

Exhibit W

ABX and RMBS November Performance Update

Non-Agency RMBS Performance Highlights

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- Subprime CDRs declined 10% from 10.4% to 9.4% due to a combination of the foreclosure moratorium in October and a 5% decline in day count. Most notable were the deals issued by GMAC-RFC, CW and Merrill Lynch – First Franklin shelves. CDR for CW shelf declined 26% from 8.6% to 6.4% CDR this month, Merrill Lynch CDR declined 40% from 10.7% to 6.4% and GMAC CDRs declined 17% from 10% to 8.2% this month. CDRs in fixed rate Alt-A and Prime sectors increased moderately but for Option ARMs, it declined in line with day-counts.
- **Subsequent recoveries and repurchases continue to generate attention this month.** Last month, we observed significant repurchase and make-whole payment activity for three deals (CWALT 2007-OA10, CWALT 2005-62 and FFMLT 2006-FF10. Both the Countrywide deals are wrapped by FSA). Both CW deals had large make-whole payments and repurchases this month as well. However, while principal leaked out to mezzanine classes last month for CWALT 2007-OA10, this month the subsequent recovery amount was not large enough to build OC to its target level, preventing principal from leaking out to the subs.
- Fixed Prime voluntary speeds continued to rise (by about 2 CPR this month to an average of 20 CPR) given the historically low interest rate environment. Notably seasoned fixed rate paper increased further to between 24 and 29 CPR this month – an average 10% increase from last month. However, Prime ARM speeds came in flat this month. Alt-A voluntary prepayment speeds were down for the month. Subprime and Option ARM voluntary speeds remain in the 1-2 VCPR range.
- Early delinquencies continued to rise by between 10-20 bps for most asset classes in November.
- Subprime severities increased 5% this month to 83% -the volatility in subprime severities is primarily driven by deals with lower CDRs. Prime and Alt-A severities were slightly higher this month while Option ARM severities declined.

ABX Performance Highlights

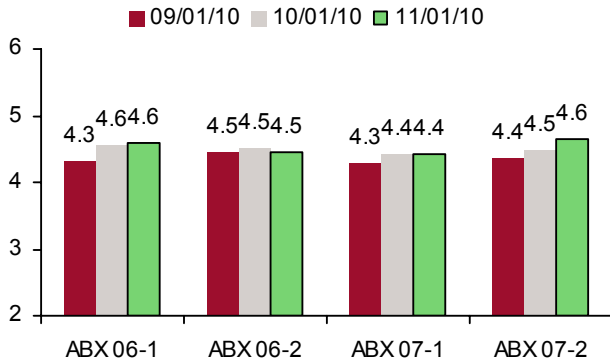
- CDRs were mixed for the month. Later vintage ABX indices (07-1 and 07-2) observed steep declines of 9% (from 12.2% to 11.2%) and 20% (from 11.4% to 9.1% this month), respectively. As a result of slower liquidations, we observed four deals that built up OC this month. We expect this built-up OC to be depleted again in the next few months as liquidations gain pace.
- Severities were higher this month for ABX, increasing by as much as five points for the 07-1 Index. As in prior months, several deals printed very high severities due to principal modifications (e.g., SABR 2006-H2 printed 114% severity). BSHE 06-H10 printed over 95% severity this month due largely to a high number of charged-off low loan balance loans.
- Early delinquency trends were mixed in ABX, with 07-2 continuing to post a 10 bps increase this month.
- Voluntary speeds were slightly higher from absolute low levels and continue to remain at the 1-2 VCPR range.
- Modification volume decreased for 06-1, 07-1 and 07-2, but was up for 06-2.

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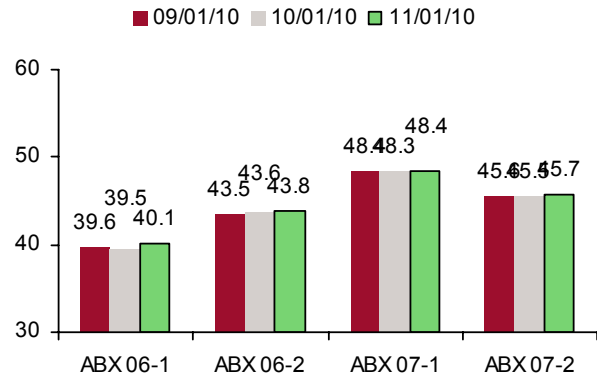
ABX: Glance at Monthly Change in Key Performance Measurements

Exhibit 1: 30-59 DPD were mostly flat this month



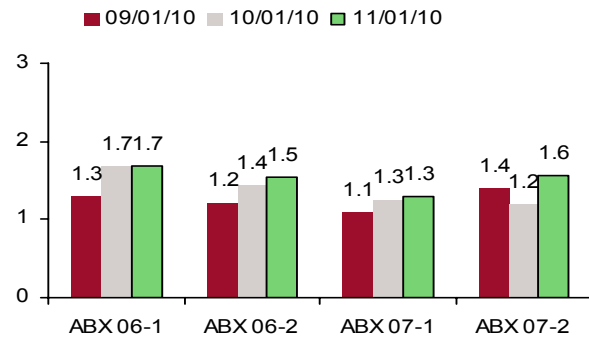
Source: Credit Suisse and remittance reports

Exhibit 2: 60+ were slightly higher



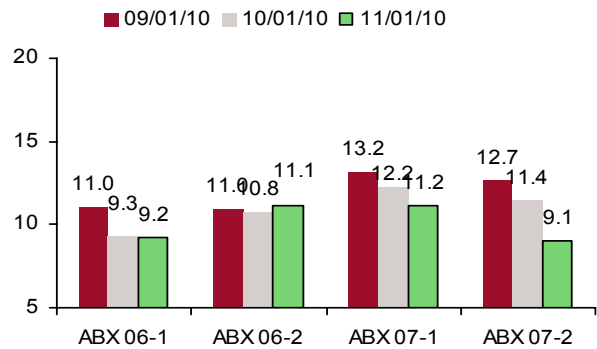
Source: Credit Suisse and remittance reports

Exhibit 3: VCPRs higher in November



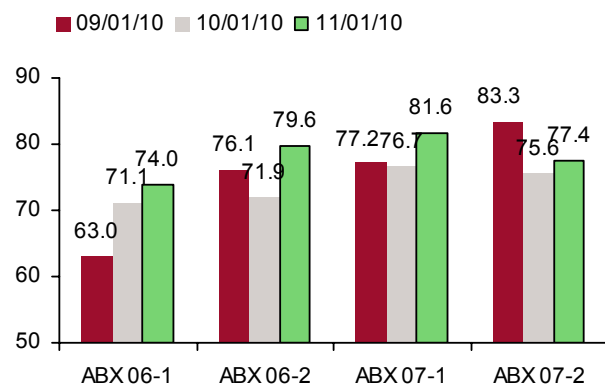
Source: Credit Suisse and remittance reports

Exhibit 4: CDRs for later vintages were significantly lower this month



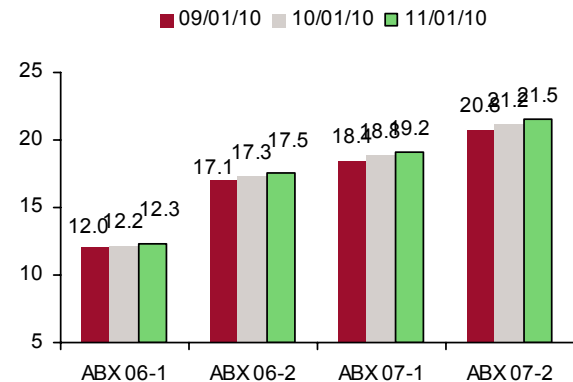
Source: Credit Suisse and remittance reports

Exhibit 5: Severity were higher in November



Source: Credit Suisse and remittance reports

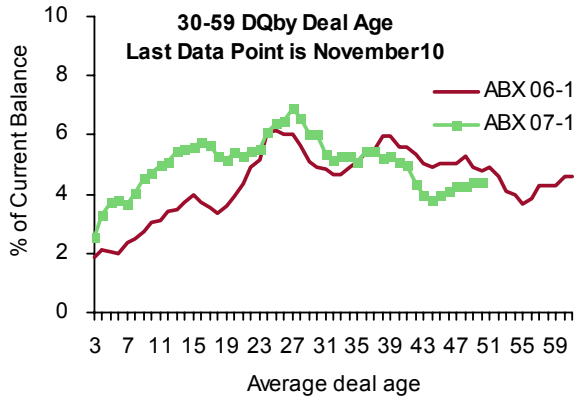
Exhibit 6: Cumulative Losses Rise At Slower Pace



Source: Credit Suisse and remittance reports

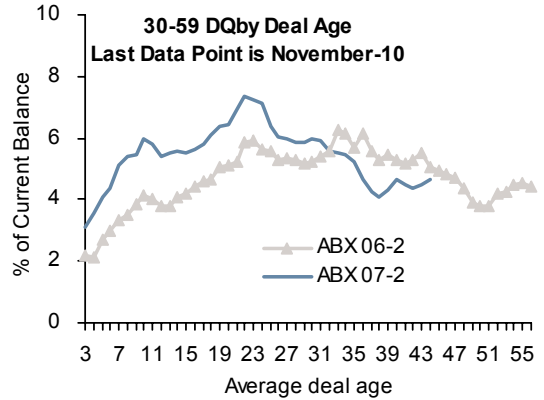
30-59 Delinquency Trend

Exhibit 7: 30-59 DPD Trend Between 06-1 and 07-1



Source: Credit Suisse and remittance reports

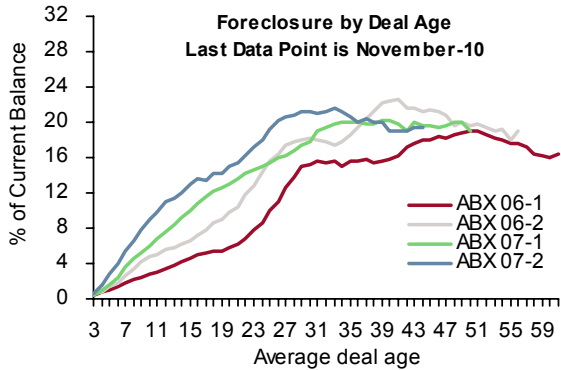
Exhibit 8: 30-59 DPD Trend Between 06-2 and 07-2



