

SUPREME COURT OF THE STATE OF NEW YORK
COUNTY OF NEW YORK

In the Matter of the Application of

U.S. BANK NATIONAL ASSOCIATION (as
Trustee, Securities Administrator, Paying Agent,
and/or Calculation Agent under various Pooling and
Servicing Agreements),

Petitioner,

For Judicial Instructions Under CPLR Article 77.

Index No. 656028/2021

Justice Andrew Borrok

IAS Part 53

RESPONDENT HBK MASTER FUND L.P.'S EXHIBIT LIST

Respondent HBK Master Fund L.P. (“HBK”), by and through its undersigned counsel, provides the following list of exhibits which may be offered at the Article 77 hearing in the above-captioned matter scheduled to begin on December 11, 2023. HBK reserves the right to introduce or not to introduce any of the following exhibits, and the right to amend or supplement the following exhibit list at any time prior to trial and consistent with applicable laws and Court rules.

The parties in this action are in the process of meeting and conferring on a single, joint set of stipulated exhibits (including, among other exhibits, the governing agreements for each of the Subject Trusts at issue in this case). HBK reserves the right to introduce any exhibits that are listed on that joint exhibit list, as well as any other exhibits identified on the exhibit list of any other party to these proceedings, whether or not those exhibits are listed herein.

HBK also reserves the right to introduce any other exhibits necessary for impeachment, rebuttal, credibility, rehabilitation, refreshing of recollection, or foundation.

Dated: October 16, 2023
New York, New York

Respectfully submitted,

AKIN GUMP STRAUSS HAUER & FELD LLP

By: /s/ Uri A. Itkin

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Attorneys for HBK Master Fund L.P.

