

March 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-AAA 06-2: Total Interest Shortfall Payment Amount \$2.252331055

GSAMPT06-HE3 A-2D - Interest Shortfall Payment Amount \$0.314360720

MSAC06-WMC2 A-2d - Interest Shortfall Payment Amount \$0.031477201

RASC06-KS3 A-I-4 - Interest Shortfall Payment Amount \$1.906493133

For ABX-HE-AA 06-2: Total Interest Shortfall Payment Amount \$2.450660596

GSAMPT06-HE3 M-2 - Interest Shortfall Payment Amount \$0.319000827

MSAC06-WMC2 M-2 - Interest Shortfall Payment Amount \$0.031942310

RASC06-KS3 M-2 - Interest Shortfall Payment Amount \$2.099717459

For ABX-HE-A 06-2: Total Interest Shortfall Payment Amount \$2.549471257

GSAMPT06-HE3 M-5 - Interest Shortfall Payment Amount \$0.326431217

MSAC06-WMC2 M-5 - Interest Shortfall Payment Amount \$0.032691868

RASC06-KS3 M-5 - Interest Shortfall Payment Amount \$2.190348171

For ABX-HE-BBB 06-2: Total Interest Shortfall Payment Amount \$3.051548506

GSAMPT06-HE3 M-8 - Interest Shortfall Payment Amount \$0.393285255

MSAC06-WMC2 B-2 - Interest Shortfall Payment Amount \$0.038918719

RASC06-KS3 M-8 - Interest Shortfall Payment Amount \$2.619344532

For ABX-HE-BBB- 06-2: Total Interest Shortfall Payment Amount \$3.705916713

GSAMPT06-HE3 M-9 - Interest Shortfall Payment Amount \$0.464807951

MSAC06-WMC2 B-3 - Interest Shortfall Payment Amount \$0.047748858

RASC06-KS3 M-9 - Interest Shortfall Payment Amount \$3.193359903

For ABX-HE-BBB 07-1: Total Interest Shortfall Payment Amount \$0.221228286

CBASS06-CB6 M-8 - Interest Shortfall Payment Amount \$0.169944244

GSAMPT06-HE5 M-8 - Interest Shortfall Payment Amount \$0.034897780

RASC06-KS9 M-8 - Interest Shortfall Payment Amount \$0.016386263

For ABX-HE-BBB- 07-1: Total Interest Shortfall Payment Amount \$0.252988270

CBASS06-CB6 B-1 - Interest Shortfall Payment Amount \$0.190962998

GSAMPT06-HE5 M-9 - Interest Shortfall Payment Amount \$0.041904032

RASC06-KS9 M-9 - Interest Shortfall Payment Amount \$0.020121240

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-AAA 06-1: Total Interest Shortfall Payment Amount \$0.122727445

GSAMPT05-HE4 A-2C - Interest Shortfall Payment Amount \$0.084369306

RAMP05-EFC4 A-3 - Interest Shortfall Payment Amount \$0.018277778

RASC05-KS11 A-I-4 - Interest Shortfall Payment Amount \$0.020080361

For ABX-HE-AA 06-1: Total Interest Shortfall Payment Amount \$0.126594545

GSAMPT05-HE4 M-2 - Interest Shortfall Payment Amount \$0.087252355

RAMP05-EFC4 M-2 - Interest Shortfall Payment Amount \$0.018631488

RASC05-KS11 M-2 - Interest Shortfall Payment Amount \$0.020710702

For ABX-HE-A 06-1: Total Interest Shortfall Payment Amount \$0.132186801

GSAMPT05-HE4 M-5 - Interest Shortfall Payment Amount \$0.090631635
 RAMP05-EFC4 M-5 - Interest Shortfall Payment Amount \$0.019634877
 RASC05-KS11 M-5 - Interest Shortfall Payment Amount \$0.021920290

For ABX-HE-BBB 06-1: Total Interest Shortfall Payment Amount \$0.158565537

GSAMPT05-HE4 B-2 - Interest Shortfall Payment Amount \$0.106747895
 RAMP05-EFC4 M-8 - Interest Shortfall Payment Amount \$0.023073680
 RASC05-KS11 M-8 - Interest Shortfall Payment Amount \$0.028743961

For ABX-HE-BBB- 06-1: Total Interest Shortfall Payment Amount \$0.175849828

GSAMPT05-HE4 B-3 - Interest Shortfall Payment Amount \$0.117575321
 RAMP05-EFC4 M-9 - Interest Shortfall Payment Amount \$0.025440734
 RASC05-KS11 M-9 - Interest Shortfall Payment Amount \$0.032833773