Source: Credit Suisse and remittance reports

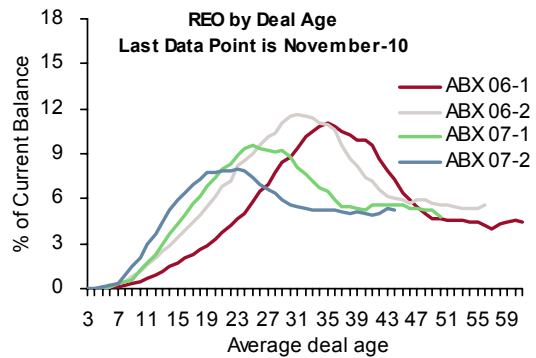
Foreclosure and REO Trend

Exhibit 9: Foreclosure % Across All Indices



Source: Credit Suisse and remittance reports

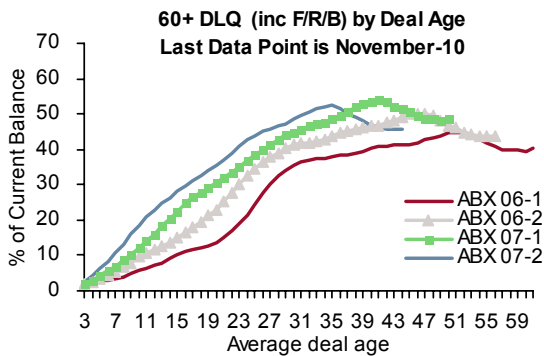
Exhibit 10: REO % Across All Indices



Source: Credit Suisse and remittance reports

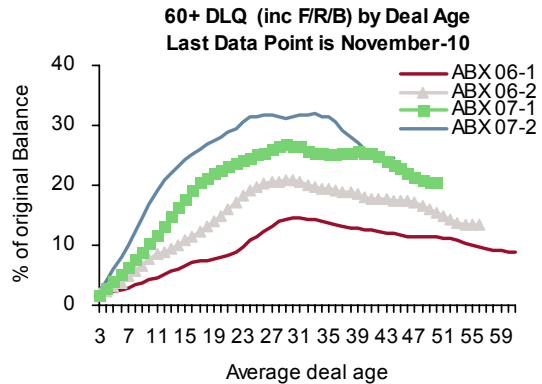
60+ Delinquency Trend (including bankruptcy, foreclosure, and REO)

Exhibit 11: 60+ DPD as % of Current Balance



Source: Credit Suisse and remittance reports

Exhibit 12: 60+ DPD as % of Original Balance



Source: Credit Suisse and remittance reports

Loan Modifications

Exhibit 13: Loan Mods in Current Month and Over Life for ABX 06-1 and 06-2

ABX 06-1							ABX 06-2								
IntexTicker	Trustee Name	Servicer	WALA in November '10	Mods in November '10	Mods in October '10	Cum. Loan Mods	% of Orig. Loan Count	IntexTicker	Trustee Name	Servicer	WALA in November '10	Mods in November '10	Mods in October '10	Cum. Loan Mods	% of Orig. Loan Count
ace05he7	Wells Fargo Bank	Wells/Countrywide	62	15	25	753	8.4%	ace06nc1	Wells Fargo Bank	Saxon	62	8	11	664	9.6%
amq05f11	Deutsche Bank	Ameriquest	60	47	57	771	7.6%	ars06w01	Deutsche Bank	Ameriquest	60	61	14	970	9.3%
ars05w02	Deutsche Bank	Ameriquest	63	51	79	1156	7.7%	bsh06h3	La Salle, IL	Wells/EMC	59	3		450	11.3%
bsh05h11	La Salle, IL	EMC	64	3	13	703	14.7%	cmi06n1	Wells Fargo Bank	Carrington	60	30	23	2611	38.3%
cwhe05b5	The Bank of New York	Countrywide	64					cwhe0608	The Bank of New York	Countrywide	54		57		
ffm05f12	La Salle, IL	First Franklin	61	0	20	147	1.6%	ffm06f4	Deutsche Bank	First Franklin	58				
gsa05he4	Deutsche Bank	Chase	66	6	11			gsa06h3	Wells Fargo Bank	SPS/Litton	58	52		2429	23.1%
heat0508	U.S. Bank N.A.	Wells/SPS	63	19	26	1071	13.4%	heat0604	U.S. Bank N.A.	SPS/Wells/Chase	59	26	18	1326	13.7%
jpa05o1	The Bank of New York	Option One	67	28	17	411	5.0%	jpa06fr1	The Bank of New York	Chase	60	5	26	176	3.6%
lbm05w2	Deutsche Bank	WAMU	66	12	10			lbm0601	Deutsche Bank	WAMU	59		32		
mab05n2	U.S. Bank N.A.	Ocwen	62					mab06nc1	Wells Fargo Bank	Wells	60	8	20	561	11.7%
mlhe05a1	Deutsche Bank	Wilshire	66	6	12			mlhe06h1	Wells Fargo Bank	Wilshire	62	0	33	767	15.9%
msab05h5	Wells Fargo Bank	Countrywide/HomEq/Chase	65	4	5	411	4.6%	msab06h2	Wells Fargo Bank	Chase/Wells/HomEq	59	29	20	984	7.8%
ncc05004	Deutsche Bank	Carrington	64	28	29	1641	16.2%	msab06w2	Wells Fargo Bank	Wells	55	50	16	2329	18.1%
rfo05ef4	U.S. Bank N.A.	Homecomings	63	4	1	389	8.8%	rfo06k3	U.S. Bank N.A.	Homecomings	58	208	11	900	12.3%
rfo05k11	U.S. Bank N.A.	Homecomings	62	1	2	863	9.4%	rfo06nc2	U.S. Bank N.A.	Homecomings	59	92	1	485	12.7%
sabr05n1	Wells Fargo Bank	Countrywide/HomEq	64	2	6	218	3.8%	sabr06o1	Wells Fargo Bank	Option One	64	32	189	952	13.7%
sail05n3	U.S. Bank N.A.	HomEq/Option One	66	14	13		0.0%	sail0604	Wells Fargo Bank	Option One/Wells/Ocwen	56	33	7	2044	16.3%
sas05w4	Wells Fargo Bank	Wells	63	29	0	1062	7.7%	sas06w2	Wells Fargo Bank	Wells	56	32	28	1753	16.7%
svhe0504	Deutsche Bank	Chase/Countrywide/FirstFranklin	64	3	4			svhe0605	Deutsche Bank	Option One	55	127	78	1112	7.0%
Index			64	272	330	9596	7.8%	Index			58	796	584	20513	14.2%

Source: Credit Suisse and remittance reports

Exhibit 14: Loan Mods in Current Month and Over Life for ABX 07-1 and 07-2

ABX 07-1							ABX 07-2								
IntexTicker	Trustee Name	Servicer	WALA in November '10	Mods in November '10	Mods in October '10	Cum. Loan Mods	% of Orig. Loan Count	IntexTicker	Trustee Name	Servicer	WALA in November '10	Mods in November '10	Mods in October '10	Cum. Loan Mods	% of Orig. Loan Count
abf06op2	Wells Fargo Bank	Option One	51	25	9	1092	21.6%	ace07he4	Wells Fargo Bank	Ocwen/GMAC	46	3	6	771	16.2%
ace06nc3	Wells Fargo Bank	Countrywide	50	11	43	928	11.3%	bsh07he3	La Salle, IL	EMC	46	8		1170	26.3%
bsh06h10	La Salle, IL	EMC	49		8	1660	31.7%	ctm07am2	Wells Fargo Bank	GMAC/Ocwen/Countrywide	48	98	77	3394	32.7%
cbs06cb6	U.S. Bank N.A.	Litton	56	28	30	823	19.8%	cwh07001	The Bank of New York	Countrywide	46				
cmi06n4	Wells Fargo Bank	Carrington	52	112		4060	54.3%	ffm07f1	La Salle, IL	First Franklin	47	19	53	367	3.7%
ctm06wf3	Citidirect	Wells	51					gsa07nc1	Wells Fargo Bank	Litton	47		56	1689	18.0%
cwhe0618	The Bank of New York	Countrywide	52		47			heat0702	U.S. Bank N.A.	SPS	47	26	35	2186	33.5%
ffm06f13	Deutsche Bank	First Franklin	52	30	21	674	6.0%	hsa07nc1	Wells Fargo Bank	Countrywide/Wells	46	23	33	1068	23.2%
frhe0603	Deutsche Bank	Wells	51	0	0	345	5.0%	jpa07ch3	Deutsche Bank	Chase	49	18	25		
gsa06he5	Wells Fargo Bank	SPS/Goldman/Litton	53	47	25	1256	18.9%	mlff0702	La Salle, IL	First Franklin	44	20	63	493	4.9%
heat0607	U.S. Bank N.A.	SPS/Wells	52	16	5	1186	21.4%	mlh07m1	Deutsche Bank	Wilshire	48	33	41		
jpa06ch2	The Bank of New York	Chase	53	20	0	503	4.9%	msab07n3	Wells Fargo Bank	Saxon/Countrywide	46	43	114	1330	19.6%
lbm0606	Deutsche Bank	WAMU	53	10	32			nhe0702	Deutsche Bank	NovaStar	42	81	65		
mab06nc3	Wells Fargo Bank	HomEq	50	6	59	544	9.9%	nmhe0702	Wells Fargo Bank	Ocwen/Equity One	50	30	41	2059	40.1%
mlhe06h5	La Salle, IL	Wilshire/Indymac	53	2	173	221	3.1%	oche0705	Wells Fargo Bank	Option One	44	78	75	2513	37.0%
msab06h6	Deutsche Bank	Countrywide/Wells	53	0	79	27	0.3%	rfo07ks2	U.S. Bank N.A.	Homecomings	48	41	1	1283	21.8%
rfo06ks9	U.S. Bank N.A.	Homecomings	50	235	28	1242	17.6%	sabr07b4	Deutsche Bank	HomEq	46	19			
sabr06h2	Wells Fargo Bank	HomEq	54	14	0	547	9.8%	sas07bc1	Wells Fargo Bank	Chase/Option One/Aurora	48	18	0	1152	22.7%
sas06bc4	Wells Fargo Bank	Option One/Countrywide/Aurora	50	23	0	1221	16.1%	svhe07op1	Wells Fargo Bank	Option One	44	58	137	4131	38.2%
svhe06e1	Deutsche Bank	Saxon	52	34	93			wamu07h2	Citidirect	WAMU	45				
Index			52	613	652	16329	15.7%	Index			46	616	822	23606	24.1%

Source: Credit Suisse and remittance reports

ABX OC Shortfalls and Net Losses

The average deficiency ratios for each index were 99%, 95%, 100%, and 100%, respectively.