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|-----------|---------------------------|---------------------------|--|
| HBK001 | 5/23/2022 | N/A | N/A | May 23, 2022 letter from Keith M. Kollmeyer to counsel for all appearing parties (ECF No. 233) |
| HBK002 | 7/12/2023 | N/A | N/A | Fannie Mae Single Family Servicing Guide, also available at https://singlefamily.fanniema.com/media/36406/display |
| HBK003 | 6/27/2013 | N/A | N/A | Baird Webel, Troubled Asset Relief Program (TARP) Implementation and Status, Congressional Research Service (June 27, 2013) available at https://sgp.fas.org/crs/misc/R41427.pdf (ECF No. 236) |
| HBK004 | 6/5/2022 | N/A | N/A | Julia Kagan, Home Affordable Modification Program (HAMP), Investopedia (updated June 5, 2022) available at https://www.investopedia.com/terms/h/home-affordable-modification-program.asp (ECF No. 237) |
| HBK005 | 8/24/2022 | USBWaterfall-A77-00000959 | USBWaterfall-A77-00000964 | August 24, 2022 Affidavit of Daniel Nevis (ECF No. 241) |
| HBK006 | 1/23/2023 | N/A | N/A | January 23, 2023 Affidavit of Daniel Nevis |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------------------|---------------------------|--|
| HBK007 | 3/8/2007 | N/A | N/A | March 8, 2007 Free Writing Prospectus for Bear Stearns Asset Backed Securities I Trust 2007-HE3 (ECF No. 245) |
| HBK008 | 2/5/2019 | N/A | N/A | February 5, 2019 Making Home Affordable Program Handbook for Servicers of Non-GSE Mortgages (ECF No. 265) |
| HBK009 | 4/28/2006 | N/A | N/A | April 28, 2006 Home Equity Mortgage Trust 2006-2 Indenture, U.S. Bank, N.A., Indenture Trustee (ECF No. 266) |
| HBK010 | 4/10/2007 | HBKUS_0006683 | HBKUS_0006883 | Bear Stearns, New Issue Marketing Materials (Apr. 10, 2007), as attached to a May 1, 2007 email from S. Sussman to D. Mirovitski |
| HBK011 | 9/18/2013 | USBWaterfall-A77-00002203 | USBWaterfall-A77-00002206 | Email from T. Jacobson to N. Arvin, E. Mest |
| HBK012 | 10/10/2017 | USBWaterfall-A77-00004382 | USBWaterfall-A77-00004385 | Email from I. Krasavin to J. Choi et al., attaching Deferred Principal Tracking for RMBS Deals.docx |
| HBK013 | 6/18/2009 | USBWaterfall-A77-00002882 | USBWaterfall-A77-00002907 | ASF Discussion Paper on the Impact of Forborne Principal on RMBS Transactions |
| HBK014 | N/A | N/A | N/A | Stewart McQueen, Gennady A. Gorel, & Chris van Heerden, Dechert and Wells Fargo, An Investor's Guide |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------|---------------|---|
| | | | | to The Pooling and Servicing Agreement |
| HBK015 | 4/3/2023 | N/A | N/A | Schedule A to Affidavit of Stephanie Simon, Screenshots showing two scenarios of projected cashflows resulting from this analysis for the BSABS 2007-HE4 trust (ECF No. 243) |
| HBK016 | 12/19/2009 | N/A | N/A | December 2009 ASF Letter, as attached to the Opening Brief of Counter-Petitioners the Deer Park Group in Wells Fargo Bank, N.A. (as Trustee or Securities Administrator of Certain Residential Mortgage-Backed Securitization Trusts), For Judicial Instructions Under CPLR Article 77 on the Administration and Distribution of Subsequent Recoveries and Proper Allocation of Related Write-ups, Index No. 154984/2021 (Sup. Ct., N.Y. County), ECF No. 564 |
| HBK017 | 8/13/2009 | N/A | N/A | August 2009 ASF Letter, as attached to Petitioner's Pre-Hearing Memo in Wells Fargo Bank, N.A. (as Trustee or Securities Administrator of Certain Residential Mortgage-Backed Securitization Trusts), For Judicial Instructions Under CPLR Article 77 on the Administration and Distribution of Subsequent Recoveries and Proper Allocation of Related Write-ups, Index No. 154984/2021 |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|-----------|---------------------------|---------------------------|--|
| | | | | (Sup. Ct., N.Y. County), ECF No. 477 |
| HBK018 | 7/28/2009 | USBWaterfall-A77-00002485 | USBWaterfall-A77-00002508 | Supplemental Documentation—Frequently Asked Questions, Home Affordable Modification Program (July 28, 2009) (ECF No. 239) |
| HBK019 | 7/31/2009 | USBWaterfall-A77-00002792 | USBWaterfall-A77-00002796 | Letter from Patton Boggs on behalf of the Mortgage Investors Coalition to Parties on Annex A re: Treatment of Principal Forbearance Under the U.S. Dept of Treasury's Home Affordable Modification Program |
| HBK020 | 9/23/2009 | USBWaterfall-A77-00002509 | USBWaterfall-A77-00002510 | Email from J. Meade to E. Mest |
