

April 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.AAA.06-1: Total Interest Shortfall Payment Amount \$0.921576564

GSAMPT05-HE4 A-2C - Interest Shortfall Payment Amount \$0.075772272

RASC05-KS11 A-I-4 - Interest Shortfall Payment Amount \$0.845804292

For ABX.HE.AA.06-1: Total Interest Shortfall Payment Amount \$0.770131273

GSAMPT05-HE4 M-2 - Interest Shortfall Payment Amount \$0.078837377

RASC05-KS11 M-2 - Interest Shortfall Payment Amount \$0.691293896

For ABX.HE.A.06-1: Total Interest Shortfall Payment Amount \$0.821793530

GSAMPT05-HE4 M-5 - Interest Shortfall Payment Amount \$0.082409198

RASC05-KS11 M-5 - Interest Shortfall Payment Amount \$0.739384332

For ABX.HE.BBB.06-1: Total Interest Shortfall Payment Amount \$1.106820098

GSAMPT05-HE4 B-2 - Interest Shortfall Payment Amount \$0.099498238

RASC05-KS11 M-8 - Interest Shortfall Payment Amount \$1.007321860

For ABX.HE.BBB-.06-1: Total Interest Shortfall Payment Amount \$1.278612716

GSAMPT05-HE4 B-3 - Interest Shortfall Payment Amount \$0.110989473

RASC05-KS11 M-9 - Interest Shortfall Payment Amount \$1.167623243

For ABX.HE.AAA.06-2: Total Interest Shortfall Payment Amount \$4.471371600

Total Floating Correction for trades effective prior to 3/26/07 \$0.099661385

Total Floating Correction for trades from to 3/26/07 \$0.00

MSCT06-HE2 A-2D – Mar 26, 2007 Floating Correction Payment Amount \$ 0.099661385

GSAMPT06-HE3 A-2D - Interest Shortfall Payment Amount \$0.384739053

MSAC06-WMC2 A-2d - Interest Shortfall Payment Amount \$0.025538289

MSCT06-HE2 A-2d - Interest Shortfall Payment Amount \$0.025202971

RAMP06-NC2 A-3 - Interest Shortfall Payment Amount \$0.012450560

RASC06-KS3 A-I-4 - Interest Shortfall Payment Amount \$4.023440727

For ABX.HE.AA.06-2: Total Interest Shortfall Payment Amount \$3.940487225

Total Floating Correction for trades effective prior to 3/26/07 \$0.101083943

Total Floating Correction for trades from to 3/26/07 \$0.00

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

GSAMPT06-HE3 M-2 - Interest Shortfall Payment Amount \$0.391489896

MSAC06-WMC2 M-2 - Interest Shortfall Payment Amount \$0.025988500

MSCT06-HE2 M-2 - Interest Shortfall Payment Amount \$0.025904248

RAMP06-NC2 M-2 - Interest Shortfall Payment Amount \$0.012844826

RASC06-KS3 M-2 - Interest Shortfall Payment Amount \$3.484259755

For ABX.HE.A.06-2: Total Interest Shortfall Payment Amount \$4.131694874

Total Floating Correction for trades effective prior to 3/26/07 \$0.103584229

Total Floating Correction for trades from to 3/26/07 \$0.00

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

GSAMPT06-HE3 M-5 - Interest Shortfall Payment Amount \$0.402289767

MSAC06-WMC2 M-5 - Interest Shortfall Payment Amount \$0.026707608

MSCT06-HE2 M-5 - Interest Shortfall Payment Amount \$0.027135891

RASC06-KS3 M-5 - Interest Shortfall Payment Amount \$3.662108092

RAMP06-NC2 M-5 - Interest Shortfall Payment Amount \$0.013453517

For ABX.HE.BBB.06-2: Total Interest Shortfall Payment Amount \$5.086715267

Total Floating Correction for trades effective prior to 3/26/07 \$0.450360266
Total Floating Correction trades effective between 3/26/07 to 8/27/07 \$0.334113815
Total Floating Correction trades effective between 8/27/07 to 10/25/07 \$0.106824121
Total Floating Correction trades effective btwn 10/25/07 to 11/26/07 \$0.066340901
Total Floating Correction for trades from to 11/26/07 \$0.00
 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
 GSAMPT06-HE3 M-8 - Interest Shortfall Payment Amount \$0.499521148
 MSAC06-WMC2 B-2 - Interest Shortfall Payment Amount \$0.032714874
 MSCT06-HE2 B-2 - Interest Shortfall Payment Amount \$0.033368222
 RAMP06-NC2 M-8 - Interest Shortfall Payment Amount \$0.017218567
 RASC06-KS3 M-8 - Interest Shortfall Payment Amount \$4.503892457

