

May 28, 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 \$2.979353135

GSAMPT05-HE4 A-2B - Interest Shortfall Payment Amount \$0.003770635
MABST05-NC2 A-3 - Interest Shortfall Payment Amount \$2.963907944
RAMP05-EFC4 A-2 - Interest Shortfall Payment Amount \$0.003407004
RASC05-KS11 A-I-3 - Interest Shortfall Payment Amount \$0.008267552

For ABX.HE.AAA.06-1: Total Interest Shortfall Payment Amount \$7.654620315

GSAMPT05-HE4 A-2C - Interest Shortfall Payment Amount \$0.086912390
MABST05-NC2 A-4 - Interest Shortfall Payment Amount \$7.527755819
RAMP05-EFC4 A-3 - Interest Shortfall Payment Amount \$0.018877778
RASC05-KS11 A-I-4 - Interest Shortfall Payment Amount \$0.021074329

For ABX.HE.AA.06-1: Total Interest Shortfall Payment Amount \$14.352888997

GSAMPT05-HE4 M-2 - Interest Shortfall Payment Amount \$0.090110583
MABST05-NC2 M-2 - Interest Shortfall Payment Amount \$14.222222222
RAMP05-EFC4 M-2 - Interest Shortfall Payment Amount \$0.019262992
RASC05-KS11 M-2 - Interest Shortfall Payment Amount \$0.021293200

For ABX.HE.A.06-1: Total Interest Shortfall Payment Amount \$24.136832266

GSAMPT05-HE4 M-5 - Interest Shortfall Payment Amount \$0.093835305
MABST05-NC2 M-5 - Interest Shortfall Payment Amount \$24.000000000
RAMP05-EFC4 M-5 - Interest Shortfall Payment Amount \$0.020357523
RASC05-KS11 M-5 - Interest Shortfall Payment Amount \$0.022639438

For ABX.HE.BBB.06-1: Total Interest Shortfall Payment Amount \$68.610438731

GSAMPT05-HE4 B-2 - Interest Shortfall Payment Amount \$0.111675281
MABST05-NC2 M-8 - Interest Shortfall Payment Amount \$68.444444444
RAMP05-EFC4 M-8 - Interest Shortfall Payment Amount \$0.024155962
RASC05-KS11 M-8 - Interest Shortfall Payment Amount \$0.030163043

For ABX.HE.BBB-.06-1: Total Interest Shortfall Payment Amount \$118.851808311

GSAMPT05-HE4 B-3 - Interest Shortfall Payment Amount \$0.123647761
MABST05-NC2 M-9 - Interest Shortfall Payment Amount \$118.666666667
RAMP05-EFC4 M-9 - Interest Shortfall Payment Amount \$0.026832048
RASC05-KS11 M-9 - Interest Shortfall Payment Amount \$0.034661836

For ABX.HE.PENAAA.06-2: Total Interest Shortfall Payment Amount \$0.299837986

GSAMPT06-HE3 A-2C - Interest Shortfall Payment Amount \$0.134019108
MSAC06-WMC2 A-2c - Interest Shortfall Payment Amount \$0.155638223
MSCT06-HE2 A-2c - Interest Shortfall Payment Amount \$0.010180655

For ABX.HE.AAA.06-2: Total Interest Shortfall Payment Amount \$0.761098719

GSAMPT06-HE3 A-2D - Interest Shortfall Payment Amount \$0.339612496
MSAC06-WMC2 A-2d - Interest Shortfall Payment Amount \$0.395691913
MSCT06-HE2 A-2d - Interest Shortfall Payment Amount \$0.025794309

For ABX.HE.AA.06-2: Total Interest Shortfall Payment Amount \$0.773441540

GSAMPT06-HE3 M-2 - Interest Shortfall Payment Amount \$0.345012952
MSAC06-WMC2 M-2 - Interest Shortfall Payment Amount \$0.401981230
MSCT06-HE2 M-2 - Interest Shortfall Payment Amount \$0.026447357

For ABX.HE.A.06-2: Total Interest Shortfall Payment Amount \$0.793280771

GSAMPT06-HE3 M-5 - Interest Shortfall Payment Amount \$0.353649084
 MSAC06-WMC2 M-5 - Interest Shortfall Payment Amount \$0.412046905
 MSCT06-HE2 M-5 - Interest Shortfall Payment Amount \$0.027584781

For ABX.HE.BBB.06-2: Total Interest Shortfall Payment Amount \$0.961114851

GSAMPT06-HE3 M-8 - Interest Shortfall Payment Amount \$0.431405743
 MSAC06-WMC2 B-2 - Interest Shortfall Payment Amount \$0.496335053
 MSCT06-HE2 B-2 - Interest Shortfall Payment Amount \$0.033374054

For ABX.HE.BBB-.06-2: Total Interest Shortfall Payment Amount \$1.171538898

GSAMPT06-HE3 M-9 - Interest Shortfall Payment Amount \$0.514544326
 MSAC06-WMC2 B-3 - Interest Shortfall Payment Amount \$0.615870577
 MSCT06-HE2 B-3 - Interest Shortfall Payment Amount \$0.041123995

For ABX.HE.AAA.07-1: Total Interest Shortfall Payment Amount \$0.218718136

CBASS06-CB6 A-II-4 - Interest Shortfall Payment Amount \$0.123924321
 GSAMPT06-HE5 A-2D - Interest Shortfall Payment Amount \$0.027861154
 JPMMA06-CH2 AV5 - Interest Shortfall Payment Amount \$0.032592111
 LBMLT06-6 II-A4 - Interest Shortfall Payment Amount \$0.019661731
 RASC06-KS9 A-I-4 - Interest Shortfall Payment Amount \$0.014678819

