

Deal/Pool Name: HMAC 6

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	3,958,756	0.89%	1,457,396	0.33%	973,268	0.22%	13,141,302	2.96%	19,530,723	1.44%	5,686,572	1.28%	8,583,297	1.94%	5,508,527	1.24%	-150	2	174,167	1,522,958	3.24%	16.23%	0.03%	58.24%	29.87%	443,575,205
May-06	3,083,914	0.68%	1,167,819	0.26%	1,682,443	0.37%	12,695,775	2.78%	18,629,952	1.30%	6,576,095	1.44%	8,435,682	1.85%	5,345,873	1.17%	22,194	3	251,382	1,348,791	3.25%	18.33%	0.03%	59.94%	30.51%	456,497,861
Apr-06	3,418,205	0.73%	2,232,355	0.47%	859,152	0.18%	13,406,222	2.85%	19,915,934	1.38%	6,475,685	1.38%	8,539,226	1.82%	5,371,952	1.14%	-386	1	0	1,097,409	2.96%	20.51%	0.03%	61.73%	29.23%	470,137,744
Mar-06	3,316,780	0.69%	1,656,308	0.34%	2,866,099	0.59%	11,378,337	2.35%	19,217,525	1.62%	5,893,835	1.22%	8,691,777	1.80%	4,862,720	1.01%	135,071	3	571,236	1,097,409	2.96%	20.55%	0.03%	63.48%	32.68%	483,488,998
Feb-06	4,056,696	0.81%	3,981,811	0.80%	2,571,830	0.52%	9,746,037	1.93%	20,356,374	2.13%	6,141,945	1.23%	7,761,253	1.55%	4,193,767	0.84%	0	0	0	526,173	1.19%	17.18%	0.01%	65.94%	28.38%	499,170,723
Jan-06	7,646,038	1.49%	2,952,058	0.58%	1,456,930	0.28%	8,564,339	1.67%	20,619,364	2.35%	6,269,447	1.22%	5,327,002	1.04%	3,774,283	0.74%	0	0	0	526,173	1.19%	17.18%	0.01%	67.34%	21.59%	512,963,507
Dec-05	5,365,198	1.03%	1,774,171	0.34%	1,528,204	0.29%	8,249,992	1.58%	16,917,562	1.66%	4,315,134	0.82%	4,922,921	0.94%	3,016,459	0.58%	39,767	1	35,706	526,173	1.19%	17.18%	0.01%	68.69%	35.88%	523,155,300
Nov-05	4,388,558	0.81%	1,408,551	0.26%	1,665,567	0.31%	7,614,704	1.40%	15,077,381	1.38%	4,839,683	0.89%	5,312,212	0.98%	2,252,700	0.42%	-7,999	2	257,366	490,467	6.65%	10.32%	0.01%	71.18%	42.76%	542,175,081
Oct-05	3,240,727	0.57%	2,530,641	0.45%	1,367,359	0.24%	6,579,465	1.16%	13,718,192	1.26%	4,610,532	0.81%	6,129,126	1.08%	1,783,663	0.31%	0	0	0	233,101	7.70%	25.15%	0.01%	74.40%	42.52%	566,686,341
Sep-05	4,555,559	0.73%	1,625,516	0.26%	1,307,248	0.21%	5,765,441	0.93%	13,253,764	1.21%	3,586,220	0.58%	4,253,924	0.69%	1,641,203	0.26%	0	0	0	233,101	7.70%	25.15%	0.01%	81.42%	42.44%	620,128,138
Aug-05	3,778,170	0.56%	1,542,531	0.23%	1,888,838	0.28%	4,367,556	0.63%	11,574,094	1.08%	2,288,111	0.34%	4,734,438	0.71%	1,610,287	0.24%	58,622	1	233,101	233,101	7.70%	25.15%	0.01%	87.80%	59.38%	668,757,918
Jul-05	5,455,453	0.82%	2,019,677	0.30%	790,689	0.12%	3,929,867	0.59%	12,185,726	1.23%	2,161,791	0.32%	4,728,028	0.71%	984,453	0.15%	0	0	0	0	0.00%	0.00%	0.00%	87.87%	37.62%	669,291,661
Jun-05	4,594,368	0.67%	1,157,575	0.17%	1,681,669	0.24%	3,281,100	0.48%	10,714,710	1.08%	2,227,018	0.32%	4,492,973	0.65%	639,932	0.09%	0	0	0	0	0.00%	0.00%	0.00%	90.67%	31.37%	690,615,018
May-05	1,766,421	0.25%	1,681,668	0.24%	842,375	0.12%	3,347,609	0.47%	7,638,075	0.61%	0	0.00%	2,906,612	0.41%	3,084,160	0.44%	0	0	0	0	0.00%	0.00%	0.00%	92.97%	25.61%	708,083,768
Apr-05	2,361,988	0.33%	1,320,833	0.18%	1,247,595	0.17%	2,761,170	0.38%	7,691,586	0.68%	1,178,998	0.16%	1,601,854	0.22%	147,751	0.02%	0	0	0	0	0.00%	0.00%	0.00%	94.77%	20.59%	721,809,630
Mar-05	2,641,053	0.36%	1,718,897	0.23%	2,877,037	0.39%	362,871	0.05%	7,599,858	0.99%	294,253	0.04%	2,137,962	0.29%	147,751	0.02%	0	0	0	0	0.00%	0.00%	0.00%	96.37%	17.82%	734,027,080
Feb-05	4,466,794	0.60%	3,414,278	0.46%	65,654	0.01%	0	0.00%	7,946,726	1.07%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	97.40%	11.46%	741,848,567
Jan-05	6,257,683	0.84%	180,000	0.02%	0	0.00%	0	0.00%	6,437,683	0.86%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	98.06%	7.33%	746,876,456
Dec-04	197,008	0.03%	0	0.00%	0	0.00%	0	0.00%	197,008	0.03%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	99.62%	16.84%	758,755,826
Nov-04	235,000	0.03%	0	0.00%	0	0.00%	0	0.00%	235,000	0.03%	0	0.00%	0	0.00%	0	0.00%	0	0	0	0	0.00%	0.00%	0.00%	99.91%	2.91%	760,982,526