



June 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 \$0.038824344

Total Interest Shortfall Reimb Payment Amount \$1.206582823

GSAMPT05-HE4 A-2B - [Interest Shortfall Payment Amount \\$0.010150239](#)

MABST05-NC2 A-3 - [Interest Shortfall Reimbursement Payment Amount \\$1.206582823](#)

RAMP05-EFC4 A-2 - [Interest Shortfall Payment Amount \\$0.007911636](#)

RASC05-KS11 A-I-3 - [Interest Shortfall Payment Amount \\$0.020762469](#)

For ABX.HE.AAA.06-1: Total Interest Shortfall Payment Amount \$0.165762443

Total Interest Shortfall Reimb Payment Amount \$7.543355525

GSAMPT05-HE4 A-2C - [Interest Shortfall Payment Amount \\$0.124991165](#)

MABST05-NC2 A-4 - [Interest Shortfall Reimbursement Payment Amount \\$7.543355525](#)

RAMP05-EFC4 A-3 - [Interest Shortfall Payment Amount \\$0.019127778](#)

RASC05-KS11 A-I-4 - [Interest Shortfall Payment Amount \\$0.021643500](#)

For ABX.HE.BBB.06-1: Total Interest Shortfall Payment Amount \$0.224303302

GSAMPT05-HE4 B-2 - [Interest Shortfall Payment Amount \\$0.167084486](#)

RAMP05-EFC4 M-8 - [Interest Shortfall Payment Amount \\$0.025485724](#)

RASC05-KS11 M-8 - [Interest Shortfall Payment Amount \\$0.031733092](#)

For ABX.HE.BBB-.06-1: Total Interest Shortfall Payment Amount \$0.253171544

GSAMPT05-HE4 B-3 - [Interest Shortfall Payment Amount \\$0.187439971](#)

RAMP05-EFC4 M-9 - [Interest Shortfall Payment Amount \\$0.028673493](#)

RASC05-KS11 M-9 - [Interest Shortfall Payment Amount \\$0.037058081](#)

For ABX.HE.PENAAA.06-2: Total Interest Shortfall Payment Amount \$0.433625896

GSAMPT06-HE3 A-2C - [Interest Shortfall Payment Amount \\$0.325066072](#)

JPMMA06-FRE1 A3 - [Interest Shortfall Payment Amount \\$0.055497604](#)

MSAC06-WMC2 A-2c - [Interest Shortfall Payment Amount \\$0.027643607](#)

MSCT06-HE2 A-2c - [Interest Shortfall Payment Amount \\$0.025418613](#)

For ABX.HE.AAA.06-2: Total Interest Shortfall Payment Amount \$0.506244287

GSAMPT06-HE3 A-2D - [Interest Shortfall Payment Amount \\$0.336526923](#)

JPMMA06-FRE1 A4 - [Interest Shortfall Payment Amount \\$0.114680137](#)

MSAC06-WMC2 A-2d - [Interest Shortfall Payment Amount \\$0.028729724](#)

MSCT06-HE2 A-2d - [Interest Shortfall Payment Amount \\$0.026307504](#)

For ABX.HE.AA.06-2: Total Interest Shortfall Payment Amount \$0.519501033

GSAMPT06-HE3 M-2 - [Interest Shortfall Payment Amount \\$0.342893217](#)

JPMMA06-FRE1 M2 - [Interest Shortfall Payment Amount \\$0.120234656](#)

MSAC06-WMC2 M-2 - [Interest Shortfall Payment Amount \\$0.029271971](#)

MSCT06-HE2 M-2 - [Interest Shortfall Payment Amount \\$0.027101189](#)

For ABX.HE.A.06-2: Total Interest Shortfall Payment Amount \$0.537930191

GSAMPT06-HE3 M-5 - [Interest Shortfall Payment Amount \\$0.353082237](#)

JPMMA06-FRE1 M5 - [Interest Shortfall Payment Amount \\$0.126212152](#)

MSAC06-WMC2 M-5 - [Interest Shortfall Payment Amount \\$0.030149795](#)

MSCT06-HE2 M-5 - [Interest Shortfall Payment Amount \\$0.028486008](#)

