



November 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-AAA 06-1: Total Interest Shortfall Payment Amount \$6.068025270

Total Interest Shortfall Reimb Payment Amount \$2.671206052

FFMLT05-FF12 A-2C - [Interest Shortfall Reimbursement Payment Amount \\$2.671206052](#)

RASC05-KS11 A-I-4 - [Interest Shortfall Payment Amount \\$6.032917533](#)

SABRT05-HE1 A-3C - [Interest Shortfall Payment Amount \\$0.035107737](#)

For ABX-HE-AA 06-1: Total Interest Shortfall Payment Amount \$6.343487996

Total Interest Shortfall Reimb Payment Amount \$1.283890174

FFMLT05-FF12 M-2 - [Interest Shortfall Reimbursement Payment Amount \\$1.283890174](#)

RASC05-KS11 M-2 - [Interest Shortfall Payment Amount \\$6.307707172](#)

SABRT05-HE1 M-1 - [Interest Shortfall Payment Amount \\$0.035780824](#)

For ABX-HE-A 06-1: Total Interest Shortfall Payment Amount \$6.595257160

Total Interest Shortfall Reimb Payment Amount \$5.132973529

FFMLT05-FF12 M-5 - [Interest Shortfall Reimbursement Payment Amount \\$5.132973529](#)

RASC05-KS11 M-5 - [Interest Shortfall Payment Amount \\$6.557992973](#)

SABRT05-HE1 M-2 - [Interest Shortfall Payment Amount \\$0.037264187](#)

For ABX-HE-BBB 06-1: Total Interest Shortfall Payment Amount \$7.998802952

Total Interest Shortfall Reimb Payment Amount \$63.120867259

FFMLT05-FF12 B-2 - [Interest Shortfall Reimbursement Payment Amount \\$63.120867259](#)

RASC05-KS11 M-8 - [Interest Shortfall Payment Amount \\$7.952415459](#)

SABRT05-HE1 B-2 - [Interest Shortfall Payment Amount \\$0.046387493](#)

For ABX-HE-BBB- 06-1: Total Interest Shortfall Payment Amount \$8.834767625

Total Interest Shortfall Reimb Payment Amount \$63.120867471

FFMLT05-FF12 B-3 - [Interest Shortfall Reimbursement Payment Amount \\$63.120867471](#)

RASC05-KS11 M-9 - [Interest Shortfall Payment Amount \\$8.786693017](#)

SABRT05-HE1 B-3 - [Interest Shortfall Payment Amount \\$0.048074608](#)

For ABX-HE-AAA 06-2: Total Interest Shortfall Payment Amount \$0.638886827

GSAMPT06-HE3 A-2D - [Interest Shortfall Payment Amount \\$0.526869496](#)

MSAC06-WMC2 A-2d - [Interest Shortfall Payment Amount \\$0.040820893](#)

MSCT06-HE2 A-2d - [Interest Shortfall Payment Amount \\$0.044742244](#)

RAMP06-NC2 A-3 - [Interest Shortfall Payment Amount \\$0.016197313](#)

RASC06-KS3 A-I-4 - [Interest Shortfall Payment Amount \\$0.010256881](#)

For ABX-HE-AA 06-2: Total Interest Shortfall Payment Amount \$0.642558348

GSAMPT06-HE3 M-2 - [Interest Shortfall Payment Amount \\$0.532007254](#)

MSAC06-WMC2 M-2 - [Interest Shortfall Payment Amount \\$0.041219990](#)

MSCT06-HE2 M-2 - [Interest Shortfall Payment Amount \\$0.045437358](#)

RAMP06-NC2 M-2 - [Interest Shortfall Payment Amount \\$0.016467740](#)

RASC06-KS3 M-2 - [Interest Shortfall Payment Amount \\$0.007426005](#)

For ABX-HE-A 06-2: Total Interest Shortfall Payment Amount \$0.653837892

GSAMPT06-HE3 M-5 - [Interest Shortfall Payment Amount \\$0.540242081](#)

MSAC06-WMC2 M-5 - [Interest Shortfall Payment Amount \\$0.041851870](#)

MSCT06-HE2 M-5 - [Interest Shortfall Payment Amount \\$0.047201184](#)

RASC06-KS3 M-5 - [Interest Shortfall Payment Amount \\$0.007643892](#)

RAMP06-NC2 M-5 - [Interest Shortfall Payment Amount \\$0.016898865](#)

