FILED: NEW YORK COUNTY CLERK 07/17/2015 07:45 PM

NYSCEF DOC. NO. 466

RECEIVED NYSCEF: 07/17/2015

EXHIBIT 1

Robert H. Major

BNY Mellon

6525 West Campus Oval

New Albany, 43054

RE: Chase 2007 A3 and Chase 2007 S6 Securitizations Settlements

May 14, 2014

Dear Mr. Major,

Per your request and as additional information to my letter of today W&L LLC owns the

Following:

Chase 2007 A3 B1 \$6,976m Original Face

B2 4,406m Original Face

B3 2,203 Original Face

B4 1,469m Original Face

B5 3,672m Original Face

Chase 2007-S6 B1 11,201 Original Face

B2 7,473 Original Face

B3 3,736 Original Face

B4 2,491 Original Face

B5 6,229 Original face

If you have any questions please call at the numbers and address below.

William M. Stern

Managing Partner, W&L,IIC

3 Hacienda

St. Louis, Mo. 63124 3 Hacienda St. Louis Mo. 63124 314 991 9777 Bstern2@bloomberg.net

Chase 2007 A# and s6 Losses

My premise is:

By the thirty sixth to forty second month the losses taken in these deals related to the failures to follow underwriting guidelines had been absorbed. Losses after this point were due to downturn in the economy and reduction in home prices.

If someone cannot make payments it shows very early. The underwriting guidelines I allege did not verify income, employment or debt levels as well as analyze and review appraisals as was outlined in the prospectus.

Again these were to be prime loans not alt A no subprime with specific underwriting guidelines as previously

The Chase 2007- A3 B1-B5. had principal losses from inception (December 2007) thru February 2011 of \$29,960,240 for the first 38 months.

The Chase 2007-s6 B1-B5 had principal losses from inception (December 2007) thru July 2011 of in excess of \$29,788,928 for the first 43 months.

These losses were app 98-99% of the original face amounts issued of the total of the B1-B5 aggregate totals in the Chase 2007 A3 and S6 deals.

I also believe that Chase bought back delinquent loans initially or the losses would have been larger. When they started and when they stopped this practice as well as the number of loans and amounts has not been disclosed not is directly available on the Trustee remits

Chase	. 7	^	^	7	c	c
unase	: Z	U	u	,.		O

	Original Face Value	Losses	Principal Paid
B1	11,210,000	10,806,984	403,016
B2	7,473,000	7,314,745	158,255
В3	3,736,000	3,665,794	70,206
B4	2,491,000	2,450,285	40,715
B5	6,228,554	6,131,120	97,434
TOTAL	31,138,554	30,368,928	769,626
	Cha	ase 2007-A3	
B1	6,976,200	6,944,045	32,155
B2	4,406,100	4,389,452	16,648
В3	2,203,000	2,195,809	7,191
B4	1,468,700	1,463,906	4,794
B5	3,671,796	3,662,418	9,378
TOTAL	18,725,796	18,655,630	70,166

CHASE 2007-A3 M Paid Off

CUSIP 161639BZ1 Disc Mrgn

As of -- Prepay --

WAL --

Collateral 100.0% WHARM3.1%

CHASE 2007-A3 M Mtge 5 Export CUSIP 161639BZ1 3.368(310)86

4) All Collateral

							if the conduction	
1) Bond (C	PD) 🚺 🕖 Collate	arail ((DPD))	3) Perfo	rmange (SEV) 🍐				
Tranche	MEZ,CSTR,NAS	Cou	ipon 5.73	513	WALA	86	Issue	11/01/2007
		WAG	C <u>3.36</u>	82	MAM	274	Matur	ity 12/25/2037
			g Bal	10,649,800	Day (Count 30/360		elay 24 days
Date	Factor Factor	Сопров	Principal	Losses	Interest	Balance	Cashflow Su	ported Shortfall Un
			^	r_M				
Tota	1		251,608	10,398,192	2,423,866			0
11) 02/12	0.000000000	5.73513	0.00	178,003.05	0.00	0.00	1	
12) 01/12	0.016714215			2,163,997.15	11,299.18	·		m
13) 12/13	0.220928182	5.77918	91,524.85	548,586.94	14,413.02	2,352,840.95	105,937.87	
14) 11/13	0.281033704	5.78890	6,697.26	514,208.38	16,949.98	2,992,952.74	23,647.24	
15) 10/13	0.329945950	5.80969	3,488.54	1,155,407.84	22,621.22	3,513,858.38	26,109.76	
16) 09/13	0.438764555	5.84744	3,365.53	632,204.23	25,865.11	4,672,754.76	29,230.64	***
17) 08/13	0.498443588	5.87360	3,358.78	1,431,765.11	33,005.00	5,308,324.52	36,363.78	
18) 07/13	0.633199535	5.89110	3,564.69	827,906.32	37,184.78	6,743,448.41	40,749.47	No. ma
19) 06/13	0.711273397	5.92140	3,420.34	687,438.06	40,787.66	7,574,919.42	44,208.00	va
20) 05/13	0.776143948	5.92950	3,324.31	385,380.86	42,764.31	8,265,777.82	46,088.62	
21) 04/13	0.812642772	5.93820	3,594.75	363,674.12	44,644.25	8,654,482.99	48,239.00	
22) 03/13	0.847128759	5.94650	3,643.65	425,186.76	46,831.79	9,021,751.86	50,475.44	*** ***
23) 02/13	0.887395282			1,084,433.20	52 , 326 . 40	9,450,582.27		100. 400.
24) 01/1:	0.989455628	6.00380	3,520.94					
1 '	0.989786239	6.01990	1 '		52,898.21			
26) 11/10	0.990129585	6.02390	3.672.29	0.00	<u>52.951.83</u>	10.544.682.05	56.624.12	
			***************************************		hayan dhayayinin i o i i uu i i aa		Zoom 📙	100%
Australia	. 61 2 9777 8 60	N Brazil	5511 2395 9	NAA Furane 44	20 7330 750	IN Germanu 49 69	9204 1210 Hona	Kong 852 2977 6000

