

August 26, 2008
ABX Floating Payments:

Markit has determined there are floating and/or additional fixed payments due on the following Indices for a one million dollar trade.

For ABX.HE.PENAAA.06-1: Total Interest Shortfall Payment Amount \$7.781875935

GSAMPT05-HE4 A-2B - Interest Shortfall Payment Amount \$0.003684091
MABST05-NC2 A-3 - Interest Shortfall Payment Amount \$7.750000000
RAMP05-EFC4 A-2 - Interest Shortfall Payment Amount \$0.007414535
RASC05-KS11 A-I-3 - Interest Shortfall Payment Amount \$0.020777309

For ABX.HE.AAA.06-1: Total Interest Shortfall Payment Amount \$7.894267721

GSAMPT05-HE4 A-2C - Interest Shortfall Payment Amount \$0.101633939
MABST05-NC2 A-4 - Interest Shortfall Payment Amount \$7.750000000
RAMP05-EFC4 A-3 - Interest Shortfall Payment Amount \$0.019841667
RASC05-KS11 A-I-4 - Interest Shortfall Payment Amount \$0.022792115

For ABX.HE.AA.06-1: Total Interest Shortfall Payment Amount \$13.925933309

GSAMPT05-HE4 M-2 - Interest Shortfall Payment Amount \$0.105942396
MABST05-NC2 M-2 - Interest Shortfall Payment Amount \$13.777777778
RAMP05-EFC4 M-2 - Interest Shortfall Payment Amount \$0.020322341
RASC05-KS11 M-2 - Interest Shortfall Payment Amount \$0.021890793

For ABX.HE.A.06-1: Total Interest Shortfall Payment Amount \$23.406087155

GSAMPT05-HE4 M-5 - Interest Shortfall Payment Amount \$0.110973676
MABST05-NC2 M-5 - Interest Shortfall Payment Amount \$23.250000000
RAMP05-EFC4 M-5 - Interest Shortfall Payment Amount \$0.021630004
RASC05-KS11 M-5 - Interest Shortfall Payment Amount \$0.023483476

For ABX.HE.BBB.06-1: Total Interest Shortfall Payment Amount \$66.499212819

Total Interest Shortfall Reimb Payment Amount \$0.002592318
GSAMPT05-HE4 B-2 - Interest Shortfall Payment Amount \$0.135026525
MABST05-NC2 M-8 - Interest Shortfall Payment Amount \$66.305555556
RAMP05-EFC4 M-8 - Interest Shortfall Payment Amount \$0.026248492
RASC05-KS11 M-8 - Interest Shortfall Payment Amount \$0.032382246
SAILT05-HE3 M8 - Interest Shortfall Reimbursement Payment Amount \$0.002592318

For ABX.HE.BBB-.06-1: Total Interest Shortfall Payment Amount \$115.176718528

Total Interest Shortfall Reimb Payment Amount \$0.002855309
GSAMPT05-HE4 B-3 - Interest Shortfall Payment Amount \$0.151168044
MABST05-NC2 M-9 - Interest Shortfall Payment Amount \$114.958333333
RAMP05-EFC4 M-9 - Interest Shortfall Payment Amount \$0.029515404
RASC05-KS11 M-9 - Interest Shortfall Payment Amount \$0.037701746
SAILT05-HE3 M9 - Interest Shortfall Reimbursement Payment Amount \$0.002855309

For ABX.HE.PENAAA.06-2: Total Interest Shortfall Payment Amount \$0.632468605

GSAMPT06-HE3 A-2C - Interest Shortfall Payment Amount \$0.376841114
MSAC06-WMC2 A-2c - Interest Shortfall Payment Amount \$0.255627491

For ABX.HE.AAA.06-2: Total Interest Shortfall Payment Amount \$0.655192608

GSAMPT06-HE3 A-2D - Interest Shortfall Payment Amount \$0.389776735
MSAC06-WMC2 A-2d - Interest Shortfall Payment Amount \$0.265415873

