

Appendix A

Exhibit No.	Description	Date	Bates No.	Bates No. End	Source
1	BSABS 2003-HE1 PSA	12/1/2003			https://usbtrustgateway.usbank.com/portal/login.do
2	BSABS 2004-FR1 PSA	7/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
3	BSABS 2004-FR3 PSA	10/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
4	BSABS 2004-HE10 PSA	11/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
5	BSABS 2004-HE11 PSA	12/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
6	BSABS 2004-HE3 PSA	3/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
7	BSABS 2004-HE4 PSA	5/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
8	BSABS 2004-HE5 PSA	6/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
9	BSABS 2004-HE6 PSA	7/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
10	BSABS 2004-HE7 PSA	8/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
11	BSABS 2004-HE8 PSA	9/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
12	BSABS 2004-HE9 PSA	10/1/2004			https://usbtrustgateway.usbank.com/portal/login.do
13	BSABS 2005-AQ1 PSA	4/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
14	BSABS 2005-AQ1 Amendment No. 1 to the PSA	8/3/2005			https://usbtrustgateway.usbank.com/portal/login.do
15	BSABS 2005-AQ2 PSA	11/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
16	BSABS 2005-CL1 PSA	10/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
17	BSABS 2005-EC1 PSA	12/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
18	BSABS 2005-FR1 PSA	8/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
19	BSABS 2005-HE1 PSA	1/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
20	BSABS 2005-HE10 PSA	10/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
21	BSABS 2005-HE10 Amendment No. 1 to the PSA	12/15/2005			https://usbtrustgateway.usbank.com/portal/login.do
22	BSABS 2005-HE11 PSA	11/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
23	BSABS 2005-HE12 PSA	12/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
24	BSABS 2005-HE2 PSA	2/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
25	BSABS 2005-HE3 PSA	3/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
26	BSABS 2005-HE3 Amendment No. 1 to the PSA	8/3/2005			https://usbtrustgateway.usbank.com/portal/login.do
27	BSABS 2005-HE4 PSA	4/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
28	BSABS 2005-HE4 Amendment No. 1 to the PSA	8/3/2005			https://usbtrustgateway.usbank.com/portal/login.do
29	BSABS 2005-HE5 PSA	5/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
30	BSABS 2005-HE5 Amendment No. 1 to the PSA	8/3/2005			https://usbtrustgateway.usbank.com/portal/login.do
31	BSABS 2005-HE6 PSA	6/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
32	BSABS 2005-HE6 Amendment H to the PSA	6/30/2008			https://usbtrustgateway.usbank.com/portal/login.do
33	BSABS 2005-HE7 PSA	7/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
34	BSABS 2005-HE8 PSA	8/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
35	BSABS 2005-HE9 PSA	9/1/2005			https://usbtrustgateway.usbank.com/portal/login.do

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36	BSABS 2005-HE9 PSA Amendment No. 1 to the PSA	11/9/2005			https://usbtrustgateway.usbank.com/portal/login.do
37	BSABS 2006-AQ1 PSA	11/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
38	BSABS 2006-EC1 PSA	1/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
39	BSABS 2006-EC2 PSA	2/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
40	BSABS 2006-HE1 PSA	1/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
41	BSABS 2006-HE10 PSA	12/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
42	BSABS 2006-HE10 Amendment H to the PSA	6/30/2008			https://usbtrustgateway.usbank.com/portal/login.do
43	BSABS 2006-HE10 Amendment No. 1 to the PSA	2/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
44	BSABS 2006-HE2 PSA	2/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
45	BSABS 2006-HE3 PSA	3/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
46	BSABS 2006-HE4 PSA	4/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
47	BSABS 2006-HE5 PSA	5/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
48	BSABS 2006-HE6 PSA	6/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
49	BSABS 2006-HE6 Amendment H to the PSA	6/30/2008			https://usbtrustgateway.usbank.com/portal/login.do
50	BSABS 2006-HE7 PSA	8/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
51	BSABS 2006-HE7 Amendment No. 1 to the PSA	3/26/2007			https://usbtrustgateway.usbank.com/portal/login.do
52	BSABS 2006-HE8 PSA	10/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
53	BSABS 2006-HE9 PSA	11/1/2006	USBWaterfall-A77-00000722	USBWaterfall-A77-00000937	https://usbtrustgateway.usbank.com/portal/login.do
54	BSABS 2006-PC1 PSA	1/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
55	BSABS 2007-AQ1 PSA	1/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
56	BSABS 2007-AQ2 PSA	2/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
57	BSABS 2007-FS1 PSA	2/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
58	BSABS 2007-HE1 PSA	1/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
59	BSABS 2007-HE2 PSA	2/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
60	BSABS 2007-HE2 Amendment H to PSA	6/30/2008			https://usbtrustgateway.usbank.com/portal/login.do
61	BSABS 2007-HE3 PSA	3/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
62	BSABS 2007-HE4 PSA	4/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
63	BSABS 2007-HE5 PSA	5/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
64	BSABS 2007-HE5 Amendment H to PSA	6/30/2008			https://usbtrustgateway.usbank.com/portal/login.do
65	BSABS 2007-HE6 PSA	8/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
66	BSABS 2007-HE7 PSA	9/1/2007			https://usbtrustgateway.usbank.com/portal/login.do
67	BSMFT 2006-SL1 PSA	7/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
68	BSMFT 2006-SL2 PSA	8/1/2006			https://usbtrustgateway.usbank.com/portal/login.do
69	SACO I 2005-10 PSA	12/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
70	SACO I 2005-6 PSA	8/1/2005			https://usbtrustgateway.usbank.com/portal/login.do
71	SACO I 2005-8 PSA	10/1/2005			https://usbtrustgateway.usbank.com/portal/login.do

