

September 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.BBB-.06-1: Total Interest Shortfall Payment Amount \$0.220927271

GSAMPT05-HE4 B-3 - [Interest Shortfall Payment Amount \\$0.152853250](#)

RAMP05-EFC4 M-9 - [Interest Shortfall Payment Amount \\$0.030135724](#)

RASC05-KS11 M-9 - [Interest Shortfall Payment Amount \\$0.037938296](#)

For ABX.HE.PENAAA.06-2: Total Interest Shortfall Payment Amount \$0.608397530

GSAMPT06-HE3 A-2C - [Interest Shortfall Payment Amount \\$0.366743014](#)

JPMMA06-FRE1 A3 - [Interest Shortfall Payment Amount \\$0.044891556](#)

MSAC06-WMC2 A-2c - [Interest Shortfall Payment Amount \\$0.050953929](#)

MSCT06-HE2 A-2c - [Interest Shortfall Payment Amount \\$0.135163993](#)

SABRT06-OP1 A-2B - [Interest Shortfall Payment Amount \\$0.010645038](#)

For ABX.HE.AAA.06-2: Total Interest Shortfall Payment Amount \$0.734959381

GSAMPT06-HE3 A-2D - [Interest Shortfall Payment Amount \\$0.379280137](#)

JPMMA06-FRE1 A4 - [Interest Shortfall Payment Amount \\$0.104000164](#)

MSAC06-WMC2 A-2d - [Interest Shortfall Payment Amount \\$0.052895667](#)

MSCT06-HE2 A-2d - [Interest Shortfall Payment Amount \\$0.139749345](#)

SABRT06-OP1 A-2C - [Interest Shortfall Payment Amount \\$0.059034069](#)

For ABX.HE.AA.06-2: Total Interest Shortfall Payment Amount \$0.753794990

GSAMPT06-HE3 M-2 - [Interest Shortfall Payment Amount \\$0.386246739](#)

JPMMA06-FRE1 M2 - [Interest Shortfall Payment Amount \\$0.108893987](#)

MSAC06-WMC2 M-2 - [Interest Shortfall Payment Amount \\$0.053870982](#)

MSCT06-HE2 M-2 - [Interest Shortfall Payment Amount \\$0.143831317](#)

SABRT06-OP1 M-2 - [Interest Shortfall Payment Amount \\$0.060951965](#)

For ABX.HE.A.06-2: Total Interest Shortfall Payment Amount \$0.783191789

GSAMPT06-HE3 M-5 - [Interest Shortfall Payment Amount \\$0.397401444](#)

JPMMA06-FRE1 M5 - [Interest Shortfall Payment Amount \\$0.114177592](#)

MSAC06-WMC2 M-5 - [Interest Shortfall Payment Amount \\$0.055425599](#)

MSCT06-HE2 M-5 - [Interest Shortfall Payment Amount \\$0.150960987](#)

SABRT06-OP1 M-5 - [Interest Shortfall Payment Amount \\$0.065226167](#)

For ABX.HE.BBB.06-2: Total Interest Shortfall Payment Amount \$0.965045079**Total Writedown Amount \$65154.060365834**

GSAMPT06-HE3 M-8 - [Interest Shortfall Payment Amount \\$0.497730436](#)

JPMMA06-FRE1 M8 - [Interest Shortfall Payment Amount \\$0.147702044](#)

MSAC06-WMC2 B-2 - [Interest Shortfall Payment Amount \\$0.050006930](#)

MSAC06-WMC2 B-2 - [Writedown Amount \\$36533.622626322](#)

MSCT06-HE2 B-2 - [Interest Shortfall Payment Amount \\$0.187150684](#)

SABRT06-OP1 B-2 - [Interest Shortfall Payment Amount \\$0.082454985](#)

SAILT06-4 M7 - [Writedown Amount \\$28620.437739513](#)

For ABX.HE.BBB-.06-2: Total Interest Shortfall Payment Amount \$1.115334703**Total Writedown Amount \$40142.681175000**

GSAMPT06-HE3 M-9 - [Interest Shortfall Payment Amount \\$0.605033213](#)

JPMMA06-FRE1 M9 - [Interest Shortfall Payment Amount \\$0.181593989](#)

LBMLT06-1 M-9 - [Writedown Amount \\$40142.681175000](#)

MSCT06-HE2 B-3 - [Interest Shortfall Payment Amount \\$0.235574307](#)

SABRT06-OP1 B-3 - [Interest Shortfall Payment Amount \\$0.093133193](#)

