

July 26, 2007

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.BBB.06-1: Total Interest Shortfall Payment Amount \$11.63
Total Interest Shortfall Reimbursement Payment Amount \$24.44

SAILT05-HE3 M-8 – *Interest Shortfall Payment Amount \$0.64*
SVHLT05-4 M-8 – *Interest Shortfall Payment Amount \$9.35*
ARSI05-W2 M-8 – *Interest Shortfall Payment Amount \$1.64*
CWABT05-BC5 M-8 – *Interest Shortfall Reimbursement Payment Amount \$24.44*

For ABX.HE.BBB-.06-1: Total Interest Shortfall Payment Amount \$69.54
Total Interest Shortfall Reimbursement Payment Amount \$24.44

ARSI05-W2 M-9 – *Interest Shortfall Payment Amount \$14.14*
BSABST05-HE11 M-8 – *Interest Shortfall Payment Amount \$11.48*
SAILT05-HE3 M-9 – *Interest Shortfall Payment Amount \$17.30*
SVHLT05-4 M-9 – *Interest Shortfall Payment Amount \$9.35*
HEAT05-8 B-1 – *Interest Shortfall Payment Amount \$17.26*
CWABT05-BC5 B – *Interest Shortfall Reimbursement Payment Amount \$24.44*

For ABX.HE.BBB.06-2: Total Interest Shortfall Payment Amount \$21.88
Total Floating Correction for trades effective prior to 4/25/07 \$0.15

GSAMPT06-HE3 M-8 – *Interest Shortfall Payment Amount \$0.13*
CARRMLT06-NC1 M-8 – *Interest Shortfall Payment Amount \$21.75*

For ABX.HE.BBB-.06-2: Total Interest Shortfall Payment Amount \$159.63
Total Interest Shortfall Reimbursement Payment Amount \$28.04
Total Floating Correction for trades effective prior to 4/25/07 \$0.16

JPMMA06-FRE1 M-9 – *Interest Shortfall Payment Amount \$29.15*
MLMIT06-HE1 B-3A – *Interest Shortfall Payment Amount \$30.88*
GSAMPT06-HE3 M-9 – *Interest Shortfall Payment Amount \$0.14*
LBMLT06-1 M-9 – *Interest Shortfall Payment Amount \$6.25*
SAILT06-4 M-8 – *Interest Shortfall Payment Amount \$2.01*
CARRMLT06-NC1 M-9 – *Interest Shortfall Payment Amount \$67.59*
MSCT06-HE2 B-3 – *Interest Shortfall Payment Amount \$15.39*
BSABST06-HE3 M-9 – *Interest Shortfall Payment Amount \$8.21*
HEAT06-4 B-1 – *Interest Shortfall Reimbursement Payment Amount \$1.11*
RAMP06-NC2 M-9 – *Interest Shortfall Reimbursement Payment Amount \$26.92*

Nuisance Shortfalls and Reimbursements (No Payments Expected)

Each 07-1Index is experiencing a shortfall of four cents per million of notional due to the Civil Relief Act being applied to the [CBASS06-CB6](#) deal.

ABX.HE.AAA.06-2, ABX.HE.AA.06-2 and ABX.HE.A.06-2 have experienced a shortfall of eleven cents per million due to the Civil Relief Act being applied to the [GSAMPT06-HE3](#). Additionally, each of these indices had a correction of thirteen cents per million for trades effective prior to April 25, 2007 due to a Trustee correction on the April report for the [GSAMPT06-HE3](#) deal.

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.

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