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72	SACO I 2005-9 PSA	11/1/2005		https://usbtrustgateway.usbank.com/portal/login.do
73	SACO I 2005-WM1 PSA	8/1/2005		https://usbtrustgateway.usbank.com/portal/login.do
74	SACO I 2005-WM2 PSA	9/1/2005		https://usbtrustgateway.usbank.com/portal/login.do
75	SACO I 2006-10 PSA	10/1/2006		https://usbtrustgateway.usbank.com/portal/login.do
76	SACO I 2006-10 Amendment H to PSA	6/30/2008		https://usbtrustgateway.usbank.com/portal/login.do
77	SACO I 2006-3 PSA	2/1/2006		https://usbtrustgateway.usbank.com/portal/login.do
78	SACO I 2006-4 PSA	3/1/2006		https://usbtrustgateway.usbank.com/portal/login.do
79	SACO I 2006-4 Amendment No. 1 to the PSA	9/15/2006		https://usbtrustgateway.usbank.com/portal/login.do
80	SACO I 2006-5 PSA	4/1/2006		https://usbtrustgateway.usbank.com/portal/login.do
81	SACO I 2006-5 Amendment H to PSA	6/30/2008		https://usbtrustgateway.usbank.com/portal/login.do
82	SACO I 2007-2 PSA	2/1/2007		https://usbtrustgateway.usbank.com/portal/login.do
83	BSABS 2003-HE1 Prospectus Supplement	12/26/2003		https://usbtrustgateway.usbank.com/portal/login.do
84	BSABS 2004-FR1 Prospectus Supplement	7/27/2004		https://usbtrustgateway.usbank.com/portal/login.do
85	BSABS 2004-FR3 Prospectus Supplement	10/25/2004		https://usbtrustgateway.usbank.com/portal/login.do
86	BSABS 2004-HE10 Prospectus Supplement	11/23/2004		https://usbtrustgateway.usbank.com/portal/login.do
87	BSABS 2004-HE11 Prospectus Supplement	12/22/2004		https://usbtrustgateway.usbank.com/portal/login.do
88	BSABS 2004-HE3 Prospectus Supplement	3/26/2004		https://usbtrustgateway.usbank.com/portal/login.do
89	BSABS 2004-HE4 Prospectus Supplement	5/24/2004		https://usbtrustgateway.usbank.com/portal/login.do
90	BSABS 2004-HE5 Prospectus Supplement	6/25/2004		https://usbtrustgateway.usbank.com/portal/login.do
91	BSABS 2004-HE6 Prospectus Supplement	7/27/2004		https://usbtrustgateway.usbank.com/portal/login.do
92	BSABS 2004-HE7 Prospectus Supplement	8/26/2004		https://usbtrustgateway.usbank.com/portal/login.do
93	BSABS 2004-HE8 Prospectus Supplement	9/28/2004		https://usbtrustgateway.usbank.com/portal/login.do
94	BSABS 2004-HE9 Prospectus Supplement	10/27/2004		https://www.sec.gov/Archives/edgar/data/1307453/000088237704002239/d273460.txt
95	BSABS 2004-HE9 Supplement to Prospectus Supplement	11/18/2004		https://www.sec.gov/Archives/edgar/data/1307453/000088237704002371/d282775.txt
96	BSABS 2004-HE9 Supplement to Prospectus Supplement	12/30/2004		https://www.sec.gov/Archives/edgar/data/1307453/000088237705000006/d289981.txt
97	BSABS 2005-AQ1 Prospectus Supplement	4/27/2005		https://www.sec.gov/Archives/edgar/data/1325619/000088237705001120/d327980.txt
98	BSABS 2005-AQ2 Prospectus Supplement	11/17/2005		https://usbtrustgateway.usbank.com/portal/login.do
99	BSABS 2005-CL1 Prospectus Supplement	10/21/2005		https://usbtrustgateway.usbank.com/portal/login.do
100	BSABS 2005-EC1 Prospectus Supplement	12/22/2005		https://usbtrustgateway.usbank.com/portal/login.do
101	BSABS 2005-FR1 Prospectus Supplement	8/25/2005		https://usbtrustgateway.usbank.com/portal/login.do
102	BSABS 2005-HE1 Prospectus Supplement	1/25/2005		https://usbtrustgateway.usbank.com/portal/login.do
103	BSABS 2005-HE10 Prospectus Supplement	10/27/2005		https://usbtrustgateway.usbank.com/portal/login.do

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104	BSABS 2005-HE11 Prospectus Supplement	11/28/2005		https://usbtrustgateway.usbank.com/portal/login.do
105	BSABS 2005-HE12 Prospectus Supplement	12/22/2005		https://usbtrustgateway.usbank.com/portal/login.do
106	BSABS 2005-HE2 Prospectus Supplement	2/24/2005		https://usbtrustgateway.usbank.com/portal/login.do
107	BSABS 2005-HE3 Prospectus Supplement	3/29/2005		https://usbtrustgateway.usbank.com/portal/login.do
108	BSABS 2005-HE4 Prospectus Supplement	4/26/2004		https://usbtrustgateway.usbank.com/portal/login.do
109	BSABS 2005-HE5 Prospectus Supplement	5/24/2005		https://usbtrustgateway.usbank.com/portal/login.do
110	BSABS 2005-HE6 Prospectus Supplement	6/27/2005		https://usbtrustgateway.usbank.com/portal/login.do
111	BSABS 2005-HE6 Supplement to the Prospectus Supplement	7/20/2005		https://usbtrustgateway.usbank.com/portal/login.do
112	BSABS 2005-HE7 Prospectus Supplement	7/27/2005		https://usbtrustgateway.usbank.com/portal/login.do
113	BSABS 2005-HE8 Prospectus Supplement	8/29/2005		https://usbtrustgateway.usbank.com/portal/login.do
114	BSABS 2005-HE9 Prospectus Supplement	9/28/2005		https://usbtrustgateway.usbank.com/portal/login.do
115	BSABS 2006-AQ1 Prospectus Supplement	11/29/2006		https://usbtrustgateway.usbank.com/portal/login.do
116	BSABS 2006-EC1 Prospectus Supplement	1/26/2006		https://usbtrustgateway.usbank.com/portal/login.do
117	BSABS 2006-EC2 Prospectus Supplement	2/21/2006		https://usbtrustgateway.usbank.com/portal/login.do
118	BSABS 2006-HE1 Prospectus Supplement	2/26/2006		https://usbtrustgateway.usbank.com/portal/login.do
119	BSABS 2006-HE10 Prospectus Supplement	12/28/2006		https://usbtrustgateway.usbank.com/portal/login.do
120	BSABS 2006-HE2 Prospectus Supplement	2/23/2006		https://usbtrustgateway.usbank.com/portal/login.do
121	BSABS 2006-HE3 Prospectus Supplement	3/27/2006		https://usbtrustgateway.usbank.com/portal/login.do
122	BSABS 2006-HE4 Prospectus Supplement	4/25/2006		https://usbtrustgateway.usbank.com/portal/login.do
123	BSABS 2006-HE5 Prospectus Supplement	5/23/2006		https://usbtrustgateway.usbank.com/portal/login.do
124	BSABS 2006-HE6 Prospectus Supplement	6/23/2006		https://usbtrustgateway.usbank.com/portal/login.do
125	BSABS 2006-HE7 Prospectus Supplement	8/28/2006		https://usbtrustgateway.usbank.com/portal/login.do
126	BSABS 2006-HE8 Prospectus Supplement	10/26/2006		https://usbtrustgateway.usbank.com/portal/login.do
127	BSABS 2006-HE9 Prospectus Supplement	11/29/2006		https://usbtrustgateway.usbank.com/portal/login.do
128	BSABS 2006-PC1 Prospectus Supplement	1/25/2006		https://usbtrustgateway.usbank.com/portal/login.do
129	BSABS 2007-AQ1 Prospectus Supplement	1/26/2007		https://usbtrustgateway.usbank.com/portal/login.do
130	BSABS 2007-AQ2 Prospectus Supplement	2/26/2007		https://usbtrustgateway.usbank.com/portal/login.do
131	BSABS 2007-FS1 Prospectus Supplement	2/27/2007		https://usbtrustgateway.usbank.com/portal/login.do
132	BSABS 2007-HE1 Prospectus Supplement	1/29/2007		https://usbtrustgateway.usbank.com/portal/login.do
133	BSABS 2007-HE2 Prospectus Supplement	2/27/2007		https://www.sec.gov/Archives/edgar/data/1389744/000088237707000575/d642113_424b5.htm
134	BSABS 2007-HE3 Prospectus Supplement	3/29/2007		https://usbtrustgateway.usbank.com/portal/login.do
135	BSABS 2007-HE4 Prospectus Supplement	4/26/2007		https://usbtrustgateway.usbank.com/portal/login.do
136	BSABS 2007-HE5 Prospectus Supplement	5/29/2007		https://usbtrustgateway.usbank.com/portal/login.do
137	BSABS 2007-HE6 Prospectus Supplement	8/29/2007		https://www.sec.gov/Archives/edgar/data/1406552/000088237707002085/d710816_424b5.htm