Exhibit 15: OC Shortfalls and Losses for ABX 06-1 and 06-2

Index Name	Intex Ticker	Actual OC	Target OC	OC shortfalls in November	OC shortfalls in October	% OC shortfalls in November	Annualized Net Loss Rate (%)
ABX06-1	ace05he7	0	60,219,984	-60,219,984	-60,219,984	-100%	10.2%
ABX06-1	amq05r11	0	36,604,847	-36,604,847	-36,604,847	-100%	6.7%
ABX06-1	ars05w02	0	38,500,127	-38,500,127	-38,500,127	-100%	6.6%
ABX06-1	bsh05h11	0	24,680,355	-24,680,355	-24,642,104	-100%	13.2%
ABX06-1	cwhe05b5	2,234,289	28,500,000	-26,265,711	-25,878,439	-92%	5.5%
ABX06-1	ffm05f12	819,204	90,397,251	-89,578,047	-90,397,251	-99%	1.6%
ABX06-1	gsa05he4	0	52,019,656	-52,019,656	-52,019,656	-100%	5.2%
ABX06-1	heat0508	0	16,500,001	-16,500,001	-16,500,001	-100%	9.2%
ABX06-1	jpma05o1	957,161	21,820,015	-20,862,854	-20,630,925	-96%	4.4%
ABX06-1	lbml05w2	0	22,045,733	-22,045,733	-22,045,733	-100%	6.9%
ABX06-1	mabs05n2	0	16,257,480	-16,257,480	-16,257,480	-100%	18.4%
ABX06-1	mlhe05a1	0	45,993,639	-45,993,639	-45,993,639	-100%	4.3%
ABX06-1	msab05h5	0	58,745,145	-58,745,145	-58,745,145	-100%	3.4%
ABX06-1	ncc05004	0	74,888,279	-74,888,279	-74,888,279	-100%	4.6%
ABX06-1	rfo05ef4	0	25,291,690	-25,291,690	-25,291,690	-100%	9.2%
ABX06-1	rfo05k11	3,292	40,710,006	-40,706,714	-40,710,006	-100%	6.5%
ABX06-1	sabr05h1	0	47,885,379	-47,885,379	-47,885,379	-100%	15.4%
ABX06-1	sail05h3	0	11,853,347	-11,853,347	-11,853,347	-100%	5.9%
ABX06-1	sas05wf4	0	27,469,522	-27,469,522	-27,469,522	-100%	3.6%
ABX06-1	svhe0504	0	32,229,500	-32,229,500	-32,229,500	-100%	8.7%
Average of 06-1		200,697	38,630,598	-38,429,900	-38,438,153	-99%	7.5%
ABX06-2	ace06nc1	0	43,700,769	-43,700,769	-43,643,608	-100%	10.1%
ABX06-2	ars06w01	0	65,975,075	-65,975,075	-65,975,075	-100%	15.5%
ABX06-2	bshe06h3	0	24,596,379	-24,596,379	-24,596,379	-100%	8.7%
ABX06-2	cmll06n1	37,247,795	69,170,484	-31,922,689	-22,933,004	-46%	19.6%
ABX06-2	cwhe0608	0	34,000,000	-34,000,000	-34,000,000	-100%	4.9%
ABX06-2	ffml06f4	1,618,782	32,783,560	-31,164,778	-32,783,560	-95%	0.0%
ABX06-2	gsa06he3	0	46,292,302	-46,292,302	-46,292,302	-100%	12.9%
ABX06-2	heat0604	0	15,200,000	-15,200,000	-15,200,000	-100%	14.4%
ABX06-2	jpa06fr1	0	37,437,634	-37,437,634	-37,437,634	-100%	4.8%
ABX06-2	lbml0601	0	57,499,722	-57,499,722	-57,499,722	-100%	9.6%
ABX06-2	mab06nc1	0	26,082,309	-26,082,309	-26,082,309	-100%	11.2%
ABX06-2	mlhe06h1	539,315	42,582,247	-42,042,932	-41,904,811	-99%	3.3%
ABX06-2	msab06h2	0	79,339,737	-79,339,737	-79,339,737	-100%	11.8%
ABX06-2	msab06w2	0	71,582,145	-71,582,145	-71,582,145	-100%	17.0%
ABX06-2	rfo06ks3	0	24,150,000	-24,150,000	-24,150,000	-100%	9.4%
ABX06-2	rfo06nc2	0	14,820,026	-14,820,026	-14,820,026	-100%	11.7%
ABX06-2	sabr06o1	19,646,362	42,199,983	-22,553,620	-22,776,461	-53%	2.9%
ABX06-2	sail0604	100	12,232,264	-12,232,164	-12,232,164	-100%	8.9%
ABX06-2	sas06wf2	100	30,531,814	-30,531,714	-30,531,714	-100%	16.6%
ABX06-2	svhe06o5	0	38,749,997	-38,749,997	-38,749,997	-100%	5.0%
Average of 06-2		2,952,623	40,446,322	-37,493,700	-37,126,532	-95%	9.9%

Source: Credit Suisse and remittance reports

Exhibit 16: OC Shortfalls and Losses for ABX 07-1 and 07-2

Index Name	Intex Ticker	Actual OC	Target OC	OC shortfalls in November	OC shortfalls in October	% OC shortfalls in November	Annualized Net Loss Rate (%)
ABX07-1	abf06op2	0	26,932,982	-26,932,982	-26,932,982	-100%	11.1%
ABX07-1	ace06nc3	0	18,767,403	-18,767,403	-18,767,403	-100%	11.0%
ABX07-1	bsh06h10	0	35,691,094	-35,691,094	-35,691,094	-100%	14.3%
ABX07-1	cbs06cb6	0	16,004,626	-16,004,626	-16,004,626	-100%	6.2%
ABX07-1	cmllt06n4	0	43,666,641	-43,666,641	-43,666,641	-100%	18.1%
ABX07-1	ctm06wf3	0	28,474,160	-28,474,160	-28,474,160	-100%	11.2%
ABX07-1	cwhe0618	0	29,750,000	-29,750,000	-29,750,000	-100%	5.4%
ABX07-1	ffm06f13	0	33,945,494	-33,945,494	-33,945,494	-100%	8.3%
ABX07-1	frhe0603	0	31,779,853	-31,779,853	-31,779,853	-100%	14.2%
ABX07-1	gsa06he5	0	20,745,642	-20,745,642	-20,745,642	-100%	4.9%
ABX07-1	heat0607	0	19,250,000	-19,250,000	-19,250,000	-100%	10.0%
ABX07-1	jpa06ch2	0	35,017,824	-35,017,824	-35,017,824	-100%	4.5%
ABX07-1	lbml0606	0	43,046,740	-43,046,740	-43,046,740	-100%	9.9%
ABX07-1	mab06nc3	0	18,054,563	-18,054,563	-18,054,563	-100%	14.4%
ABX07-1	mlhe06h5	0	57,804,923	-57,804,923	-57,804,923	-100%	5.9%
ABX07-1	msab06h6	0	42,680,252	-42,680,252	-42,680,252	-100%	8.1%
ABX07-1	rfo06ks9	0	37,024,319	-37,024,319	-37,024,319	-100%	9.4%
ABX07-1	sabr06h2	0	18,446,839	-18,446,839	-18,446,839	-100%	17.0%
ABX07-1	sas06bc4	100	28,379,376	-28,379,276	-28,379,276	-100%	7.9%
ABX07-1	svhe06e1	0	49,220,118	-49,220,118	-49,220,118	-100%	6.2%
Average of 07-1		5	31,734,142	-31,734,137	-31,734,137	-100%	9.9%
ABX07-2	ace07he4	0	56,923,314	-56,923,314	-56,923,314	-100%	15.9%
ABX07-2	bsh07he3	0	53,866,207	-53,866,207	-53,866,207	-100%	13.8%
ABX07-2	ctm07am2	0	69,438,527	-69,438,527	-69,438,527	-100%	9.1%
ABX07-2	cwh07001	-1,515,546	35,000,000	-36,515,546	-38,733,693	-104%	4.6%
ABX07-2	ffm07ff1	1,699,823	46,779,936	-45,080,113	-46,779,936	-96%	0.1%
ABX07-2	gsa07nc1	0	39,384,902	-39,384,902	-39,384,902	-100%	10.9%
ABX07-2	heat0702	0	50,400,000	-50,400,000	-50,400,000	-100%	14.4%
ABX07-2	hsa07nc1	0	39,705,956	-39,705,956	-39,705,956	-100%	11.7%
ABX07-2	jpa07ch3	677,992	50,136,034	-49,458,042	-49,849,691	-99%	3.9%
ABX07-2	miff0702	1,669,324	65,069,289	-63,399,965	-65,069,289	-97%	0.2%
ABX07-2	mlh07ml1	0	97,745,095	-97,745,095	-97,745,095	-100%	3.5%
ABX07-2	msab07n3	0	64,562,586	-64,562,586	-64,562,586	-100%	6.5%
ABX07-2	nfhe0702	100	59,500,000	-59,499,900	-59,499,900	-100%	12.3%
ABX07-2	nmhe0702	0	34,898,559	-34,898,559	-34,898,559	-100%	8.8%
ABX07-2	oohe0705	0	71,999,960	-71,999,960	-71,999,960	-100%	7.3%
ABX07-2	rfo07ks2	0	38,500,002	-38,500,002	-38,500,002	-100%	7.5%
ABX07-2	sabr07b4	0	58,736,053	-58,736,053	-58,736,053	-100%	5.1%
ABX07-2	sas07bc1	0	20,589,984	-20,589,984	-20,589,984	-100%	8.7%
ABX07-2	svh07op1	0	89,388,769	-89,388,769	-89,388,769	-100%	6.8%
ABX07-2	wamu07h2	0	59,762,443	-59,762,443	-59,762,443	-100%	5.3%
Average of 07-2		126,585	55,119,381	-54,992,796	-55,291,743	-100%	7.8%

Source: Credit Suisse and remittance reports

Exhibit 17: ABX Credit Enhancement and Factor in Current Month

ABX Index	Rating	Average of Credit Support In Nov 10	Average of Factor in Nov 10
ABX06-1	Pen AAA	61.2	0.14
	AAA	64.2	0.76
	Aa2	29.3	0.95
	A2	9.3	0.76
	Baa2	1.3	0.37
	Baa3	0.5	0.26
ABX06-2	Pen AAA	36.9	0.66
	AAA	34.3	0.98
	Aa2	11.6	0.87
	A2	2.7	0.35
	Baa2	1.0	0.10
	Baa3	0.7	0.10
ABX07-1	Pen AAA	22.6	1.00
	AAA	20.3	1.00
	Aa2	5.5	0.72
	A2	1.4	0.21
	Baa2	0.3	0.10
	Baa3	0.1	0.08
ABX07-2	Pen AAA	16.4	1.00
	AAA	15.1	1.00
	Aa2	4.4	0.69
	A2	1.2	0.18
	Baa2	0.2	0.11
	Baa3	0.0	0.10

Source: Credit Suisse

Non-Agency Performance Snapshot

Exhibit 22: Prime Fixed

	VCPR	CDR	Severity	30-59 DQ	60+
2005 H2	24.4	1.4	43.3	1.8	8.7
2006 H1	18.9	2.7	46.2	2.3	13.3
2006 H2	21.6	3.3	48.3	2.4	13.5
2007 H1	20.1	3.5	49.6	2.4	14.8

Source: Credit Suisse

Exhibit 23: Prime ARM

	VCPR	CDR	Severity	30-59 DQ	60+
2005 H2	13.0	3.3	40.94	2.0	14.2
2006 H1	11.3	5.8	46.45	2.3	17.2
2006 H2	12.9	7.5	46.97	2.8	21.0
2007 H1	13.3	5.4	44.58	2.6	18.6

Source: Credit Suisse

Exhibit 24: ALT-A Fixed

	VCPR	CDR	Severity	30-59 DQ	60+
2005 H2	9.4	3.9	52.08	3.6	19.1
2006 H1	6.6	7.0	61.05	4.1	28.2
2006 H2	5.5	8.3	61.13	4.5	31.8
2007 H1	6.5	7.5	59.25	3.9	29.5