| HBK021 | 6/3/2010 | USBWaterfall-A77-00002781 | USBWaterfall-A77-00002791 | Supplemental Directive 10-05, Home Affordable Modification Program – Modification of Loans with Principal Reduction Alternative (June 3, 2010) (ECF No. 240) |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------------------|---------------------------|---|
| HBK022 | 6/4/2010 | USBWaterfall-A77-00002475 | USBWaterfall-A77-00002477 | ASF Alert: Treasury Responds to ASF Request on Principal Forbearance; Principal Reduction Alternative Also Discussed (June 4, 2010) (ECF No. 238) |
| HBK023 | 6/4/2010 | USBWaterfall-A77-00002909 | USBWaterfall-A77-00002912 | Email from Eric Mest (US Bank) to Steve Smith (Litton Loan) |
| HBK024 | 9/16/2013 | USBWaterfall-A77-00002812 | USBWaterfall-A77-00002816 | Email chain between Theresa Jacobson (Assistant VP, US Bank) to Errol Uhr (Assured Guaranty) |
| HBK025 | 11/22/2013 | USBWaterfall-A77-00004935 | USBWaterfall-A77-00004935 | Flow chart of how to treat loans with positive or negative amounts in the "Deferred Prin Loss" column |
| HBK026 | 3/17/2014 | USBWaterfall-A77-00002773 | USBWaterfall-A77-00002774 | Flow chart of how to treat loans with positive or negative amounts in the "Deferred Prin Loss Amount" column |
| HBK027 | 1/30/2015 | USBWaterfall-A77-00000944 | USBWaterfall-A77-00000945 | Email chain between Eric Mest, Jae Choi (US Bank, Global Structured Finance, Investor Reporting), and other US Banks employees |
| HBK028 | 9/28/2016 | USBWaterfall-A77-00002286 | USBWaterfall-A77-00002302 | Email from Eric Mest to other US Bank employees |
| HBK029 | 10/6/2016 | USBWaterfall-A77-00000956 | USBWaterfall-A77-00000956 | Email from C. Lee to S. Karmarkar |
| HBK030 | 7/21/2017 | USBWaterfall-A77-00005225 | USBWaterfall-A77-00005226 | Email chain between Hieu Nguyen (VP, Global Structured Finance - Investor Reporting, US Bank) and Sudhanwa Karmarkar |
| HBK031 | 10/10/2017 | USBWaterfall-A77-00002234 | USBWaterfall-A77-00002237 | Email from I. Krasavin to J. Choi et al., attaching Deferred Principal Tracking for RMBS Deals.docx |
| HBK032 | 10/11/2018 | USBWaterfall-A77-00004753 | USBWaterfall-A77-00004754 | Email from Global Structured Finance (US Bank) to Sudhanwa Karmarkar |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------------------|---------------------------|---|
| HBK033 | 11/1/2018 | USBWaterfall-A77-00004763 | USBWaterfall-A77-00004764 | Email from Global Structured Finance (US Bank) to Sudhanwa Karmarkar |
| HBK034 | 12/13/2018 | USBWaterfall-A77-00004755 | USBWaterfall-A77-00004756 | Email from Global Structured Finance (US Bank) to Sudhanwa Karmarkar |
| HBK035 | 2/11/2019 | USBWaterfall-A77-00004757 | USBWaterfall-A77-00004758 | Email from Global Structured Finance to Sudhanwa Karmarkar (ECF No. 242) |
| HBK036 | 12/19/2019 | USBWaterfall-A77-00002472 | USBWaterfall-A77-00002474 | Email from J. Ho to Q. Lin |
| HBK037 | 3/5/2020 | USBWaterfall-A77-00004775 | USBWaterfall-A77-00004776 | Email from Global Structured Finance (US Bank) to Sudhanwa Karmarkar |
| HBK038 | 4/27/2020 | USBWaterfall-A77-00002303 | USBWaterfall-A77-00002304 | Email chain between Matthew Beu (US Bank), Dan Nevis |
| HBK039 | 9/15/2020 | USBWaterfall-A77-00004788 | USBWaterfall-A77-00004790 | Email chain between Jack Ho and Brad Comer, as attached to an email from Daniel Nevis |
| HBK040 | 9/24/2020 | USBWaterfall-A77-00004414 | USBWaterfall-A77-00004420 | Email from Sarah Pasciucco (Bracebridge Capital) to Juan Hernandez (US Bank) |
| HBK041 | 10/6/2020 | USBWaterfall-A77-00004847 | USBWaterfall-A77-00004848 | Email chain between John Kavlich, Theresa Rabkin, Queena Duong, and Jack Ho |
| HBK042 | 1/28/2021 | USBWaterfall-A77-00004327 | USBWaterfall-A77-00004342 | Email from Keith Kollmeyer to Sudhanwa Karmarkar, Ncolas Valaperta and Thomas Helms |
| HBK043 | 4/2/2021 | USBWaterfall-A77-00004773 | USBWaterfall-A77-00004774 | Email from Global Structured Finance (US Bank) to Sudhanwa Karmarkar |
| HBK044 | 5/28/2021 | USBWaterfall-A77-00003022 | USBWaterfall-A77-00003023 | Email from Nicolas Valaperta to Sarah Pasiucco |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------------------|---------------------------|---|
| HBK045 | 6/14/2021 | USBWaterfall-A77-00003018 | USBWaterfall-A77-00003019 | Letter from Patterson Belknap (representing Bracebridge) to US Bank |
