

**September 26, 2007**  
**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-AA 06-1: Total Interest Shortfall Payment Amount \$0.05**  
**Total Interest Shortfall Reimbursement Payment Amount \$0.60**  
FFMLT05-FF12 M-2 – *Interest Shortfall Reimbursement Payment Amount \$0.60*  
RASC05-KS11 M-2 – *Interest Shortfall Payment Amount \$0.02*  
SABRT05-HE1 M-1 – *Interest Shortfall Payment Amount \$0.03*

**For ABX-HE-A 06-1: Total Interest Shortfall Payment Amount \$0.05**  
**Total Interest Shortfall Reimbursement Payment Amount \$2.39**  
FFMLT05-FF12 M-5 – *Interest Shortfall Reimbursement Payment Amount \$2.39*  
RASC05-KS11 M-5 – *Interest Shortfall Payment Amount \$0.02*  
SABRT05-HE1 M-2 – *Interest Shortfall Payment Amount \$0.03*

**For ABX-HE-BBB 06-1: Total Interest Shortfall Payment Amount \$13.22**  
FFMLT05-FF12 B-2 – *Interest Shortfall Payment Amount \$7.32*  
RASC05-KS11 M-8 – *Interest Shortfall Payment Amount \$0.02*  
SABRT05-HE1 B-2 – *Interest Shortfall Payment Amount \$0.04*  
SVHLT05-4 M-8 – *Interest Shortfall Payment Amount \$5.84*

**For ABX-HE-BBB- 06-1: Total Interest Shortfall Payment Amount \$39.89**  
FFMLT05-FF12 B-3 – *Interest Shortfall Payment Amount \$7.32*  
RASC05-KS11 M-9 – *Interest Shortfall Payment Amount \$26.69*  
SABRT05-HE1 B-3 – *Interest Shortfall Payment Amount \$0.04*  
SVHLT05-4 M-9 – *Interest Shortfall Payment Amount \$5.84*

**For ABX-HE-BBB 06-2: Total Interest Shortfall Payment Amt \$16.54 for trades prior to 4/25**  
**Total Interest Shortfall Payment Amt \$16.53 for trades after to 4/25**  
CARRMLT06-NC1 M-8 – *Interest Shortfall Payment Amount \$16.34*  
GSAMPT06-HE3 M-8 – *Interest Shortfall Payment Amount \$0.14*  
MSAC06-WMC2 B-2 – *Interest Shortfall Payment Amount \$0.04*  
RASC06-KS3 M-8 – *Interest Shortfall Payment Amount \$0.01*  
MSCT06-HE2 B-2 – ***April 25<sup>th</sup> Bond Payment Floating Correction \$0.01***

**For ABX-HE-BBB- 06-2: Total Interest Shortfall Pmt Amt \$221.02 for trades prior to 4/25**  
**Total Interest Shortfall Pmt Amt \$207.36 for trades between 4/25-6/25**  
**Total Interest Shortfall Pmt Amt \$181.66 for trades after to 6/25**  
MSCT06-HE2 B-3 – ***April 25<sup>th</sup> Bond Payment Floating Correction \$13.66***  
MSCT06-HE2 B-3 – ***June 25<sup>th</sup> Bond Payment Floating Correction \$25.70***  
CARRMLT06-NC1 M-9 – *Interest Shortfall Payment Amount \$60.64*  
FFMLT06-FF4 B-1 – *Interest Shortfall Payment Amount \$31.96*  
GSAMPT06-HE3 M-9 – *Interest Shortfall Payment Amount \$0.16*  
JPMMA06-FRE1 M9 – *Interest Shortfall Payment Amount \$25.29*  
LBMLT06-1 M-9 – *Interest Shortfall Payment Amount \$6.04*  
MABST06-NC1 M-9 – *Interest Shortfall Payment Amount \$32.86*  
MLMIT06-HE1 B-3A – *Interest Shortfall Payment Amount \$11.53*  
MSAC06-WMC2 B-3 – *Interest Shortfall Payment Amount \$0.05*  
MSCT06-HE2 B-3 – *Interest Shortfall Payment Amount \$13.12*  
RASC06-KS3 M-9 – *Interest Shortfall Payment Amount \$0.01*



**For ABX-HE-BBB- 07-1: Total Interest Shortfall Payment Amount \$0.05**  
**Total Interest Shortfall Reimbursement Payment Amount \$44.87**  
CBASS06-CB6 B-1 – *Interest Shortfall Payment Amount \$0.05*  
SASC06-BC4 M9 – *Interest Shortfall Reimbursement Payment Amount \$44.87*

**Nuisance Shortfalls and Reimbursements (No Payments Expected)**

**ABX-HE-AAA 06-1** experienced a shortfall of five cents due to the Civil Relief Act being applied to the [SABRT05-HE1](#) and [RASC05-KS11](#) deals

**ABX.HE.AAA.06-2, ABX.HE.AA.06-2 and ABX.HE.A.06-2** have experienced a shortfall of roughly eighteen cents due to the Civil Relief Act being applied to the [GSAMPT06-HE3](#), [MSAC06-WMC2](#) and the [RASC06-KS3](#) deals. Additionally, there was a one cent Floating Correction on [MSCT06-HE2](#).

**ABX.HE.AAA.07-1, ABX.HE.AA.07-1, ABX.HE.A.07-1 and ABX.HE.BBB.07-1** have each experienced a shortfall of four cents per million of notional due to the Civil Relief Act being applied to the [CBASS06-CB6](#) deal.

**Corrections for November 1<sup>st</sup> payment date**

**ABX.HE.BBB-.06-1**

GSAMPT05-HE4 B3 – *April 25<sup>th</sup> Bond Payment Additional Fixed Correction \$8.18*  
GSAMPT05-HE4 B3 – *May 25<sup>th</sup> Bond Payment Additional Fixed Correction \$4.02*

**ABX.HE.BBB-.06-2**

BSABST06-HE3 M9 – *July 25<sup>th</sup> Bond Payment Additional Fixed Correction \$8.21*

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](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](mailto:Kent.McGuire@markit.com) or [Jim.Savitsky@markit.com](mailto:Jim.Savitsky@markit.com)

**About Markit**

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Markit's position in the derivatives markets has been acknowledged by the industry with numerous awards. In 2006, the company won *Operations Management's* Vendor of the Year award (Trade Processing); *Financial News's* Best Derivatives Data Solution and Best New Vendor Solution (Portfolio Valuations); *Credit's* Best Operational Support Services Provider; *Inside Market Data's* Reference Data Provider of the Year, and Company to Watch; *Risk's* Trading Initiative of the Year (Credit Event Fixings); and *Structured Finance International's* Editor's Award for Advancing Structured Finance. In 2005, Markit received *International Securitisation Report's* Editor's Award for Innovation; *International Financing Review's* Innovation of the Year (Credit Event Fixings); *Financial News's* Best Derivatives Data Provider; and *Operations Management's* Vendor of the Year award. For more information, see [www.markit.com](http://www.markit.com)