



Index	Deal Name	Tranche	CUSIP	Factor	Original Principal Amount (\$)
<b>ABX.HE.AAA.06-2 Constituents</b>					
ABX.HE.AAA.06-2	LONG BEACH MORTGAGE LOAN TRUST 2006-1	II-A4	542514RM8	1	78,716,000
ABX.HE.AAA.06-2	CWABS ASSET-BACKED CERTIFICATES TRUST 2006-8	2-A-4	045427AD3	1	140,064,000
ABX.HE.AAA.06-2	MORGAN STANLEY ABS CAPITAL I INC. TRUST 2006-WMC2	A-2D	61749KAF0	1	242,825,000
ABX.HE.AAA.06-2	ARGENT SECURITIES TRUST SERIES 2006-W1	A-2D	040104RG8	1	103,596,000
ABX.HE.AAA.06-2	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF4	A-3	362334FT6	1	67,566,000
ABX.HE.AAA.06-2	ACE SECURITIES CORP. HOME EQUITY LOAN TRUST, SERIES 2006-NC1	A-2D	004421UT8	1	67,164,000
ABX.HE.AAA.06-2	SOUNDVIEW HOME LOAN TRUST 2006-OPT5	II-A-4	83612CAE9	1	125,858,000
ABX.HE.AAA.06-2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-4	A5	86360WAE2	1	90,492,000
ABX.HE.AAA.06-2	GSAMP TRUST 2006-HE3	A-2D	36244KAE5	1	49,697,000
ABX.HE.AAA.06-2	MERRILL LYNCH MORTGAGE INVESTORS TRUST, SERIES 2006-HE1	A-2D	59020U3D5	1	19,554,000
ABX.HE.AAA.06-2	J.P. MORGAN MORTGAGE ACQUISITION CORP. 2006-FRE1	A-4	46626LFM7	1	25,395,000
ABX.HE.AAA.06-2	RASC SERIES 2006-KS3 TRUST	A-I-4	76113ABJ9	1	79,903,000
ABX.HE.AAA.06-2	RAMP SERIES 2006-NC2 TRUST	A-3	75156TAC4	1	43,831,000
ABX.HE.AAA.06-2	HOME EQUITY ASSET TRUST 2006-4	2-A-4	437084VN3	1	82,600,000
ABX.HE.AAA.06-2	BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE3	A-3	07387UHR5	1	24,954,000
ABX.HE.AAA.06-2	MASTR ASSET BACKED SECURITIES TRUST 2006-NC1	A-4	57643LNF9	1	55,733,000
ABX.HE.AAA.06-2	CARRINGTON MORTGAGE LOAN TRUST, SERIES 2006-NC1	A-4	144531EX4	1	81,745,000
ABX.HE.AAA.06-2	STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2006-WF2	A4	86360LAD8	1	92,326,000
ABX.HE.AAA.06-2	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-OP1	A-2C	81375WJE7	1	55,476,000
ABX.HE.AAA.06-2	MORGAN STANLEY CAPITAL I INC. TRUST 2006-HE2	A-2d	617451EV7	1	183,755,000
<b>ABX.HE.AA.06-2 Constituents</b>					
ABX.HE.AA.06-2	LONG BEACH MORTGAGE LOAN TRUST 2006-1	M-2	542514RP1	1	77,500,000
ABX.HE.AA.06-2	CWABS ASSET-BACKED CERTIFICATES TRUST 2006-8	M-2	045427AF8	1	63,000,000
ABX.HE.AA.06-2	MORGAN STANLEY ABS CAPITAL I INC. TRUST 2006-WMC2	M-2	61749KAH6	1	72,884,000
ABX.HE.AA.06-2	ARGENT SECURITIES TRUST SERIES 2006-W1	M-2	040104RJ2	1	80,762,000
ABX.HE.AA.06-2	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF4	M-2	362334FW9	1	49,556,000
ABX.HE.AA.06-2	ACE SECURITIES CORP. HOME EQUITY LOAN TRUST, SERIES 2006-NC1	M-2	004421UV3	1	43,039,000
ABX.HE.AA.06-2	SOUNDVIEW HOME LOAN TRUST 2006-OPT5	M-2	83612CAG4	1	93,500,000
ABX.HE.AA.06-2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-4	M1	86360WAF9	1	157,794,000
ABX.HE.AA.06-2	GSAMP TRUST 2006-HE3	M-2	36244KAG0	1	59,063,000
ABX.HE.AA.06-2	MERRILL LYNCH MORTGAGE INVESTORS TRUST, SERIES 2006-HE1	M-2	59020U3F0	1	28,909,000
ABX.HE.AA.06-2	J.P. MORGAN MORTGAGE ACQUISITION CORP. 2006-FRE1	M-2	46626LFP0	1	36,953,000
ABX.HE.AA.06-2	RASC SERIES 2006-KS3 TRUST	M-2	76113ABM2	1	40,825,000
ABX.HE.AA.06-2	RAMP SERIES 2006-NC2 TRUST	M-2	75156TAE0	1	23,180,000