For ABX.HE.BBB.07-1: Total Interest Shortfall Payment Amount \$0.183549325
Total Writedown Amount \$65477.018460645
Total Writedown Reimbursement Amount \$238.396227273
 CBASS06-CB6 M-8 - Interest Shortfall Payment Amount \$0.088202833
 FFMLT06-FF13 M-8 - Interest Shortfall Payment Amount \$0.035003444
 HEAT06-7 M-8 - Writedown Amount \$29676.590500000
 HEAT06-7 M-8 - Writedown Reimbursement Amount \$238.396227273
 JPMMA06-CH2 MV8 - Interest Shortfall Payment Amount \$0.060343047
 LBMLT06-6 M-8 - Writedown Amount \$35800.427960645

For ABX.HE.BBB-.07-1: Total Interest Shortfall Payment Amount \$0.221062855
Total Writedown Amount \$20449.795513864
 CBASS06-CB6 B-1 - Interest Shortfall Payment Amount \$0.101205882
 FFMLT06-FF13 M-9 - Interest Shortfall Payment Amount \$0.044745349
 JPMMA06-CH2 MV9 - Interest Shortfall Payment Amount \$0.075111623
 RASC06-KS9 M-9 - Writedown Amount \$8704.479042357
 SABRT06-HE2 B-3 - Writedown Amount \$11745.316471507

For ABX.HE.PENAAA.07-2: Total Interest Shortfall Payment Amount \$0.080002094
Total Interest Shortfall Reimb Payment Amount \$0.017550328
Total Fixed Correction for trades effective prior to 05/27/08 \$13.694901695
Total Fixed Correction for trades effective from 05/27/08 \$0.00
Total Floating Correction for trades effective prior to 06/25/08 \$13.757069996
Total Floating Correction for trades effective from 06/25/08 \$0.00
 NHELI07-2 II-A-3 – **May 27, 2008 Fixed Correction \$13.694901695**
 NHELI07-2 II-A-3 – **Jun 25, 2008 Floating Correction \$13.757069996**
 HISAST07-NC1 A-3 - Interest Shortfall Payment Amount \$0.011025197
 MSAC07-NC3 A-2c - Interest Shortfall Reimbursement Payment Amount \$0.017550328
 NHELI07-2 II-A-3 - Interest Shortfall Payment Amount \$0.068976897

For ABX.HE.AAA.07-2: Total Interest Shortfall Payment Amount \$0.082751123
Total Interest Shortfall Reimb Payment Amount \$0.018009054
Total Fixed Correction for trades effective prior to 05/27/08 \$33.708550879
Total Fixed Correction for trades effective from 05/27/08 \$0.00
Total Floating Correction for trades effective prior to 06/25/08 \$33.794288485
Total Floating Correction for trades effective from 06/25/08 \$0.00
 NHELI07-2 II-A-4 – **May 27, 2008 Fixed Correction \$33.708550879**
 NHELI07-2 II-A-4 – **Jun 25, 2008 Floating Correction \$33.794288485**
 HISAST07-NC1 A-4 - Interest Shortfall Payment Amount \$0.011448621
 MSAC07-NC3 A-2d - Interest Shortfall Reimbursement Payment Amount \$0.018009054
 NHELI07-2 II-A-4 - Interest Shortfall Payment Amount \$0.071302502

For ABX.HE.AA.07-2: Total Interest Shortfall Payment Amount \$0.083917197
Total Interest Shortfall Reimb Payment Amount \$0.018349067
Total Fixed Correction for trades effective prior to 05/27/08 \$85.263250440
Total Fixed Correction for trades effective from 05/27/08 \$0.00
Total Floating Correction for trades effective prior to 06/25/08 \$85.560412362
Total Floating Correction for trades effective from 06/25/08 \$0.00
 NHELI07-2 M-2 – **May 27, 2008 Fixed Correction \$85.263250440**
 NHELI07-2 M-2 – **Jun 25, 2008 Floating Correction \$85.560412362**
 HISAST07-NC1 M-2 - Interest Shortfall Payment Amount \$0.011565652
 MSAC07-NC3 M-2 - Interest Shortfall Reimbursement Payment Amount \$0.018349067
 NHELI07-2 M-2 - Interest Shortfall Payment Amount \$0.072351545