138	BSABS 2007-HE6 Free Writing Prospectus	8/22/2007		https://usbtrustgateway.usbank.com/portal/login.do
139	BSABS 2007-HE7 Prospectus Supplement	9/17/2007		https://usbtrustgateway.usbank.com/portal/login.do
140	BSMFT 2006-SL1 Prospectus Supplement	7/27/2006		https://usbtrustgateway.usbank.com/portal/login.do
141	BSMFT 2006-SL2 Prospectus Supplement	8/25/2006		https://usbtrustgateway.usbank.com/portal/login.do
142	SACO I 2005-10 Prospectus Supplement	12/28/2005		https://usbtrustgateway.usbank.com/portal/login.do
143	SACO I 2005-6 Prospectus Supplement	8/26/2005		https://usbtrustgateway.usbank.com/portal/login.do
144	SACO I 2005-8 Prospectus Supplement	10/27/2005		https://usbtrustgateway.usbank.com/portal/login.do
145	SACO I 2005-9 Prospectus Supplement	11/23/2005		https://usbtrustgateway.usbank.com/portal/login.do
146	SACO I 2005-WM1 Prospectus Supplement	8/26/2005		https://usbtrustgateway.usbank.com/portal/login.do
147	SACO I 2005-WM2 Prospectus Supplement	9/28/2005		https://usbtrustgateway.usbank.com/portal/login.do
148	SACO I 2006-10 Prospectus Supplement	10/27/2006		https://usbtrustgateway.usbank.com/portal/login.do
149	SACO I 2006-3 Prospectus Supplement	2/24/2006		https://usbtrustgateway.usbank.com/portal/login.do
150	SACO I 2006-4 Prospectus Supplement	3/28/2006		https://usbtrustgateway.usbank.com/portal/login.do
151	SACO I 2006-5 Prospectus Supplement	4/26/2006		https://usbtrustgateway.usbank.com/portal/login.do
152	SACO I 2007-2 Prospectus Supplement	2/27/2007		https://usbtrustgateway.usbank.com/portal/login.do
153	All investor reports for BSABS 2003-HE1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
154	All investor reports for BSABS 2004-FR1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
155	All investor reports for BSABS 2004-FR3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
156	All investor reports for BSABS 2004-HE10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
157	All investor reports for BSABS 2004-HE11	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
158	All investor reports for BSABS 2004-HE3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
159	All investor reports for BSABS 2004-HE4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
160	All investor reports for BSABS 2004-HE5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
161	All investor reports for BSABS 2004-HE6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
162	All investor reports for BSABS 2004-HE7	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
163	All investor reports for BSABS 2004-HE8	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
164	All investor reports for BSABS 2004-HE9	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
165	All investor reports for BSABS 2005-AQ1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
166	All investor reports for BSABS 2005-AQ2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
167	All investor reports for BSABS 2005-CL1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
168	All investor reports for BSABS 2005-EC1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
169	All investor reports for BSABS 2005-FR1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
170	All investor reports for BSABS 2005-HE1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
171	All investor reports for BSABS 2005-HE10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
172	All investor reports for BSABS 2005-HE11	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
173	All investor reports for BSABS 2005-HE12	Various dates		https://usbtrustgateway.usbank.com/portal/login.do

174	All investor reports for BSABS 2005-HE2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
175	All investor reports for BSABS 2005-HE3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
176	All investor reports for BSABS 2005-HE4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
177	All investor reports for BSABS 2005-HE5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
178	All investor reports for BSABS 2005-HE6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
179	All investor reports for BSABS 2005-HE7	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
180	All investor reports for BSABS 2005-HE8	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
181	All investor reports for BSABS 2005-HE9	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
182	All investor reports for BSABS 2006-AQ1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
183	All investor reports for BSABS 2006-EC1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
184	All investor reports for BSABS 2006-EC2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
185	All investor reports for BSABS 2006-HE1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
186	All investor reports for BSABS 2006-HE10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
187	All investor reports for BSABS 2006-HE2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
188	All investor reports for BSABS 2006-HE3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
189	All investor reports for BSABS 2006-HE4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
190	All investor reports for BSABS 2006-HE5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
191	All investor reports for BSABS 2006-HE6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
192	All investor reports for BSABS 2006-HE7	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
193	All investor reports for BSABS 2006-HE8	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
194	All investor reports for BSABS 2006-HE9	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
195	All investor reports for BSABS 2006-PC1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
196	All investor reports for BSABS 2007-AQ1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
197	All investor reports for BSABS 2007-AQ2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
198	All investor reports for BSABS 2007-FS1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
199	All investor reports for BSABS 2007-HE1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
200	All investor reports for BSABS 2007-HE2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
201	All investor reports for BSABS 2007-HE3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
202	All investor reports for BSABS 2007-HE4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
203	All investor reports for BSABS 2007-HE5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
204	All investor reports for BSABS 2007-HE6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
205	All investor reports for BSABS 2007-HE7	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
206	All investor reports for BSMFT 2006-SL1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
207	All investor reports for BSMFT 2006-SL2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
208	All investor reports for SACO I 2005-10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
209	All investor reports for SACO I 2005-6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do

210	All investor reports for SACO I 2005-8	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
211	All investor reports for SACO I 2005-9	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
212	All investor reports for SACO I 2005-WM1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
213	All investor reports for SACO I 2005-WM2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
214	All investor reports for SACO I 2006-10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
215	All investor reports for SACO I 2006-3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
216	All investor reports for SACO I 2006-4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
217	All investor reports for SACO I 2006-5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
218	All investor reports for SACO I 2007-2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
219	All loan level data reports for BSABS 2003-HE1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
220	All loan level data reports for BSABS 2004-FR1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
221	All loan level data reports for BSABS 2004-FR3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
222	All loan level data reports for BSABS 2004-HE10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
223	All loan level data reports for BSABS 2004-HE11	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
224	All loan level data reports for BSABS 2004-HE3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
225	All loan level data reports for BSABS 2004-HE4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
226	All loan level data reports for BSABS 2004-HE5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
227	All loan level data reports for BSABS 2004-HE6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
228	All loan level data reports for BSABS 2004-HE7	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
229	All loan level data reports for BSABS 2004-HE8	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
230	All loan level data reports for BSABS 2004-HE9	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
231	All loan level data reports for BSABS 2005-AQ1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
232	All loan level data reports for BSABS 2005-AQ2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
233	All loan level data reports for BSABS 2005-CL1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
234	All loan level data reports for BSABS 2005-EC1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
235	All loan level data reports for BSABS 2005-FR1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
236	All loan level data reports for BSABS 2005-HE1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
237	All loan level data reports for BSABS 2005-HE10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
238	All loan level data reports for BSABS 2005-HE11	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
239	All loan level data reports for BSABS 2005-HE12	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
240	All loan level data reports for BSABS 2005-HE2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
241	All loan level data reports for BSABS 2005-HE3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
242	All loan level data reports for BSABS 2005-HE4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
243	All loan level data reports for BSABS 2005-HE5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
244	All loan level data reports for BSABS 2005-HE6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
245	All loan level data reports for BSABS 2005-HE7	Various dates		https://usbtrustgateway.usbank.com/portal/login.do

