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## **EXHIBIT E**

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**EXHIBIT E** 

## **Selected Aggregate Subject Trust Data**

## Group I Subject Trusts

Trust Name	Loan Group*	OC Amount	OC Target Amount	Classes - Aggregate	Certificate Principal Balance	Outstanding Realized Losses	Interest Carry Forward Amount
DCADC 2006 A O1	1	\$2,479,460	\$7,742,629	Class A Classes	\$65,521,945	\$38,911,159	\$0
BSABS 2006-AQ1	2	\$1,338,033	\$6,883,688	Class M Classes	\$0	\$117,592,000	\$4,284
DC A DC 2007 HE10	1	\$3,070,227	\$20,134,654	Class A Classes	\$123,626,360	\$41,687,150	\$0
BSABS 2006-HE10	2	\$4,915,569	\$35,691,094	Class M Classes	\$21,657,554	\$216,569,445	\$48,791
DCADC 2007 HEA		Φ2 120 277	\$18,987,637	Class A Classes	\$34,566,038	\$3,796,822	\$0
BSABS 2006-HE4		\$2,128,277		Class M Classes	\$0	\$141,676,000	\$0
DCADC 2007 HE7	1	\$896,406	\$3,641,877	Class A Classes	\$52,504,601	\$7,028,574	\$0
BSABS 2006-HE7	2	\$2,468,377	\$7,251,233	Class M Classes	\$692,557	\$131,503,443	\$0
DCADC 2007 A O1		¢1 002 707	\$14.122.740	Class A Classes	\$45,518,316	\$58,811,083	\$0
BSABS 2007-AQ1		\$1,802,797	\$14,133,749	Class M Classes	\$0	\$74,908,000	\$0
DCADC 2007 A O2		Φ1 C40 4C7	Φ10 10 <b>2</b> 146	Class A Classes	\$19,879,634	\$23,221,955	\$704
BSABS 2007-AQ2		\$1,640,465	\$10,182,146	Class M Classes	\$0	\$39,811,000	\$0
BSABS 2007-FS1		Φ2 475 41 <i>C</i>	#17 002 007	Class A Classes	\$38,263,058	\$8,536,933	\$0
		\$2,475,416	\$16,983,906	Class M Classes	\$0	\$80,480,000	\$0
DG 1 DG 2007 1751	1	\$1,336,157	\$2,444,671	Class A Classes	\$85,813,519	\$6,579,739	\$0
BSABS 2007-HE1	2	\$4,629,681	\$25,447,319	Class M Classes	\$7,427,878	\$156,197,122	\$35,420

<sup>\*</sup>For certain Subject Trusts that have multiple loan groups, there may be loan-group-specific Overcollateralization Amounts and Overcollateralization Target Amounts. For such Subject Trusts, these amounts are listed separately by loan group.

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Trust Name	Loan Group*	OC Amount	OC Target Amount	Classes - Aggregate	Certificate Principal Balance	Outstanding Realized Losses	Interest Carry Forward Amount
DC A DC 2007 LIE2	1	\$1,557,448	\$3,882,973	Class A Classes	\$81,358,002	\$4,565,639	\$0
BSABS 2007-HE2	2	\$19,614,369	\$23,563,016	Class M Classes	\$0	\$164,001,000	\$11,564
BSABS 2007-HE3		¢0.564.679	¢52 966 207	Class A Classes	\$125,961,207	\$45,881,537	\$0
DSADS 2007-FIES		\$9,564,678	\$53,866,207	Class M Classes	\$0	\$200,906,000	\$0
				Class A Classes	\$5,052,792	\$98,333,666	\$0
BSMFT 2006-SL1		\$620,434	\$18,549,001	Class M Classes	\$0	\$87,731,000	\$0
				Class B Classes	\$0	\$22,560,000	\$0
				Class A Classes	\$2,312,678	\$85,994,399	\$0
BSMFT 2006-SL2		\$1,426,926	\$11,330,650	Class M Classes	\$0	\$58,175,000	\$0
				Class B Classes	\$0	\$14,375,000	\$0
				Class A Classes	\$2,194,015	\$86,846,399	\$0
BSMFT 2006-SL3		\$1,016,723	\$11,035,122	Class M Classes	\$0	\$51,803,000	\$0
				Class B Classes	\$0	\$15,633,000	\$0
				Class A Classes	\$2,020,525	\$98,649,413	\$816
BSMFT 2006-SL4		\$1,655,535	\$11,525,919	Class M Classes	\$0	\$53,424,000	\$0
				Class B Classes	\$0	\$14,329,000	\$0
	_			Class A Classes	\$3,923,291	\$122,848,323	\$0
BSMFT 2006-SL5		\$1,031,540	\$13,008,856	Class M Classes	\$0	\$58,013,000	\$0
				Class B Classes	\$0	\$16,701,000	\$0

<sup>\*</sup>For certain Subject Trusts that have multiple loan groups, there may be loan-group-specific Overcollateralization Amounts and Overcollateralization Target Amounts. For such Subject Trusts, these amounts are listed separately by loan group.