Source: Credit Suisse

Exhibit 25: ATL-A ARM

	VCPR	CDR	Severity	30-59 DQ	60+
2005 H2	3.8	7.1	53.94	3.2	26.6
2006 H1	2.8	10.2	61.00	3.8	36.6
2006 H2	4.2	10.7	61.66	3.6	37.9
2007 H1	4.7	12.1	55.88	3.7	40.5

Source: Credit Suisse

Exhibit 26: Option ARM

	VCPR	CDR	Severity	30-59 DQ	60+
2005 H2	1.5	8.5	57.15	4.8	47.3
2006 H1	1.3	10.2	62.31	4.0	50.8
2006 H2	1.7	11.7	60.56	3.8	46.3
2007 H1	2.0	12.2	58.59	4.2	45.1

Source: Credit Suisse

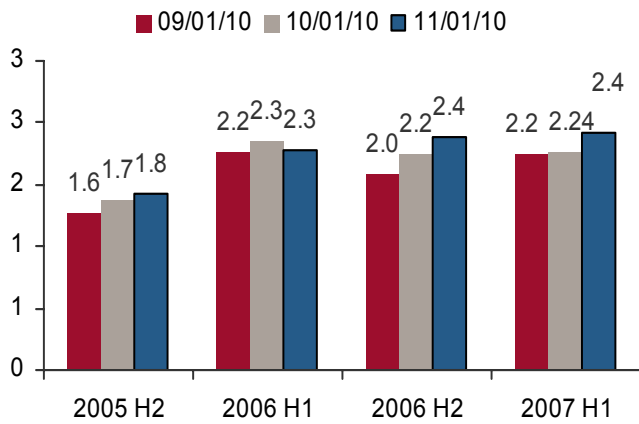
Exhibit 27: Subprime

	VCPR	CDR	Severity	30-59 DQ	60+
2005 H2	1.7	8.1	81.99	4.6	41.3
2006 H1	1.3	9.8	82.42	4.5	46.2
2006 H2	1.4	10.8	84.91	4.6	47.9
2007 H1	1.6	9.0	81.82	4.8	46.8

Source: Credit Suisse

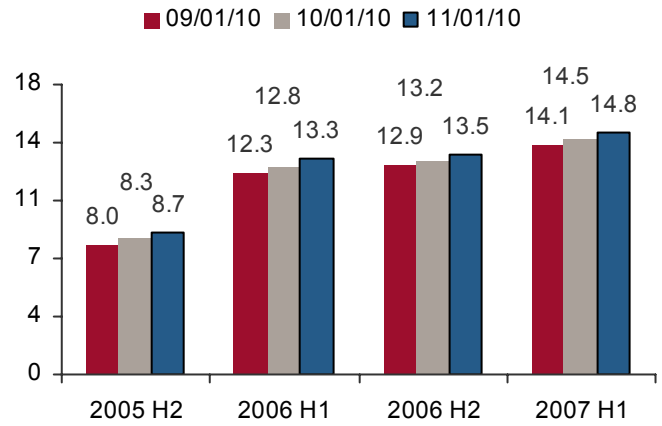
Prime (Fixed): Short-Term Performance Trends

Exhibit 28: 30-59



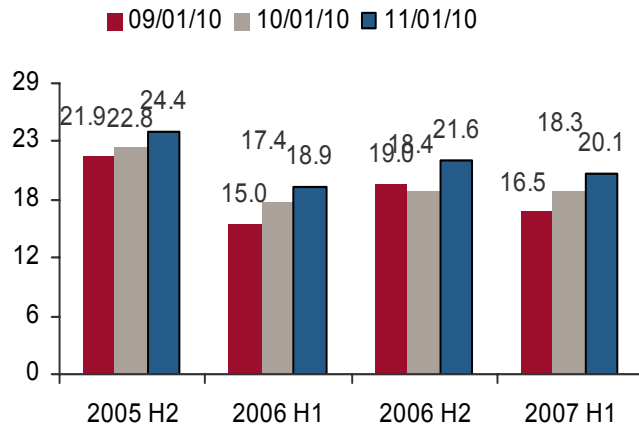
Source: Credit Suisse and remittance reports

Exhibit 29: 60+



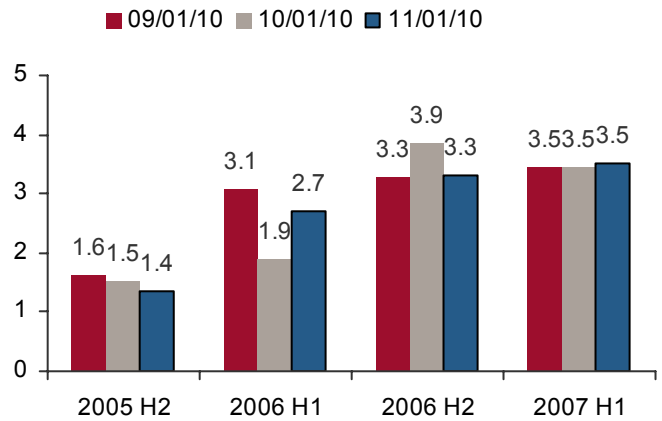
Source: Credit Suisse and remittance reports

Exhibit 30: VCPRs



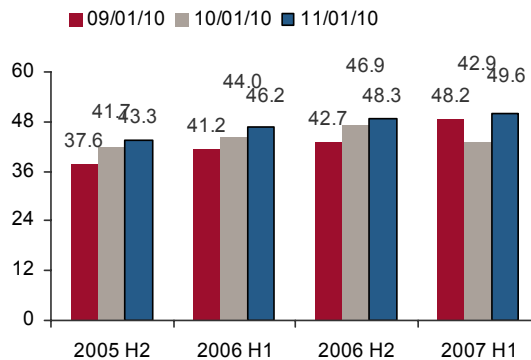
Source: Credit Suisse and remittance reports

Exhibit 31: CDRs



Source: Credit Suisse and remittance reports

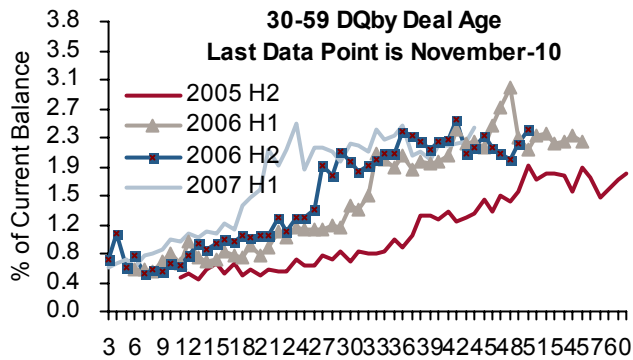
Exhibit 32: Severity



Source: Credit Suisse and remittance reports

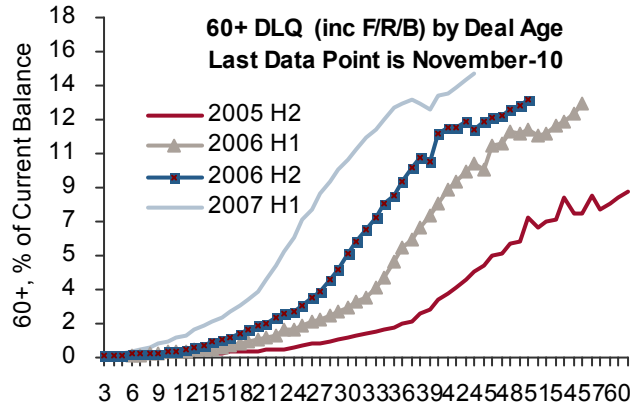
Prime (Fixed): Long-Term Performance Trends

Exhibit 33: 30-59 Delinquency



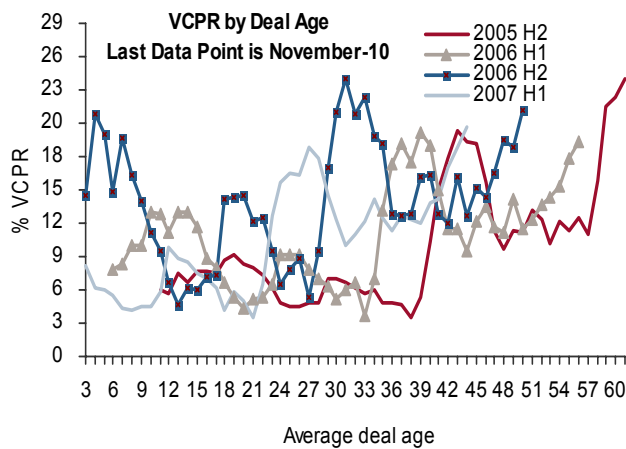
Source: Credit Suisse and remittance reports

Exhibit 34: 60+ Delinquency



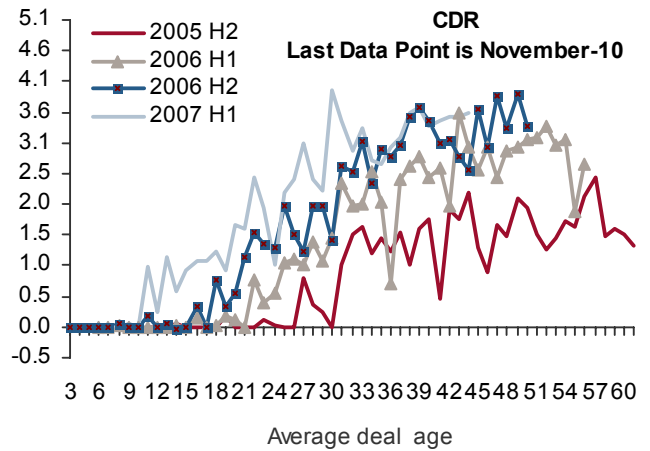
Source: Credit Suisse and remittance reports

Exhibit 35: VCPR



Source: Credit Suisse and remittance reports

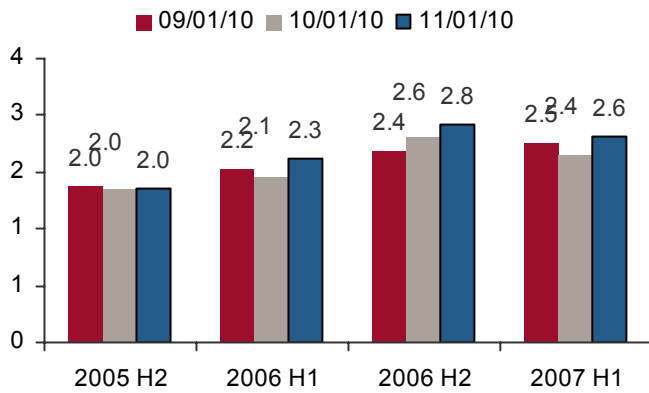
Exhibit 36: CDR



Source: Credit Suisse and remittance reports

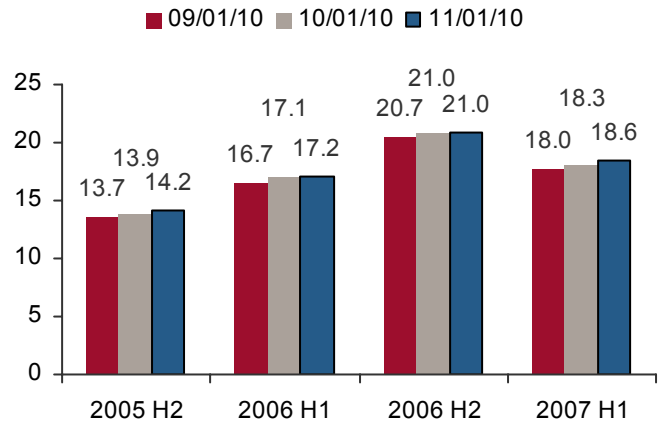
Prime (ARM): Short-Term Performance Trends

