

Deal/Pool Name: HMAC 3

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	1,519,821	0.69%	888,048	0.40%	597,536	0.27%	6,075,719	2.75%	9,081,124	1.36%	2,068,341	0.93%	4,202,341	1.90%	2,361,898	1.07%	7,500	1	240,086	1,672,842	9.48%	23.66%	0.09%	83.01%	54.43%	221,288,688
May-06	888,274	0.38%	964,810	0.41%	1,326,595	0.56%	6,494,182	2.76%	9,673,862	1.35%	3,062,068	1.30%	5,183,669	2.20%	2,217,311	0.94%	-21,588	2	93,569	1,432,756	9.30%	27.10%	0.09%	86.37%	41.35%	235,318,244
Apr-06	2,590,530	1.05%	2,117,621	0.86%	367,025	0.15%	6,365,488	2.59%	11,440,663	2.07%	3,523,654	1.43%	5,143,102	2.09%	2,061,910	0.84%	0	0	0	1,339,187	9.82%	30.60%	0.10%	88.83%	33.80%	245,553,883
Mar-06	2,738,927	1.08%	1,201,628	0.47%	698,324	0.28%	6,522,780	2.57%	11,161,658	1.83%	3,819,441	1.50%	4,490,543	1.77%	1,786,007	0.70%	0	0	0	1,339,187	9.82%	30.60%	0.10%	60.81%	28.37%	253,851,718
Feb-06	4,055,544	1.55%	1,003,235	0.39%	0	0.00%	6,684,466	2.56%	11,743,243	1.94%	3,983,455	1.52%	3,242,564	1.24%	1,552,047	0.60%	0	0	0	1,339,187	9.82%	30.60%	0.10%	62.48%	19.04%	260,812,355
Jan-06	4,046,608	1.52%	527,990	0.20%	1,351,888	0.51%	5,430,990	2.05%	11,357,478	2.23%	3,967,575	1.50%	3,997,741	1.28%	1,026,482	0.39%	181,348	1	940,000	1,339,187	9.82%	30.60%	0.10%	63.57%	22.83%	265,364,021
Dec-05	2,168,872	0.80%	1,463,009	0.54%	576,400	0.21%	5,924,953	2.19%	10,133,234	1.56%	4,148,672	1.54%	3,187,950	1.18%	1,026,988	0.38%	0	0	0	399,187	0.05%	57.23%	0.05%	64.70%	32.09%	270,094,663
Nov-05	3,358,212	1.21%	576,672	0.21%	213,255	0.08%	6,767,550	2.43%	10,915,690	1.49%	4,246,458	1.52%	3,510,172	1.26%	933,913	0.34%	0	0	0	399,187	0.05%	57.23%	0.05%	66.76%	33.85%	278,666,683
Oct-05	1,825,018	0.63%	102,408	0.04%	865,387	0.30%	6,157,934	2.14%	8,950,747	0.97%	3,146,432	1.09%	4,312,692	1.50%	934,403	0.32%	0	0	0	399,187	0.05%	57.23%	0.05%	69.02%	35.98%	288,098,125
Sep-05	216,475	0.07%	1,528,368	0.50%	1,225,231	0.40%	5,565,614	1.82%	8,537,688	0.97%	2,209,255	0.72%	5,940,195	1.94%	420,167	0.14%	0	0	0	399,187	0.05%	57.23%	0.05%	73.20%	24.13%	305,558,314
Aug-05	1,824,053	0.55%	1,390,414	0.42%	683,881	0.21%	4,939,528	1.50%	8,837,904	1.18%	1,888,082	0.57%	5,289,583	1.80%	420,167	0.13%	0	0	0	399,187	0.05%	57.23%	0.05%	79.00%	58.50%	329,776,391
Jul-05	2,531,817	0.77%	1,542,281	0.47%	225,876	0.07%	5,238,519	1.59%	9,538,493	1.30%	1,888,518	0.57%	5,123,769	1.55%	420,167	0.13%	233,526	1	212,912	399,187	0.05%	57.23%	0.05%	79.00%	38.26%	329,779,428
Jun-05	1,981,938	0.57%	386,214	0.11%	1,806,468	0.53%	3,973,248	1.16%	8,127,863	1.22%	771,002	0.23%	3,268,108	0.96%	255,400	0.07%	-5,055	1	186,275	186,275	-1.21%	-2.71%	0.00%	81.78%	33.90%	341,376,355
May-05	4,204,640	1.18%	1,806,468	0.51%	267,824	0.07%	4,413,982	1.24%	10,692,914	1.76%	0	0.00%	3,024,181	0.86%	534,834	0.15%	0	0	0	0	0.00%	0.00%	0.00%	85.59%	41.42%	357,268,467
Apr-05	4,061,818	1.10%	267,824	0.07%	522,109	0.14%	3,891,873	1.06%	8,743,624	1.32%	777,741	0.21%	2,918,581	0.79%	186,275	0.05%	0	0	0	0	0.00%	0.00%	0.00%	88.17%	30.24%	368,054,442
Mar-05	1,804,361	0.48%	1,081,324	0.29%	0	0.00%	4,084,642	1.08%	6,970,326	0.76%	422,541	0.11%	255,400	0.07%	186,275	0.05%	0	0	0	0	0.00%	0.00%	0.00%	90.41%	25.29%	377,387,322
Feb-05	2,019,291	0.53%	0	0.00%	574,136	0.15%	3,732,988	0.97%	6,328,416	0.88%	422,541	0.11%	0	0.00%	186,275	0.05%	0	0	0	0	0.00%	0.00%	0.00%	91.82%	16.46%	383,302,862
Jan-05	1,990,520	0.51%	424,336	0.11%	0	0.00%	4,150,116	1.06%	6,564,972	0.62%	422,541	0.11%	441,675	0.11%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	93.53%	19.33%	390,413,393
Dec-04	2,243,587	0.70%	1,310,053	0.33%	865,939	0.22%	2,761,450	0.69%	7,751,029	1.25%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	95.65%	23.16%	399,267,863
Nov-04	2,245,129	0.56%	1,072,339	0.27%	2,589,571	0.64%	404,441	0.10%	6,311,480	1.46%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	96.89%	13.76%	404,430,182
Oct-04	2,181,457	0.53%	3,113,758	0.76%	404,441	0.10%	0	0.00%	5,699,655	1.40%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	97.83%	10.41%	408,355,488
Sep-04	3,678,183	0.89%	2,147,084	0.52%	0	0.00%	0	0.00%	5,825,267	1.41%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	98.68%	9.38%	411,918,602
Aug-04	2,983,361	0.72%	438,471	0.11%	0	0.00%	0	0.00%	3,421,832	0.83%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	99.22%	5.85%	414,183,908
Jul-04	1,238,643	0.30%	0	0.00%	0	0.00%	0	0.00%	1,238,643	0.30%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	99.62%	4.19%	415,861,233
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%	99.91%	2.67%	417,038,219