| HBK046 | 7/13/2021 | USBWaterfall-A77-00004432 | USBWaterfall-A77-00004433 | Email from Sudhanwa Karmarkar to Jack Ho |
| HBK047 | 8/25/2021 | USBWaterfall-A77-00004284 | USBWaterfall-A77-00004292 | Letter from Keith Kollmeyer to Peter Tomlinson, as attached to an email from Keith Kollmeyer to several US Bank and Jones Day employees |
| HBK048 | 10/8/2021 | USBWaterfall-A77-00004602 | USBWaterfall-A77-00004604 | Email from Nicolas Valaperta to Sudhanwa Karmarkar |
| HBK049 | 10/27/2021 | USBWaterfall-A77-00002265 | USBWaterfall-A77-00002267 | Email from R. Sirdich to J. Putman et al., attaching Loss on Active Loans Findings.xlsx |
| HBK050 | 11/2/2021 | USBWaterfall-A77-00002191 | USBWaterfall-A77-00002194 | Email from N. Desai J. Putman et al., attaching Loss on Active Loans Findings.xlsx |
| HBK051 | 3/10/2022 | N/A | N/A | U.S. Bank National Association's Responses and Objections to First Request for Admissions |
| HBK052 | 6/10/2009 | USBWaterfall-A77-00002859 | USBWaterfall-A77-00002881 | Draft ASF Discussion Paper on the Impact of Forborne Principal on RMBS Transactions |
| HBK053 | 6/16/2009 | USBWaterfall-A77-00002913 | USBWaterfall-A77-00002939 | Draft ASF Discussion Paper on the Impact of Forborne Principal on RMBS Transactions |
| HBK054 | 12/28/2021 | N/A | N/A | Chart of Subsequent Recovery Concepts for the Subject Trusts (Ex. G to the First Amended Petition, NYSCEF No. 40) |
| HBK055 | 10/11/2018 | USBWaterfall-A77-00004780 | USBWaterfall-A77-00004781 | Email from Global Structured Finance (US Bank) to Sudhanwa Karmarkar |
| HBK056 | 12/28/2021 | N/A | N/A | Chart of Selected Aggregate Subject Trust Data (Ex. F to the First Amended Petition, NYSCEF No. 39) |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------------------|---------------------------|---|
| HBK057 | 5/25/2021 | N/A | N/A | SACO I Trust Mortgage-Backed Certificates Series 2005-10 Report |
| HBK058 | 9/22/2020 | USBWaterfall-A77-00004808 | USBWaterfall-A77-00004815 | Email from Theresa Rabkin to Daniel Nevis and other US Bank employees |
| HBK059 | N/A | N/A | N/A | Deferred Principal Data as of April 2022 (Ex. 26 in the deposition of Daniel Nevis) |
| HBK060 | 3/25/2021 | N/A | N/A | Bear Stearns Asset Backed Securities I Trust Asset-Backed Certificates Series 2007-FS1 Report |
| HBK061 | 3/25/2021 | N/A | N/A | Servicer Loan Level Report for BSABS 2007-FS1 |
| HBK062 | Mar-21 | N/A | N/A | Spreadsheet for BSABS 2007-FS1 (Ex. 30 in the deposition of Daniel Nevis) |
| HBK063 | 3/14/2016 | USBWaterfall-A77-00000012 | USBWaterfall-A77-00000016 | Email from Douglas Dichiaro to Eric Mest |
| HBK064 | 2/12/2010 | USBWaterfall-A77-00002480 | USBWaterfall-A77-00002484 | Email from Eric Mest to Kathleen Schrader and Mirtza Escobar |
| HBK065 | 4/10/2006 | HBKUS_0000003 | HBKUS_0000522 | Email attaching marketing materials for BSABS-06HE2 Trust |
| HBK066 | 6/21/2006 | HBKUS_0000523 | HBKUS_0000629 | Email attaching marketing materials for BSABS 2006-2 Trust |
| HBK067 | 11/15/2006 | HBKUS_0000630 | HBKUS_0000749 | Email attaching marketing materials for BSABS HELT 2006-AQ1 Trust |
| HBK068 | 1/17/2006 | HBKUS_0000750 | HBKUS_0000846 | Email attaching marketing materials for BSABS 2006-PC1 Trust |
| HBK069 | 2/22/2007 | HBKUS_0000847 | HBKUS_0000978 | Email attaching marketing materials for BSABS HELT 2007-FS1 Trust |
| HBK070 | 1/16/2007 | HBKUS_0000979 | HBKUS_0001141 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK071 | 2/8/2007 | HBKUS_0001142 | HBKUS_0001305 | Email attaching marketing materials for BSABS HELT 2007-HE2 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|-----------|---------------|---------------|---|
| HBK072 | 4/10/2006 | HBKUS_0001306 | HBKUS_0001825 | Email attaching marketing materials for BSABS-06HE2 Trust |
| HBK073 | 2/16/2006 | HBKUS_0001826 | HBKUS_0001912 | Email attaching marketing materials for BSABS 2006-1 Trust |
| HBK074 | 4/11/2006 | HBKUS_0001913 | HBKUS_0001984 | Email attaching marketing materials for BSABS 2006-HE4 Trust |
| HBK075 | 1/12/2006 | HBKUS_0001985 | HBKUS_0002048 | Email attaching marketing materials for SACO 2006-2 Trust |
| HBK076 | 1/17/2007 | HBKUS_0002049 | HBKUS_0002214 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK077 | 1/17/2007 | HBKUS_0002049 | HBKUS_0002214 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK078 | 1/17/2007 | HBKUS_0002215 | HBKUS_0002378 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK079 | 3/16/2006 | HBKUS_0002379 | HBKUS_0002475 | Email attaching marketing materials for SACO 2006-4 Trust |