246	All loan level data reports for BSABS 2005-HE8	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
247	All loan level data reports for BSABS 2005-HE9	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
248	All loan level data reports for BSABS 2006-AQ1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
249	All loan level data reports for BSABS 2006-EC1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
250	All loan level data reports for BSABS 2006-EC2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
251	All loan level data reports for BSABS 2006-HE1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
252	All loan level data reports for BSABS 2006-HE10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
253	All loan level data reports for BSABS 2006-HE2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
254	All loan level data reports for BSABS 2006-HE3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
255	All loan level data reports for BSABS 2006-HE4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
256	All loan level data reports for BSABS 2006-HE5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
257	All loan level data reports for BSABS 2006-HE6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
258	All loan level data reports for BSABS 2006-HE7	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
259	All loan level data reports for BSABS 2006-HE8	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
260	All loan level data reports for BSABS 2006-HE9	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
261	All loan level data reports for BSABS 2006-PC1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
262	All loan level data reports for BSABS 2007-AQ1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
263	All loan level data reports for BSABS 2007-AQ2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
264	All loan level data reports for BSABS 2007-FS1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
265	All loan level data reports for BSABS 2007-HE1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
266	All loan level data reports for BSABS 2007-HE2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
267	All loan level data reports for BSABS 2007-HE3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
268	All loan level data reports for BSABS 2007-HE4	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
269	All loan level data reports for BSABS 2007-HE5	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
270	All loan level data reports for BSABS 2007-HE6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
271	All loan level data reports for BSABS 2007-HE7	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
272	All loan level data reports for BSMFT 2006-SL1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
273	All loan level data reports for BSMFT 2006-SL2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
274	All loan level data reports for SACO I 2005-10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
275	All loan level data reports for SACO I 2005-6	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
276	All loan level data reports for SACO I 2005-8	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
277	All loan level data reports for SACO I 2005-9	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
278	All loan level data reports for SACO I 2005-WM1	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
279	All loan level data reports for SACO I 2005-WM2	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
280	All loan level data reports for SACO I 2006-10	Various dates		https://usbtrustgateway.usbank.com/portal/login.do
281	All loan level data reports for SACO I 2006-3	Various dates		https://usbtrustgateway.usbank.com/portal/login.do

282	All loan level data reports for SACO I 2006-4	Various dates			https://usbtrustgateway.usbank.com/portal/login.do
283	All loan level data reports for SACO I 2006-5	Various dates			https://usbtrustgateway.usbank.com/portal/login.do
284	All loan level data reports for SACO I 2007-2	Various dates			https://usbtrustgateway.usbank.com/portal/login.do
285	U.S. Bank National Association's Responses and Objections to Ellington Management Group L.L.C.'s First Set of Requests for Admission	3/10/2022			Discovery served on all parties
286	U.S. Bank National Association's Responses and Objections to Ellington Management Group L.L.C.'s First Set of Document Requests	3/10/2022			Discovery served on all parties
287	U.S. Bank National Association's Responses and Objections to Ellington Management Group L.L.C.'s First Set of Interrogatories	3/10/2022			Discovery served on all parties
288	U.S. Bank National Association's Responses and Objections to Olifant Fund, Ltd., FFI Fund Ltd., FYI Ltd., Taconic Master Fund 1.5 LP, Taconic Opportunity Master Fund LP, Park Royal II LLC, Reliance Standard Life Insurance Company, Safety National Casualty Corporation, Stephen Finkelstein, NAV LLC, and Tilden Park Investment Master Fund LP's First Set of Requests for Admissions	3/10/2022			Discovery served on all parties
289	U.S. Bank National Association's Responses and Objections to Olifant Fund, Ltd., FFI Fund Ltd., FYI Ltd., Taconic Master Fund 1.5 LP, Taconic Opportunity Master Fund LP, Park Royal II LLC, Reliance, Standard Life Insurance Company, Safety National Casualty Corporation, Stephen Finkelstein, NAV LLC, and Tilden Park Investment Master Fund LP's First Set of Requests for Production	3/10/2022			Discovery served on all parties
290	U.S. Bank National Association's Responses and Objections to Olifant Fund, Ltd., FFI Fund Ltd., FYI Ltd., Taconic Master Fund 1.5 LP, Taconic Opportunity Master Fund LP, Park Royal II LLC, Reliance, Standard Life Insurance Company, Safety National Casualty Corporation, Stephen Finkelstein, NAV LLC, and Tilden Park Investment Master Fund LP's First Set of Interrogatories	3/10/2022			Discovery served on all parties
291	U.S. Bank National Association's Responses and Objections to PIMCO's First Set of Document Requests	3/10/2022			Discovery served on all parties

292	U.S. Bank National Association's Amended Response and Objections to Ellington Management Group L.L.C.'s Request for Admission No. 4 in First Set of Requests for Admission	2/6/2023			Discovery served on all parties
293	U.S. Bank National Association's and U.S Bank Trust Company, National Association's Responses and Objections to Ellington Management Group L.L.C.'s Second Set of Interrogatories	2/9/2023			Discovery served on all parties
294	U.S. Bank National Association's and U.S Bank Trust Company, National Association's Responses and Objections to Ellington Management Group L.L.C.'s Second Set of Requests for Admission	2/9/2023			Discovery served on all parties
295	Respondent Ellington Management Group L.L.C.'s Responses and Objections to Petitioner U.S. Bank National Association's Requests for Production of Documents	3/10/2022			Discovery served on all parties
296	Respondents HBK Master Fund L.P., Tilden Park Investment Master Fund LP, ASO Atlantic Fund LLC, Poetic Holdings VI LLC, Reliance Standard Life Insurance Company, Safety National Casualty Corporation, Stephen Finkelstein, NAV LLC, Olifant Fund, Ltd., FFI Fund Ltd., FYI Ltd., Taconic Master Fund 1.5 LP, Taconic Opportunity Master Fund LP, Park Royal II LLC, Poetic Holdings 8 LP, Poetic Holdings IX LP, Poetic Holdings VII, LLC, and Pacific Investment Management Company LLC's Responses and Objections to Petitioner U.S. Bank National Association's Requests for Production of Documents	3/10/2022			Discovery served on all parties
297	Affidavit of Daniel Margolis	3/28/2022			Discovery served on all parties
298	HBK Master Fund L.P.'s Affidavit of Holdings	3/16/2022			Discovery served on all parties
299	Affirmation of W. Danforth Townley	3/10/2022			Discovery served on all parties
300	Affidavit of David Sandler	3/18/2022			Discovery served on all parties
301	Affidavit of Cathy Fleming	3/10/2022			Discovery served on all parties
302	Affirmation of Chad W. Coulter	3/10/2022			Discovery served on all parties
303	Affidavit of Stephen Finkelstein	3/10/2022			Discovery served on all parties
304	Affirmation of Carol F. Lee	3/10/2022			Discovery served on all parties
305	Affirmation of Neil Margolies	3/10/2022			Discovery served on all parties
306	S&P's RatingsDirect Credit FAQ: The Basics of Credit Enhancement in Securitizations	6/24/2008			Exhibit B to Ellington's Merits Brief