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Trust Name	Loan Group*	OC Amount	OC Target Amount	Classes - Aggregate	Certificate Principal Balance	Outstanding Realized Losses	Interest Carry Forward Amount
				Class A Classes	\$3,214,460	\$131,737,541	\$0
BSMFT 2006-SL6		\$1,961,307	\$14,386,180	Class M Classes	\$0	\$61,970,000	\$0
				Class B Classes	\$0	\$17,891,000	\$0
				Class A Classes	\$5,356,547	\$127,625,100	\$0
BSMFT 2007-SL1		\$604,752	\$14,429,558	Class M Classes	\$0	\$64,324,000	\$0
				Class B Classes	\$0	\$17,560,000	\$0
				Class A Classes	\$3,651,629	\$109,066,918	\$0
BSMFT 2007-SL2		\$593,222	\$17,120,909	Class M Classes	\$0	\$50,618,000	\$0
				Class B Classes	\$0	\$12,059,000	\$0
				Class A Classes	\$3,486,796	\$63,293,581	\$0
SACO I 2006-10		\$1,458,433	\$14,167,865	Class M Classes	\$0	\$51,396,000	\$0
				Class B Classes	\$0	\$23,210,000	\$0
				Class A Classes	\$4,694,822	\$42,271,776	\$0
SACO I 2006-3		\$1,639,314	\$41,163,129	Class M Classes	\$0	\$138,831,000	\$13,554
				Class B Classes	\$0	\$42,286,000	\$0
				Class A Classes	\$435,696	\$21,316,930	\$219
SACO I 2006-4		\$3,231,291	\$25,954,290	Class M Classes	\$0	\$103,817,000	\$0
				Class B Classes	\$0	\$28,266,000	\$0
	1	\$1,168,563	\$17,119,141	Class A Classes	\$6,088,071	\$55,085,506	\$0
SACO I 2006-5	2	\$762,174	\$19,033,576	Class M Classes	\$0	\$131,507,000	\$0
				Class B Classes	\$0	\$41,370,000	\$0

<sup>\*</sup>For certain Subject Trusts that have multiple loan groups, there may be loan-group-specific Overcollateralization Amounts and Overcollateralization Target Amounts. For such Subject Trusts, these amounts are listed separately by loan group.

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Trust Name	Loan Group*	OC Amount	OC Target Amount	Classes - Aggregate	Certificate Principal Balance	Outstanding Realized Losses	Interest Carry Forward Amount
				Class A Classes	\$5,325,479	\$73,162,663	\$0
SACO I 2006-6		\$1,634,142	\$27,381,778	Class M Classes	\$0	\$110,136,000	\$0
				Class B Classes	\$0	\$31,337,000	\$0
SACO I 2006-7				Class A Classes	\$1,439,508	\$90,128,076	\$0
		\$3,114,829	\$19,141,873	Class M Classes	\$0	\$80,303,000	\$0
				Class B Classes	\$0	\$21,243,000	\$0
				Class A Classes	\$2,693,554	\$48,935,011	\$0
SACO I 2006-9		\$3,841,459	\$23,112,250		\$66,101,000	\$0	
				Class B Classes	\$0	\$21,956,000	\$0
SACO I 2007-2				Class A Classes	\$3,635,076	\$71,870,206	\$0
		\$472,454	\$18,543,650	Class M Classes	\$0	\$41,195,000	\$0
				Class B Classes	\$0	\$3,887,000	\$0

<sup>\*</sup>For certain Subject Trusts that have multiple loan groups, there may be loan-group-specific Overcollateralization Amounts and Overcollateralization Target Amounts. For such Subject Trusts, these amounts are listed separately by loan group.