| HBK080 | 4/20/2006 | HBKUS_0002476 | HBKUS_0002587 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK081 | 4/20/2006 | HBKUS_0002588 | HBKUS_0002699 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK082 | 4/18/2006 | HBKUS_0002700 | HBKUS_0002752 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK083 | 4/11/2006 | HBKUS_0002753 | HBKUS_0002823 | Email attaching marketing materials for BSABS 2006-HE4 Trust |
| HBK084 | 1/17/2006 | HBKUS_0002824 | HBKUS_0002885 | Email attaching marketing materials for SACO 2006-2 Trust |
| HBK085 | 6/21/2006 | HBKUS_0002886 | HBKUS_0002993 | Email attaching marketing materials for BSABS 2006-2 Trust |
| HBK086 | 11/1/2006 | HBKUS_0002994 | HBKUS_0003166 | Email attaching marketing materials for BSABS HELT 2006-HE9 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------|---------------|--|
| HBK087 | 1/6/2006 | HBKUS_0003167 | HBKUS_0003258 | Email attaching marketing materials for BSABS 2006-HE1 Trust |
| HBK088 | 6/27/2006 | HBKUS_0003259 | HBKUS_0003365 | Email attaching marketing materials for BSABS 2006-2 Trust |
| HBK089 | 4/26/2007 | HBKUS_0003366 | HBKUS_0003547 | Email attaching marketing materials for BSABS HELT 2007-HE5 Trust |
| HBK090 | 5/1/2006 | HBKUS_0003548 | HBKUS_0003670 | Email attaching marketing materials for BSABS 2006-HE5 Trust |
| HBK091 | 4/18/2006 | HBKUS_0003671 | HBKUS_0003725 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK092 | 1/12/2006 | HBKUS_0003726 | HBKUS_0003789 | Email attaching marketing materials for SACO 2006-2 Trust |
| HBK093 | 2/5/2007 | HBKUS_0003790 | HBKUS_0003922 | Email attaching marketing materials for SACO 2007-2 Trust |
| HBK094 | 12/18/2006 | HBKUS_0003923 | HBKUS_0004038 | Email attaching marketing materials for BSABS HELT 2006-HE10 Trust |
| HBK095 | 1/25/2006 | HBKUS_0004041 | HBKUS_0004145 | Email attaching marketing materials for BSABS 2006-HE2 Trust |
| HBK096 | 10/11/2006 | HBKUS_0004146 | HBKUS_0004293 | Email attaching marketing materials for SACO 2006-10 Trust |
| HBK097 | 5/1/2006 | HBKUS_0004294 | HBKUS_0004369 | Email attaching marketing materials for BSABS 2006-HE5 Trust |
| HBK098 | 1/17/2006 | HBKUS_0004370 | HBKUS_0004431 | Email attaching marketing materials for SACO 2006-2 Trust |
| HBK099 | 3/10/2006 | HBKUS_0004432 | HBKUS_0004525 | Email attaching marketing materials for SACO 2006-3 Trust |
| HBK100 | 1/6/2006 | HBKUS_0004526 | HBKUS_0004617 | Email attaching marketing materials for BSABS 2006-HE1 Trust |
| HBK101 | 11/1/2006 | HBKUS_0004618 | HBKUS_0004790 | Email attaching marketing materials for BSABS HELT 2006-HE9 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------|---------------|---|
| HBK102 | 2/7/2006 | HBKUS_0004791 | HBKUS_0004895 | Email attaching marketing materials for BSABS 2006-EC2 Trust |
| HBK103 | 2/22/2007 | HBKUS_0004896 | HBKUS_0005029 | Email attaching marketing materials for BSABS HELT 2007-FS1 Trust |
| HBK104 | 3/5/2007 | HBKUS_0005030 | HBKUS_0005210 | Email attaching marketing materials for BSABS HELT 2007-HE3 Trust |
| HBK105 | 11/1/2006 | HBKUS_0005211 | HBKUS_0005380 | Email attaching marketing materials for BSABS HELT 2006-HE9 Trust |
| HBK106 | 2/5/2007 | HBKUS_0005381 | HBKUS_0005509 | Email attaching marketing materials for SACO 2007-2 Trust |
| HBK107 | 7/26/2006 | HBKUS_0005510 | HBKUS_0005613 | Email attaching marketing materials for BSABS 2006-3 Trust |
| HBK108 | 3/16/2006 | HBKUS_0005614 | HBKUS_0005710 | Email attaching marketing materials for SACO 2006-4 Trust |
| HBK109 | 2/13/2006 | HBKUS_0005711 | HBKUS_0005810 | Email attaching marketing materials for SACO 2006-3 Trust |
| HBK110 | 2/12/2007 | HBKUS_0005811 | HBKUS_0005929 | Email attaching marketing materials for BSABS HELT 2007-HE2 Trust |
| HBK111 | 11/15/2006 | HBKUS_0005930 | HBKUS_0006047 | Email attaching marketing materials for BSABS HELT 2006-AQ1 Trust |
| HBK112 | 3/5/2007 | HBKUS_0006048 | HBKUS_0006224 | Email attaching marketing materials for BSABS HELT 2007-HE3 Trust |
| HBK113 | 3/10/2006 | HBKUS_0006225 | HBKUS_0006318 | Email attaching marketing materials for SACO 2006-3 Trust |
| HBK114 | 4/26/2007 | HBKUS_0006319 | HBKUS_0006498 | Email attaching marketing materials for BSABS HELT 2007-HE5 Trust |
