

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 \$ 0.22728969**  
 MSCT06-HE2 B-2 – **Oct 25, 2007 Floating Correction \$ 0.02823624**  
 MSCT06-HE2 B-2 – **Nov 26, 2007 Floating Correction \$ 0.052823871**

**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 \$ 0.012898076**  
 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](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](mailto:Kent.McGuire@markit.com) or [Jim.Savitsky@markit.com](mailto:Jim.Savitsky@markit.com)

**About Markit**

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