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P. SN 749172 EST GMT-5:00 G622-1269-3 14-Nov-2014 19:16:04

CHASE 2007-A3 B1 Paid Off

CUSIP 161639CA5 Disc Mrgn

As of -- Prepay --

WAL -- Collateral 100.0% WHARM4.4%

CHASE 2007 AB B1 Mige 15) Expolt 17. Facebook 1. Bond/Deal@ay History

CUSIP 161639CA5 4.697(280)80

4) All Collateral 1) Bond (GPD) 4 2) Culateral (DPD) 3 2 3) Petro manes (SE Tranche SUB.CSTR.NAS Coupon 5.9589 WALA 80 Issue 11/01/2007 WAC 4,6971 **WAM** 280 Maturity 12/25/2037 61976200 Orig Bal Day Count 30/360 Pav Delav 24 days r Compon a Phine dall Sintelies and webaterice: Acces movement posted short all wish 100 Total 32.155 6,944,045 1,203.813 0 0.000000000 11) 03/11 5,95890 0.00 0.00 0.00 0.00 0.00 12) 02/11 0.000000000 5.95890 0.00 426,295.92 0.00 0.00 0.00 13) 01/11 0.061107182 6.00380 0.00 708,866.08 3,718.64 426,295.92 3,718.64 14) 12/10 0.162719245 6.01990 0.00 1,327,010.97 10,405.90 1,135,162.00 10,405.90 15) 11/10 0.352938988 6,02390 0.00 422,943.45 24,126.70 2,462,172,97 24,126,70 10/10 16) 0.413565612 6.03690 0.00 576,058.02 17,879,66 2,885,116.42 17,879.66 17) 09/10 0.496140369 6.04010 0.00 808,762.80 21,622.64 3,461,174.44 21,622.64 08/10 0.612072079 18) 6.04290 0.00 1,462,935.27 28,980,20 4,269,937.24 28,980.20 07/10 19) 0.821775825 6.04500 0.00 1,019,603.74 6,562.05 5,732,872.51 6,562.05 20) 06/10 0.967930428 6.04750 0.00 191,569.24 34,995.28 6,752,476.25 34,995.28 21) 05/10 0.995390827 6.04860 0.00 0.00 35,001.30 6,944,045.49 35,001.30 22) 04/10 0.995390827 6.04500 0.00 0.00 34,980.56 6,944,045.49 34,980.56 23) 03/10 0.995390827 6.04720 0.00 0.00 34,993.36 6,944,045.49 34,993.36 24) 02/10 0.995390827 6.05100 0.00 0.00 35,015.30 6,944,045.49 35,015.30 25) 01/10 0.995390827 6.05090 0.00 0.00 35,014.80 6.944.045.49 35,014.80 6.05490 0.995390827 0.00 0.00 35.037.88 35.037.88 Zoom

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000

Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance,
SN 827449 EDT GMT-4:00 H147-2285-1 14-May-2014 13:03:36

CHASE 2007-A3 B2 Paid Off

Prepay --

As of --

CUSIP 161639CE3 Disc Mrgn Collateral 100.0% WHARM4.4%

WAL --

East 3	n				THE STREET	THE COUNTY OF THE PARTY OF THE		4) All Coll	ateral		
		D) VENDER	The survey of the state of the							Militari	制作
ıra	nche	SUB,CSTR,NAS	Cou			WALA	80		Issue	11/01/20	07
			WAC			WAM	280		Maturity	12/25/20	37
		CHARL THE AND SOUTH AND	0rig		3/406/100	Day C	ount 30/360		Pay Delay	24 days	
	a page	Mark State of	Coupon	AL PROPERTY	r #14 Losees	e different	er e Balance	# Least Tolk	- Spripolites		
	, <u>1</u>	· · · · · · · · · · · · · · · · · · ·	·			and a	· · · · · · · · · · · · · · · · · · ·				
1	Total			16,648	4,389,452	624,316				0	į.
11)	07/10		6.04753	0.00	0.00	0.00	0.00	0.00			
12)	06/10		6.04753	0.00	136,543.52	688.11	0.00	688.11			
13)	05/10		6.04860	0.00	1,315,287.19	7,017.92	136,543.52	7,017.92			Į.
14)	04/10	· ·	6.04500	0.00	830,281.10	11,346.10	1,451,830.71	11,346.10			
15)	03/10		6.04720	0.00	213,871.41	12,578.09	2,282,111.81	12,578.09			
16)	02/10		6.05100	0.00	1,220,679.19	18,741.25	2,495,983.22	18,741.25			
17)	01/10		i	0.00	267,818.92	18,324.77	3,716,662.41	18,324.77			
18)	12/09	0.904310236	6.05490	0.00	289,926.17	21,567.57	3,984,481.33	21,567.57			
19)	11/09	1	6.05520	0.00	115,044.82	22,149.00	4,274,407.50	22,149.00			
20)	10/09	1		0.00	0.00	22,160.09	4,389,452.32	22,160.09			
21)	09/09		6.05640	0.00	0.00	22,153.66	4,389,452.32	22,153.66		***	
22)	08/09	i .	6.05900	0.00	0.00	22,163.24	4,389,452.32	22,163,24		44, 46,	
23)	07/09		6.05850	0.00	0.00	22,161.20	4,389,452.32	22,161.20			
24)	06/09		- 1	1,120.11	0.00	22,170.89	4,389,452.32	23,291.00			1
25)	05/09		6.05940	1,144.82	0.00	22,175.88	4,390,572.43	23,320.70		**	1
261	04/09	0.996735719	6,06570	1,002,20	0.00	22.204.07	4.301.717.25	23.206.27	THE PART OF PRINCIPLE AND ADDRESS OF THE PARTY OF THE PAR		
		*						7-	om #3	A Tring	10.00

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P.