| HBK115 | 4/26/2007 | HBKUS_0006499 | HBKUS_0006682 | Email attaching marketing materials for BSABS HELT 2007-HE5 Trust |
| HBK116 | 5/1/2007 | HBKUS_0006683 | HBKUS_0006883 | Email attaching marketing materials for BSABS 2007-HE4 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|-----------|---------------|---------------|---|
| HBK117 | 1/16/2007 | HBKUS_0006884 | HBKUS_0007048 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK118 | 3/5/2007 | HBKUS_0007049 | HBKUS_0007225 | Email attaching marketing materials for BSABS HELT 2007-HE3 Trust |
| HBK119 | 2/12/2007 | HBKUS_0007226 | HBKUS_0007342 | Email attaching marketing materials for BSABS HELT 2007-HE2 Trust |
| HBK120 | 10/3/2006 | HBKUS_0007345 | HBKUS_0007540 | Email attaching marketing materials for BSABS HELT 2006-HE8 Trust |
| HBK121 | 8/3/2006 | HBKUS_0007541 | HBKUS_0007710 | Email attaching marketing materials for BSABS 2006-HE7 Trust |
| HBK122 | 4/18/2006 | HBKUS_0007711 | HBKUS_0007763 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK123 | 8/7/2006 | HBKUS_0007764 | HBKUS_0007918 | Email attaching marketing materials for BSABS 2006-HE7 Trust |
| HBK124 | 8/3/2006 | HBKUS_0007919 | HBKUS_0008088 | Email attaching marketing materials for BSABS 2006-HE7 Trust |
| HBK125 | 4/9/2007 | HBKUS_0008089 | HBKUS_0008260 | Email attaching marketing materials for BSABS 2007-HE4 Trust |
| HBK126 | 4/18/2006 | HBKUS_0008261 | HBKUS_0008373 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK127 | 1/16/2007 | HBKUS_0008374 | HBKUS_0008536 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK128 | 11/1/2006 | HBKUS_0008537 | HBKUS_0008706 | Email attaching marketing materials for BSABS HELT 2006-HE9 Trust |
| HBK129 | 10/3/2006 | HBKUS_0008709 | HBKUS_0008900 | Email attaching marketing materials for BSABS HELT 2006-HE8 Trust |
| HBK130 | 4/4/2006 | HBKUS_0008901 | HBKUS_0008997 | Email attaching marketing materials for SACO 2006-4 Trust |
| HBK131 | 5/1/2007 | HBKUS_0008998 | HBKUS_0009199 | Email attaching marketing materials for BSABS 2007-HE4 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|-----------|---------------|---------------|---|
| HBK132 | 4/11/2006 | HBKUS_0009202 | HBKUS_0009341 | Email attaching marketing materials for BSABS 2006-HE4 Trust |
| HBK133 | 8/3/2006 | HBKUS_0009342 | HBKUS_0009515 | Email attaching marketing materials for BSABS 2006-HE7 Trust |
| HBK134 | 4/11/2006 | HBKUS_0009516 | HBKUS_0009653 | Email attaching marketing materials for BSABS 2006-HE4 Trust |
| HBK135 | 4/10/2006 | HBKUS_0009654 | HBKUS_0010176 | Email attaching marketing materials for BSABS-06HE2 Trust |
| HBK136 | 11/1/2006 | HBKUS_0010177 | HBKUS_0010346 | Email attaching marketing materials for BSABS HELT 2006-HE9 Trust |
| HBK137 | 11/1/2006 | HBKUS_0010347 | HBKUS_0010423 | Email attaching marketing materials for BSABS 2006-4 Trust |
| HBK138 | 2/7/2006 | HBKUS_0010424 | HBKUS_0010527 | Email attaching marketing materials for BSABS 2006-EC2 Trust |
| HBK139 | 11/1/2006 | HBKUS_0010528 | HBKUS_0010697 | Email attaching marketing materials for BSABS HELT 2006-HE9 Trust |
| HBK140 | 3/10/2006 | HBKUS_0010698 | HBKUS_0010744 | Email attaching marketing materials for SACO 2006-3 Trust |
| HBK141 | 11/1/2006 | HBKUS_0010745 | HBKUS_0010825 | Email attaching marketing materials for BSABS 2006-4 Trust |
| HBK142 | 5/9/2006 | HBKUS_0010826 | HBKUS_0010962 | Email attaching marketing materials for SACO 2006-6 Trust |
| HBK143 | 4/18/2006 | HBKUS_0010963 | HBKUS_0011073 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK144 | 1/23/2007 | HBKUS_0011074 | HBKUS_0011184 | Email attaching marketing materials for BSABS 2007-AQ1 Trust |
| HBK145 | 2/16/2006 | HBKUS_0011185 | HBKUS_0011269 | Email attaching marketing materials for BSABS 2006-1 Trust |
| HBK146 | 11/1/2006 | HBKUS_0011270 | HBKUS_0011346 | Email attaching marketing materials for BSABS 2006-4 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|--------|------------|---------------|---------------|---|
| HBK147 | 6/5/2006 | HBKUS_0011347 | HBKUS_0011480 | Email attaching marketing materials for BSABS 2006-HE6 Trust |
| HBK148 | 2/12/2007 | HBKUS_0011481 | HBKUS_0011597 | Email attaching marketing materials for BSABS HELT 2007-HE2 Trust |
| HBK149 | 4/11/2006 | HBKUS_0011598 | HBKUS_0011997 | Email attaching marketing materials for SACO 2006-03 Trust |