307	American Securitization Forum's Letter to U.S. Department of the Treasury	12/19/2009			Exhibit D to Ellington's Merits Brief
308	Making Home Affordable Program Handbook for Servicers of Non-GSE Mortgages Version 5.3	2/5/2019			Exhibit E to Ellington's Merits Brief
309	Affidavit of Daniel Nevis Concerning Final Recovery Determinations	8/24/2022	USBWaterfall-A77-00000959	USBWaterfall-A77-00000964	Exhibit H to Ellington's Merits Brief
310	Standard & Poor's Global Ratings, <i>RMBS: Methodology for Loan Modifications that Include Forbearance Plans for RMBS</i>	7/23/2009			Exhibit K to Ellington's Merits Brief
311	Trust-by-trust Rating Agencies Summary	4/3/2023			Exhibit L to Ellington's Merits Brief
312	Email from Ilya Krasavin and attachment	10/10/2017	USBWaterfall-A77-00002234	USBWaterfall-A77-00002237	Nevis Deposition Ex. 23; Nevis Deposition Ex. 32
313	Affidavit of Daniel Nevis concerning Non-subject Trusts	1/23/2023			Nevis Deposition Ex. 11
314	Prime 2006-2 PSA	11/1/2006			https://www.sec.gov/Archives/edgar/data/1378295/000088237707000461/d587324ex4_1.htm
315	Stipulation Resolving Certain Discovery Disputes	3/24/2023			Exhibit Q to Ellington's Merits Brief
316	BSMF 2007-AR2 Remittance Report	11/25/2020			Exhibit S to Ellington's Merits Brief
317	First Amended Petition	12/28/2021			Filing served on all parties
318	HAMP Supplemental Directive 10-05	6/3/2010	USBWaterfall-A77-00002781	USBWaterfall-A77-00002791	Filing served on all parties
319	Supplemental Documentation - Frequently Asked Questions Home Affordable Modification Program	7/22/2009			iapps.courts.state.ny.us/fbem/DocumentDisplayServlet?documentId=gg75OnloyYuVxG46Bem/Bw==&system=prod
320	U.S. Department of Treasury Overview of the Home Affordable Modification Program				Home Affordable Modification Program (HAMP) U.S. Department of the Treasury
321	Email from Rizwan Mahmoodi and attachment	3/9/2021			iapps.courts.state.ny.us/fbem/DocumentDisplayServlet?documentId=RmfCI9DaC_PLUS_hjp8dFMeKjGA==&system=prod
322	<i>In the Matter of the Application of Wells Fargo Bank, National Association</i> , Index No. 154984/2021, Opening Merits Brief of DW Partners LP, Ellington Management Group, L.L.C., and the Reliance Parties, Dkt. No. 492 (N.Y. Supr. Ct., N.Y. Cnty. Dec 7, 2022)	12/7/2022			iapps.courts.state.ny.us/fbem/DocumentDisplayServlet?documentId=kQTXCQ08EhK8zsR8Uzzhsw==&system=prod
323	Ellington Management Group L.L.C.'s Answer to First Amended Petition	1/24/2022			Filing served on all parties
324	JPM II Trial Court Order	2/13/2020			DocumentDisplayServlet (state.ny.us)
325	JPM II Appellate Opinion	8/19/2021			ViewDocument (state.ny.us)
326	Affidavit of Dean Smith	4/3/2023			Filing served on all parties
327	Affidavit of James H. Aronoff	4/3/2023			Filing served on all parties
328	Affidavit of Stephanie Simon	4/3/2023			Filing served on all parties

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329	U.S. Bank National Association's and U.S. Bank Trust Company, National Association's Responses and Objections to Notice of Deposition	9/30/2022			Nevis Deposition Ex. 1
330	Letter from U.S. Bank to Olifant Funds, Reliance Parties, Taconic Funds, and PIMCO	1/10/2023			Nevis Deposition Ex. 2
331	American Securitization Forum's Draft Discussion Paper on the Impact of Forborne Principal on RMBS Transactions	6/10/2009	USBWaterfall-A77-00002859	USBWaterfall-A77-00002881	Nevis Deposition Ex. 7
332	American Securitization Forum's Redlined Draft Discussion Paper on the Impact of Forborne Principal on RMBS Transactions	6/16/2009	USBWaterfall-A77-00002913	USBWaterfall-A77-00002939	Nevis Deposition Ex. 8
333	American Securitization Forum's Discussion Paper on the Impact of Forborne Principal on RMBS Transactions	6/18/2009	USBWaterfall-A77-00002882	USBWaterfall-A77-00002907	Nevis Deposition Ex. 9
334	Exhibit G to the First Amended Complaint	12/28/2021			Nevis Deposition Ex. 10
335	Email from U.S. Bank's Global Structure Finance Group	10/11/2018	USBWaterfall-A77-00004780	USBWaterfall-A77-00004781	Nevis Deposition Ex. 12
336	Email from U.S. Bank's Global Structure Finance Group	12/13/2018	USBWaterfall-A77-00004755	USBWaterfall-A77-00004756	Nevis Deposition Ex. 13
337	Email from U.S. Bank's Global Structure Finance Group	2/11/2019	USBWaterfall-A77-00004757	USBWaterfall-A77-00004758	Nevis Deposition Ex. 14
338	Email from U.S. Bank's Global Structure Finance Group	4/2/2021	USBWaterfall-A77-00004773	USBWaterfall-A77-00004774	Nevis Deposition Ex. 15
339	Exhibit F to First Amended Complaint	12/28/2021			Nevis Deposition Ex. 17
340	Flow chart	11/22/2013	USBWaterfall-A77-00004935	USBWaterfall-A77-00004935	Nevis Deposition Ex. 22
341	Email from Matthew Beu	4/27/2020	USBWaterfall-A77-00002303	USBWaterfall-A77-00002303	Nevis Deposition Ex. 24
342	Email chain between U.S. Bank individuals	9/22/2020	USBWaterfall-A77-00004808	USBWaterfall-A77-00004815	Nevis Deposition Ex. 25
343	Deferred Principal Data as of April 2022		USBWaterfall-A77-00002780		Nevis Deposition Ex. 26
344	Email chain between U.S. Bank individuals	12/19/2019	USBWaterfall-A77-00002472	USBWaterfall-A77-00002474	Nevis Deposition Ex. 27
345	BSABS 2007-FS1 Servicer Loan Level Report	3/25/2021	USBWaterfall-A77-00001955	USBWaterfall-A77-00001955	Nevis Deposition Ex. 29
346	Email chain between U.S. Bank individuals	3/14/2016	USBWaterfall-A77-00000012	USBWaterfall-A77-00000016	Nevis Deposition Ex. 31
347	Email from Global Structured Finance Group	3/5/2020	USBWaterfall-A77-00004775	USBWaterfall-A77-00004776	Nevis Deposition Ex. 33
348	Email chain between U.S. Bank and Chase	2/12/2010	USBWaterfall-A77-00002480	USBWaterfall-A77-00002484	Nevis Deposition Ex. 34
349	Email chain between the Bank of New York Mellon and U.S. Bank	2/4/2009	USBWaterfall-A77-00002478	USBWaterfall-A77-00002479	
350	Email chain between Ocwen and U.S. Bank	2/5/2009	USBWaterfall-A77-00004184	USBWaterfall-A77-00004185	
351	Email chain between Ocwen and U.S. Bank	2/9/2009	USBWaterfall-A77-00002511	USBWaterfall-A77-00002512	
352	Email chain between Ocwen and U.S. Bank	9/23/2009	USBWaterfall-A77-00002509	USBWaterfall-A77-00002510	
353	Email chain between Specialized Loan Servicing and U.S. Bank	10/29/2009	USBWaterfall-A77-00002513	USBWaterfall-A77-00002516	
354	Additional Reporting Requirements		USBWaterfall-A77-00002908	USBWaterfall-A77-00002908	
355	Email chain between U.S. Bank individuals	9/19/2013	USBWaterfall-A77-00002256	USBWaterfall-A77-00002260	
356	Email chain between U.S. Bank individuals	3/5/2014	USBWaterfall-A77-00000020	USBWaterfall-A77-00000020	