SN 827449 EDT GMT-4:00 H147-2285-1 14-May-2014 13:03:49

CHASE 2007-A3 B3 Paid Off

CUSIP 161639CC1 Disc Mrgn Collateral 100.0% WHARM4.4%

As of -- Prepay -- WAL -- Collateral 100.0% WHAR

CUSIP 161639CC1 4.697(280)80

Bond/Deal Pay History

540.3	n	The state of the s	Control of the Control	and the state of t	Sharper and Street, and Street, and Street, Street, Street, Street, Street, Street, Street, Street, Street, St			4) All Coll	ateral		
		D) Wordling		transport to the second transfer to the second to the seco	men, butter same challetter of our manifestation				4 - 44 - 71		
ıra	nche	SUB,CSTR,NAS	Cou			WALA	80		Issue	11/01/20)07
			WAC			WAM	280		Maturity	12/25/20)37
LEX S	Write L		Orig	Bal High	15, 2,203,000	Day (Pay Delay	24 days	
	⊯Date	Face to the	Se Conbou	Principal.	Losses	Interest	″; "∗Balance	· Cashflow	«Supported	Shortfall U	ist of
	T -4-1	\			M	3.4	. , , , ,				
	Total	(1		7,191	2,195,809	254,217				0	
111)	12/09	1 1	6.05520	0.00	0.00	0.00	0.00	0.00			
12)	11/09	i !	6.05520	0.00	1,000,421.22	5,048.09	0.00	5,048.09			
13)	10/09		6.05820	0.00	198,277.22	6,051.61	1,000,421.22	6,051.61			i i
14)	09/09	1	6.05640	0.00	706,002.44	9,313.05	1,198,698.44	9,313.05			
15)	08/09	0.864594135	6.05900	0.00	291,107.89	11,087.09	1,904,700.88	11,087.09			
16)	07/09	0.996735710	6.05850	0.00	0.00	11,086.07	2,195,808.77	11,086.07			
17)	06/09	0.996735710	6.05960	0.00	0.00	11,088.08		11,088.08			
18)	05/09	0.996735710	6.05940	0.00	0.00	11,087.69	2,195,808.77	11,087.69			
19)	04/09	0.996735710	6.06570	501.09	0.00	11,101.78		11,602.87			
20)	03/09	0.996963168	6.06590	505.38	0.00	11,104.78	2,196,309.86	11,610.16			
21)	02/09	0.997192574	6.06660	449.13	0.00	11,108.32	2,196,815.24	11,557.45			
22)	01/09	0.997396446	6.06900	444.63	0.00	11,114.98	2,197,264.37	11,559.61			
23)	12/08	i I	6.07100	436.64	0.00	11,120.74		11,557.38	•		
24)	11/08		6.07240	431.63	0.00	11,125.51	2,198,145.64	11,557.14			3
25)	10/08	0.997992406	6.07560	427.07	0.00	11,133.52	2,198,577.27	11,560.59		***	
26)	09/08	0.998186264	6.07780	418.28	0.00	11.139.70					9
										ASSESSMENT OF THE PARTY OF THE	

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P.
SN 827449 EDT GMT-4:00 H147-2285-1 14-May-2014 13:04:31

Page

		107-A3/B4 M			ortus (Sala	Feedlyn	Art li		"Bond/Deal	VPaV History
CUS	IP 161	639CD9 4.	697(280)8	30						
11/2	oasuzen	THE ASSESSMENT OF THE SECOND	(201V-245-2-17					4) All	Collateral	
		D) Lagoloi SUB,CSTR,NAS	Cou	THE PERSON NAMED IN COLUMN TWO IS NOT THE OWNER.	THE WAR PROPERTY AND THE PARTY					
,,,	incire .	CMITALCO	WAC	•	=		ALA 80		Issue	11/01/2007
					/ 1 11/4687700	W		40	Maturity	12/25/2037
	(Date	vi din Factori	Coupon				y Count 30/3	OU	Pay Delay Supposited She	24 days
		1		MAINTAIN MAINTAIN				ALC: SHEET	systimotred 200	malu deservocas
	Total	_	~~	4,794	1,463,906	152,867	, L	,		o
19)	01/09	0.997396446	6.06900	296.43	0.00	7,410.16	1,464,876.16	7,706.59		
20)	12/08	0.997598277	6.07100	291.10	0.00	7,414.00			1	
21)	11/08	0.997796480	6.07240	287.76	0.00	7,417.17		7,704.93		
22)	10/08	0.997992408	6.07560	284.72	0.00	7,422.51	1,465,751.45	7,707.23		
23)	09/08	0.998186267	6.07780	278.86	0.00	7,426.63	1,466,036.17	7,705.49		
24).	08/08	0.998376135	6.07960	266.27	0.00	7,430.22	1,466,315.03	7,696.49		
25)	07/08	0.998557432	6.08310	264.63	0.00	7,435.78	1,466,581.30	7,700.41		
26)	06/08	0.998737611	6.08080	264.06	0.00	7,434.37	1,466,845.93	7,698.43		
27)	05/08	0.998917403	6.08130	261.51	0.00	7,436.29	1,467,109.99	7,697.80		
28)	04/08	0.999095459	6.08340	267.45	0.00	7,440.20	1,467,371.50	7.707.65		
29)	03/08	0.999277558	6.09030	263.18	0.00	7,449.99	1,467,638.95	7,713.17		
30) 31)	02/08	0.999456751	6.09390	269.29	0.00	7,455.69	1,467,902.13	7,724.98		
32)	01/08 12/07	0.999640103 0.999820767	6.09600	265.34	0.00	7,459.72	1,468,171.42	7,725.06		
33)	11/07	1.000000000	6.09800	263.24	0.00	7,463.08	1,468,436.76	7,726.32		
,,,	11/0/	1,0000000000		*·· *·	•	#· u.	1,468,700.00			
420140	design of Manager		O. G. C.	CALL STREET, SALES AND ADDRESS OF THE	en la companya de la		Colorado persona de carectora	and the second		
Aus	tralia	61 2 9777 8600	Brazil 5	511 3048 45	OO Furona 4	20 7330	7500 C	5 55 555.	Zoom	— 100% [[8

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 5000

Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P.