For ABX.HE.BBB.06-2: Total Interest Shortfall Payment Amount \$0.681977649

GSAMPT06-HE3 M-8 - Interest Shortfall Payment Amount \$0.444771966
 JPMMA06-FRE1 M8 - Interest Shortfall Payment Amount \$0.164285056
 MSAC06-WMC2 B-2 - Interest Shortfall Payment Amount \$0.037428881
 MSCT06-HE2 B-2 - Interest Shortfall Payment Amount \$0.035491746

For ABX.HE.BBB-.06-2: Total Interest Shortfall Payment Amount \$0.838243369

Total Writedown Payment Amount \$12787.282019839

GSAMPT06-HE3 M-9 - Interest Shortfall Payment Amount \$0.542844859
 JPMMA06-FRE1 M9 - Interest Shortfall Payment Amount \$0.202750838
 MSAC06-WMC2 B-3 - Interest Shortfall Payment Amount \$0.047760864
 MSCT06-HE2 B-3 - Interest Shortfall Payment Amount \$0.044886809
 SAILT06-4 M-8 – Writedown Amount \$12787.282019839

For ABX.HE.PENAAA.07-1: Total Interest Shortfall Payment Amount \$0.236182564

CBASS06-CB6 A-II-3 - Interest Shortfall Payment Amount \$0.119360380
 GSAMPT06-HE5 A-2C - Interest Shortfall Payment Amount \$0.027248969
 JPMMA06-CH2 AV4 - Interest Shortfall Payment Amount \$0.032208333
 LBMLT06-6 II-A3 - Interest Shortfall Payment Amount \$0.042841583
 RASC06-KS9 A-I-3 - Interest Shortfall Payment Amount \$0.014523297

For ABX.HE.AAA.07-1: Total Interest Shortfall Payment Amount \$0.244922467

CBASS06-CB6 A-II-4 - Interest Shortfall Payment Amount \$0.124054124
 GSAMPT06-HE5 A-2D - Interest Shortfall Payment Amount \$0.028207631
 JPMMA06-CH2 AV5 - Interest Shortfall Payment Amount \$0.033099908
 LBMLT06-6 II-A4 - Interest Shortfall Payment Amount \$0.044528396
 RASC06-KS9 A-I-4 - Interest Shortfall Payment Amount \$0.015032407

For ABX.HE.AA.07-1: Total Interest Shortfall Payment Amount \$0.245868939

CBASS06-CB6 M-2 - Interest Shortfall Payment Amount \$0.125466371
 GSAMPT06-HE5 M-2 - Interest Shortfall Payment Amount \$0.028955994
 JPMMA06-CH2 MV2 - Interest Shortfall Payment Amount \$0.033861202
 LBMLT06-6 M-2 - Interest Shortfall Payment Amount \$0.045366725
 RASC06-KS9 M-2S - Interest Shortfall Payment Amount \$0.012218647

For ABX.HE.A.07-1: Total Interest Shortfall Payment Amount \$0.254873124

CBASS06-CB6 M-5 - Interest Shortfall Payment Amount \$0.130142194
 GSAMPT06-HE5 M-5 - Interest Shortfall Payment Amount \$0.029915393
 JPMMA06-CH2 MV5 - Interest Shortfall Payment Amount \$0.035257236
 LBMLT06-6 M-5 - Interest Shortfall Payment Amount \$0.046888089
 RASC06-KS9 M-5 - Interest Shortfall Payment Amount \$0.012670212

For ABX.HE.BBB.07-1: Total Interest Shortfall Payment Amount \$0.314686526

CBASS06-CB6 M-8 - Interest Shortfall Payment Amount \$0.158811784
 GSAMPT06-HE5 M-8 - Interest Shortfall Payment Amount \$0.037417329
 JPMMA06-CH2 MV8 - Interest Shortfall Payment Amount \$0.043146966
 LBMLT06-6 M-8 - Interest Shortfall Payment Amount \$0.058016857
 RASC06-KS9 M-8 - Interest Shortfall Payment Amount \$0.017293589

For ABX.HE.BBB-.07-1: Total Interest Shortfall Payment Amount \$0.377568412

CBASS06-CB6 B-1 - Interest Shortfall Payment Amount \$0.182720588
 GSAMPT06-HE5 M-9 - Interest Shortfall Payment Amount \$0.046521691
 JPMMA06-CH2 MV9 - Interest Shortfall Payment Amount \$0.053939287
 LBMLT06-6 M-9 - Interest Shortfall Payment Amount \$0.072338810
 RASC06-KS9 M-9 - Interest Shortfall Payment Amount \$0.022048036