ABX.HE.AA.06-2	HOME EQUITY ASSET TRUST 2006-4	M-2	437084VS2	1	52,000,000
ABX.HE.AA.06-2	BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE3	M-2	07387UHT1	1	30,150,000
ABX.HE.AA.06-2	MASTR ASSET BACKED SECURITIES TRUST 2006-NC1	M-2	57643LNH5	1	29,285,000
ABX.HE.AA.06-2	CARRINGTON MORTGAGE LOAN TRUST, SERIES 2006-NC1	M-2	144531EZ9	1	48,996,000
ABX.HE.AA.06-2	STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2006-WF2	M2	86360LAF3	1	55,865,000
ABX.HE.AA.06-2	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-OP1	M-2	81375WJG2	1	35,901,000
ABX.HE.AA.06-2	MORGAN STANLEY CAPITAL I INC. TRUST 2006-HE2	M-2	617451EX3	1	71,406,000
<b>ABX.HE.A.06-2 Constituents</b>					
ABX.HE.A.06-2	LONG BEACH MORTGAGE LOAN TRUST 2006-1	M-5	542514RS5	1	40,000,000
ABX.HE.A.06-2	CWABS ASSET-BACKED CERTIFICATES TRUST 2006-8	M-5	045427AJ0	1	33,000,000
ABX.HE.A.06-2	MORGAN STANLEY ABS CAPITAL I INC. TRUST 2006-WMC2	M-5	61749KAL7	1	40,346,000
ABX.HE.A.06-2	ARGENT SECURITIES TRUST SERIES 2006-W1	M-5	040104RM5	1	39,813,000
ABX.HE.A.06-2	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF4	M-5	362334FZ2	1	24,397,000
ABX.HE.A.06-2	ACE SECURITIES CORP. HOME EQUITY LOAN TRUST, SERIES 2006-NC1	M-5	004421UY7	1	21,189,000
ABX.HE.A.06-2	SOUNDVIEW HOME LOAN TRUST 2006-OPT5	M-5	83612CAK5	1	54,250,000
ABX.HE.A.06-2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-4	M4	86360WAJ1	1	36,696,000
ABX.HE.A.06-2	GSAMP TRUST 2006-HE3	M-5	36244KAK1	1	29,531,000
ABX.HE.A.06-2	MERRILL LYNCH MORTGAGE INVESTORS TRUST, SERIES 2006-HE1	M-5	59020U3J2	1	15,235,000
ABX.HE.A.06-2	J.P. MORGAN MORTGAGE ACQUISITION CORP. 2006-FRE1	M-5	46626LFS4	1	17,717,000
ABX.HE.A.06-2	RASC SERIES 2006-KS3 TRUST	M-5	76113ABQ3	1	20,125,000
ABX.HE.A.06-2	RAMP SERIES 2006-NC2 TRUST	M-5	75156TAH3	1	12,920,000
ABX.HE.A.06-2	HOME EQUITY ASSET TRUST 2006-4	M-5	437084VV5	1	25,600,000
ABX.HE.A.06-2	BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE3	M-5	07387UHW4	1	15,075,000
ABX.HE.A.06-2	MASTR ASSET BACKED SECURITIES TRUST 2006-NC1	M-5	57643LNL6	1	14,185,000
ABX.HE.A.06-2	CARRINGTON MORTGAGE LOAN TRUST, SERIES 2006-NC1	M-5	144531FC9	1	24,498,000
ABX.HE.A.06-2	STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2006-WF2	M5	86360LAJ5	1	21,437,000
ABX.HE.A.06-2	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-OP1	M-5	81375WJK3	1	15,746,000
ABX.HE.A.06-2	MORGAN STANLEY CAPITAL I INC. TRUST 2006-HE2	M-5	617451FA2	1	36,270,000
<b>ABX.HE.BBB.06-2 Constituents</b>					
ABX.HE.BBB.06-2	LONG BEACH MORTGAGE LOAN TRUST 2006-1	M-8	542514RV8	1	25,000,000
ABX.HE.BBB.06-2	CWABS ASSET-BACKED CERTIFICATES TRUST 2006-8	M-8	045427AM3	1	22,000,000
ABX.HE.BBB.06-2	MORGAN STANLEY ABS CAPITAL I INC. TRUST 2006-WMC2	B-2	61749KAP8	1	27,331,000
ABX.HE.BBB.06-2	ARGENT SECURITIES TRUST SERIES 2006-W1	M-8	040104RQ6	1	31,850,000
ABX.HE.BBB.06-2	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF4	M-8	362334GC2	1	18,298,000
ABX.HE.BBB.06-2	ACE SECURITIES CORP. HOME EQUITY LOAN TRUST, SERIES 2006-NC1	M-8	004421VB6	1	16,553,000