SN 827449 EDT GMT-4:00 H147-2285-1 14-May-2014 13:04:48

CHASE 2007-A3 B5 Paid Off

CHASE 2007-A3 B5 Paid Off

As of -- Prepay -- WAL -- Collateral 100.0% WHARM4.4%

CHASE 2007-A8 B5 Nige 5 Export

CUSIP 161639CE7 Disc Mrgn /
Collateral 100.0% WHARM4.4%

Bond/Deal:Pay.History.

1)	Bond (C	Districtian	arálymóny	a di Darea	in the down of the			4) All Coll	ateral	
Tra	inche	SUB,CSTR,NAS	Cou				and the same of th			e de la companya de La companya de la co
		, , , , , , , ,	WAC	-		WALA			Issue	11/01/2007
			Orio	Ral William		WAM	280		Maturity	12/25/2037
	Date	Factor	Connon	Dan Alla		Day (ount 30/360		Pay Delay	24 days
		Factor		1		क्षा सम्बद्धाः स्टब्स् इस्त्राह्मा स्टब्स्	8. Balance	· Cashflow	Supported	Shortfall Unsu
	Total			9,378	3,662,418	14,	•			
11)	07/09	0.000000000	6.05960		0.00	,		_		0
12)	06/09	0.000000000	i i		1,118,011.25	0.00 5,645.58				
[13]	05/09	0.304486211	6.05940	0.00	407,632.83		0.00	-,		
14)	04/09	0.415503497	6.06570	0.00	1,200,061.63		1,118,011.25			
15)	03/09	0.742335824	6.06590		0.00	13,778.29	, , , , , , , , , , , , ,	13,777.74		
16)	02/09	0.742335824		451.97	218,772.23	14,888.15	, , ,	13,778.29		
17)	01/09	0.802040721	6.06900	429.85	662,020.84	18,244.44	2,725,705.71	15,340,12		
18)	12/08	0.982456705	6.07100	416.72	299.99	18,253.89	. ,	18,674.29		
19)	11/08		6.07240	708.48	0.00	18,261.72	3,607,380.60	18,670.61		
20)	10/08	0.982844850	6.07560	711.80	55,619.63	18,556.52	3,608,097,31 3,608,805.79	18,970.20		
21)	09/08	0.998186506	6.07780	697.16	0.00	18,566.82		19,268.32	÷	
22)	08/08	0.998376375	6.07960	665.69	0.00	18,575.78	3,665,137.22	19,263.98		
23)	07/08	0.998557673	6.08310	661.58	0.00	18,589.69	3,665,834.38 3,666,500.07	19,241.47		
24)	06/08	0.998737852	6.08080	660.17	0.00	18,586.16	3,667,161.65	19,251.27		
25)	05/08	0.998917647	6.08130	653.81	0.00	18,590.95	3,667,821.82	19,246.33 19,244.76		
()6)	04/08	0.999095710	6.08340	668.63	0.00	18.600.74		19,244.76		*
					The state of the s	eren er er er er er er er er er	-70-07-2-30-07-2-3	.7.207.37	SEASTING COLUMN TO SEASTING COLUMN	

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000

Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P.

SN 827449 EDT GMT-4:00 H147-2285-1 14-May-2014 13:05:04

CHASE 2007-S6 M Paid Off 161636AL9

Yield 95.2% WH30 5.0%

Zoom

Bonc Adeal Revails to Na al) axiolojai CHASE 2007-S6 M Mtge 8 Sell CUSIP 161636AL9 5.275(300)87 o Al Coletare 1) Bond (CPD) (CPD) (CPD) (CPD) (CPD) (CPD) Tranche MEZ. CSTR. NAS Coupon 5.5 WALA 87 Issue 11/01/2007 WAC 5.2752 WAM 265 Maturity 12/25/2057 24 days Pay Delay 18,061,000 Day Count 30/360 Orig Bal hilow - Supporter Shorefall Un Balance Coupon Principal Interest Date Factor Losses \$ 4,051,156 1,049,306 17,011,775 () Total 0.00 0.00 0.00 0.00 11) 05/12 0.000000000 5,50000 523,764.25 0.00 12) 04/12 0.028999737 5.71913 0.00 3,211,197,88 0.00 523,764,25 []] 03/12 0.206797084 5.84895 0.00 3,252,380,76 0.00 3,734,962.13 0.00 0.386874641 5.87543 0.00 1,536,994.53 0.00 6,987,342.89 0.00 \mathbb{N} 02/12 0.00 8,524,337.42 0.00 5.88863 0.00 1,066,577.23 15) 01/12 0.471974831 0.531029011 0.00 9,590,914.97 0.00 5,90781 0.00 2.083,969.75 12/11 16) 0.00 0.00 0.00 11,674,884.72 5.90843 681,517.74 17) 11/11 0.646414081 12,356,402,46 338,249.03 13) 10/11 0.684148301 5.91341 0.00 787,778.42 338,249.03 19) 09/11 0.727765953 5.91666 0.00 1,421,977.S7 0.00 13,144,180.88 0.00 08/11 0.806497910 5.92380 0.00 1,452,937,61 0.00 14,566,158.75 0.00 363 07/11 5.92640 0.00 992,679.10 20,169,63 16,019,096.36 20,169,63 0.886944043 115 40,741.63 17,011,775.46 40,741.63 0.00 0.00 06/110.941906620 5.93220 224 64,597,02 17,011,775,46 64,597.02 5,93960 0.00 0.00 23) 05/11 0.941906620 0.00 84,236.29 17,011,693.56 84,618,49 5.94190 382,20 (4) 04/110.941902085 104.161.64 17,012,075.76 0.00 \$4,381.21 0.941923247 5.94570 19,780,43 25) 03/11121.026.15 84,600.37 17.031.856.19 36,425,78 0.0002/11 0.943018448 5.94840 100%