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## **Group II Subject Trusts**

Trust Name	Loan Group*	OC Amount	OC Target Amount	Classes - Aggregate	Certificate Principal Balance	Outstanding Realized Losses	Interest Carry Forward Amount
BSABS 2003-HE1		\$242,595	\$2,116,444	Class A Classes	\$0	\$0	\$0
DSADS 2003-IIET		\$242,393	\$2,110,444	Class M Classes	\$6,747,105	\$1,888,417	\$168,835
DC A DC 2004 ED 1		\$582,090	\$2,326,275	Class A Classes	\$0	\$0	\$0
BSABS 2004-FR1		\$382,090	\$2,320,273	Class M Classes	\$9,638,837	\$1,980,724	\$456,342
BSABS 2004-FR3		\$1,190,979	\$6,546,013	Class A Classes	\$0	\$0	\$0
		\$1,190,979	\$0,340,013	Class M Classes	\$27,387,060	\$2,963,941	\$865,555
DC 4 DC 2004 HE10		¢1 /16 217	\$2,062,051	Class A Classes	\$0	\$0	\$0
BSABS 2004-HE10		\$1,416,317	\$3,062,951	Class M Classes	\$12,621,975	\$1,201,832	\$94,865
DCADC 2004 HE11		¢1 (75 705	\$8,185,447	Class A Classes	\$0	\$0	\$0
BSABS 2004-HE11		\$1,675,705		Class M Classes	\$46,244,930	\$25,921,860	\$693,097
DCADC 2004 HE2		\$2.65.202	\$2.505.252	Class A Classes	\$0	\$0	\$0
BSABS 2004-HE3		\$365,302	\$2,505,353	Class M Classes	\$7,166,148	\$3,317,730	\$358,570
DCADC 2004 HE4		\$272.040	Ф1 401 210	Class A Classes	\$0	\$0	\$0
BSABS 2004-HE4		\$272,940	\$1,481,510	\$1.481.310	\$5,992,963	\$719,390	
BSABS 2004-HE5		Φ1 0.67 020		Class A Classes	\$0	\$0	\$0
		\$1,067,938	\$5,272,631	Class M Classes	\$26,365,328	\$1,044,671	\$402,138
PG + PG 2004 177		\$594.CD5	¢4.605.510	Class A Classes	\$0	\$0	\$0
BSABS 2004-HE6		\$584,625	\$4,605,519	Class M Classes	\$18,863,992	\$4,580,001	\$235,735

<sup>\*</sup>For certain Subject Trusts that have multiple loan groups, there may be loan-group-specific Overcollateralization Amounts and Overcollateralization Target Amounts. For such Subject Trusts, these amounts are listed separately by loan group.

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Trust Name	Loan Group*	OC Amount	OC Target Amount	Classes - Aggregate	Certificate Principal Balance	Outstanding Realized Losses	Interest Carry Forward Amount
BSABS 2004-HE7		\$1,296,247	¢4 000 017	Class A Classes	\$0	\$0	\$0
DSABS 2004-FIE/		\$1,290,247	\$4,889,817	Class M Classes	\$23,938,615	\$1,111,793	\$363,329
BSABS 2004-HE8		¢220.521	\$1,675,510	Class A Classes	\$0	\$0	\$0
DSABS 2004-FIE8		\$330,531	\$1,073,310	Classes - Aggregate         Principal Balance           Class A Classes         \$0           Class M Classes         \$23,938,615           Class A Classes         \$0           Class M Classes         \$5,532,421           Class A Classes         \$0           Class A Classes         \$0           Class M Classes         \$18,555,556           Class A Classes         \$0           Class A Classes         \$0           Class A Classes         \$0           Class A Classes         \$23,293,251           Class A Classes         \$9,182,114           Class A Classes         \$0           Class A Classes         \$38,168,944           Class A Classes         \$0	\$2,286,540	\$282,418	
BSABS 2004-HE9		¢1 222 171	\$2.625.945	Class A Classes	\$0	\$0	\$0
		\$1,222,171	\$3,635,845	Class M Classes	Principal Balance Losses  Sees \$0 \$0 \$0  Sees \$23,938,615 \$1,111,793  Sees \$0 \$0  Sees \$0 \$0  Sees \$5,532,421 \$2,286,540  Sees \$0 \$0  Sees \$18,555,556 \$6,978,441  Sees \$0 \$0  Sees \$12,887,115 \$18,850,351  Sees \$0 \$0  Sees \$30,528,452 \$119,080,37  Sees \$23,293,251 \$0  Sees \$9,182,114 \$21,652,886  Sees \$0 \$0  Sees \$0  Sees \$0  Sees \$0 \$0  Sees \$0  Sees \$0 \$0  Sees \$0  Sees \$0  Sees \$0 \$0  Sees \$	\$6,978,441	\$324,394
DC A DC 2005 A O1		\$506.600	¢12 250 477	Class A Classes	\$0	\$0	\$0
BSABS 2005-AQ1		\$526,688	\$13,258,477	Class M Classes	\$12,887,115	\$18,850,351	\$743,756
DCADC 2005 A O2		¢1 //1 00 <i>5</i>	\$30,218,718	Class A Classes	\$0	\$0	\$0
BSABS 2005-AQ2		\$1,441,885		Class M Classes	\$30,528,452	\$119,080,375	\$62,276
DCADC 2005 CL 1		¢12.500	\$2,092,898	Class A Classes	\$23,293,251	\$0	\$3,402
BSABS 2005-CL1		\$12,599		Class M Classes	\$9,182,114	\$21,652,886	\$292,704
DCADC 2005 EC1		Φ2.550.015	\$22.00 <i>C</i> \$25	Class A Classes	\$0	\$0	\$0
BSABS 2005-EC1		\$2,558,817	\$33,096,825	Class M Classes	\$35,522,856	\$47,791,531	\$397,200
DC A DC 2005 ED 1		\$0.66.267	¢22 200 270	Class A Classes	\$0	\$0	\$0
BSABS 2005-FR1		\$966,267	\$23,290,279	Class M Classes	\$47,270,027	\$61,512,084	\$1,700,429
PG + PG 2005 11F1		Φ1 570 510	Φ7 504 712	Class A Classes	\$0	\$0	\$0
BSABS 2005-HE1		\$1,579,518	\$7,594,713	Class M Classes	\$38,168,944	\$11,608,998	\$374,745
PG + PG 2005 17712		<b>41.73</b> 0.100	¢22 (40 700	Class A Classes	\$0	\$0	\$0
BSABS 2005-HE10		\$1,739,198	\$22,649,790	Class M Classes	\$38,358,882	\$92,776,934	\$345,648

