22%	1,739,559	1.61%	25,048	1	118,799	1,273,495	4.41%	10.74%	0.04%	34.75%	57.05%	107,788,739	
Apr-06	1,404,331	1.22%	823,865	0.72%	1,412,397	1.23%	5,567,906	4.84%	9,208,500	3.16%	4,812,546	4.18%	2,739,076	2.38%	1,730,213	1.50%	3,711	3	165,760	1,154,696	3.60%	9.68%	0.04%	37.11%	57.58%	115,119,603	
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	996,936	3.48%	10.81%	0.03%	39.67%	45.23%	123,060,283	
Feb-06	6,728,542	5.21%	2,283,308	1.75%	807,785	0.63%	6,358,594	4.93%	16,158,223	7.59%	5,358,145	4.15%	871,943	0.68%	2,074,167	1.61%	0	0	0	830,838	3.39%	12.85%	0.03%	41.61%	46.10%	129,060,915	
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%	3,736,615	2.61%	8,453,419	3.29%	4,749,586	3.32%	1,955,699	1.37%	2,252,963	1.57%	5,767	1	150,859	490,859	8.94%	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%	3,533,190	2.36%	8,280,914	3.18%	5,195,892	3.48%	2,036,571	1.36%	2,183,855	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%	415,099	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%	2,483,839	1.58%	0	0	0	133,000	6.29%	14.66%	0.01%	50.64%	40.23%	157,096,726	
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%	3,057,398	1.64%	7,138,996	2.19%	5,075,292	2.72%	889,344	0.46%	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%	3,057,398	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%	633,026	0.33%	2,876,488	1.48%	6,133,052	1.68%	2,663,406	1.37%	1,696,746	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	1.66%	7,227,559	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%	217,833,243	
Feb-05	1,757,222	0.77%	460,812	0.20%	880,332	0.38%	2,898,032	1.18%	5,796,198	1.35%	169,362	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%	2,209,458	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%	1,419,250	0.55%	4,916,590	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	2,810,750	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%	815,807	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%	2,135,774	0.43%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	91.50%	28.32%	283,226,667	
Jul-04	696,833	0.21%	354,650	0.12%	1,036,278	0.36%	0	0.00%	1,987,561	0.59%	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%	95.59%	23.82%	296,518,976	