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P. SN 749172 EST GMT-5:00 H451-1386-0 09-Nov-2014 14:47:48

CHASE 2007-S6 B1 Paid Off

CUSIP 161636AM7

Yield

As of --CHASE 2007-S6 B1 Mtge 5 Export

CUSIP 161636AM7

Prepay --

5.275(300)87

WAL --

Collateral 95.2% WH30 5.0%

Bond/Deal Pay History 7) Buy --- 8) Sell----

4) All Collateral

							#J All Colla	retar	
1) Bond (0	CPD) 🔪 2) Collate	erat (DPD))) Perfor	rmance (SEV)					
Tranche	SUB,CSTR,NAS	Cou	ipon 5.92	.64	WALA	87		Issue	11/01/2007
		WAC	5.27	52	WAM	265	ſ	Maturity	12/25/2037
		Orig	g Bal	11,210,000	Day C	Count 30/360		Pay Delay	
Date	e Factor	Coupon	Principal	Losses	Interest	Balance	Cashilow	Supported	l Shorifall Uns
			'\\	^		\			
Tota	l		402,970	10,806,984	1,920,235				0
11) 07/13	0.0000000000	5.92640	0.00	2,277,470.93	0.00		0.00		
12) 06/13	0.203164222	5.93220	0.00	1,753,739.81	0.00		: 3		
13) 05/13	L 0.359608451	5.93960	0.00	2,721,994.82	0.00	4,031,210.74	0.00		
14) 04/1:	0.602431002	5.94190	0.00	1,067,266.59	0.00	6,753,251.53	0.00		
15) 03/1:	L 0.697637656	5.94570	0.00	1,863,233.16	0.00	7,820,518.12	0.00		
16) 02/13	0.863849356	5.94840	0.00	1,123,278.92	0.00				
17) 01/1:	0.964052649	5.95180	0.00	0.00	16,496.67	10,807,030.20	16,496.67		
18) 12/10	0.964052649	5.95390	0.00	0.00	30 , 1 4 3.32	10,807,030.20	30,143.32		44. 447
19) 11/10	0.964052649	5.95600	0.00	0.00	53,133.65	10,807,030.20	53,133.65		
20) 10/10	0.964052649	5.95670	0.00	0.00	6,150.74	10,807,030.20	6,150.74		***
21) 09/10	0.964052649	5.95910	0.00	0.00	15,270.23	10,807,030.20	15,270.23		
22) 08/10	0.964052649	5.95570	0.00	0.00	47,270.53	10,807,030.20	47,270.53		
23) 07/10	0.964052649	5.95640	0.00			10,807,030.20	1 7 1		
	0.964052649					10,807,030.20			*** ***
	0.965643223					10,824,860.53			, 100° 840
26) 04/10	0.967222126	5.95700	0.00	0.00	53.824.64	10.842.560.03	53 824.64		
							Zoc	om 💆 ——	- <u>0</u> 100%

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 600 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P. SN 749172 EST GMT-5:00 G622-1269-3 14-Nov-2014 19:15:17

CHASE 2007-S6 B2 Paid Off

25: 12/09

11/09

0.978823075

0.978823075

5,95560

5,95540

0.00

0.00

1516 161636ANS

Yield

ROUGA DESIGNATION CHASE 2007-S6 B2 Mtge 8) Sell CUSIP 161636AN5 5.275(300)87λ Buy 1) Bond (CPD) VICOlaigal (DPD) 240 Pariograma (SEV) Tranche SUB, CSTR, NAS Coupon 5,9484 WALA 82 Issue 11/01/3007 WAC 5,2752 WAM 265 Maturity 12/25/2017 7,473,000 Pay Delay Orig Bal Day Count 30/360 Supported ShortfallUnsupp Factor Coupon Principal losses Interest Balance Cashilow Date 7,314,745 158,255 1,141,367 Total 0.00 11) 02/11 0.0000000000 5.94840 0.00 394,977.10 0.00 0.00 10 - 01/110.052853887 5,95180 0.00 2,116,350.71 0.00 394,977.10 0.00 12/105.95390 1,524,669.86 0.00 2,511,327.81 0.00 13) 0.336053501 0.00 4,035,997.67 0,00 14. 11/10 0.540077301 5,95600 0.00 1,626,240.63 0.00 0.00 [5] 10/10 0.757692801 5.95670 0.00 746,836,10 0.00 5,662,238,30 905,670.44 6.409.074.40 0.00 09/10 0.857630724 5.95910 0.00 0.00 (á) 7.314.744.84 0.00 17) 08/10 0.973323075 5,95570 0.00 0.00 0.00 5.95640 135 07/10 0.978823075 0.00 0.00 36,305.35 7,314.744.84 36,305,35 10. 06/10 0.978823075 5.95740 0.00 0.0036,311.39 7,314,744,84 36,311,39 05/10 0.978823075 5,95720 0,00 0.00 36,310,43 7,314,744.84 36,310,43 36,311.86 7,314,744.84 36,311.86 04/10 5.95700 0.00 11 0.978823075 0.00 5,95830 0,00 0.00 36,319,46 7,314.744.84 36,319,46 223 03/10 0.978823075 36,297.86 7,314,744.84 36,297.86 5.95510 0.00 0.00 |02/10|0.978823075 36,301,28 7,314.744.84 36,301,28 24) 01/100.978823075 5.95570 0.00 0.001

