

January 25, 2007

ABX Floating Payments:

Markit has determined there is an interest shortfall on several bonds underlying the ABX.HE.BBB.06-1 and ABX.HE.BBB-.06-1 Indices.

For ABX.HE.BBB.06-1:

An interest shortfall on the B-2 bond of the MLMIT 2005-AR1 deal and a very small loss due to the Civil Relief Act on the B-2 of the GSAMP Trust 2005-HE4. Losses per million at the Index level totaled \$10.42.

For ABX.HE.BBB-.06-1:

An interest shortfall on the B-3 bond of the MLMIT 2005-AR1 deal and BSABST 2005-HE11 M-8 bond. In addition, there was a very small loss due to the Civil Relief Act on the B-3 of the GSAMP Trust 2005-HE4. Losses per million at the Index level totaled \$51.13

Markit publishes a monthly XML file which is available for free on the Settlements section of the ABX homepage of Markit.com:

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

Markit Group Limited is the leading provider of independent data, portfolio valuations and OTC derivatives trade processing to the global financial and commodities markets. The company receives daily data contributions from over 70 dealing firms, and its services are used by over 600 institutions to enhance trading operations, reduce risk and manage compliance.

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