For ABX-HE-BBB 06-2: Total Interest Shortfall Payment Amount \$0.689841636

Total Interest Shortfall Reimb Payment Amount \$0.013517029

GSAMPT06-HE3 M-8 - Interest Shortfall Payment Amount \$0.614303045

MSAC06-WMC2 B-2 - Interest Shortfall Payment Amount \$0.047201184

MSCT06-HE2 B-2 - Interest Shortfall Reimbursement Payment Amount \$0.013517029

RAMP06-NC2 M-8 - Interest Shortfall Payment Amount \$0.019685673

RASC06-KS3 M-8 - Interest Shortfall Payment Amount \$0.008651735

For ABX-HE-BBB- 06-2: Total Interest Shortfall Payment Amount \$153.903561365

Total Interest Shortfall Reimb Payment Amount \$10.698719006

FFMLT06-FF4 B-1 - Interest Shortfall Payment Amount \$41.872772163

GSAMPT06-HE3 M-9 - Interest Shortfall Payment Amount \$0.693498991

HEAT06-4 B-1 - Interest Shortfall Payment Amount \$1.093100198

JPMMA06-FRE1 M9 - Interest Shortfall Payment Amount \$5.057246767

LBMLT06-1 M-9 - Interest Shortfall Payment Amount \$12.073641667

MABST06-NC1 M-9 - Interest Shortfall Payment Amount \$35.121217965

MSAC06-WMC2 B-3 - Interest Shortfall Payment Amount \$4.954048747

MSCT06-HE2 B-3 - Interest Shortfall Payment Amount \$13.475996415

RAMP06-NC2 M-9 - Interest Shortfall Payment Amount \$18.213194444

RASC06-KS3 M-9 - Interest Shortfall Payment Amount \$0.010024155

SAILT06-4 M8 - Interest Shortfall Payment Amount \$21.338819853

SASC06-WF2 M9 - Interest Shortfall Reimbursement Payment Amount \$10.698719006

For ABX-HE-BBB- 07-1: Total Interest Shortfall Payment Amount \$0.401042275

Total Interest Shortfall Reimb Payment Amount \$5.078829972

SABRT06-HE2 B-3 - Interest Shortfall Payment Amount \$0.048842050

GSAMPT06-HE5 M-9 - Interest Shortfall Payment Amount \$0.036201188

RASC06-KS9 M-9 - Interest Shortfall Payment Amount \$0.017237569

SASC06-BC4 M9 - Interest Shortfall Reimbursement Payment Amount \$5.078829972

CBASS06-CB6 B-1 - Interest Shortfall Payment Amount \$0.048360742

LBMLT06-6 M-9 - Interest Shortfall Payment Amount \$0.250400725

For ABX-HE-BBB 07-2: Total Interest Shortfall Payment Amount \$5.051572403

NHELI07-2 M-8 - Interest Shortfall Payment Amount \$0.090534065

WMHE07-HE2 M8 - Interest Shortfall Payment Amount \$4.961038339

For ABX-HE-BBB- 07-2: Total Interest Shortfall Payment Amount \$5.051561935

NHELI07-2 M-9 - Interest Shortfall Payment Amount \$0.090524661

WMHE07-HE2 M9 - Interest Shortfall Payment Amount \$4.961037274

Nuisance Shortfalls and Reimbursements (No Payments Expected)

For ABX-HE-AAA 07-1: Total Interest Shortfall Payment Amount \$0.114407642

SABRT06-HE2 A-2D - Interest Shortfall Payment Amount \$0.035057072

GSAMPT06-HE5 A-2D - Interest Shortfall Payment Amount \$0.027122682

RASC06-KS9 A-I-4 - Interest Shortfall Payment Amount \$0.013364977

CBASS06-CB6 A-II-4 - Interest Shortfall Payment Amount \$0.038862912

For ABX-HE-AA 07-1: Total Interest Shortfall Payment Amount \$0.114323183

SABRT06-HE2 M-2 - Interest Shortfall Payment Amount \$0.035610886

GSAMPT06-HE5 M-2 - Interest Shortfall Payment Amount \$0.027488991

RASC06-KS9 M-2S - Interest Shortfall Payment Amount \$0.012131925

CBASS06-CB6 M-2 - Interest Shortfall Payment Amount \$0.039091381

For ABX-HE-A 07-1: Total Interest Shortfall Payment Amount \$0.116611702

SABRT06-HE2 M-4 - Interest Shortfall Payment Amount \$0.036431946

GSAMPT06-HE5 M-5 - Interest Shortfall Payment Amount \$0.027965954



RASC06-KS9 M-5 - [Interest Shortfall Payment Amount \\$0.012364018](#)
CBASS06-CB6 M-5 - [Interest Shortfall Payment Amount \\$0.039849783](#)

For ABX-HE-BBB 07-1: Total Interest Shortfall Payment Amount \$0.132576804

SABRT06-HE2 B-2 - [Interest Shortfall Payment Amount \\$0.041634140](#)
GSAMPT06-HE5 M-8 - [Interest Shortfall Payment Amount \\$0.031675752](#)
RASC06-KS9 M-8 - [Interest Shortfall Payment Amount \\$0.014787306](#)
CBASS06-CB6 M-8 - [Interest Shortfall Payment Amount \\$0.044479606](#)

For ABX-HE-AAA 07-2: Total Interest Shortfall Payment Amount \$0.065494617

NHELI07-2 II-A-4 - [Interest Shortfall Payment Amount \\$0.065494617](#)

For ABX-HE-AA 07-2: Total Interest Shortfall Payment Amount \$0.066007982

NHELI07-2 M-2 - [Interest Shortfall Payment Amount \\$0.066007982](#)

For ABX-HE-A 07-2: Total Interest Shortfall Payment Amount \$0.067658943

NHELI07-2 M-5 - [Interest Shortfall Payment Amount \\$0.067658943](#)

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

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