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P. SN 749172 EST GMT-5:00 H451-1386-0 09-Nov-2014 15:55:59

0.00

36,300.81

36,299,89

7.314.744.84

36,300,51

Zoom

100%

CHASE 2007-S6 B3 Paid Off

DUE 161620APO

Yield

95.2% WER 5.4%

CHASE 2007-S6 B3 Mtge Bond/Deal Pay History CUSIP 161636AP0 5.275(300)87 7), Buy 1) Bond (CPD) 2) Collateral (DPD) 3) Performance (SEV) Tranche SUBJESTE, NAS 5,9591 Coupon WALA 87 Issue 11/01/2007 5.2752 WAC WAM 265 Maturity 12/25/1097 Orig Bal 3,736,000 30/360 Day Count Pay Delay 24 5378 Factor Coupon Principal Supported Shore all Unsupp Date Balance Losses Interest Cashflow Total 70,206 3,665,794 556,838 10 09/10 0.0000000000 5.95910 0.00 1,232,770.10 0.00 0.00 0.00 08/10 0.329970584 5.95570 1,225,680.47 121 0.00 0.00 1,232,770,10 0.00 [3] 07/100.658043514 5.95640 701,599.13 4.849.02 0.00 2,458,450.57 4,849,02 06/10 [4] 0.845837714 5.95740 0.00 505,744.15 9,492.37 3,160,049.70 9.492.37 155 05/10 0.981208204 5.95720 0.000.00 12,669,79 3,665,793,85 12,669,79 [6] 04/10 0.981208204 5.95700 0.00 0.0016,684.09 3,665,793,85 16,684.09 17103/10 0.981208204 5.95830 0.00 0.00 18,201.54 3,665,793.85 18.201.54 13) 02/10 0.981208204 5.95510 0.00 0.00 18,190.72 3,665,793,85 18,190,72 01/10 0.981208204 5.95570 19, 0.00 0.00 18,192,44 3,665,793.85 18,192,44 101 12/09 0.981208204 5.95560 0.00 0,00 18,192,20 3.665,793,85 18,192,20 11/090.981208204 5.95540 113 0.00 0.00 18,191.74 3,665,793,85 18,191.74 24 10/09 0.981208204 5.95600 0.00 |0.00|18.193.54 3,665,793.85 18,193.54 331 09/09 0.981208204 5.95590 0.00 0.00 18,193.08 3,665,793,85 18,193.08 74 08/09 0.981208204 5.95670 0.00 |0.00|18.195.79 3,665,793.85 18,195.79 35 07/09 0.981208204 5.95740 0.00 0.00 18.197.78 3,665,793.85 18,197.78 22.809.03 06/09 0.981208204 5.95780 4.587,36 0.001 18.221.67 3,665,793,85 100% Zoom 🚟

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000

Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P.

SN 749172 EST GMT-5:00 H451-1386-0 09-Nov-2014 15:56:55

CHASE 2007-S6 B4 Paid Off

AUTH 101636AUS

Yield

 CHASE 2007-S6 B4 Mtge
 5 Export
 Bond/Deal Pay History

 CUSIP 161636AC0
 5.275(300)87
 0.5ell

	Bond (Cl	er etuations books one in the second basis are as a "		Kenne	omance (SEV)						
10	nche	SUB, CSTR, MAS	COL	upon 5.9. C 5.2		WALA WAM	N 87 265		Issue Maturity	10/01/ 12/25/	
				g Bal	2,491,000		205 Count 30/360		Pay Delay	2+ day	
	Date	Factor		Panelpal		~					
			Section Control of Controls	:	Al	<u> </u>	:				
	Total			40,715	2,450,285	334.903				्	
	06/10	0.000000000	5,95740	0.00	540,326.55	0.00	0.00	0.00			
Ţī.	05/10	0.216911501	5.95720	0.00	0.00	0.00	540,326.55	0.00			
3)	04/10	0.216911501	5.95700	0,00	2,074.47	0.00	540,326.55	0.00			
1)	03/10	0.217744287	5.95830	0.00	1,343,363.01	5,152.43	542,401.02	5,152.43			
5)	02/10	0.757030923	5.95510	0.00	564,521.07	11,647,45	1,885,764.03	11,647,45		l	
ij	01/10	0.983655199	5.95570	0.00	0.00	12,160.16	2,450,285.10	12,160.16			
71	12/09	0.983655199	5.95560	0.00	0.00	12,160.01	2,450,285.10	12,160.01		.]	
3)	11/09	0.983655199	5.95540	0.00	0.00	12,159.70	2,450,285.10	12,159.70			
0)	10/09	0.983655199	5.95600	0.00	0.00	12,160.90	2,450,285.10	12,160.90		1	
d i	09/09	t t	5.95590	0.00	0.00	12,160,59	2,450,285,10	12,160,59			
i)	08/09	0.983655199	5.95670	0.00	0.00	12,162,41	2,450,285.10	12,162,41			
2)	07/09	0.983655199	5.95740	0.00	0.00	12,163.73	2,450,285.10	12,163.73			
	06/09	0.983655199	5.95780	0,00	0.00	12,164.48	2,450,285.10	12,164.48		.	
4)	05/09	0.983655199	5.95760	0.00	0.00	12,164.21	2,450,285,10	12,164.21			
5)	04/09	0.983655199	5.95850		0.00	12.178.54	2,450,285.10	14,712.24			
<u>ii)</u>	03/09	0.984672340	5.95860	2.527,10	0,00	12.191,30	2.452.818.80	14.718.40		earl gar strate and a	ir som jami

Zoom 100% 2

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000

Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P.