For ABX-HE-AAA 07-1: Total Interest Shortfall Payment Amount \$0.181527377

CBASS06-CB6 A-II-4 - Interest Shortfall Payment Amount \$0.139487386
 GSAMPT06-HE5 A-2D - Interest Shortfall Payment Amount \$0.027811383
 RASC06-KS9 A-I-4 - Interest Shortfall Payment Amount \$0.014228608

For ABX-HE-AA 07-1: Total Interest Shortfall Payment Amount \$0.181435294

CBASS06-CB6 M-2 - Interest Shortfall Payment Amount \$0.140721494
 GSAMPT06-HE5 M-2 - Interest Shortfall Payment Amount \$0.028381949
 RASC06-KS9 M-2S - Interest Shortfall Payment Amount \$0.012331850

For ABX-HE-A 07-1: Total Interest Shortfall Payment Amount \$0.186629150

CBASS06-CB6 M-5 - Interest Shortfall Payment Amount \$0.144812986
 GSAMPT06-HE5 M-5 - Interest Shortfall Payment Amount \$0.029130479
 RASC06-KS9 M-5 - Interest Shortfall Payment Amount \$0.012685685

For ABX-HE-AAA 07-2: Total Interest Shortfall Payment Amount \$0.068016924

NHELI07-2 II-A-4 - Interest Shortfall Payment Amount \$0.068016924

For ABX-HE-AA 07-2: Total Interest Shortfall Payment Amount \$0.068818206

NHELI07-2 M-2 - Interest Shortfall Payment Amount \$0.068818206

For ABX-HE-A 07-2: Total Interest Shortfall Payment Amount \$0.071417294

NHELI07-2 M-5 - Interest Shortfall Payment Amount \$0.071417294

For ABX-HE-BBB 07-2: Total Interest Shortfall Payment Amount \$0.107260634

NHELI07-2 M-8 - Interest Shortfall Payment Amount \$0.107260634

For ABX-HE-BBB- 07-2: Total Interest Shortfall Payment Amount \$0.107259858

NHELI07-2 M-9 - Interest Shortfall Payment Amount \$0.107259858

Corrections for May 2nd payment date

ABX.HE.AAA.06-2

MSCT06-HE2 A-2d – **Mar 26, 2007 Floating Correction \$ 0.099661385**

ABX.HE.AA.06-2

MSCT06-HE2 M-2 – **Mar 26, 2007 Floating Correction \$0.101083943**

ABX.HE.A.06-2

MSCT06-HE2 M-5 – **Mar 26, 2007 Floating Correction \$ 0.103584229**

ABX.HE.BBB.06-2

MSCT06-HE2 B-2 – **Mar 26, 2007 Floating Correction \$ 0.116246451**
 MSCT06-HE2 B-2 – **Aug 27, 2007 Floating Correction \$ 0.227289694**
 MSCT06-HE2 B-2 – **Oct 25, 2007 Floating Correction \$ 0.040483220**
 MSCT06-HE2 B-2 – **Nov 26, 2007 Floating Correction \$ 0.066340901**

ABX.HE.BBB-.06-2

MSAC06-WMC2 B-3 – **Feb 26, 2007 Additional Fixed Correction \$11.481969522**
 MSAC06-WMC2 B-3 – **Mar 26, 2007 Floating Correction \$11.547336407**
 MSAC06-WMC2 B-3 – **Jun 25, 2007 Floating Correction \$ 0.151786400**
 MSAC06-WMC2 B-3 – **Aug 27, 2007 Floating Correction \$ 3.064579332**
 MSAC06-WMC2 B-3 – **Nov 26, 2007 Floating Correction \$0.376450250**
 MSCT06-HE2 B-3 – **Mar 26, 2007 Floating Correction \$ 0.133182086**
 MSCT06-HE2 B-3 – **Apr 25, 2007 Floating Correction \$ 0.107301907**
 MSCT06-HE2 B-3 – **May 25, 2007 Floating Correction \$ 0.124800437**
 MSCT06-HE2 B-3 – **Jun 25, 2007 Floating Correction \$ 0.184774389**
 MSCT06-HE2 B-3 – **Jul 25, 2007 Floating Correction \$ 0.185110495**
 MSCT06-HE2 B-3 – **Aug 27, 2007 Floating Correction \$ 0.227291824**
 MSCT06-HE2 B-3 – **Sep 25, 2007 Floating Correction \$ 0.282434253**
 MSCT06-HE2 B-3 – **Oct 25, 2007 Floating Correction \$ 1.778274935**
 MSCT06-HE2 B-3 – **Nov 26, 2007 Floating Correction \$ 3.016847325**

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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