Exhibit 37: 30-59 Delinquency



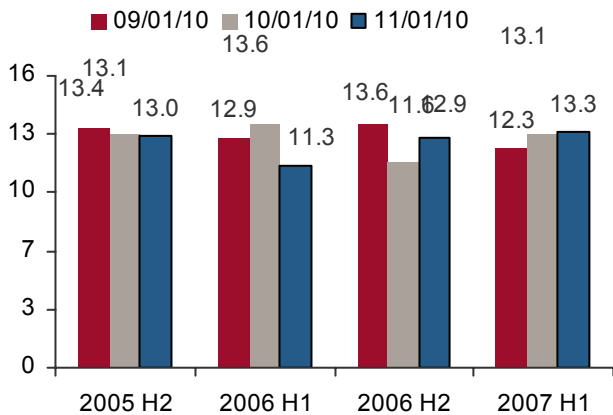
Source: Credit Suisse and remittance reports

Exhibit 38: 60+ Delinquency



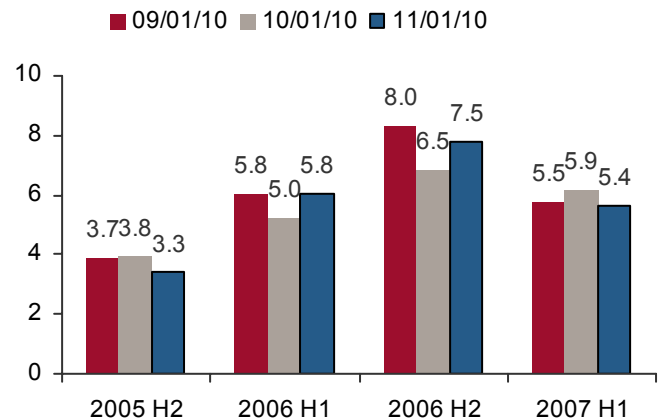
Source: Credit Suisse and remittance reports

Exhibit 39: VCPR



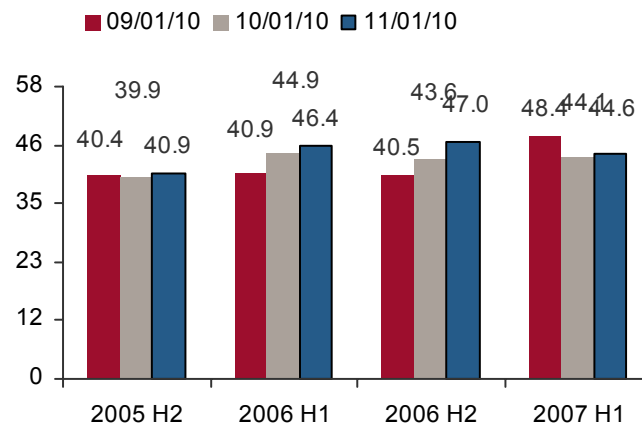
Source: Credit Suisse and remittance reports

Exhibit 40: CDR



Source: Credit Suisse and remittance reports

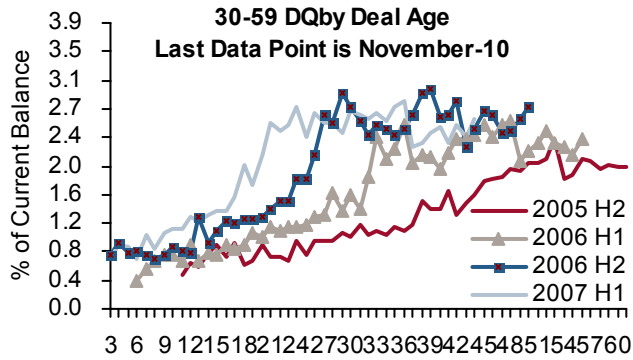
Exhibit 41: Severity



Source: Credit Suisse and remittance reports

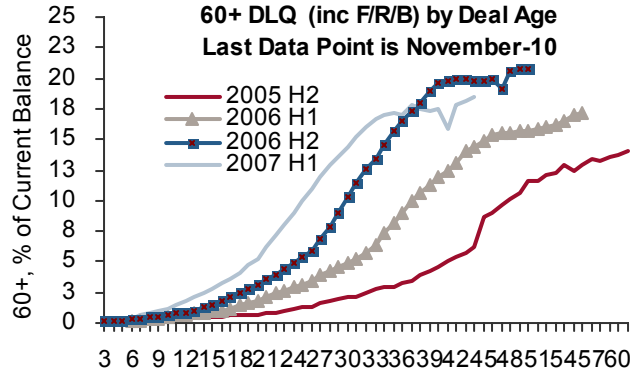
Prime (ARM): Long-Term Performance Trends

Exhibit 42: 30-59 Delinquency



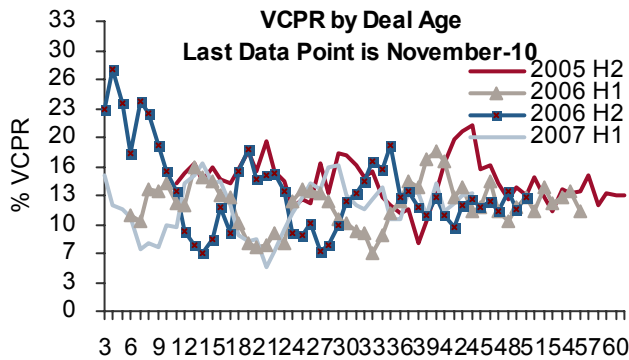
Source: Credit Suisse and remittance reports

Exhibit 43: 60+ Delinquency



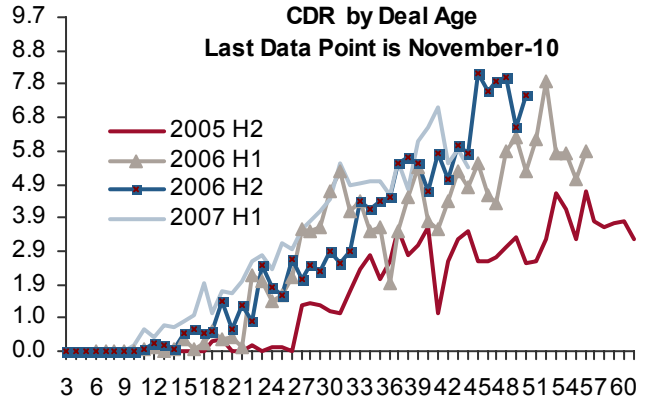
Source: Credit Suisse and remittance reports

Exhibit 44: VCPR



Source: Credit Suisse and remittance reports

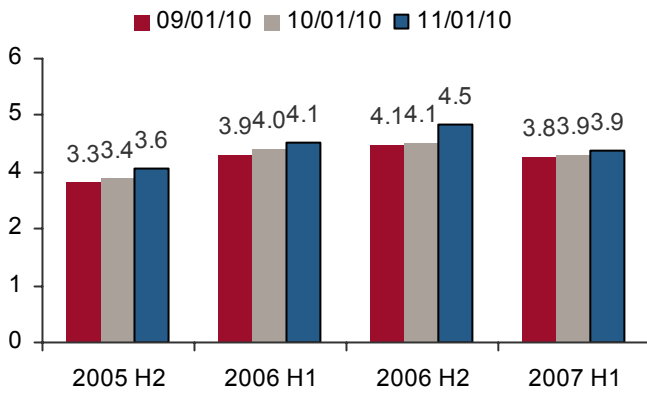
Exhibit 45: CDR



Source: Credit Suisse and remittance reports

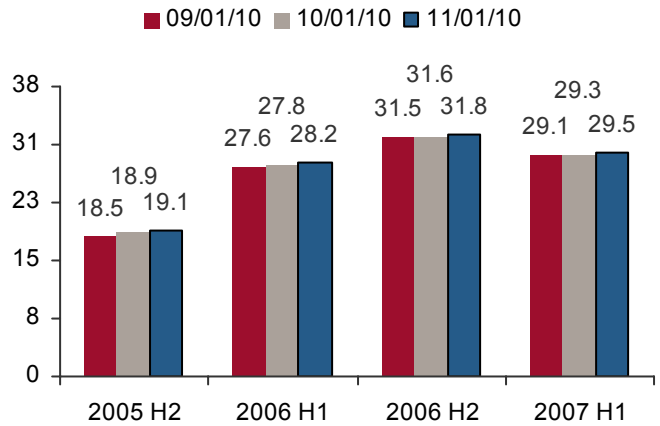
Alt-A (Fixed): Short-Term Performance Trends

Exhibit 46: 30-59



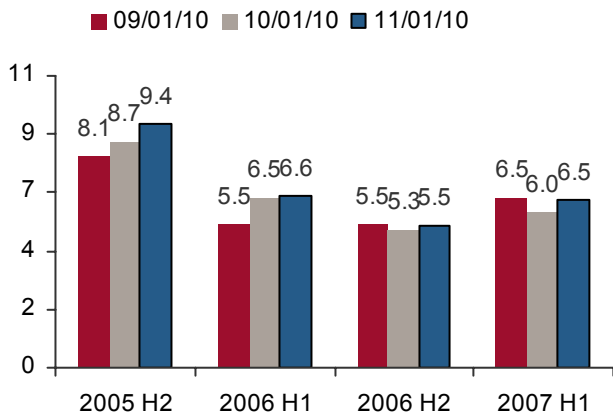
Source: Credit Suisse and remittance reports

Exhibit 47: 60+



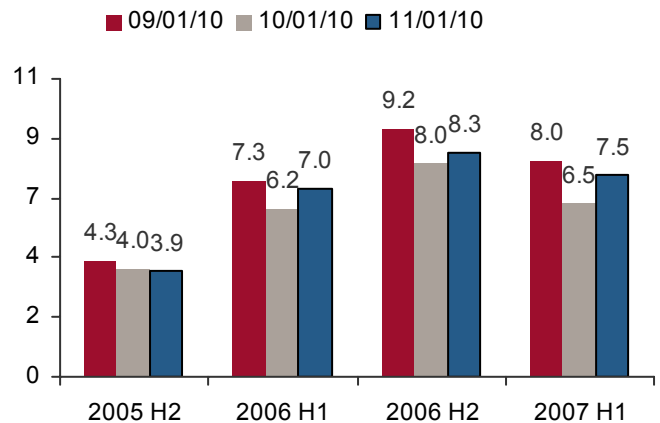
Source: Credit Suisse and remittance reports