For ABX.HE.AA.06-2: Total Interest Shortfall Payment Amount \$0.667273910

GSAMPT06-HE3 M-2 - Interest Shortfall Payment Amount \$0.396964335

MSAC06-WMC2 M-2 - Interest Shortfall Payment Amount \$0.270309575

For ABX.HE.A.06-2: Total Interest Shortfall Payment Amount \$0.686612664

GSAMPT06-HE3 M-5 - Interest Shortfall Payment Amount \$0.408465598

MSAC06-WMC2 M-5 - Interest Shortfall Payment Amount \$0.278147066

For ABX.HE.BBB.06-2: Total Interest Shortfall Payment Amount \$0.855695070

Total Writedown Payment Amount \$34845.939634166

GSAMPT06-HE3 M-8 - Interest Shortfall Payment Amount \$0.511971305

MSAC06-WMC2 B-2 - Interest Shortfall Payment Amount \$0.343723766

MSAC06-WMC2 B-2 - Writedown Amount \$13466.377373678

SAILT06-4 M-7 - Writedown Amount \$21379.562260488

For ABX.HE.BBB-.06-2: Total Interest Shortfall Payment Amount \$0.931909823

Total Writedown Payment Amount \$41962.020701163

GSAMPT06-HE3 M-9 - Interest Shortfall Payment Amount \$0.622686756

MSAC06-WMC2 B-3 - Interest Shortfall Payment Amount \$0.309223067

MSAC06-WMC2 B-3 - Writedown Amount \$35401.172243565

SAILT06-4 M-8 - Writedown Amount \$6560.848457598

For ABX.HE.BBB.07-1: Total Interest Shortfall Payment Amount \$0.073654417

Total Writedown Payment Amount \$16158.951993901

CBASS06-CB6 M-8 - Interest Shortfall Payment Amount \$0.022399915

JPMMA06-CH2 MV8 - Interest Shortfall Payment Amount \$0.051254502

HEAT06-7 M-8 - Writedown Amount \$1959.379954545

LBMLT06-6 M-8 - Writedown Amount \$14199.572039355

For ABX.HE.BBB-.07-1: Total Interest Shortfall Payment Amount \$0.089527792

Total Writedown Payment Amount \$50232.819620766

Total Writedown Reimbursement Amount \$783.615696970

CBASS06-CB6 B-1 - Interest Shortfall Payment Amount \$0.025688515

JPMMA06-CH2 MV9 - Interest Shortfall Payment Amount \$0.063839277

HEAT06-7 B-1 - Writedown Amount \$31078.258606061

HEAT06-7 B-1 - Writedown Reimbursement Amount \$783.615696970

LBMLT06-6 M-9 - Writedown Amount \$19154.561014705

For ABX.HE.BBB.07-2: Total Interest Shortfall Payment Amount \$0.249128308

GSAMPT07-NC1 M-8 - Interest Shortfall Payment Amount \$0.069881176

HISAST07-NC1 M-8 - Interest Shortfall Payment Amount \$0.080939282

MSAC07-NC3 B-2 - Interest Shortfall Payment Amount \$0.029537316

NHELI07-2 M-8 - Interest Shortfall Payment Amount \$0.068770534

For ABX.HE.BBB-.07-2: Total Interest Shortfall Payment Amount \$0.267866566

GSAMPT07-NC1 M-9 - Interest Shortfall Payment Amount \$0.088630755

HISAST07-NC1 M-9 - Interest Shortfall Payment Amount \$0.080939236

MSAC07-NC3 B-3 - Interest Shortfall Payment Amount \$0.029518622

NHELI07-2 M-9 - Interest Shortfall Payment Amount \$0.068777953

Nuisance Shortfalls and Reimbursements

(No Payments Expected for those settling manually, however those centrally settling over DTCC will continue to make all payments.)