SN 749172 EST GMT-5:00 H451-1386-0 09-Nov-2014 15:57:22

CHASE 2007-S6 B5 Paid Off

Fista loinsanc

Yield

Ĺ	пиэс	2007-56 BS	o Palu	UII		esta 10.		Arerd			
	* .	171		· · · · · · · · · · · · · · · · · · ·	77 m		1 06.25 W	130 S.Us		** **	
CH	ASE 20	007-S6 B5 M	1tae	3 5 000	iri				Bond/Deal	DEVALUE	ayava
CLS			.275(300)				л Buy.	Sentampan	8 Sell		
1) 6	Bond (CF	PD) Willen	arail (niph	n Pari	ormance (SEV)		ázávágála mádyhadenűspe és jeddkegyi	Carusting design	auto kuto ki M Kunani pinggalahan kanggapanan	njatokalia kantuarjanagi kantuksi.	STANKA WASA
		SUB, CSTR. NAS	AUTHORIST CH. AUTHORIS CHEMICAL		2010103-022 551	WALA	\$7		Issue	117017200	
			WAG	•	7 10 mg	WAM	265		Maturity		
				g Bal	6,228,554		Count 30/360	ì	Pay Delay		
	Date	Factor			Losses	Interest			Supported		11.71
		····	A			Manufactural Statement Statement					#8.19.10E
1	Total			97,435	6,131,120	612,416		·		ं	
(11)	02/10	0.0000000000	5.95510	0.00	746,410.44		0.00	0.00		TOTAL MASON	1
12)	01/10	0.119836874	5.95570	0.00	688,257,52	2,299.99	746.410.44	2,299.99		77	
[17]	12/09	0.230337244	5.95560	0.00	74,652.76	3,267.81	1,434,667.96				
14)	11/09	0.242322812	5,95540	0.00	0.01	3,259.36	1,509,320.72	3,259,36			H:
15)	10/09	0.242322814	5.95600	0.00	740,121.30	6,929,52	1,509,320,73	6,929,52			
19)	09/09	0.361149960	5,95590	0.00	0.00	6.774.68	2,249,442.03	6,774.68		-	
171	08/09	;		0.00	1,076,351.93	12,262.21	2,249,442.03	12,262.21			1.
13.	07/09	i	5.95740	0.00	848,897.71	16,498.16	3,325,793.96	16,498.16			1:
10)	06/09		5.95780	0.00	555,756.99	20,147.26	4,174,691,67	20,147.26			1
30	05/09	1	5.95760	0,00		20,641,45	4,730,448,66	20,641.45			and i
(11)	04/09		5.95850			29,081.51	4,730,448.66	33,639.78			
1227	03/09		5.95860	5,588,20	,	30,483.40	,				
25)	02/09	II.	5,95840	5,927.90		30,513.72	6,139,404.34			name of the state	
(4)	01/09	:	5.95830	5,734.13		:	6,145,649,56		•	9	
15:	12/08		5.95820	5,839.57		30.573.72	6,151,851.33				1
(10)	11/08	0.9886737951	5.95800	5.348.62	759.81	30.603.38	6.158.008.12	35,952,00			

Zooii 2 - 100% | Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P. SN 749172 EST GMT-5:00 H451-1386-0 09-Nov-2014 15:58:07

CHASE 2007-S6 B1 Paid Off

CUSIP 161636AM7 Yield

As of -- Prepay --

WAL --

Collateral 95.2% WH30 5.0%

CHASE 2007-S6 B1 Mtge 5) Export CUSIP 161636AM7 5.275(300)87

Bond/Deal Pay History

4) All Collateral

								1) Mile Core	itimi bit	
1) E	Bond (Cl	PD) 🐧 7) Collai:	eral (DPD)) Perfo	mance (SEV)) 🥈	, Control of the Control				
Tra	nche	SUB,CSTR,NAS	Cou	ipon 5,92	64	WALA	87	,	Issue	11/01/2007
			WAC	5.27	52	WAM	265		Maturity	12/25/2037
			Orig	g Bal	11,210,000	Day C	ount 30/360		Pay Delay	24 days
	Date	Factor	Сопроп	Principal	Losses	Interest	Balance	- Cashflow	Supported	l Shorifall Unsu
				<u>-</u> -\\		\mathcal{A}				'
	Total			402,970	10,806,984	1,920,235				0
11)	07/11	0.0000000000	5.92640	0.00	2,277,470.93	0.00	0.00	0.00		
12)	06/11		5.93220	0.00	1,753,739.81	0.00	2,277,470.93	0.00		
13)	05/11	0.359608 4 51	5.93960	0.00	2,721,994.82	0.00	4,031,210.74	0.00		
14)	04/11	0.602431002	5.94190	0.00	1,067,266.59	0.00	6,753,251.53	0.00		
15)	03/11	0.697637656	5.94570	0.00	1,863,233,16	0.00	7,820,518.12	0.00		81 108
16)	02/11	0.863849356	5.94840	0.00	1,123,278.92	0.00	9,683,751.28	0.00		~-
17)	01/11	0.964052649	5.95180	0.00	0.00	16,496.67	10,807,030.20	16,496.67		~ ~
18)	12/10	0.964052649	5.95390	0.00	0.00	30,143.32	10,807,030.20	30,143.32		
19)	11/10	0.964052649	5.95600	0.00	0.00	53,133.65	10,807,030.20	53,133.65	i .	
20)	10/10	0.964052649	5.95670	0.00	0.00	6,150.74	10,807,030.20	6,150.74		ant the
21)	09/10	0.964052649	5.95910	0.00	0.00	15,270.23	10,807,030.20	15,270.23		
22)	08/10	0.964052649	5.95570	0.00	0.00	47,270.53	10,807,030.20	47,270.53		
23)	07/10	0.964052649	5.95640	0.00	0.00	53,638.65	10,807,030.20	53,638.65		
24)	06/10	0.964052649	5.95740	17,830.33	0.00	53,736.07	10,807,030.20	71,566.40		
25)	05/10		5.95720	17,699.50	0.00	53,822.52	10,824,860.53	71,522.02		
26)	04/10	0.967222126	5.95700	0.00	0.00	53.824.64	10.842.560.03	53.824.64		
								Zo	om 🕳 —	—[——100% ₂

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000

Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P.