For ABX.HE.A.07-2: Total Interest Shortfall Payment Amount \$0.088900874

Total Interest Shortfall Reimb Payment Amount \$0.019940383

Total Fixed Correction for trades effective prior to 05/27/08 \$184.885599335

Total Fixed Correction for trades effective from 05/27/08 \$0.00

Total Floating Correction for trades effective prior to 06/25/08 \$149.324108402

Total Floating Correction for trades effective from 06/25/08 \$0.00

ACEHELT07-HE4 M-5 – **May 27, 2008 Fixed Correction \$36.291854637**

NHELI07-2 M-5 – **May 27, 2008 Fixed Correction \$148.593744698**

NHELI07-2 M-5 – **Jun 25, 2008 Floating Correction \$149.324108402**

HISAST07-NC1 M-5 - **Interest Shortfall Payment Amount \$0.013181750**

MSAC07-NC3 M-5 - **Interest Shortfall Reimbursement Payment Amount \$0.019940383**

NHELI07-2 M-5 - **Interest Shortfall Payment Amount \$0.075719124**

For ABX.HE.BBB.07-2: Total Interest Shortfall Payment Amount \$0.140950162

Total Interest Shortfall Reimb Payment Amount \$0.029547616

Total Fixed Correction for trades effective prior to 04/25/08 \$445.618389194

Total Fixed Correction for trades effective btwn 04/25/08 to 05/27/08 \$442.176768947

Total Fixed Correction for trades effective btwn 05/27/08 to 06/25/08 \$143.774858270

Total Fixed Correction for trades effective from 06/25/08 \$0.00

Total Floating Correction for trades effective prior to 07/25/08 \$359.443872544

Total Floating Correction for trades effective from 07/25/08 \$0.00

ACEHELT07-HE4 M-8 – **Apr 25, 2008 Fixed Correction \$ 0.732860798**

ACEHELT07-HE4 M-8 – **May 27, 2008 Fixed Correction \$76.291849415**

NHELI07-2 M-8 – **Apr 25, 2008 Fixed Correction \$2.708759449**

NHELI07-2 M-8 – **May 27, 2008 Fixed Correction \$222.110061262**

NHELI07-2 M-8 – **Jun 25, 2008 Fixed Correction \$143.774858270**

NHELI07-2 M-8 – **Jul 25, 2008 Floating Correction \$359.443872544**

HISAST07-NC1 M-8 - **Interest Shortfall Payment Amount \$0.018604601**

MSAC07-NC3 B-2 - **Interest Shortfall Reimbursement Payment Amount \$0.029547616**

NHELI07-2 M-8 - **Interest Shortfall Payment Amount \$0.122345561**

For ABX.HE.BBB-.07-2: Total Interest Shortfall Payment Amount \$0.140969263

Total Interest Shortfall Reimb Payment Amount \$0.029526175

Total Writedown Amount \$32378.990058863

Total Fixed Correction for trades effective prior to 04/25/08 \$488.833100262

Total Fixed Correction for trades effective btwn 04/25/08 to 05/27/08 \$485.391505321

Total Fixed Correction for trades effective btwn 05/27/08 to 06/25/08 \$186.989583333

Total Fixed Correction for trades effective from 06/25/08 \$0.00

Total Floating Correction for trades effective prior to 07/25/08 \$402.928010926

Total Floating Correction for trades effective from 07/25/08 \$0.00

ACEHELT07-HE4 M-9 – **Apr 25, 2008 Fixed Correction \$0.732854903**

ACEHELT07-HE4 M-9 – **May 27, 2008 Fixed Correction \$76.291875522**

NHELI07-2 M-9 – **Apr 25, 2008 Fixed Correction \$2.708740038**

NHELI07-2 M-9 – **May 27, 2008 Fixed Correction \$222.110046466**

NHELI07-2 M-9 – **Jun 25, 2008 Fixed Correction \$186.989583333**

NHELI07-2 M-9 – **Jul 25, 2008 Floating Correction \$402.928010926**

ACEHELT07-HE4 M-9 - **Writedown Amount \$30055.957373272**

HISAST07-NC1 M-9 - **Interest Shortfall Payment Amount \$0.018603169**

MSAC07-NC3 B-3 - **Interest Shortfall Reimbursement Payment Amount \$0.029526175**

NHELI07-2 M-9 - **Interest Shortfall Payment Amount \$0.122366094**

NHELI07-2 M-9 - **Writedown Amount \$2323.032685591**

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.PENAAA.06-1: Total Interest Shortfall Payment Amount \$0.029636312