For ABX.HE.PENAAA.07-1: Total Interest Shortfall Payment Amount \$0.055468685

CBASS06-CB6 A-II-3 - Interest Shortfall Payment Amount \$0.016947851

JPMMA06-CH2 AV4 - Interest Shortfall Payment Amount \$0.038520833

For ABX.HE.AAA.07-1: Total Interest Shortfall Payment Amount \$0.057162140

CBASS06-CB6 A-II-4 - Interest Shortfall Payment Amount \$0.017598754

JPMMA06-CH2 AV5 - Interest Shortfall Payment Amount \$0.039563386

For ABX.HE.AA.07-1: Total Interest Shortfall Payment Amount \$0.058241596

CBASS06-CB6 M-2 - Interest Shortfall Payment Amount \$0.017788862

JPMMA06-CH2 MV2 - Interest Shortfall Payment Amount \$0.040452734

For ABX.HE.A.07-1: Total Interest Shortfall Payment Amount \$0.060522480

CBASS06-CB6 M-5 - Interest Shortfall Payment Amount \$0.018441285

JPMMA06-CH2 MV5 - Interest Shortfall Payment Amount \$0.042081196

For ABX.HE.PENAAA.07-2: Total Interest Shortfall Payment Amount \$0.150821500

GSAMPT07-NC1 A-2C - Interest Shortfall Payment Amount \$0.046648487

HISAST07-NC1 A-3 - Interest Shortfall Payment Amount \$0.047925984

MSAC07-NC3 A-2c - Interest Shortfall Payment Amount \$0.017549614

NHELI07-2 II-A-3 - Interest Shortfall Payment Amount \$0.038697415

For ABX.HE.AAA.07-2: Total Interest Shortfall Payment Amount \$0.155846054

GSAMPT07-NC1 A-2D - Interest Shortfall Payment Amount \$0.048079734

HISAST07-NC1 A-4 - Interest Shortfall Payment Amount \$0.049735807

MSAC07-NC3 A-2d - Interest Shortfall Payment Amount \$0.018012041

NHELI07-2 II-A-4 - Interest Shortfall Payment Amount \$0.040018472

For ABX.HE.AA.07-2: Total Interest Shortfall Payment Amount \$0.158018863

GSAMPT07-NC1 M-2 - Interest Shortfall Payment Amount \$0.048792105

HISAST07-NC1 M-2 - Interest Shortfall Payment Amount \$0.050285358

MSAC07-NC3 M-2 - Interest Shortfall Payment Amount \$0.018344484

NHELI07-2 M-2 - Interest Shortfall Payment Amount \$0.040596915

For ABX.HE.A.07-2: Total Interest Shortfall Payment Amount \$0.170742020

GSAMPT07-NC1 M-5 - Interest Shortfall Payment Amount \$0.050933125

HISAST07-NC1 M-5 - Interest Shortfall Payment Amount \$0.057369513

MSAC07-NC3 M-5 - Interest Shortfall Payment Amount \$0.019933871

NHELI07-2 M-5 - Interest Shortfall Payment Amount \$0.042505510

Corrections for Oct 2nd payment date

ABX.HE.PENAAA.07-2

NHELI07-2 II-A-3 – **May 27, 2008 Fixed Correction \$13.694901695**

NHELI07-2 II-A-3 – **Jun 25, 2008 Floating Correction \$13.757069996**

ABX.HE.AAA.07-2

NHELI07-2 II-A-4 – **May 27, 2008 Fixed Correction \$33.708550879**

NHELI07-2 II-A-4 – **Jun 25, 2008 Floating Correction \$33.794288485**

ABX.HE.AA.07-2

NHELI07-2 M-2 – **May 27, 2008 Fixed Correction \$85.263250440**

NHELI07-2 M-2 – **Jun 25, 2008 Floating Correction \$85.560412362**

ABX.HE.A.07-2

ACEHELT07-HE4 M-5 – **May 27, 2008 Fixed Correction \$36.291854637**

NHELI07-2 M-5 – **May 27, 2008 Fixed Correction \$148.593744698**

NHELI07-2 M-5 – **Jun 25, 2008 Floating Correction \$149.324108402**

ABX.HE.BBB-07-2

ACEHELT07-HE4 M-8 – **Apr 25, 2008 Fixed Correction \$ 0.732860798**
ACEHELT07-HE4 M-8 – **May 27, 2008 Fixed Correction \$76.291849415**
NHELI07-2 M-8 – **Apr 25, 2008 Fixed Correction \$2.708759449**
NHELI07-2 M-8 – **May 27, 2008 Fixed Correction \$222.110061262**
NHELI07-2 M-8 – **Jun 25, 2008 Fixed Correction \$143.774858270**
NHELI07-2 M-8 – **Jul 25, 2008 Floating Correction \$359.443872544**

ABX.HE.BBB-07-2

ACEHELT07-HE4 M-9 – **Apr 25, 2008 Fixed Correction \$0.732854903**
ACEHELT07-HE4 M-9 – **May 27, 2008 Fixed Correction \$76.291875522**
NHELI07-2 M-9 – **Apr 25, 2008 Fixed Correction \$2.708740038**
NHELI07-2 M-9 – **May 27, 2008 Fixed Correction \$222.110046466**
NHELI07-2 M-9 – **Jun 25, 2008 Fixed Correction \$186.989583333**
NHELI07-2 M-9 – **Jul 25, 2008 Floating Correction \$402.928010926**

Markit publishes a monthly XML file which is available for free on the Settlements section of the ABX homepage of Markit.com. These XML files have a higher level of precision and should be used to determine all settlements, any discrepancy between this notice and the published RCD XML file(s) is purely accidental and in all cases the XML shall govern.

http://www.markit.com/news/RCD_ABX_HE_INDEX.xml

If you would like information about Markit's Reference Cashflow Database (RCD), a monitoring service for Single Name CDS of ABS, please contact Kent.McGuire@markit.com or Jim.Savitsky@markit.com

About Markit

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