

Deal/Pool Name: HMAC 5

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	1,500,996	0.66%	0	0.00%	228,453	0.10%	5,000,497	2.20%	6,729,946	0.76%	1,667,114	0.73%	2,369,826	1.04%	1,999,881	0.88%	56,858	3	179,288	987,040	1.00%	4.20%	0.01%	54.97%	34.52%	227,763,746
May-06	1,062,454	0.45%	518,585	0.22%	464,296	0.20%	5,492,062	2.33%	7,537,397	0.87%	1,511,751	0.64%	3,534,058	1.50%	1,630,965	0.69%	-30,455	3	386,834	807,753	-3.72%	-1.91%	0.00%	56.88%	29.36%	235,660,321
Apr-06	1,490,352	0.61%	301,312	0.12%	769,374	0.32%	5,587,309	2.31%	8,148,347	0.96%	1,622,263	0.67%	3,370,273	1.39%	2,018,433	0.83%	0	0	0	420,918	3.63%	3.58%	0.00%	58.50%	26.00%	242,387,023
Mar-06	1,698,774	0.68%	934,846	0.38%	1,126,968	0.45%	5,124,334	2.06%	8,894,922	1.51%	1,053,433	0.42%	4,431,073	1.78%	1,376,768	0.55%	5,418	1	95,824	420,918	3.63%	3.58%	0.00%	59.55%	30.36%	248,392,850
Feb-06	2,421,389	0.95%	1,474,309	0.59%	1,171,385	0.46%	4,408,427	1.72%	9,475,510	1.98%	867,505	0.34%	4,712,284	1.84%	1,213,624	0.47%	-1,137	1	0	325,094	2.33%	2.97%	0.00%	61.73%	27.82%	255,769,633
Jan-06	2,643,521	1.01%	1,294,163	0.49%	611,242	0.23%	4,894,533	1.86%	9,443,458	1.73%	909,612	0.35%	4,262,780	1.62%	1,118,304	0.43%	0	0	0	325,094	2.60%	3.31%	0.00%	63.39%	26.16%	262,625,890
Dec-05	2,223,099	0.83%	765,536	0.28%	652,119	0.24%	4,244,142	1.58%	7,884,896	1.35%	970,869	0.36%	3,853,678	1.43%	794,260	0.30%	-1,852	1	143,900	325,094	2.60%	3.31%	0.00%	64.97%	31.47%	269,179,796
Nov-05	1,524,644	0.55%	771,277	0.28%	1,995,801	0.72%	2,862,296	1.03%	7,154,018	1.55%	1,314,099	0.47%	3,452,741	1.24%	569,047	0.21%	0	0	0	181,194	3.05%	6.97%	0.00%	66.98%	36.75%	277,525,687
Oct-05	2,027,741	0.70%	1,414,191	0.49%	173,580	0.06%	3,505,190	1.22%	7,120,702	1.25%	1,187,448	0.41%	2,961,407	1.03%	628,634	0.22%	0	0	0	181,194	3.05%	6.97%	0.00%	69.57%	44.79%	288,254,097
Sep-05	2,681,834	0.85%	366,536	0.12%	939,404	0.30%	2,708,992	0.86%	6,696,767	1.26%	1,195,835	0.38%	3,085,815	0.98%	382,967	0.12%	0	0	0	181,194	3.05%	6.97%	0.00%	76.28%	41.63%	316,042,239
Aug-05	970,516	0.29%	944,611	0.24%	252,652	0.07%	2,559,312	0.74%	4,527,083	0.57%	979,984	0.25%	2,464,991	0.71%	143,900	0.04%	10,357	1	109,610	181,194	3.05%	6.97%	0.00%	83.38%	65.41%	345,437,516
Jul-05	1,458,806	0.42%	892,006	0.26%	1,308,266	0.38%	1,668,495	0.48%	5,327,573	1.06%	880,540	0.25%	2,757,220	0.80%	253,510	0.07%	0	0	0	71,584	5.48%	3.17%	0.00%	83.50%	37.23%	345,958,522
Jun-05	3,292,778	0.92%	1,308,266	0.37%	84,085	0.02%	1,584,410	0.44%	6,269,539	1.31%	827,807	0.23%	2,022,467	0.57%	253,510	0.07%	0	0	0	71,584	5.48%	3.17%	0.00%	86.25%	32.22%	357,357,762
May-05	3,829,524	1.04%	338,085	0.09%	299,375	0.08%	1,729,922	0.47%	6,196,905	1.21%	0	0.00%	1,875,065	0.51%	408,005	0.11%	0	0	0	71,584	5.48%	3.17%	0.00%	89.27%	33.48%	369,836,933
Apr-05	1,337,861	0.35%	299,375	0.08%	1,124,817	0.30%	761,758	0.20%	3,523,811	0.73%	0	0.00%	1,562,326	0.41%	109,610	0.03%	2,272	1	71,584	71,584	5.48%	3.17%	0.00%	91.15%	22.32%	377,627,628
Mar-05	1,944,777	0.50%	1,311,216	0.34%	591,980	0.15%	241,676	0.06%	4,089,650	0.99%	0	0.00%	1,515,321	0.39%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	93.66%	27.29%	388,045,527
Feb-05	2,379,856	0.60%	591,980	0.15%	241,676	0.06%	0	0.00%	3,213,512	0.81%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	95.67%	22.05%	396,381,773
Jan-05	975,079	0.24%	799,720	0.20%	0	0.00%	0	0.00%	1,774,798	0.44%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	96.67%	12.11%	400,502,387
Dec-04	2,872,308	0.71%	0	0.00%	0	0.00%	0	0.00%	2,872,308	0.71%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	98.19%	16.69%	406,817,357
Nov-04	123,848	0.03%	0	0.00%	0	0.00%	0	0.00%	123,848	0.03%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	99.21%	11.16%	411,024,592
Oct-04	161,357	0.04%	0	0.00%	0	0.00%	0	0.00%	161,357	0.04%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	99.89%	7.37%	413,856,414