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357	Email chain between U.S. Bank individuals	3/15/2014	USBWaterfall-A77-00000021	USBWaterfall-A77-00000028	
358	Email chain between U.S. Bank individuals	3/20/2014	USBWaterfall-A77-00002696	USBWaterfall-A77-00002697	
359	Email chain between U.S. Bank and Debtwire ABS	3/26/2014	USBWaterfall-A77-00004670	USBWaterfall-A77-00004676	
360	Email chain between U.S. Bank and Debtwire ABS	3/27/2014	USBWaterfall-A77-00004483	USBWaterfall-A77-00004489	
361	Email chain between U.S. Bank and HousingWire and Standard & Poor's	4/8/2014	USBWaterfall-A77-00004572	USBWaterfall-A77-00004577	
362	Email chain between U.S. Bank individuals	4/23/2014	USBWaterfall-A77-00003114	USBWaterfall-A77-00003117	
363	Letter from Jones Day to U.S. Bank	5/29/2014	USBWaterfall-A77-00004938	USBWaterfall-A77-00004940	
364	Email chain between U.S. Bank and Nationstar	6/6/2014	USBWaterfall-A77-00002683	USBWaterfall-A77-00002688	
365	Letter from Mortgage Investor Coalition	7/31/2009	USBWaterfall-A77-00002792	USBWaterfall-A77-00002796	
366	Email chain between U.S. Bank individuals	11/5/2015	USBWaterfall-A77-00004378	USBWaterfall-A77-00004381	
367	U.S. Bank appointment invite and related agenda	1/29/2016	USBWaterfall-A77-00004739	USBWaterfall-A77-00004740	
368	Peer Level Cascading Meeting Notes	2/1/2016	USBWaterfall-A77-00004742	USBWaterfall-A77-00004744	
369	Email chain between U.S. Bank individuals and Peer Level Cascading Meeting Notes	2/16/2016	USBWaterfall-A77-00004605	USBWaterfall-A77-00004608	
370	Email between U.S. Bank individuals	10/6/2016	USBWaterfall-A77-00000956	USBWaterfall-A77-00000956	
371	Email from Global Structured Finance Group	10/11/2018	USBWaterfall-A77-00004753	USBWaterfall-A77-00004754	
372	Email from Global Structured Finance Group	11/1/2018	USBWaterfall-A77-00004782	USBWaterfall-A77-00004783	
373	Email from Global Structured Finance Group	12/13/2018	USBWaterfall-A77-00004786	USBWaterfall-A77-00004787	
374	Email chain between U.S. Bank individuals	6/19/2019	USBWaterfall-A77-00004759	USBWaterfall-A77-00004761	
375	Process Improvement Report	6/19/2019	USBWaterfall-A77-00004762	USBWaterfall-A77-00004762	
376	Email from Global Structured Finance Group	3/11/2020	USBWaterfall-A77-00004777	USBWaterfall-A77-00004779	
377	Email between U.S. Bank individuals	7/13/2021	USBWaterfall-A77-00004432	USBWaterfall-A77-00004432	
378	DPR Questions Spreadsheet	7/13/2021	USBWaterfall-A77-00004433	USBWaterfall-A77-00004433	
379	Email chain between U.S. Bank individuals	5/21/2020	USBWaterfall-A77-00004835	USBWaterfall-A77-00004839	
380	Exhibit L to First Amended Petition	12/28/2021			
381	BSABS 2007-FS1 servicer file	3/1/2015	USBWaterfall-A77-00001946	USBWaterfall-A77-00001946	
382	Respondent Ellington Management Group L.L.C.'s Cross-Notice of Deposition	1/9/2023			Discovery served on all parties
383	U.S. Bank National Association's and U.S. Bank Trust Company, National Association's Responses and Objections to Respondent Ellington Management Group L.L.C.'s Cross-Notice of Deposition	1/23/2023			Discovery served on all parties
384	Affidavit of Steven Hilfer	4/3/2023			Filing served on all parties
385	Affidavit of James H. Aronoff	6/21/2023			Filing served on all parties
386	Rebuttal Affidavit of Dean Smith	6/21/2023			Filing served on all parties

387	Loan-level servicer files produced by U.S. Bank	Various dates	USBWaterfall-A77-00000965	USBWaterfall-A77-00002182	
388	Servicer Data Index	8/24/2022			Discovery served on all parties
389	Evaluating Loan Modifications: 2008-2014	12/28/2016			https://iapps.courts.state.ny.us/fbem/DocumentDisplayServlet?documentId=9Jf7fVMv7C2volLmIPQjBQ==&system=prod
390	FitchRatings, U.S. RMBS Ocwen Forbearance Ratings Actions for June 10, 2013	6/10/2013			https://www.fitchratings.com/research/structured-finance/us-rmbs-ocwen-forbearance-rating-actions-for-june-10-2013-10-06-2013
391	Hosting page for FitchRatings, U.S. RMBS Ocwen Forbearance Ratings Actions for June 10, 2013	6/10/2013			https://www.fitchratings.com/research/structured-finance/us-rmbs-ocwen-forbearance-rating-actions-for-june-10-2013-10-06-2013
392	FHFA Working Papers – Working Paper 11-1	7/25/2021			https://www.fhfa.gov/PolicyProgramsResearch/Research/PaperDocuments/2011-07_WorkingPaper_11-1_508.pdf
393	MHA Administration, MHA Program Guidance Archive				https://www.hmpadmin.com/portal/programs/guidance.jsp#section2
394	MHA Lessons Learned Series - DTI Analysis	10/20/2016			https://home.treasury.gov/sites/default/files/initiatives/financial-stability/TARP-Programs/housing/mha/Documents/Tier2_DTI_Analysis_20161020_Final.pdf
395	Remarks of Secretary Lew at the Making Home Affordable Five-Year Anniversary Summit	6/26/2014			https://home.treasury.gov/news/press-releases/jl2445
396	Program Performance Report Through the Fourth Quarter of 2017, Financial Stability Reports	n/a			4Q17 MHA Report Final.pdf (treasury.gov)
397	MHA Lessons learned series - U.S. department of the Treasury, Making Home Affordable - Lessons Learned Series: Marketing & Outreach	n/a			https://home.treasury.gov/sites/default/files/initiatives/financial-stability/TARP-Programs/housing/mha/Documents/MHA%20MarCom%20deck%20-%20FINAL%204.20.2017a.pdf
398	HUD - The Obama Administration's Efforts to Stabilize the Housing Market	4/1/2016			https://www.hud.gov/sites/documents/SCORECARD_2016_04.PDF
399	OCC Mortgage Metrics Report - Second Quarter 2015	9/1/2022			OCC Mortgage Metrics Report Second Quarter 2015, October 2015

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400	Janet Yellen et al., Financial Stability Oversight Board- Quarterly Report to Congress United States Department of the Treasury - Initiatives - Financial Stability	9/30/2016			FINSOB 3Q2016 Qrtly Report-Final.pdf (treasury.gov)
401	Supplemental Directive 17-01	4/14/2017			Microsoft Word - 223060_1 (tenaco.com)
402	HAMP Overview, Administrative Website for Servicers	n/a			https://web.archive.org/web/20140215064713/https://www.hmpadmin.com/portal/programs/hamp.jsp
403	Principal Reduction Alternative Under the Home Affordable Modification Program - Internal Revenue Service	1/31/2023			Principal Reduction Alternative Under the Home Affordable Modification Program Internal Revenue Service (irs.gov)
404	Treatment Effects of Subprime Mortgage Modifications	3/1/2015			https://home.treasury.gov/sites/default/files/initiatives/financial-stability/TARP-Programs/housing/mha/Documents/HAMP%20vs%20non%20HAMP%20Performance%20Study%20May%2018%202015.pdf
405	Home Affordable Modification Program Base Net Present Value (NPV) Model Specifications	6/11/2009			https://web.archive.org/web/20120104180834/https://www.hmpadmin.com/portal/programs/docs/hamp_servicer/npvoverview.pdf
406	HAMP Supplemental Directive 09-01	4/6/2009			https://www.lb7.uscourts.gov/documents/18c3888.pdf
407	OCC Mortgage Metrics Report 1Q2009	3/31/2009			Mortgage Metrics Report for First Quarter 2009 OCC
408	DOJ Press Release: Fraudsters Convicted of Operating Nationwide Home Mortgage Scam	4/21/2017			https://www.justice.gov/usao-edva/pr/fraudsters-convicted-operating-nationwide-home-mortgage-scam
409	Ioan Voicu et al., Performance of HAMP versus Non-Hamp Loan Modifications – evidence from Furman Center for Real Estate & Urban Policy	n/a			https://furmancenter.org/files/publications/paper_mods_performance_102311_1.pdf
410	Testimony of Herbert M. Allison Before the House Committee on Oversight and Government Reform	3/25/2010			https://home.treasury.gov/news/press-releases/tg608
411	Congressional Oversight Panel April Oversight Report on Evaluating Progress on TARP Foreclosure Mitigation Programs	4/14/2010			CONGRESSIONAL OVERSIGHT PANEL, APRIL OVERSIGHT REPORT, EVALUATING PROGRESS ON TARP FORECLOSURE MITIGATION PROGRAMS (govinfo.gov)
412	Model Servicer Participation Agreement and Commitment to Purchase Financial Instrument for the Home Affordable Mortgage Program	n/a			
413	FHA Guiding Principles for the Future of Loss Mitigation	7/25/2016			Guiding Principles for the Future of Loss Mitigation: (treasury.gov)