For ABX.HE.PENAAA.07-2: Total Interest Shortfall Payment Amount \$0.077625563

Total Interest Shortfall Reimb Payment Amount \$13.757069996

CITIMLT07-AMC2 A-3-B - Interest Shortfall Payment Amount \$0.005853573

GSAMPT07-NC1 A-2C - Interest Shortfall Payment Amount \$0.051005939

HISAST07-NC1 A-3 - Interest Shortfall Payment Amount \$0.020766051

NHELI07-2 II-A-3 - Interest Shortfall Reimbursement Payment Amount \$13.757069996

For ABX.HE.AAA.07-2: Total Interest Shortfall Payment Amount \$0.080205538

Total Interest Shortfall Reimb Payment Amount \$33.794288485

CITIMLT07-AMC2 A-3-C - Interest Shortfall Payment Amount \$0.006015624

GSAMPT07-NC1 A-2D - Interest Shortfall Payment Amount \$0.052611579

HISAST07-NC1 A-4 - Interest Shortfall Payment Amount \$0.021578335

NHELI07-2 II-A-4 - Interest Shortfall Reimbursement Payment Amount \$33.794288485

For ABX.HE.AA.07-2: Total Interest Shortfall Payment Amount \$0.081338093

Total Interest Shortfall Reimb Payment Amount \$85.560412362

CITIMLT07-AMC2 M-2 - Interest Shortfall Payment Amount \$0.006103579

GSAMPT07-NC1 M-2 - Interest Shortfall Payment Amount \$0.053413121

HISAST07-NC1 M-2 - Interest Shortfall Payment Amount \$0.021821393

NHELI07-2 M-2 - Interest Shortfall Reimbursement Payment Amount \$85.560412362

For ABX.HE.A.07-2: Total Interest Shortfall Payment Amount \$0.087471697

Total Interest Shortfall Reimb Payment Amount \$149.324108402

CITIMLT07-AMC2 M-5 - Interest Shortfall Payment Amount \$0.006677932

GSAMPT07-NC1 M-5 - Interest Shortfall Payment Amount \$0.055821422

HISAST07-NC1 M-5 - Interest Shortfall Payment Amount \$0.024972343

NHELI07-2 M-5 - Interest Shortfall Reimbursement Payment Amount \$149.324108402

For ABX.HE.BBB.07-2: Total Interest Shortfall Payment Amount \$143.897382146

CITIMLT07-AMC2 M-8 - Interest Shortfall Payment Amount \$0.010000822

GSAMPT07-NC1 M-8 - Interest Shortfall Payment Amount \$0.077071470

HISAST07-NC1 M-8 - Interest Shortfall Payment Amount \$0.035451584

NHELI07-2 M-8 - Interest Shortfall Payment Amount \$143.774858270

For ABX.HE.BBB-.07-2: Total Interest Shortfall Payment Amount \$187.134327194

CITIMLT07-AMC2 M-9 - Interest Shortfall Payment Amount \$0.011133594

GSAMPT07-NC1 M-9 - Interest Shortfall Payment Amount \$0.098150697

HISAST07-NC1 M-9 - Interest Shortfall Payment Amount \$0.035459570

NHELI07-2 M-9 - Interest Shortfall Payment Amount \$186.989583333

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.AA.06-1: Total Interest Shortfall Payment Amount \$0.171322683

GSAMPT05-HE4 M-2 - Interest Shortfall Payment Amount \$0.130420928

RAMP05-EFC4 M-2 - Interest Shortfall Payment Amount \$0.019607162

RASC05-KS11 M-2 - Interest Shortfall Payment Amount \$0.021294593

For ABX.HE.A.06-1: Total Interest Shortfall Payment Amount \$0.180595372

GSAMPT05-HE4 M-5 - Interest Shortfall Payment Amount \$0.136762587

RAMP05-EFC4 M-5 - Interest Shortfall Payment Amount \$0.020938076

RASC05-KS11 M-5 - Interest Shortfall Payment Amount \$0.022894708



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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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' 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' Best Derivatives Data Provider; and Operations Management's Vendor of the Year award. For more information, see www.markit.com