



November 27th, 2006
ABX Floating Payment:

Markit has determined there is an interest shortfall on two bonds underlying the ABX.HE 06-1 BBB and BBB- Indices.

The interest shortfall applicable to the BBB Index was a result of a limitation of interest due to the application of Available Funds Cap on the M8 bond of the Structured Asset Investment Loan Trust 2005-HE3 deal and on the M8 bond of the Long Beach Mortgage Loan Trust 2005-WL2 deal. The Interest Shortfall per million at the Index level totaled **\$105.35 for ABX.HE.BBB.06-1.**

The interest shortfall applicable to the BBB Index was a result of a limitation of interest due to the application of Available Funds Cap on the M9 bond of the Structured Asset Investment Loan Trust 2005-HE3 deal and on the M9 bond of the Long Beach Mortgage Loan Trust 2005-WL2 deal. The Interest Shortfall per million at the Index level totaled **\$142.02 for ABX.HE.BBB-.06-1.**

Markit publishes a monthly XML file which is available for free on the Settlements section of the ABX homepage of [Markit.com](http://www.markit.com):

http://www.markit.com/news/RCD_ABX_HE_INDEX.xml.

If you would like information about Markit's Reference Cashflow Database (RCD), an event monitoring service for Single Name CDS of ABS, please contact Kent McGuire at 212-931-4933 or at Kent.McGuire@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' 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