ABX.HE.BBB.06-2	SOUNDVIEW HOME LOAN TRUST 2006-OPT5	M-8	83612CAN9	1	38,750,000
ABX.HE.BBB.06-2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-4	M7	86360WAM4	1	19,571,000

ABX.HE.BBB-06-2	GSAMP TRUST 2006-HE3	M-8	36244KAN5	1	22,348,000
ABX.HE.BBB-06-2	MERRILL LYNCH MORTGAGE INVESTORS TRUST, SERIES 2006-HE1	B-2A	59020U3N3	1	6,251,000
ABX.HE.BBB-06-2	J.P. MORGAN MORTGAGE ACQUISITION CORP. 2006-FRE1	M-8	46626LFV7	1	14,174,000
ABX.HE.BBB-06-2	RASC SERIES 2006-KS3 TRUST	M-8	76113ABT7	1	12,650,000
ABX.HE.BBB-06-2	RAMP SERIES 2006-NC2 TRUST	M-8	75156TAL4	1	7,600,000
ABX.HE.BBB-06-2	HOME EQUITY ASSET TRUST 2006-4	M-8	437084VY9	1	16,000,000
ABX.HE.BBB-06-2	BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE3	M-8	07387UHZ7	1	11,505,000
ABX.HE.BBB-06-2	MASTR ASSET BACKED SECURITIES TRUST 2006-NC1	M-8	57643LNP7	1	11,897,000
ABX.HE.BBB-06-2	CARRINGTON MORTGAGE LOAN TRUST, SERIES 2006-NC1	M-8	144531FF2	1	15,852,000
ABX.HE.BBB-06-2	STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2006-WF2	M8	86360LAM8	1	12,342,000
ABX.HE.BBB-06-2	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-OP1	B-2	81375WJN7	1	11,337,000
ABX.HE.BBB-06-2	MORGAN STANLEY CAPITAL I INC. TRUST 2006-HE2	B-2	617451FD6	1	29,469,000
<b>ABX.HE.BBB-06-2 Constituents</b>					
ABX.HE.BBB-06-2	LONG BEACH MORTGAGE LOAN TRUST 2006-1	M-9	542514RW6	1	20,000,000
ABX.HE.BBB-06-2	CWABS ASSET-BACKED CERTIFICATES TRUST 2006-8	M-9	045427AN1	1	17,000,000
ABX.HE.BBB-06-2	MORGAN STANLEY ABS CAPITAL I INC. TRUST 2006-WMC2	B-3	61749KAQ6	1	26,030,000
ABX.HE.BBB-06-2	ARGENT SECURITIES TRUST SERIES 2006-W1	M-9	040104RR4	1	22,750,000
ABX.HE.BBB-06-2	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF4	B-1	362334GJ7	1	12,961,000
ABX.HE.BBB-06-2	ACE SECURITIES CORP. HOME EQUITY LOAN TRUST, SERIES 2006-NC1	M-9	004421VC4	1	13,243,000
ABX.HE.BBB-06-2	SOUNDVIEW HOME LOAN TRUST 2006-OPT5	M-9	83612CAP4	1	34,100,000
ABX.HE.BBB-06-2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-4	M8	86360WAN2	1	18,348,000
ABX.HE.BBB-06-2	GSAMP TRUST 2006-HE3	M-9	36244KAP0	1	19,156,000
ABX.HE.BBB-06-2	MERRILL LYNCH MORTGAGE INVESTORS TRUST, SERIES 2006-HE1	B-3A	59020U3Q6	1	5,079,000
ABX.HE.BBB-06-2	J.P. MORGAN MORTGAGE ACQUISITION CORP. 2006-FRE1	M-9	46626LFW5	1	11,136,000
ABX.HE.BBB-06-2	RASC SERIES 2006-KS3 TRUST	M-9	76113ABU4	1	11,500,000
ABX.HE.BBB-06-2	RAMP SERIES 2006-NC2 TRUST	M-9	75156TAM2	1	7,600,000
ABX.HE.BBB-06-2	HOME EQUITY ASSET TRUST 2006-4	B-1	437084VZ6	1	11,200,000
ABX.HE.BBB-06-2	BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE3	M-9	07387UJA0	1	9,124,000
ABX.HE.BBB-06-2	MASTR ASSET BACKED SECURITIES TRUST 2006-NC1	M-9	57643LNQ5	1	7,778,000
ABX.HE.BBB-06-2	CARRINGTON MORTGAGE LOAN TRUST, SERIES 2006-NC1	M-9	144531FG0	1	14,410,000
ABX.HE.BBB-06-2	STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2006-WF2	M9	86360LAN6	1	18,189,000
ABX.HE.BBB-06-2	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-OP1	B-3	81375WJP2	1	12,597,000
ABX.HE.BBB-06-2	MORGAN STANLEY CAPITAL I INC. TRUST 2006-HE2	B-3	617451FE4	1	23,802,000

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