| HBK150 | 4/11/2006 | HBKUS_0011998 | HBKUS_0012068 | Email attaching marketing materials for BSABS 2006-HE4 Trust |
| HBK151 | 2/5/2007 | HBKUS_0012069 | HBKUS_0012197 | Email attaching marketing materials for SACO 2007-2 Trust |
| HBK152 | 8/7/2006 | HBKUS_0012198 | HBKUS_0012350 | Email attaching marketing materials for BSABS 2006-HE7 Trust |
| HBK153 | 10/11/2006 | HBKUS_0012351 | HBKUS_0012498 | Email attaching marketing materials for SACO 2006-10 Trust |
| HBK154 | 7/26/2006 | HBKUS_0012499 | HBKUS_0012604 | Email attaching marketing materials for BSABS 2006-3 Trust |
| HBK155 | 2/13/2006 | HBKUS_0012605 | HBKUS_0012658 | Email attaching marketing materials for SACO 2006-3 Trust |
| HBK156 | 8/7/2006 | HBKUS_0012659 | HBKUS_0012787 | Email attaching marketing materials for SACO 2006-9 Trust |
| HBK157 | 6/27/2006 | HBKUS_0012788 | HBKUS_0012895 | Email attaching marketing materials for BSABS 2006-2 Trust |
| HBK158 | 3/6/2006 | HBKUS_0012896 | HBKUS_0012989 | Email attaching marketing materials for SACO 2006-3 Trust |
| HBK159 | 5/9/2006 | HBKUS_0012990 | HBKUS_0013126 | Email attaching marketing materials for SACO 2006-6 Trust |
| HBK160 | 7/26/2006 | HBKUS_0013129 | HBKUS_0013232 | Email attaching marketing materials for BSABS 2006-3 Trust |
| HBK161 | 10/4/2006 | HBKUS_0013233 | HBKUS_0013447 | Email attaching marketing materials for BSABS HELT 2006-HE8 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
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| HBK162 | 4/11/2006 | HBKUS_0013448 | HBKUS_0013585 | Email attaching marketing materials for BSABS 2006-HE4 Trust |
| HBK163 | 6/5/2006 | HBKUS_0013586 | HBKUS_0013722 | Email attaching marketing materials for BSABS 2006-HE6 Trust |
| HBK164 | 11/14/2006 | HBKUS_0013723 | HBKUS_0013864 | Email attaching marketing materials for BSABS HELT 2006-AQ1 Trust |
| HBK165 | 1/16/2007 | HBKUS_0013865 | HBKUS_0014029 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK166 | 2/16/2006 | HBKUS_0014030 | HBKUS_0014113 | Email attaching marketing materials for BSABS 2006-1 Trust |
| HBK167 | 2/8/2007 | HBKUS_0014114 | HBKUS_0014198 | Email attaching marketing materials for BSABS HELT 2007-HE2 Trust |
| HBK168 | 1/17/2006 | HBKUS_0014199 | HBKUS_0014295 | Email attaching marketing materials for BSABS 2006-PC1 Trust |
| HBK169 | 2/13/2006 | HBKUS_0014296 | HBKUS_0014395 | Email attaching marketing materials for SACO 2006-3 Trust |
| HBK170 | 10/4/2006 | HBKUS_0014396 | HBKUS_0014613 | Email attaching marketing materials for BSABS HELT 2006-HE8 Trust |
| HBK171 | 1/25/2006 | HBKUS_0014614 | HBKUS_0014666 | Email attaching marketing materials for BSABS 2006-HE2 Trust |
| HBK172 | 2/21/2006 | HBKUS_0014667 | HBKUS_0014849 | Email attaching marketing materials for BSABS 2006-AC2 Trust |
| HBK173 | 2/22/2007 | HBKUS_0014850 | HBKUS_0014981 | Email attaching marketing materials for BSABS HELT 2007-FS1 Trust |
| HBK174 | 10/11/2006 | HBKUS_0014982 | HBKUS_0015131 | Email attaching marketing materials for SACO 2006-10 Trust |
| HBK175 | 4/11/2006 | HBKUS_0015132 | HBKUS_0015531 | Email attaching marketing materials for SACO 2006-3 Trust |
| HBK176 | 1/16/2007 | HBKUS_0015534 | HBKUS_0015696 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
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| HBK177 | 1/23/2007 | HBKUS_0015697 | HBKUS_0015807 | Email attaching marketing materials for BSABS 2007-AQ1 Trust |
| HBK178 | 5/1/2006 | HBKUS_0015808 | HBKUS_0015930 | Email attaching marketing materials for BSABS 2006-HE5 Trust |
| HBK179 | 8/7/2006 | HBKUS_0015931 | HBKUS_0016083 | Email attaching marketing materials for BSABS 2006-HE7 Trust |
| HBK180 | 6/21/2006 | HBKUS_0016084 | HBKUS_0016129 | Email attaching marketing materials for BSABS 2006-2 Trust |
| HBK181 | 4/20/2006 | HBKUS_0016130 | HBKUS_0016186 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK182 | 12/18/2006 | HBKUS_0016187 | HBKUS_0016300 | Email attaching marketing materials for BSABS HELT 2006-HE10 Trust |
| HBK183 | 10/4/2006 | HBKUS_0016301 | HBKUS_0016515 | Email attaching marketing materials for BSABS HELT 2006-HE8 Trust |
| HBK184 | 1/16/2007 | HBKUS_0016516 | HBKUS_0016678 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK185 | 4/18/2006 | HBKUS_0016679 | HBKUS_0016789 | Email attaching marketing materials for SACO 2006-5 Trust |