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Certificate Outstanding **Interest Carry** OC Target Classes -Loan Trust Name OC Amount Principal Realized Forward Group\* Amount Aggregate Balance Losses Amount Class A Classes \$0 \$0 \$0 BSABS 2005-HE11 \$1,703,756 \$24,680,355 Class M Classes \$30,541,526 \$63,798,705 \$313,411 \$0 Class A Classes \$0 \$0 BSABS 2005-HE12 \$2,723,387 \$46,254,951 Class M Classes \$47,352,040 \$59,548,031 \$268,353 Class A Classes \$0 \$0 \$0 **BSABS 2005-HE2** \$929,064 \$3,244,247 \$13,269,468 \$19,907,475 \$235,225 Class M Classes Class A Classes \$0 \$0 \$0 \$5,368,606 **BSABS 2005-HE3** \$2,266,800 Class M Classes \$17,728,076 \$16,653,664 \$255,776 Class A Classes \$0 \$0 \$0 \$350,010 \$4,392,110 BSABS 2005-HE4 Class M Classes \$19,146,418 \$17,864,830 \$0 \$0 Class A Classes \$0 \$0 **BSABS 2005-HE5** \$3,888,013 \$11,741,976 Class M Classes \$14,245,168 \$21,919,000 \$191,350 Class A Classes \$0 \$0 \$0 BSABS 2005-HE6 \$954,636 \$11,597,191 Class M Classes \$16,014,799 \$29,006,802 \$611,425 Class A Classes \$0 \$0 \$0 **BSABS 2005-HE7** \$18,201,614 \$10,415,180 Class M Classes \$28,747,810 \$40,236,000 \$141,790 Class A Classes \$0 \$0 \$0 **BSABS 2005-HE8** \$1,606,034 \$19,905,041 Class M Classes \$36,768,606 \$31,436,890 \$289,745 Class A Classes \$0 \$0 \$0 **BSABS 2005-HE9** \$2,124,465 \$21,917,619 Class M Classes \$46,225,992 \$77,369,352 \$209,487

<sup>\*</sup>For certain Subject Trusts that have multiple loan groups, there may be loan-group-specific Overcollateralization Amounts and Overcollateralization Target Amounts. For such Subject Trusts, these amounts are listed separately by loan group.

