

Deal/Pool Name: HMAC 2

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
Jun-06	2,109,715	1.08%	940,020	0.48%	1,384,333	0.71%	5,139,303	2.63%	9,573,370	2.27%	3,050,662	1.56%	2,331,649	1.19%	2,900,100	1.49%	160,441	4	508,643	3,715,453	0.25%	26.00%	0.25%	50.22%	34.90%	195,261,336
May-06	966,784	0.48%	449,057	0.22%	1,500,265	0.74%	5,151,882	2.55%	8,067,988	1.44%	3,342,304	1.65%	2,571,892	1.27%	2,394,108	1.18%	56,818	2	159,250	3,206,810	0.21%	25.12%	0.21%	51.99%	50.29%	202,123,038
Apr-06	2,155,618	1.01%	1,161,516	0.54%	1,007,332	0.47%	5,220,977	2.44%	9,545,443	2.02%	3,816,722	1.79%	2,627,633	1.23%	1,999,899	0.94%	-12,535	3	34,519	3,047,560	0.19%	24.57%	0.19%	54.93%	51.68%	213,558,957
Mar-06	2,464,852	1.09%	1,157,310	0.51%	595,619	0.26%	4,883,902	2.16%	9,101,684	1.87%	3,801,493	1.68%	3,140,807	1.39%	1,779,860	0.79%	112,882	2	251,983	3,013,040	0.20%	25.27%	0.20%	58.16%	36.01%	226,119,742
Feb-06	2,381,425	1.02%	1,147,388	0.49%	976,377	0.42%	5,372,248	2.29%	9,877,433	1.92%	3,743,096	1.60%	3,674,062	1.57%	1,813,678	0.69%	190,901	5	656,967	2,761,057	0.17%	23.49%	0.17%	60.29%	19.91%	234,378,616
Jan-06	1,805,159	0.76%	783,183	0.33%	1,725,009	0.72%	5,002,413	2.10%	9,315,764	1.81%	3,745,012	1.57%	3,375,791	1.41%	1,812,599	0.76%	-877	2	120,650	3,104,190	0.12%	21.75%	0.12%	61.39%	23.69%	238,675,351
Dec-05	1,382,723	0.57%	1,489,816	0.61%	1,124,221	0.46%	4,623,363	1.90%	8,620,122	1.64%	3,347,060	1.37%	2,276,354	0.93%	1,964,548	0.81%	0	0	0	1,983,540	0.12%	23.11%	0.12%	62.73%	24.25%	243,671,901
Nov-05	2,487,677	1.00%	1,017,591	0.41%	872,694	0.35%	4,639,869	1.86%	9,017,831	1.76%	2,878,442	1.15%	1,933,555	0.78%	1,854,268	0.74%	97,963	3	469,990	1,983,540	0.12%	23.11%	0.12%	64.16%	25.92%	249,452,322
Oct-05	2,443,783	0.96%	1,055,942	0.41%	254,845	0.10%	5,181,967	2.03%	8,936,537	1.47%	2,521,690	0.99%	2,545,350	1.00%	2,350,997	0.92%	525	2	475,976	1,513,550	0.27%	23.82%	0.09%	65.75%	28.11%	255,611,626
Sep-05	1,661,998	0.62%	1,176,688	0.44%	742,048	0.29%	5,002,510	1.87%	8,583,243	1.34%	2,523,494	0.95%	2,936,288	1.10%	2,522,132	0.96%	0	0	0	1,037,574	9.28%	34.69%	0.09%	68.65%	18.97%	266,877,762
Aug-05	1,833,203	0.64%	793,408	0.28%	308,100	0.11%	4,897,918	1.73%	7,920,623	1.03%	1,695,503	0.60%	2,890,938	1.02%	2,230,468	0.78%	160,074	4	544,718	1,037,574	9.28%	34.69%	0.09%	73.19%	54.24%	284,560,876
Jul-05	2,829,951	0.99%	371,000	0.13%	667,749	0.23%	5,530,879	1.94%	9,399,579	1.35%	1,457,356	0.51%	4,058,979	1.42%	1,866,291	0.65%	0	0	0	492,856	5.14%	40.56%	0.05%	73.46%	34.42%	285,801,773
Jun-05	1,744,982	0.59%	837,252	0.28%	649,300	0.22%	4,962,308	1.68%	8,193,842	1.09%	1,598,467	0.54%	3,696,327	1.25%	1,536,991	0.52%	72,649	1	208,000	492,856	5.14%	40.56%	0.05%	75.97%	33.77%	295,368,389
May-05	1,793,476	0.59%	753,960	0.25%	473,293	0.16%	4,885,106	1.60%	7,905,835	0.99%	0	0.00%	3,779,795	1.24%	3,079,054	1.01%	0	0	0	284,856	3.27%	44.67%	0.03%	78.32%	29.57%	304,470,948
Apr-05	1,956,942	0.62%	591,783	0.19%	455,369	0.15%	4,687,335	1.49%	7,691,430	0.96%	545,716	0.17%	2,632,880	0.84%	1,447,908	0.46%	0	0	0	284,856	3.27%	44.67%	0.03%	80.77%	31.01%	314,028,508
Mar-05	1,076,306	0.33%	455,369	0.14%	292,382	0.09%	4,540,900	1.38%	6,364,956	0.56%	952,642	0.29%	2,611,181	0.80%	675,277	0.27%	127,246	1	284,856	284,856	3.27%	44.67%	0.03%	84.36%	41.06%	328,059,451
Feb-05	970,233	0.29%	577,111	0.17%	350,105	0.10%	4,478,362	1.33%	6,375,810	0.57%	101,000	0.03%	0	0.00%	1,034,510	0.31%	0	0	0	0	0.00%	0.00%	0.00%	86.29%	22.15%	335,467,702
Jan-05	1,051,844	0.31%	350,105	0.10%	0	0.00%	4,742,454	1.38%	6,144,402	0.41%	284,729	0.08%	1,520,159	0.44%	927,710	0.27%	0	0	0	0	0.00%	0.00%	0.00%	88.12%	21.82%	342,801,416
Dec-04	772,643	0.22%	943,175	0.27%	574,478	0.16%	3,693,625	1.06%	5,983,921	0.65%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	90.01%	21.91%	349,922,046
Nov-04	1,030,832	0.29%	829,094	0.23%	634,749	0.18%	3,164,033	0.88%	5,658,708	0.70%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	92.27%	25.24%	358,709,262
Oct-04	1,324,390	0.36%	759,512	0.21%	1,426,465	0.39%	1,737,568	0.47%	5,247,935	0.96%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	94.36%	23.15%	366,856,672
Sep-04	989,115	0.27%	1,627,647	0.44%	1,840,768	0.49%	396,800	0.11%	4,854,330	1.20%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	95.71%	15.15%	372,117,427
Aug-04	1,714,628	0.46%	1,952,985	0.52%	206,000	0.06%	188,800	0.05%	4,064,423	1.03%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	96.84%	12.51%	376,480,271
Jul-04	2,247,785	0.59%	208,000	0.05%	188,800	0.05%	0	0.00%	2,644,583	0.70%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	97.62%	8.65%	379,522,128
Jun-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%	98.72%	12.01%	383,799,390