Exhibit 48: VCPR



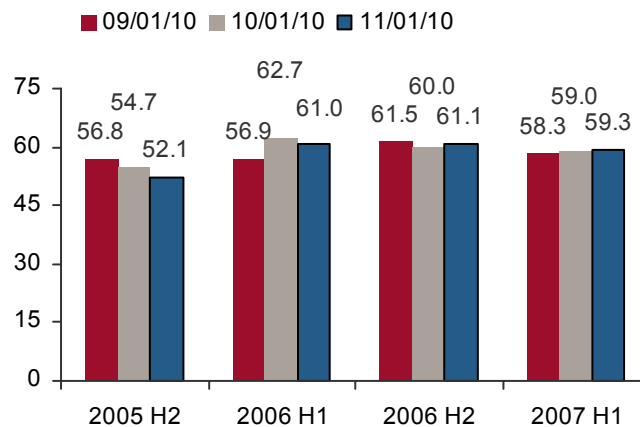
Source: Credit Suisse and remittance reports

Exhibit 49: CDR



Source: Credit Suisse and remittance reports

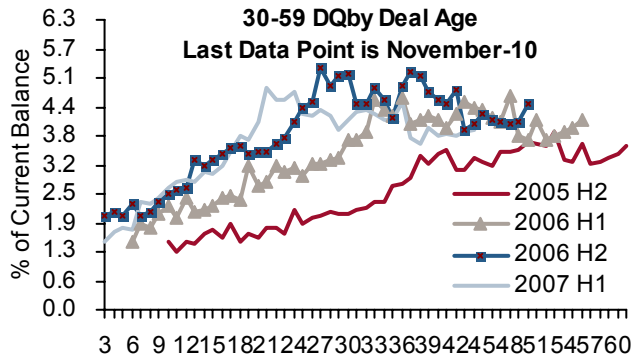
Exhibit 50: Severity



Source: Credit Suisse and remittance reports

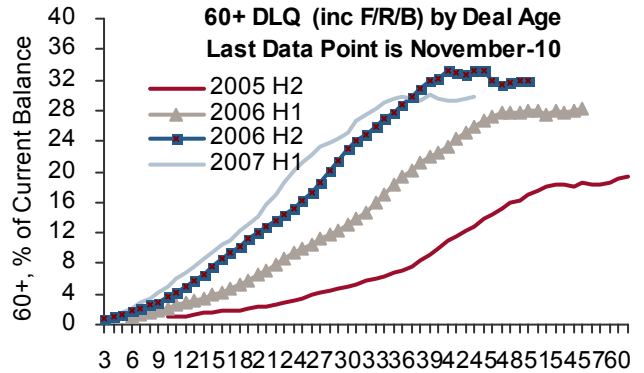
Alt-A (Fixed): Long-Term Performance Trends

Exhibit 51: 30-59



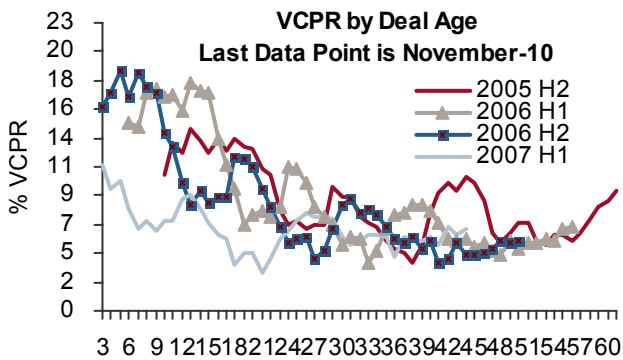
Source: Credit Suisse and remittance reports

Exhibit 52: 60+



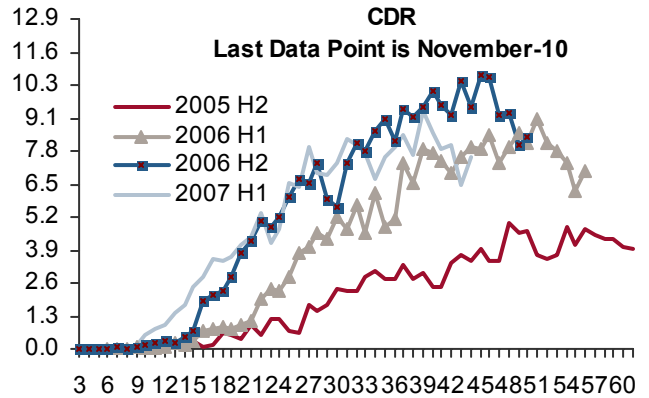
Source: Credit Suisse and remittance reports

Exhibit 53: VCPR



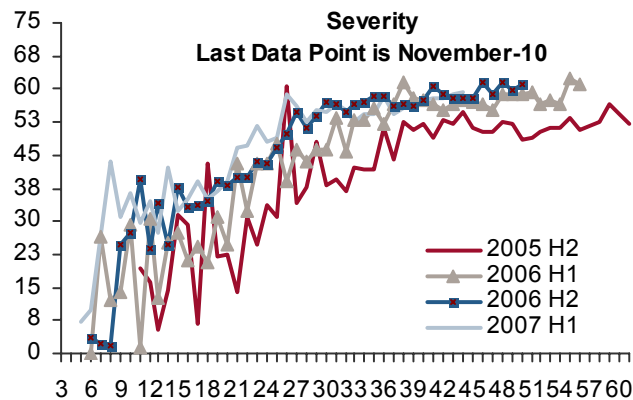
Source: Credit Suisse and remittance reports

Exhibit 54: CDR



Source: Credit Suisse and remittance reports

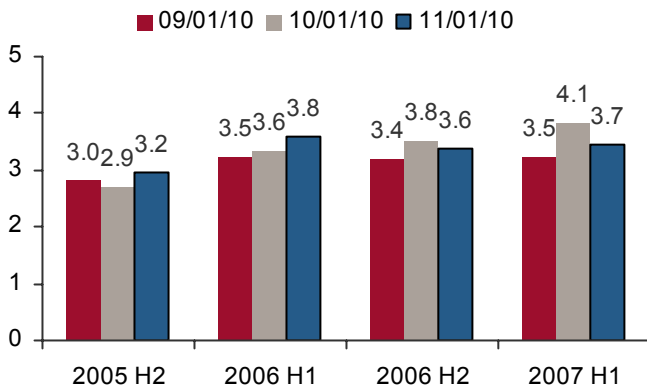
Exhibit 55: Severity



Source: Credit Suisse and remittance reports

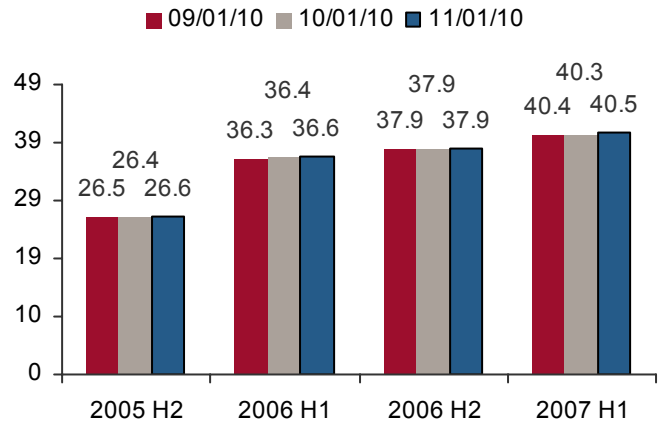
Alt-A (ARM): Short-Term Performance Trends

Exhibit 56: 30-59



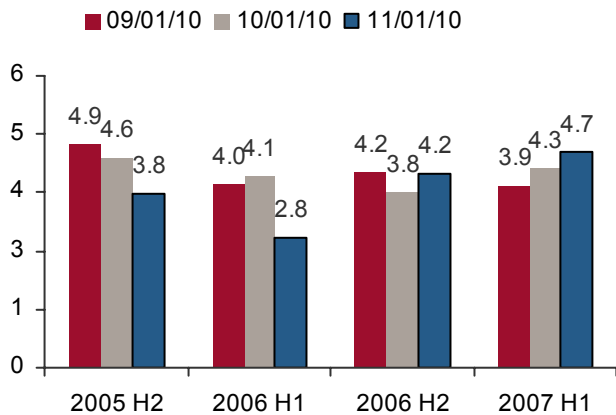
Source: Credit Suisse and remittance reports

Exhibit 57: 60+



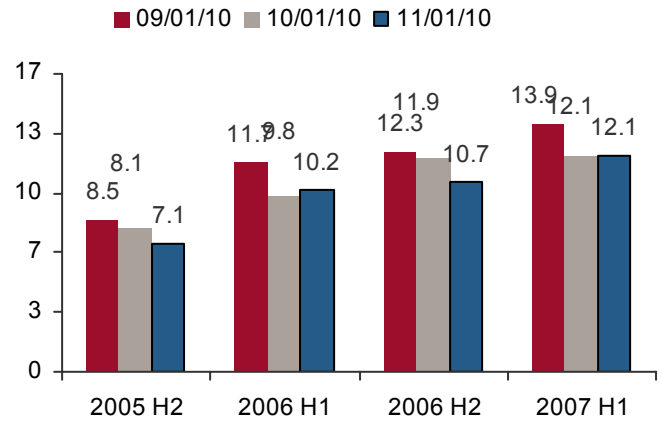
Source: Credit Suisse and remittance reports

Exhibit 58: VCPR



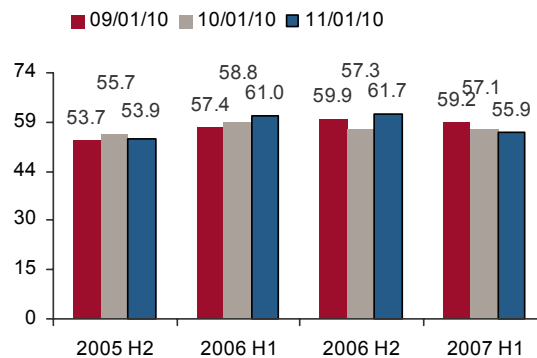
Source: Credit Suisse and remittance reports

Exhibit 59: CDR



Source: Credit Suisse and remittance reports

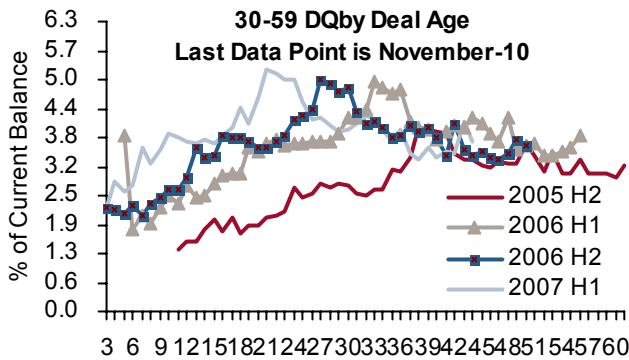
Exhibit 60: Severity



Source: Credit Suisse and remittance reports

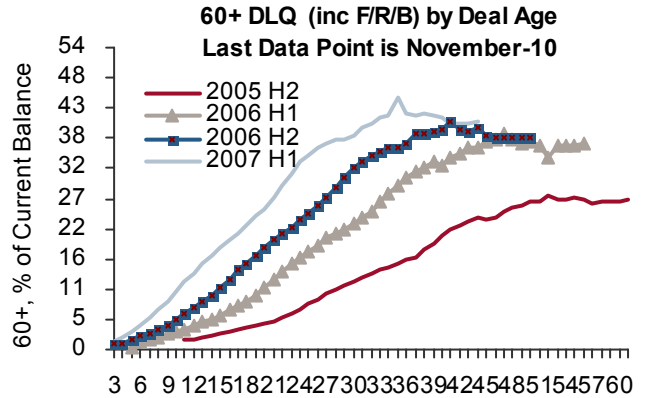
ALT-A (ARM): Long-Term Performance Trends