For ABX.HE.AA.07-1: Total Interest Shortfall Payment Amount \$0.219107590

CBASS06-CB6 M-2 - Interest Shortfall Payment Amount \$0.125103588
 GSAMPT06-HE5 M-2 - Interest Shortfall Payment Amount \$0.028474774
 JPMMA06-CH2 MV2 - Interest Shortfall Payment Amount \$0.033224681
 LBMLT06-6 M-2 - Interest Shortfall Payment Amount \$0.019976670
 RASC06-KS9 M-2S - Interest Shortfall Payment Amount \$0.012327878

For ABX.HE.A.07-1: Total Interest Shortfall Payment Amount \$0.225937503

CBASS06-CB6 M-5 - Interest Shortfall Payment Amount \$0.129020558
 GSAMPT06-HE5 M-5 - Interest Shortfall Payment Amount \$0.029280296
 JPMMA06-CH2 MV5 - Interest Shortfall Payment Amount \$0.034384365
 LBMLT06-6 M-5 - Interest Shortfall Payment Amount \$0.020535650
 RASC06-KS9 M-5 - Interest Shortfall Payment Amount \$0.012716633

For ABX.HE.BBB.07-1: Total Interest Shortfall Payment Amount \$0.270790159

CBASS06-CB6 M-8 - Interest Shortfall Payment Amount \$0.153104280
 GSAMPT06-HE5 M-8 - Interest Shortfall Payment Amount \$0.035488427
 JPMMA06-CH2 MV8 - Interest Shortfall Payment Amount \$0.040875355
 LBMLT06-6 M-8 - Interest Shortfall Payment Amount \$0.024674187
 RASC06-KS9 M-8 - Interest Shortfall Payment Amount \$0.016647911

For ABX.HE.BBB-.07-1: Total Interest Shortfall Payment Amount \$0.316717013

CBASS06-CB6 B-1 - Interest Shortfall Payment Amount \$0.173181531
 GSAMPT06-HE5 M-9 - Interest Shortfall Payment Amount \$0.043061642
 JPMMA06-CH2 MV9 - Interest Shortfall Payment Amount \$0.049795827
 LBMLT06-6 M-9 - Interest Shortfall Payment Amount \$0.029990476
 RASC06-KS9 M-9 - Interest Shortfall Payment Amount \$0.020687538

For ABX.HE.PENAAA.07-2: Total Interest Shortfall Payment Amount \$13.751252664

GSAMPT07-NC1 A-2C - Interest Shortfall Payment Amount \$0.020623345
 HISAST07-NC1 A-3 - Interest Shortfall Payment Amount \$0.008407097
 NHELI07-2 II-A-3 - Interest Shortfall Payment Amount \$13.722222222

For ABX.HE.AAA.07-2: Total Interest Shortfall Payment Amount \$33.851241351

GSAMPT07-NC1 A-2D - Interest Shortfall Payment Amount \$0.052097949
 HISAST07-NC1 A-4 - Interest Shortfall Payment Amount \$0.021365624
 NHELI07-2 II-A-4 - Interest Shortfall Payment Amount \$33.777777778

For ABX.HE.AA.07-2: Total Interest Shortfall Payment Amount \$85.407667086

GSAMPT07-NC1 M-2 - Interest Shortfall Payment Amount \$0.052767644
 HISAST07-NC1 M-2 - Interest Shortfall Payment Amount \$0.021566108
 NHELI07-2 M-2 - Interest Shortfall Payment Amount \$85.333333333

For ABX.HE.A.07-2: Total Interest Shortfall Payment Amount \$185.037466588

ACEHELT07-HE4 M-5 - Interest Shortfall Payment Amount \$36.291854637
 GSAMPT07-NC1 M-5 - Interest Shortfall Payment Amount \$0.054762247
 HISAST07-NC1 M-5 - Interest Shortfall Payment Amount \$0.024183037
 NHELI07-2 M-5 - Interest Shortfall Payment Amount \$148.666666667

For ABX.HE.BBB.07-2: Total Interest Shortfall Payment Amount \$298.619464320

ACEHELT07-HE4 M-8 - Interest Shortfall Payment Amount \$76.291849415
 GSAMPT07-NC1 M-8 - Interest Shortfall Payment Amount \$0.072449497
 HISAST07-NC1 M-8 - Interest Shortfall Payment Amount \$0.032943186
 NHELI07-2 M-8 - Interest Shortfall Payment Amount \$222.222222222

For ABX.HE.BBB-.07-2: Total Interest Shortfall Payment Amount \$305.718166336

ACEHELT07-HE4 M-9 - Interest Shortfall Payment Amount \$76.291875522
 GSAMPT07-NC1 M-9 - Interest Shortfall Payment Amount \$0.089942276
 HISAST07-NC1 M-9 - Interest Shortfall Payment Amount \$0.032941620
 NHELI07-2 M-9 - Interest Shortfall Payment Amount \$222.222222222
 SASC07-BC1 M9 - Interest Shortfall Payment Amount \$7.081184696

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 \$0.086203082

CBASS06-CB6 A-II-3 - Interest Shortfall Payment Amount \$0.048742442
 GSAMPT06-HE5 A-2C - Interest Shortfall Payment Amount \$0.010990969
 JPMMA06-CH2 AV4 - Interest Shortfall Payment Amount \$0.012943576
 LBMLT06-6 II-A3 - Interest Shortfall Payment Amount \$0.007734323
 RASC06-KS9 A-I-3 - Interest Shortfall Payment Amount \$0.005791772

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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