



Annex Date: 14th of February 2007  
 Legal Final Maturity of Index: 25th of May 2046  
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TABX.HE.BBB Index Tranches	Fixed Coupon
TABX.HE.07-1.06-2.BBB.0-3	500
TABX.HE.07-1.06-2.BBB.3-7	500
TABX.HE.07-1.06-2.BBB.7-12	500
TABX.HE.07-1.06-2.BBB.12-20	467
TABX.HE.07-1.06-2.BBB.20-35	200
TABX.HE.07-1.06-2.BBB.35-100	51

Reference Entity	Class	CUSIP	Legal Final Maturity	Initial Factor	Coupon at Commencement
1 ABFC 2006-OPT2 Trust	M-8	00075XAP2	10/25/2036	1.00000000	LIBOR + 100bps
2 ACE SECURITIES CORP. HOME EQUITY LOAN TRUST, SERIES 2006-NC1	M-8	004421VB6	12/25/2035	1.00000000	LIBOR + 185bps
3 ACE Securities Corp. Home Equity Loan Trust, Series 2006-NC3	M-8	00442EAR6	12/25/2036	1.00000000	LIBOR + 130bps
4 Argent Securities Trust 2006-W1	M-8	040104RQ6	3/25/2036	1.00000000	LIBOR + 150bps
5 Bear Stearns Asset Backed Securities I Trust 2006-HE10	II-M-8	07389RBA3	12/25/2036	1.00000000	LIBOR + 160bps
6 Bear Stearns Asset Backed Securities I Trust 2006-HE3	M-8	07387UHZ7	4/25/2036	1.00000000	LIBOR + 140bps
7 CARRINGTON MORTGAGE LOAN TRUST, SERIES 2006-NC1	M-8	144531FF2	1/25/2036	1.00000000	LIBOR + 155bps
8 Carrington Mortgage Loan Trust, Series 2006-NC4	M-8	14453MAN4	10/25/2036	1.00000000	LIBOR + 80bps
9 C-BASS 2006-CB8 Trust	M-8	14986PAN3	7/25/2036	1.00000000	LIBOR + 39bps
10 Citigroup Mortgage Loan Trust 2006-WFHE3	M8	17309QAM6	10/25/2036	1.00000000	LIBOR + 100bps
11 CWABS Asset-Backed Certificates Trust 2006-18	M8	23243WAM0	3/25/2037	1.00000000	LIBOR + 110bps
12 CWABS ASSET-BACKED CERTIFICATES TRUST 2006-8	M8	045427AM3	1/25/2046	1.00000000	LIBOR + 115bps
13 FFMLT Trust 2006-FF13	M-8	30247DAN1	10/25/2036	1.00000000	LIBOR + 95bps
14 FFMLT TRUST 2006-FF4	M-8	362334GC2	2/25/2046	1.00000000	LIBOR + 135bps
15 Fremont Home Loan Trust 2006-3	M-8	35729MAN7	2/25/2037	1.00000000	LIBOR + 105bps
16 GSAMP TRUST 2006-HE3	M-8	36244KAN5	5/25/2046	1.00000000	LIBOR + 110bps
17 GSAMP TRUST 2006-HE5	M-8	362437AN5	8/25/2036	1.00000000	LIBOR + 110bps
18 HOME EQUITY ASSET TRUST 2006-4	M-8	437084VY9	8/25/2036	1.00000000	LIBOR + 120bps
19 HOME EQUITY ASSET TRUST 2006-7	M-8	43709NAP8	1/25/2037	1.00000000	LIBOR + 110bps
20 J.P. MORGAN MORTGAGE ACQUISITION CORP. 2006-FRE1	M8	46626LHV7	5/25/2035	1.00000000	LIBOR + 145bps
21 J.P. Morgan Mortgage Acquisition Trust 2006-CH2	MV8	46629QBE5	10/25/2036	1.00000000	LIBOR + 100bps
22 Long Beach Mortgage Loan Trust 2006-1	M-8	542514RV8	2/25/2036	1.00000000	LIBOR + 145bps
23 Long Beach Mortgage Loan Trust 2006-6	M-8	54251RAN3	7/25/2036	1.00000000	LIBOR + 105bps
24 MASTR ASSET BACKED SECURITIES TRUST 2006-NC1	M-8	57643LNP7	1/25/2036	1.00000000	LIBOR + 140bps
25 MASTR Asset Backed Securities Trust 2006-NC3	M-8	55275RAN2	10/25/2036	1.00000000	LIBOR + 140bps
26 MERRILL LYNCH MORTGAGE INVESTORS TRUST MORTGAGE LOAN ASSET-BACKED CERTIFICATES, SERIES 2006-HE1	B-2A	59020U3N3	12/25/2036	1.00000000	LIBOR + 145bps
27 Merrill Lynch Mortgage Investors Trust, Series 2006-HE5	B-2	59022QAN2	8/25/2037	1.00000000	LIBOR + 100bps
28 Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	B-2	61750FAP5	9/25/2036	1.00000000	LIBOR + 95bps
29 Morgan Stanley ABS Capital I Inc. Trust 2006-WMC2	B-2	61749KAP8	7/25/2036	1.00000000	LIBOR + 105bps
30 Morgan Stanley Capital I Inc. Trust 2006-HE2	B-2	617451FD6	3/25/2036	1.00000000	LIBOR + 120bps
31 RAMP SERIES 2006-NC2 TRUST	M-8	75156TAL4	2/25/2036	1.00000000	LIBOR + 140bps
32 RASC Series 2006-KS3 Trust	M-8	76113ABT7	4/25/2036	1.00000000	LIBOR + 120bps
33 RASC Series 2006-KS9 Trust	M-8	75406YAN7	11/25/2036	1.00000000	LIBOR + 145bps
34 Securitized Asset Backed Receivables LLC Trust 2006-HE2	B-2	81377AAM4	7/25/2036	1.00000000	LIBOR + 120bps
35 Securitized Asset Backed Receivables LLC Trust 2006-OP1	B-2	81375WJN7	10/25/2035	1.00000000	LIBOR + 140bps
36 Soundview Home Loan Trust 2006-EQ1	M-8	83612JAM6	10/25/2036	1.00000000	LIBOR + 90bps
37 SOUNDVIEW HOME LOAN TRUST 2006-OPT5	M-8	83612CAN9	7/25/2036	1.00000000	LIBOR + 110bps
38 Structured Asset Investment Loan Trust 2006-4	M7	86360WAM4	7/25/2036	1.00000000	LIBOR + 120bps
39 Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC4	M8	86359RAN6	12/25/2036	1.00000000	LIBOR + 140bps
40 Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	M8	86360LAM8	7/25/2036	1.00000000	LIBOR + 105bps

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