GSAMPT05-HE4 A-2B - Interest Shortfall Payment Amount \$0.002402239

RAMP05-EFC4 A-2 - Interest Shortfall Payment Amount \$0.007078566

RASC05-KS11 A-I-3 - Interest Shortfall Payment Amount \$0.020155507

For ABX.HE.AAA.06-1: Total Interest Shortfall Payment Amount \$0.146662394

GSAMPT05-HE4 A-2C - Interest Shortfall Payment Amount \$0.102890368

RAMP05-EFC4 A-3 - Interest Shortfall Payment Amount \$0.020288889

RASC05-KS11 A-I-4 - Interest Shortfall Payment Amount \$0.023483137

For ABX.HE.AA.06-1: Total Interest Shortfall Payment Amount \$0.150095254

GSAMPT05-HE4 M-2 - Interest Shortfall Payment Amount \$0.107234533

RAMP05-EFC4 M-2 - Interest Shortfall Payment Amount \$0.020781011

RASC05-KS11 M-2 - Interest Shortfall Payment Amount \$0.022079710

For ABX.HE.A.06-1: Total Interest Shortfall Payment Amount \$0.158130657

GSAMPT05-HE4 M-5 - Interest Shortfall Payment Amount \$0.112311344

RAMP05-EFC4 M-5 - Interest Shortfall Payment Amount \$0.022143204

RASC05-KS11 M-5 - Interest Shortfall Payment Amount \$0.023676109

For ABX.HE.BBB.06-1: Total Interest Shortfall Payment Amount \$0.195995007

GSAMPT05-HE4 B-2 - Interest Shortfall Payment Amount \$0.136548531

RAMP05-EFC4 M-8 - Interest Shortfall Payment Amount \$0.026841404

RASC05-KS11 M-8 - Interest Shortfall Payment Amount \$0.032605072

For ABX.HE.PENAAA.07-1: Total Interest Shortfall Payment Amount \$0.139126287

CBASS06-CB6 A-II-3 - Interest Shortfall Payment Amount \$0.066809192

FFMLT06-FF13 A-2C - Interest Shortfall Payment Amount \$0.026928206

JPMMA06-CH2 AV4 - Interest Shortfall Payment Amount \$0.045388889

For ABX.HE.AAA.07-1: Total Interest Shortfall Payment Amount \$0.143705226

CBASS06-CB6 A-II-4 - Interest Shortfall Payment Amount \$0.069354931

FFMLT06-FF13 A-2D - Interest Shortfall Payment Amount \$0.027746110

JPMMA06-CH2 AV5 - Interest Shortfall Payment Amount \$0.046604184

For ABX.HE.AA.07-1: Total Interest Shortfall Payment Amount \$0.146241573

CBASS06-CB6 M-2 - Interest Shortfall Payment Amount \$0.070125361

FFMLT06-FF13 M-2 - Interest Shortfall Payment Amount \$0.028464046

JPMMA06-CH2 MV2 - Interest Shortfall Payment Amount \$0.047652166

For ABX.HE.A.07-1: Total Interest Shortfall Payment Amount \$0.151515827

CBASS06-CB6 M-5 - Interest Shortfall Payment Amount \$0.072684108

FFMLT06-FF13 M-5 - Interest Shortfall Payment Amount \$0.029275328

JPMMA06-CH2 MV5 - Interest Shortfall Payment Amount \$0.049556391

Corrections for Nov 3rd payment date

ABX.HE.PENAAA.06-1

MABST05-NC2 A-3 – **May 27, 2008 Fixed Correction \$2.963907944**

MABST05-NC2 A-3 – **Jun 25, 2008 Floating Correction \$1.206582823**

MABST05-NC2 A-3 – **Aug 25, 2008 Fixed Correction \$7.750000000**



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MABST05-NC2 A-4 – **May 27, 2008 Fixed Correction \$7.527755819**
MABST05-NC2 A-4 – **Jun 25, 2008 Floating Correction \$7.543355525**
MABST05-NC2 A-4 – **Aug 25, 2008 Fixed Correction \$7.750000000**

ABX.HE.AA.06-1

MABST05-NC2 M-2 – **May 27, 2008 Fixed Correction \$14.222222222**
MABST05-NC2 M-2 – **Aug 25, 2008 Fixed Correction \$13.777777778**

ABX.HE.A.06-1

MABST05-NC2 M-5 – **May 27, 2008 Fixed Correction \$24.000000000**
MABST05-NC2 M-5 – **Aug 25, 2008 Fixed Correction \$23.250000000**

ABX.HE.BBB.06-1

MABST05-NC2 M-8 – **May 27, 2008 Fixed Correction \$68.444444444**
MABST05-NC2 M-8 – **Aug 25, 2008 Fixed Correction \$66.305555556**

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MABST05-NC2 M-9 – **May 27, 2008 Fixed Correction \$118.666666667**
MABST05-NC2 M-9 – **Aug 25, 2008 Fixed Correction \$114.958333333**

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

About Markit

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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' 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' Best Derivatives Data Provider; and Operations Management's Vendor of the Year award. For more information, see www.markit.com