414	FDIC Loan Modification Program -- obtained through the Wayback Machine archive with the capture date of December 2, 2008 (ORT Opening Ex. 5)	n/a			
415	HAMP FAQ as of July 28, 2009 (ORT Opening Ex. 6)	7/28/2009	USBWaterfall-A77-00002485	USBWaterfall-A77-00002508	
416	CDI file titled "bsabs07he4_v4.cdi" (ORT Responsive Ex. 1)	4/9/2007	HBKUS_0006783	HBKUS_0006783	
417	Slide deck titled "BSABS 2007-HE4 Residual" (ORT Responsive Ex. 2)		HBKUS_0006768	HBKUS_0006782	
418	Document titled "New Issue Marketing Materials" for BSABS 2007-HE4 and dated April 10, 2007 (ORT Responsive Ex. 5)	4/10/2007	HBKUS_0006704	HBKUS_0006767	
419	The Opening Brief for HBK Parties in Matter of Wells Fargo Bank N.A., 198 A.D.3d 156 (1st Dep't 2021), dated November 2, 2020 (ORT Responsive Ex. 3)	11/2/2020			
420	Email chain titled "Re: Fw: Chase DP" and dated April 9, 2014	4/9/2014	USBWaterfall-A77-00000047	USBWaterfall-A77-00000050	
421	Email chain titled "Re: Def Prin" and dated January 30, 2015	1/30/2015	USBWaterfall-A77-00000944	USBWaterfall-A77-00000945	
422	Document titled "ASF Alert: Treasury Responds to ASF Request on Principal Forbearance; Principal Reduction Alternative Also Discussed" and dated June 4, 2010	6/4/2010	USBWaterfall-A77-00002475	USBWaterfall-A77-00002477	
423	Email chain titled "Fw: Deferred and Forgiven" and dated March 10, 2014	3/10/2014	USBWaterfall-A77-00002701	USBWaterfall-A77-00002703	
424	American Securitization Forum, December 9, 2009 Draft Letter on HAMP Principal Forbearance Treatment	12/9/2009	USBWaterfall-A77-00002966	USBWaterfall-A77-00002974	
425	Document titled "Deferred Principal Tracking for RMBS Deals"		USBWaterfall-A77-00004383	USBWaterfall-A77-00004385	
426	Email titled "Process Improvement - IR - Update Remit Sum Subsequent Recovery..." and dated November 1, 2018	11/1/2018	USBWaterfall-A77-00004763	USBWaterfall-A77-00004764	
427	BSABS I LLC 8-K dated January 17, 2006 containing SACO 2005-10 PSA dated December 1, 2005	1/17/2006			Nevis Deposition Ex. 20
428	Email titled Fw: US Bank as Trustee - principle forbearance reclassification	4/5/2022	USBWaterfall-A77-00000001	USBWaterfall-A77-00000002	
429	Email titled Fw: US Bank as Trustee - principle forbearance reclassification	3/28/2014	USBWaterfall-A77-00000008	USBWaterfall-A77-00000009	
430	Email titled tblmodification ModCapitAmt field question	9/9/2015	USBWaterfall-A77-00000029	USBWaterfall-A77-00000029	
431	Email titled Re: Fw: Chase DP	4/9/2014	USBWaterfall-A77-00000038	USBWaterfall-A77-00000040	
432	Email titled Fw: Chase DP	4/8/2014	USBWaterfall-A77-00000041	USBWaterfall-A77-00000042	
433	Email titled Re: Fw: Chase DP	4/8/2014	USBWaterfall-A77-00000044	USBWaterfall-A77-00000046	
434	Email titled Deferred Prin BSABS 2006-HE9	8/8/2014	USBWaterfall-A77-00000051	USBWaterfall-A77-00000051	
435	Document titled Modification Summary (Attachment to email)	3/7/2016	USBWaterfall-A77-00000958	USBWaterfall-A77-00000958	
436	Document titled Ocwen Modifications - Dec 2017 (Attachment to email)	12/8/2017	USBWaterfall-A77-00002184	USBWaterfall-A77-00002184	

437	Email titled RE: CAPEX; Loss on Active Loans	11/2/2021	USBWaterfall-A77-00002191	USBWaterfall-A77-00002293	
438	Email titled Fw: Reporting on Loan Modifications	9/18/2013	USBWaterfall-A77-00002203	USBWaterfall-A77-00002206	
439	Document titled Ocwen Modifications - Sep 2016 (Attachment to email)	9/12/2016	USBWaterfall-A77-00002231	USBWaterfall-A77-00002231	
440	Document titled Ocwen Modifications - Aug 2020 (Attachment to email)	8/11/2020	USBWaterfall-A77-00002243	USBWaterfall-A77-00002243	
441	Document titled Modification Summary (Attachment to email)	8/8/2016	USBWaterfall-A77-00002249	USBWaterfall-A77-00002249	
442	Email titled Fw: BSABS Deals	3/18/2014	USBWaterfall-A77-00002254	USBWaterfall-A77-00002254	
443	Attachment titled DIB0001; Book1.xlsx	3/18/2014	USBWaterfall-A77-00002255	USBWaterfall-A77-00002255	
444	Email titled Re: Non-Agency RMBS; Another reporting error from US Bank that Intex regurgitates	8/6/2021	USBWaterfall-A77-00002274	USBWaterfall-A77-00002285	
445	Email titled: Ocwen Mods-Batch 2 Loaded	10/19/2015	USBWaterfall-A77-00002329	USBWaterfall-A77-00002329	
446	Document titled inSight by Webbshill	8/30/2021	USBWaterfall-A77-00002343	USBWaterfall-A77-00002351	
447	Excel spreadsheet titled Deferred Debt Analysis - Actual & Estimated Outstanding and Recovery as of August 2021 Remittance (Attachment to email)	8/30/2021	USBWaterfall-A77-00002352	USBWaterfall-A77-00002352	
448	Email titled Please Read: USB Processing Hold	10/7/2020	USBWaterfall-A77-00002387	USBWaterfall-A77-00002391	
449	Email titled iMap Update: CHASE Forbearance Write-down Recap	3/20/2014	USBWaterfall-A77-00002704	USBWaterfall-A77-00002704	
450	Email titled Ocwen Mods-Batch 1 Loaded	2/10/2016	USBWaterfall-A77-00002705	USBWaterfall-A77-00002706	
451	Email titled Ocwen Mods-Batch 1 Loaded	3/7/2016	USBWaterfall-A77-00002708	USBWaterfall-A77-00002710	
452	Email titled Ocwen Mods-Batch 1 Loaded	4/12/2016	USBWaterfall-A77-00002712	USBWaterfall-A77-00002712	
453	Email titled RE: Please Read: USB Processing Hold	10/19/2020	USBWaterfall-A77-00002742	USBWaterfall-A77-00002747	
454	Email titled RE: Please Read: Hold off on USB deals	9/22/2020	USBWaterfall-A77-00002748	USBWaterfall-A77-00002751	
455	Chart relating to Deferred Prin Loss Amount - positive and negative		USBWaterfall-A77-00002773	USBWaterfall-A77-00002774	
456	Document titled RE: ASF Alert: Treasury Respond to ASF Request on Principal Forbearance: Principal Reduction Alternative Also Discussed	6/4/2010	USBWaterfall-A77-00002909	USBWaterfall-A77-00002912	
457	Email titled FW: BSABS 2005-HE3 Recovery Write Ups	12/10/2021	USBWaterfall-A77-00002975	USBWaterfall-A77-00003017	
458	Letter from Patterson Belknap Webb & Tyler to Nicolas A. Valaperta at U.S. Bank Global Corporate Trust re: SACO 1 Trust Mortgage Pass-Through Certificates Series 2005-6	6/14/2021	USBWaterfall-A77-00003018	USBWaterfall-A77-00003019	
459	Letter from Jones Day to Peter W. Tomlinson at Patterson Belknap re: SACO I Trust Mortgage-Backed Certificates, Series 2005-6	7/29/2021	USBWaterfall-A77-00003020	USBWaterfall-A77-00003021	