For ABX.HE.BBB-.06-2: Total Interest Shortfall Payment Amount \$6.338442311

Total Fixed Correction for trades effective prior to 2/26/07 \$11.481969522
Total Floating Correction for trades effective prior to 2/26/07 \$21.180170038
Total Floating Correction trades effective between 2/26/07 to 3/26/07 \$21.18017004
Total Floating Correction trades effective between 3/26/07 to 4/25/07 \$9.499651547
Total Floating Correction trades effective between 4/25/07 to 5/25/07 \$9.392349640
Total Floating Correction trades effective between 5/25/07 to 6/25/07 \$9.267549203
Total Floating Correction trades effective between 6/25/07 to 7/25/07 \$8.930988414
Total Floating Correction trades effective between 7/25/07 to 8/27/07 \$8.745877919
Total Floating Correction trades effective between 8/27/07 to 9/25/07 \$5.454006763
Total Floating Correction trades effective between 9/25/07 to 10/25/07 \$5.171572510
Total Floating Correction trades effective btwn 10/25/07 to 11/26/07 \$3.393297575
Total Floating Correction for trades from to 11/26/07 \$0.00
 MSAC06-WMC2 B-3 – Feb 26, 2007 *Fixed Correction* \$11.481969522
 MSAC06-WMC2 B-3 – Mar 26, 2007 *Floating Correction* \$11.547336407
 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
 MSAC06-WMC2 B-3 – Jun 25, 2007 *Floating Correction* \$ 0.151786400
 MSCT06-HE2 B-3 – Jun 25, 2007 *Floating Correction* \$ 0.184774389
 MSCT06-HE2 B-3 – Jul 25, 2007 *Floating Correction* \$ 0.185110495
 MSAC06-WMC2 B-3 – Aug 27, 2007 *Floating Correction* \$ 3.064579332
 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
 MSAC06-WMC2 B-3 – Nov 26, 2007 *Floating Correction* \$0.376450250
 MSCT06-HE2 B-3 – Nov 26, 2007 *Floating Correction* \$ 3.016847325
 GSAMPT06-HE3 M-9 - Interest Shortfall Payment Amount \$0.603511592
 MSAC06-WMC2 B-3 - Interest Shortfall Payment Amount \$0.041229004
 MSCT06-HE2 B-3 - Interest Shortfall Payment Amount \$0.041722247
 RAMP06-NC2 M-9 - Interest Shortfall Payment Amount \$0.021736111
 RASC06-KS3 M-9 - Interest Shortfall Payment Amount \$5.630243357

For ABX.HE.BBB.07-1: Total Interest Shortfall Payment Amount \$0.205796034

CBASS06-CB6 M-8 - Interest Shortfall Payment Amount \$0.152906495
 GSAMPT06-HE5 M-8 - Interest Shortfall Payment Amount \$0.035996627
 RASC06-KS9 M-8 - Interest Shortfall Payment Amount \$0.016892912

For ABX-HE-BBB- 07-1: Total Interest Shortfall Payment Amount \$0.240155362

CBASS06-CB6 B-1 - Interest Shortfall Payment Amount \$0.174622470
 GSAMPT06-HE5 M-9 - Interest Shortfall Payment Amount \$0.044269464
 RASC06-KS9 M-9 - Interest Shortfall Payment Amount \$0.021263428

For ABX.HE.BBB.07-2: Total Interest Shortfall Payment Amount \$3.599265303

ACEHELT07-HE4 M-8 - Interest Shortfall Payment Amount \$0.732860798
 GSAMPT07-NC1 M-8 - Interest Shortfall Payment Amount \$0.042457288
 NHELI07-2 M-8 - Interest Shortfall Payment Amount \$2.823947217

For ABX.HE.BBB-.07-2: Total Interest Shortfall Payment Amount \$3.610219228

ACEHELT07-HE4 M-9 - Interest Shortfall Payment Amount \$0.732854903
 GSAMPT07-NC1 M-9 - Interest Shortfall Payment Amount \$0.053442558
 NHELI07-2 M-9 - Interest Shortfall Payment Amount \$2.823921767

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.07-1: Total Interest Shortfall Payment Amount \$0.163558630

CBASS06-CB6 A-II-4 - Interest Shortfall Payment Amount \$0.121367275
 GSAMPT06-HE5 A-2D - Interest Shortfall Payment Amount \$0.027633678
 RASC06-KS9 A-I-4 - Interest Shortfall Payment Amount \$0.014557677

For ABX.HE.AA.07-1: Total Interest Shortfall Payment Amount \$0.163136072

CBASS06-CB6 M-2 - Interest Shortfall Payment Amount \$0.122634930
 GSAMPT06-HE5 M-2 - Interest Shortfall Payment Amount \$0.028318574
 RASC06-KS9 M-2S - Interest Shortfall Payment Amount \$0.012182568

For ABX.HE.A.07-1: Total Interest Shortfall Payment Amount \$0.168657646

CBASS06-CB6 M-5 - Interest Shortfall Payment Amount \$0.126870398
 GSAMPT06-HE5 M-5 - Interest Shortfall Payment Amount \$0.029183856
 RASC06-KS9 M-5 - Interest Shortfall Payment Amount \$0.012603393

For ABX.HE.AAA.07-2: Total Interest Shortfall Payment Amount \$0.098114056

GSAMPT07-NC1 A-2D - Interest Shortfall Payment Amount \$0.029653780
 NHELI07-2 II-A-4 - Interest Shortfall Payment Amount \$0.068460276

For ABX.HE.AA.07-2: Total Interest Shortfall Payment Amount \$0.099489964

GSAMPT07-NC1 M-2 - Interest Shortfall Payment Amount \$0.030071249
 NHELI07-2 M-2 - Interest Shortfall Payment Amount \$0.069418715

For ABX.HE.A.07-2: Total Interest Shortfall Payment Amount \$0.103844439

GSAMPT07-NC1 M-5 - Interest Shortfall Payment Amount \$0.031336344
 NHELI07-2 M-5 - Interest Shortfall Payment Amount \$0.072508095

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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