Exhibit 61: 30-59



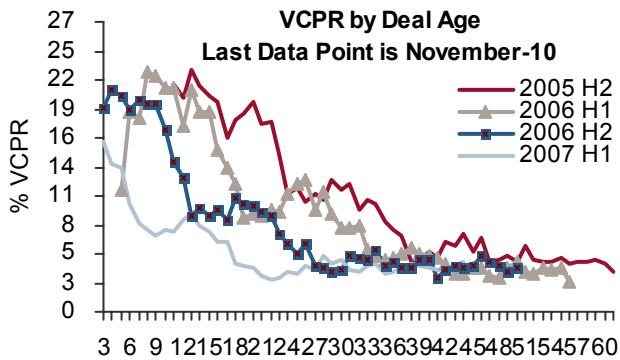
Source: Credit Suisse and remittance reports

Exhibit 62: 60+



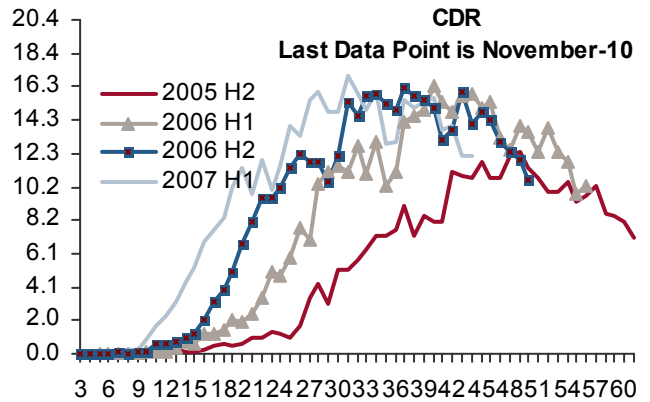
Source: Credit Suisse and remittance reports

Exhibit 63: VCPR



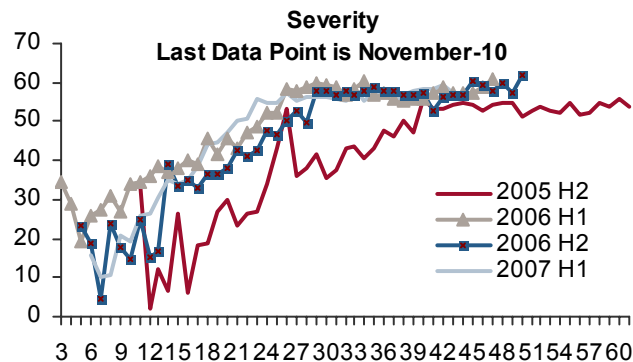
Source: Credit Suisse and remittance reports

Exhibit 64: CDR



Source: Credit Suisse and remittance reports

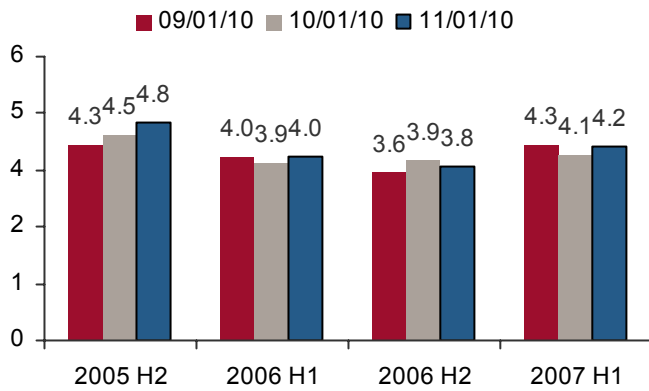
Exhibit 65: Severity



Source: Credit Suisse and remittance reports

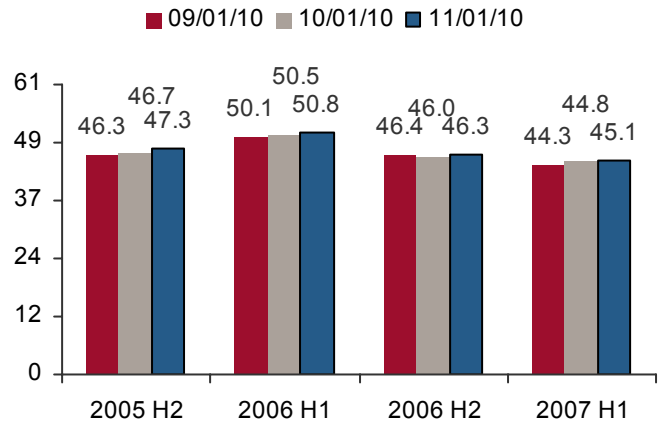
Option ARM: Short-Term Performance Trends

Exhibit 66: 30-59



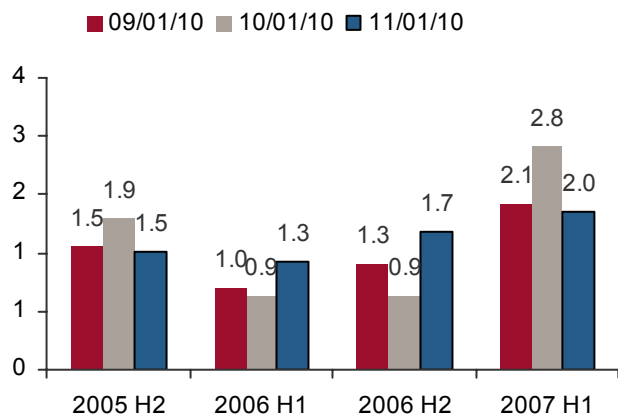
Source: Credit Suisse and remittance reports

Exhibit 67: 60+



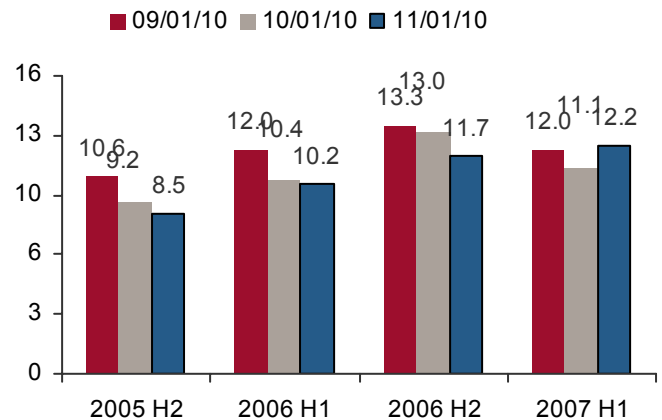
Source: Credit Suisse and remittance reports

Exhibit 68: VCPR



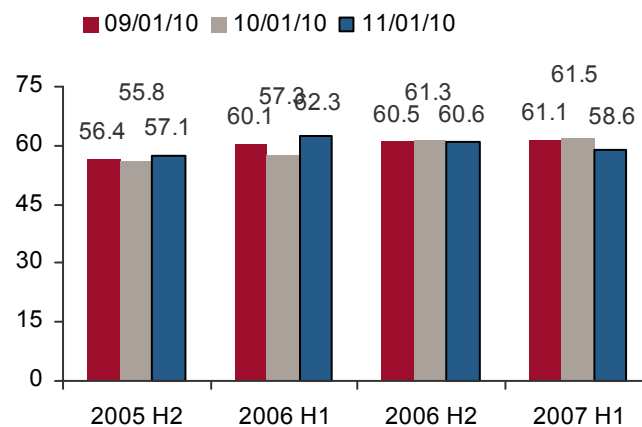
Source: Credit Suisse and remittance reports

Exhibit 69: CDR



Source: Credit Suisse and remittance reports

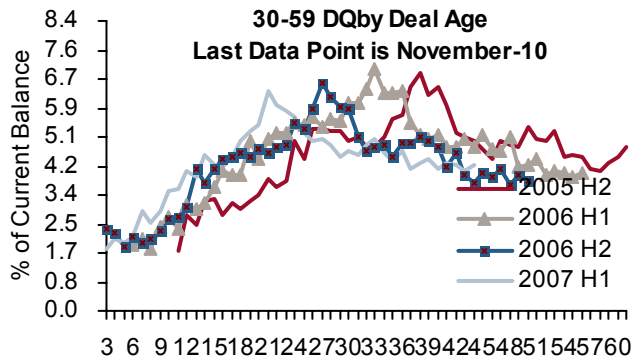
Exhibit 70: Severity



Source: Credit Suisse and remittance reports

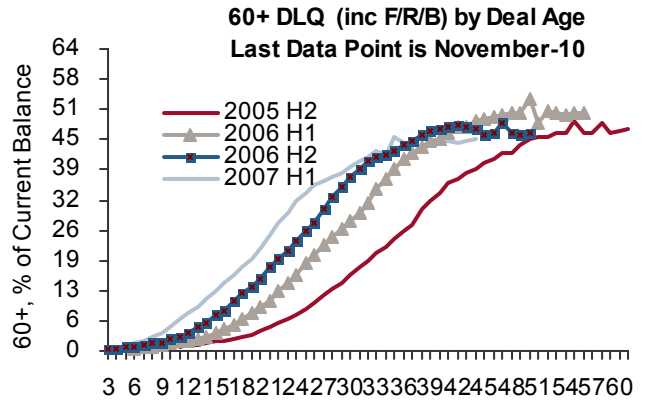
Option ARM: Long-Term Performance Trends

Exhibit 71: 30-59



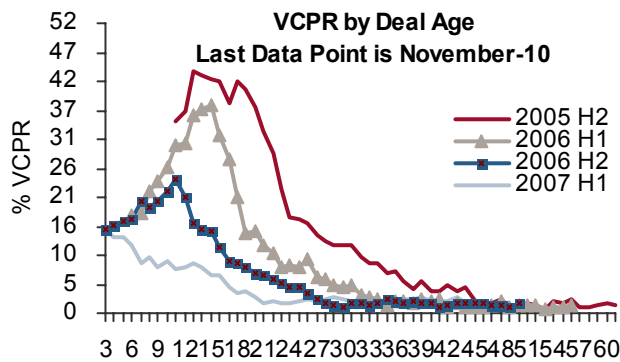
Source: Credit Suisse and remittance reports