\$830,386

\$1,441,540

\$2,790,398

\$8,302,247

\$1,141,289

1

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BSABS 2006-HE6

**BSABS 2006-HE8** 

BSABS 2006-HE9

**BSABS 2006-PC1** 

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Certificate Outstanding **Interest Carry** OC Target Classes -Loan Trust Name OC Amount Principal Realized Forward Group\* Amount Aggregate Balance Losses Amount Class A Classes \$0 \$0 \$0 BSABS 2006-EC1 \$822,463 \$14,509,481 Class M Classes \$30,990,603 \$45,351,483 \$408,181 Class A Classes \$0 \$0 \$0 BSABS 2006-EC2 \$1,671,030 \$14,023,082 Class M Classes \$26,084,283 \$48,694,716 \$325,437 \$1,980,264 \$28,783,634 Class A Classes \$0 \$0 \$0 BSABS 2006-HE1 \$343,679 \$6,082,890 Class M Classes \$38,740,194 \$53,573,115 \$254,877 2 \$0 \$0 \$0 Class A Classes **BSABS 2006-HE2** \$3,032,624 \$25,774,301 Class M Classes \$40,340,697 \$97,181,540 \$95,132 Class A Classes \$0 \$0 \$0 **BSABS 2006-HE3** \$2,020,102 \$24,596,379 Class M Classes \$0 \$42,685,883 \$117,827,838 Class A Classes \$7,228,829 \$0 \$0 BSABS 2006-HE5 \$914,645 \$7,410,617 \$68,959,153 Class M Classes \$18,320,847 \$25,012 \$1,947,551 \$4,964,222 Class A Classes \$28,592,140 \$0 \$0

Class M Classes

Class A Classes

Class M Classes

Class A Classes

Class M Classes

Class A Classes

Class M Classes

\$13,995,842

\$20,790,407

\$17,558,446

\$81,449,369

\$34,895,981

\$0

\$33,986,759

\$115,261,158

\$0

\$92,620,913

\$0

\$203,915,167

\$0

\$41,326,021

\$145,803

\$0

\$70,430

\$0

\$0

\$0

\$92,224

Data are current as of the September 2021 payment date. Figures have been rounded to the nearest whole number. Class-specific data will be made available on the website associated with the present proceeding: www.USBBearSACOArticle77.com.

\$4,294,637

\$3,444,473

\$5,198,280

\$37,778,852

\$24,486,089

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Certificate Outstanding **Interest Carry** OC Target Classes -Loan Principal OC Amount Realized Forward Trust Name Group\* Amount Aggregate Balance Losses Amount Class A Classes \$117,518,281 \$28 \$0 **BSABS 2007-HE4** \$2,623,664 \$47,359,045 Class M Classes \$5,904,470 \$173,972,530 \$70,084 Class A Classes \$80,276,470 \$0 \$0 **BSABS 2007-HE5** \$5,253,619 \$33,738,266 Class M Classes \$42,068,206 \$90,545,794 \$116,576 Class A Classes \$132,918,541 \$0 \$0 **BSABS 2007-HE6** \$1,878,669 \$60,233,004 Class M Classes \$1,471,009 \$139,583,303 \$1,409,238 Class A Classes \$105,737,453 \$0 \$0 **BSABS 2007-HE7** \$3,349,175 \$34,285,720 Class M Classes \$18,891,462 \$80,685,538 \$111,468 Class A Classes \$0 \$0 \$0 \$0 \$1,910,932 Class M Classes \$0 \$34,673,092 SACO I 2005-6 \$15,464,246 \$0 \$23,389,000 \$0 Class B Classes Class A Classes \$0 \$0 \$0 \$0 SACO I 2005-7 \$1,584,856 \$19,367,971 Class M Classes \$23,643 \$38,460,489 Class B Classes \$0 \$0 \$41,560,000 Class A Classes \$0 \$0 \$0 SACO I 2005-8 \$23,169,114 Class M Classes \$294,265 \$45,984,929 \$0 \$3,318,272 \$0 \$0 Class B Classes \$49,542,000 Class A Classes \$0 \$0 \$0 \$1,115,437 SACO I 2005-9 \$3,829,097 Class M Classes \$84,863,696 \$0 \$29,202,330 Class B Classes \$0 \$31,149,000 \$0

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Trust Name	Loan Group*	OC Amount	OC Target Amount	Classes - Aggregate	Certificate Principal Balance	Outstanding Realized Losses	Interest Carry Forward Amount
				Class A Classes	\$0	\$0	\$0
SACO I 2005-WM1		\$4,244,141	\$31,780,604	Class M Classes	\$0	\$11,203,000	\$0
				Class B Classes	\$0	\$49,385,000	\$0
			\$36,333,106	Class A Classes	\$0	\$0	\$0
SACO I 2005-WM2		\$817,399		Class M Classes	\$2,856,609	\$45,525,356	\$0
				Class B Classes	\$0	\$56,035,000	\$0
SACO I 2005-WM3				Class A Classes	\$0	\$0	\$0
		\$269,386	\$36,165,950	Class M Classes	\$7,439,347	\$83,999,698	\$0
				Class B Classes	\$0	\$52,992,000	\$0

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