| HBK186 | 11/14/2006 | HBKUS_0016790 | HBKUS_0016929 | Email attaching marketing materials for BSABS HELT 2006-AQ1 Trust |
| HBK187 | 10/3/2006 | HBKUS_0016930 | HBKUS_0017121 | Email attaching marketing materials for BSABS HELT 2006-HE8 Trust |
| HBK188 | 2/7/2006 | HBKUS_0017122 | HBKUS_0017225 | Email attaching marketing materials for BSABS 2006-EC2 Trust |
| HBK189 | 8/7/2006 | HBKUS_0017226 | HBKUS_0017354 | Email attaching marketing materials for SACO 2006-9 Trust |
| HBK190 | 5/1/2007 | HBKUS_0017355 | HBKUS_0017555 | Email attaching marketing materials for BSABS 2007-HE4 Trust |
| HBK191 | 4/9/2007 | HBKUS_0017556 | HBKUS_0017722 | Email attaching marketing materials for BSABS 2007-HE4 Trust |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
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| HBK192 | 6/27/2006 | HBKUS_0017723 | HBKUS_0017768 | Email attaching marketing materials for BSABS 2006-2 Trust |
| HBK193 | 6/5/2006 | HBKUS_0017769 | HBKUS_0017902 | Email attaching marketing materials for BSABS 2006-HE6 Trust |
| HBK194 | 11/15/2006 | HBKUS_0017903 | HBKUS_0018020 | Email attaching marketing materials for BSABS HELT 2006-AQ1 Trust |
| HBK195 | 1/25/2006 | HBKUS_0018021 | HBKUS_0018125 | Email attaching marketing materials for BSABS 2006-HE2 Trust |
| HBK196 | 1/17/2007 | HBKUS_0018126 | HBKUS_0018289 | Email attaching marketing materials for BSABS HELT 2007-HE1 Trust |
| HBK197 | 1/6/2006 | HBKUS_0018290 | HBKUS_0018384 | Email attaching marketing materials for BSABS 2006-HE1 Trust |
| HBK198 | 1/12/2006 | HBKUS_0018385 | HBKUS_0018448 | Email attaching marketing materials for SACO 2006-2 Trust |
| HBK199 | 11/14/2006 | HBKUS_0018449 | HBKUS_0018588 | Email attaching marketing materials for BSABS HELT 2006-AQ1 Trust |
| HBK200 | 3/16/2006 | HBKUS_0018589 | HBKUS_0018687 | Email attaching marketing materials for SACO 2006-4 Trust |
| HBK201 | 4/9/2007 | HBKUS_0018688 | HBKUS_0018855 | Email attaching marketing materials for BSABS 2007-HE4 Trust |
| HBK202 | 12/28/2020 | N/A | N/A | Notice of [Proposed] Partial Severance Order and Partial Final Judgment (BSABS 2007-HE2), in Wells Fargo Bank, N.A. et al., Application For Judicial Instructions Under CPLR Article 77 on the Distribution of a Settlement Payment, No. 657387/2017 (Sup. Ct., N.Y. County Dec. 28, 2020), ECF No. 900 |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
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| HBK203 | 12/28/2020 | N/A | N/A | [Proposed] Partial Severance Order and Partial Final Judgment (BSABS 2007-HE2), in Wells Fargo Bank, N.A. et al., Application For Judicial Instructions Under CPLR Article 77 on the Distribution of a Settlement Payment, No. 657387/2017 (Sup. Ct., N.Y. County Dec. 28, 2020), ECF No. 901 |
| HBK204 | 1/4/2021 | N/A | N/A | Partial Severance Order and Partial Final Judgment (BSABS 2007-HE2), in Wells Fargo Bank, N.A. et al., Application For Judicial Instructions Under CPLR Article 77 on the Distribution of a Settlement Payment, No. 657387/2017 (Sup. Ct., N.Y. County Jan. 4, 2021), ECF No. 912 |
| HBK205 | 8/26/2016 | N/A | N/A | Affidavit of Dean Smith, in Bank of N.Y. Mellon, in its Capacity as Trustee or Indenture Trustee of 530 Countrywide Residential Mortgage-Backed Securitization Trusts, Application for Judicial Instructions under CPLR Article 77 on the Distribution of a Settlement Payment, No. 150973/2016 (Sup. Ct., N.Y. County Aug. 26, 2016), ECF No. 124 |
| HBK206 | 8/12/2016 | N/A | N/A | Affidavit of James K. Finkel, in Bank of N.Y. Mellon, in its Capacity as Trustee or Indenture Trustee of 530 Countrywide Residential Mortgage-Backed Securitization Trusts, Application for Judicial Instructions under CPLR Article 77 on the Distribution of a Settlement Payment, No. |

| Ex No. | Date | Beg Bates No. | End Bates No. | Exhibit Description |
|---------------|-------------|----------------------|----------------------|---|
| | | | | 150973/2016 (Sup. Ct., N.Y. County Aug. 12, 2016), ECF No. 108 |
| HBK207 | 8/26/2016 | N/A | N/A | Affidavit of Intex Solutions, Inc., in Bank of N.Y. Mellon, in its Capacity as Trustee or Indenture Trustee of 530 Countrywide Residential Mortgage-Backed Securitization Trusts, Application for Judicial Instructions under CPLR Article 77 on the Distribution of a Settlement Payment, No. 150973/2016 (Sup. Ct., N.Y. County Aug. 26, 2016), ECF No. 132 |