Exhibit 72: 60+



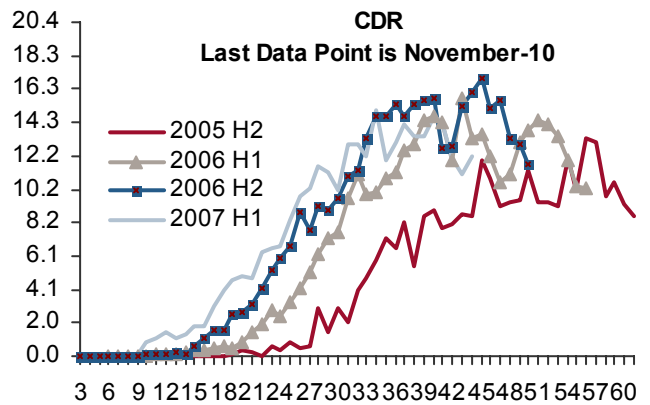
Source: Credit Suisse and remittance reports

Exhibit 73: VCPR



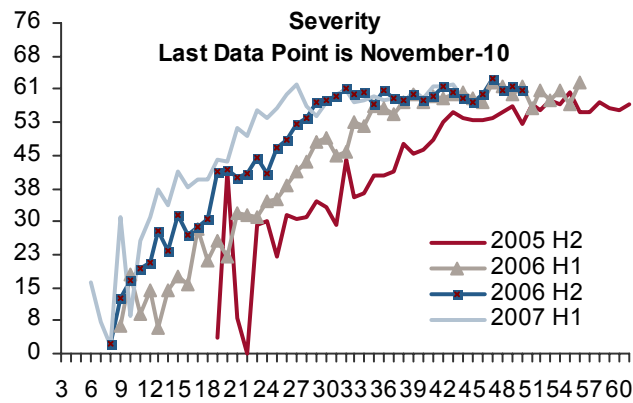
Source: Credit Suisse and remittance reports

Exhibit 74: CDR



Source: Credit Suisse and remittance reports

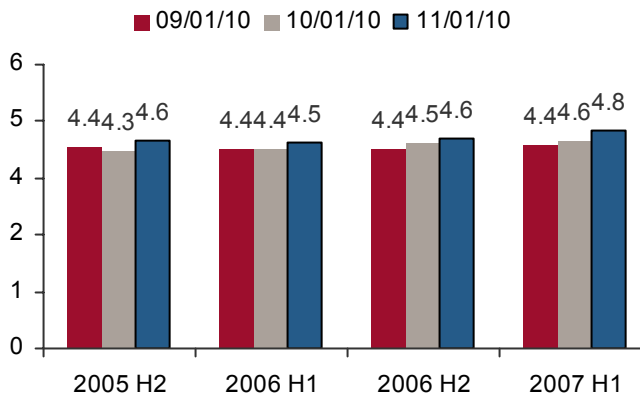
Exhibit 75: Severity



Source: Credit Suisse and remittance reports

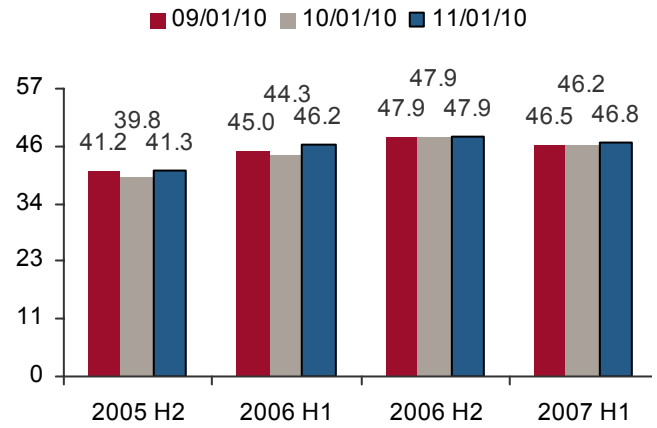
Subprime: Short-Term Performance Trends

Exhibit 76: 30-59



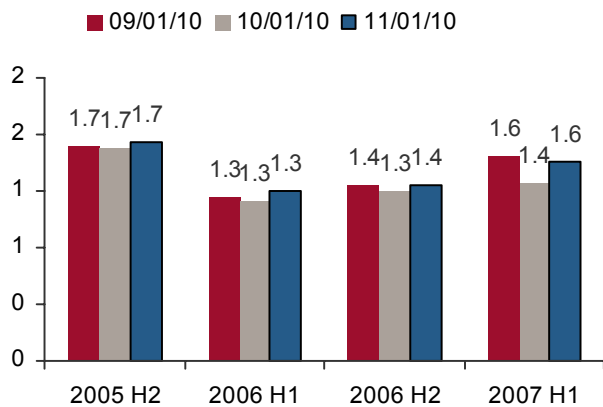
Source: Credit Suisse and remittance reports

Exhibit 77: 60+



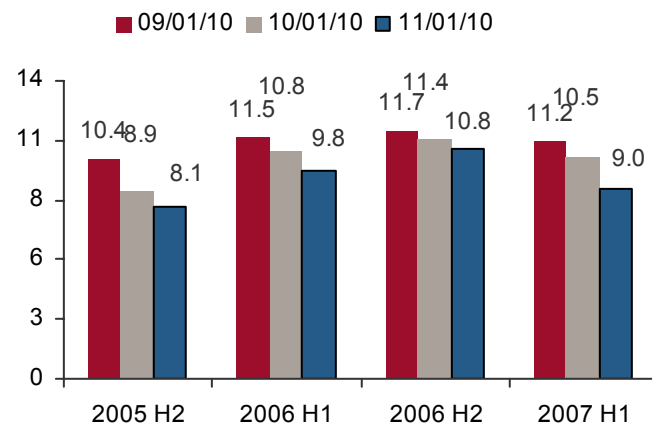
Source: Credit Suisse and remittance reports

Exhibit 78: VCPR



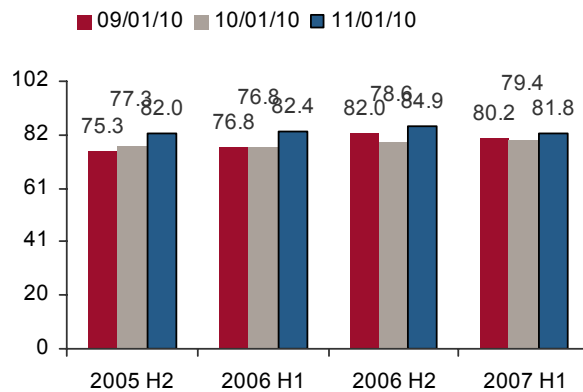
Source: Credit Suisse and remittance reports

Exhibit 79: CDR



Source: Credit Suisse and remittance reports

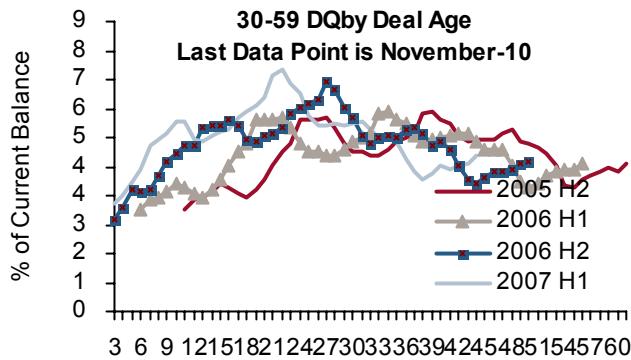
Exhibit 80: Severity



Source: Credit Suisse and remittance reports

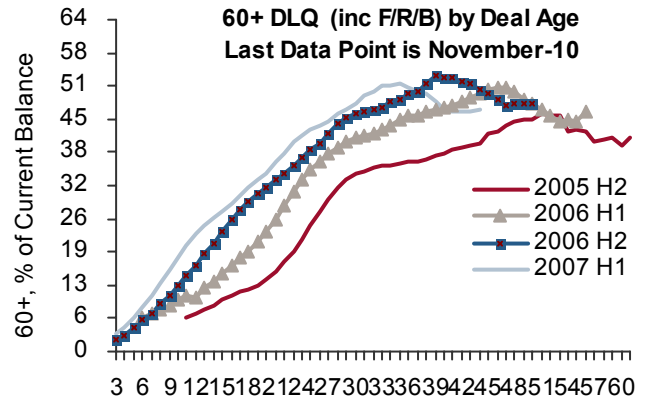
Subprime: Long-Term Performance Trends

Exhibit 81: 30-59



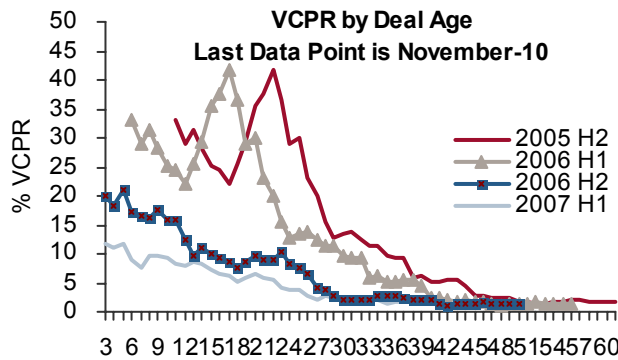
Source: Credit Suisse and remittance reports

Exhibit 82: 60+



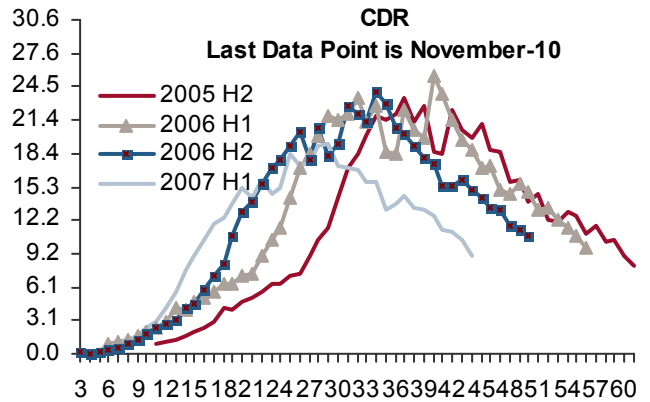
Source: Credit Suisse and remittance reports

Exhibit 83: VCPR



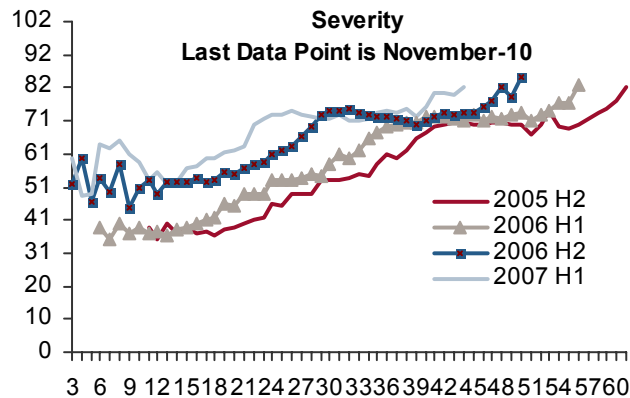
Source: Credit Suisse and remittance reports

Exhibit 84: CDR



Source: Credit Suisse and remittance reports

Exhibit 85: Severity



Source: Credit Suisse and remittance reports

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