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460	Email titled RE: SACO I Trust Mortgage Pass-Through Certificates, Series 2005-6	5/28/2021	USBWaterfall-A77-00003022	USBWaterfall-A77-00003023	
461	Email titled RE: SACO I Trust Mortgage Pass-Through Certificates, Series 2005-7	12/17/2021	USBWaterfall-A77-00003024	USBWaterfall-A77-00003025	
462	Document titled inSight by Webbshill	8/6/2021	USBWaterfall-A77-00003074	USBWaterfall-A77-00003084	
463	Email titled E&Y Audit - BSABS 2006-HE9	8/1/2014	USBWaterfall-A77-00003091	USBWaterfall-A77-00003091	
464	Document from US Bank titled Bear Stearns Asset Backed Securities I Trust Asset-Backed Certificates Series 2006-HE9 Material Modifications, Extensions Waivers Loan Detail Report - Part 2	9/22/2014	USBWaterfall-A77-00003095	USBWaterfall-A77-00003095	
465	Email titled Re: Fw: E&Y Audit - BSABS 2006-HE9	8/8/2014	USBWaterfall-A77-00004034	USBWaterfall-A77-00004037	
466	Email titled Re: Fw: E&Y Audit - BSABS 2006-HE9	8/8/2014	USBWaterfall-A77-00004038	USBWaterfall-A77-00004041	
467	Email titled Re: Fw: Chase/Wamu/Prime Shelf - Auto Report - BS0005AQ1 - Loss Reporting	9/23/2015	USBWaterfall-A77-00004142	USBWaterfall-A77-00004150	
468	Email titled RE: SACO 2005-6/Bracebridge Inquiry (Privileged & Confidential)	8/11/2021	USBWaterfall-A77-00004186	USBWaterfall-A77-00004191	
469	Email titled Re: USB Requests***DRAFT II***	5/26/2016	USBWaterfall-A77-00004439	USBWaterfall-A77-00004441	
470	Email titled RE: BSC - Loan No. 1024591786	6/20/2013	USBWaterfall-A77-00004458	USBWaterfall-A77-00004468	
471	Email titled Fw: Deferred Prin VS Loss	7/2/2013	USBWaterfall-A77-00004498	USBWaterfall-A77-00004499	
472	Email titled Fw: BSABS writedowns in US Bank trustee deals	3/26/2014	USBWaterfall-A77-00004568	USBWaterfall-A77-00004571	
473	Email titled RE: US Bank ML Reporting	9/24/2020	USBWaterfall-A77-00004789	USBWaterfall-A77-00004790	
474	Email titled Re: Fw: Terminations question about Def Prin	8/12/2015	USBWaterfall-A77-00004796	USBWaterfall-A77-00004798	
475	Email titled RE: Ocwen	5/21/2020	USBWaterfall-A77-00004816	USBWaterfall-A77-00004820	
476	Email titled RE: early data	5/7/2020	USBWaterfall-A77-00004833	USBWaterfall-A77-00004834	
477	Email titled Recap of the Chase Call	10/6/2020	USBWaterfall-A77-00004847	USBWaterfall-A77-00004848	
478	Email titled FW: Monthly Reporting Files - 16JUL2020 - US Bank L5	7/24/2020	USBWaterfall-A77-00004849	USBWaterfall-A77-00004852	
479	Email titled RE: Nationstar Primary Servicing	7/8/2020	USBWaterfall-A77-00004859	USBWaterfall-A77-00004862	
480	Email titled RE: USB - CHASE deferrals	9/22/2020	USBWaterfall-A77-00004886	USBWaterfall-A77-00004893	
481	Email titled Re: USB - CHASE deferrals	9/22/2020	USBWaterfall-A77-00004894	USBWaterfall-A77-00004901	
482	Email titled RE: Recap of the Chase Call	10/7/2020	USBWaterfall-A77-00004909	USBWaterfall-A77-00004912	
483	Email titled RE: Recap of the Chase Call	10/7/2020	USBWaterfall-A77-00004913	USBWaterfall-A77-00004917	
484	Email titled RE: Nationstar Primary Servicing	7/8/2020	USBWaterfall-A77-00004925	USBWaterfall-A77-00004928	
485	Email titled Re: Definition	7/21/2017	USBWaterfall-A77-00004930	USBWaterfall-A77-00004931	
486	Email titled RE: COVID forbearance reporting	5/26/2020	USBWaterfall-A77-00004958	USBWaterfall-A77-00004963	
487	Email titled FW: COVID forbearance reporting	5/26/2020	USBWaterfall-A77-00004991	USBWaterfall-A77-00004994	

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488	Email titled Fw: BSABS/MASTR/SAIL/JPMorgan Shelf - Surge in Losses	4/10/2014	USBWaterfall-A77-00005168	USBWaterfall-A77-00005171	
489	Email titled RE: Advances	4/14/2020	USBWaterfall-A77-00005187	USBWaterfall-A77-00005189	
490	Email titled Re: Definition	7/21/2017	USBWaterfall-A77-00005225	USBWaterfall-A77-00005226	
491	US Bank Second Amended Petition	7/27/2023			Filing served on all parties
492	US Bank Petition	10/18/2021			Filing served on all parties
493	PIMCO's Answer to Petition	1/18/2022			Filing served on all parties
494	HVMLT 2005-2 PSA dated March 1, 2005 (ORT Opening Ex. 13)	3/1/2005			https://www.sec.gov/Archives/edgar/data/1323373/000116231805000570/m272_ex4-1.htm
495	S&P Global Ratings, <i>RMBS: U.S. Residential Subprime Mortgage Criteria: Structural Considerations For Subprime Mortgage Transactions</i>	9/1/2004			https://disclosure.spglobal.com/ratings/en/regulatory/article/-/view/type/HTML/id/1374859
496	MHA Program Performance Reports	Various dates			Reports U.S. Department of the Treasury
497	Guiding Principles for the Future of Loss Mitigation: How the Lessons Learned from the Financial Crisis can Influence the Path Forward, United States Department of the Treasury Archive	7/25/2016			Guiding Principles for the Future of Loss Mitigation: (treasury.gov)
498	U.S. Department of Treasury, Office of Financial Stability, <i>Troubled Asset Relief Program: Three Year Anniversary Report</i>	10/1/2011			TARP Three Year Anniversary Report.pdf (treasury.gov)
499	HAMP Modification Agreement Cover Letter (accessed through Home Affordable Modification Program: Overview, Administrative Website For Servicers, Borrower Documents)	6/1/2012			Home Affordable Modification Program: Overview (archive.org)
500	Letter from Fannie Mae to EMC Mortgage Corporation and Amended and Restated Commitment to Purchase Financial Instrument and Servicer Participation Agreement	10/19/2011			EMC Mortgage Corporation (treasury.gov)