SN 749172 EST GMT-5:00 G622-1269-0 15-Nov-2014 14:25:00

CHASE 2007-S6 B2 Mtge Bond/Deal Pay islow CUSIP 164536545 5.275(300)87 1) Bond (CPD) 2) Collateral (DPD) 3) Performance (SEV) Tranché Coupon $\mathbb{Q}(\mathbb{Q}^{(n)}) \cong \mathbb{Q}_{\geq 0}$ WALA Issue WAC MAM Maturity Oric Bal 7,473,000 Day Count Pay Delay Date actor Coupon Principal Losses Interest Balance Suppose Sanaani union Cashflow 1,123,75 Table $\mathcal{F}_{i}^{\mathbf{r}_{i}}$ 14, 45 iu, 02/110.0000000000 5.94840 0.00 394,977,10 0.00 0.000.0001/11 0.052053887 5.95130 0.00 2,116,350,71 0.00 394,977,10 0.0012/10 0.336053501 5.95390 0.001,524,669.86 0.00 2,511,327.81 0.00 0.540077301 11/105,95600 0.00 1,626,245.63 0.004,035,997.67 0.00 10/10 0.757692801 5,95670 0.00 746,836,10 0.00 5.662,238,30 0.00 09/10 11. 0.857630724 5.95910 0.00 905,670.44 0.00 6.409.074.40 0.0008/10 0.970023075 5.95570 0.00 0.00 0.00 7.314.744.84 0.0007/10 0.978023075 5,95640 0.00 0.00 36,305,35 7,314,744.84 36,305.35 06/10 0.978823075 5.95740 0.00 0.0036,311.39 7,314,744.84 36,311.39 05/100.978823075 5.95720 0,00 0.00 36,310,43 7,314,744.84 36,310,43 11 04/100.978023075 5.95700 0.00 0.0036,311.86 7,314,744,84 36,311,86 05/10 0.978823075 5,95830 0.00 0.00 36,319,46 7,314,744,84 36,319,46 02/10 0.978823075 5.05510 0.00 0.00 36.297.86 7,314,744,84 36,297,86 01/100.976823075 5,95570 0.00 0.00 36.301.28 7,314,744,84 36,301,28 12/09 0.978023075 5,95560 0.0000.00136,300,81 7,314,744,84 36,300.81 11/00 5,95540 36 200.80 7.314.744.84 0.000.00

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P.
SN 749172 EST GMT-5:00 H451-1386-0 09-Nov-2014 15:55:59

		007-S6 B3 N		b) Expe	rt			distribution de la producción.	Bond/Dea	Pay Histo	Ŋ
(,,)	SIP 10.	AUS 544 5	.275(300)	187		•	7) Buy	distriction of the second	8 Sell		
1)	Bond (CF	PD) // Collet	eral (DPD)) 7 Perf	ormance (SEV)			r (Pilligraf) i Gretal Vallenist.	kusar balasekak eri anjedakki kusara	l sans of a gradual control of the first indicated at	2466
	nche	r Bywalli, swif				WALA	4		Issue		
			WA	0 51	eripe in Libraria	MAM	2.52		Maturity	in the second	
-	al district internal and	Market Made and Control of Market Market Market		g Bai	3,736,000		Count 35.35		Pay Delay	4.1.4.7.4.4	
	Date	<u> Factor</u>	Соироп	Principal	Losses	Interest	Balance	Cashflow	Supported	Shordfall Unsup	o
	1.35			<u>.</u> 24 <u>,304</u>	1.5.5.75.4						
	09/10	0.0000000000	5.95910		1,232,770.10		0.00	0.00			1
	03/10	0.329970584			1,225,680.47		1.232.770.10	0,00			1
	07/10	0.658043514		0.00	701,599,13	1	2,458,450.57	4,849,02			
į.	06/10	0.845837714			505,744.15	9,492,37	3,160,049.70				
15.	05/10	0.931208204	5.95720		0.00	12,669.79	3,665,793,85	12,009,79			1
11.0	04/10	0:981208204	5.95700	0.00	0.00	16,684.09	3,665,793,85	16,684,09			
je.	05/10	0.981208204	5.95830	0.00	0.00	18,201,54	3,665,793,85	15.201.54			Į,
1:3-	02/10	0.981208204	5,95510	0.00	0.00	18,190.72	3,665,793.85	18,190.72			
1.	01/10	0.931208204	5,95570	0.00	0.00	18,192,44	3.665,793.85	18,192,44			
1.3.	12/09	0.981208204	5.95560	0.00	0.00	18,192.20	3,665,793,85	18,192,20			
	11/09	0.931203204	5.95540	0.00	0.00	18,191.74	3,665,793,85	18,191.74			200
	10/09	0.981206204	5.95600	0.00	0.00	18,193.54	3,665,793.85	18,193.54			1
1	09/09	0.981208204	5,95590	0.00	0.00	18,193.08	3,665,793,85	18,193.08			Section Section
15	08/09	0.981208204	5,95670	0.00	0.00	13.195.79	3,665,793.85	18,195,79			S. S
	07/09	0.981203264	5.95740	0.00	0.001	1	3,665,793.85	18,197.70			
1	06/09	0.981208204	5.957801	4.587.36	0.001	18.001.67	3.665.793.85	27,809,03			ļ

Zoom — 100% | Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P. SN 749172 EST GMT-5:00 H451-1386-0 09-Nov-2014 15:56:55

	0, 11 to E	-	i i u.c.	· O.E.E.		· addition	uru in 1870 - Nordre Orașii	TCIC	· .'			
CI	ASE 2	007-S6 B4 I	Mtra .							The state of the s	الازران المتناور والمتناز المتناز	
			.275(300)		A Commission of the Commission		7) Buy		Bond/Deal	HE CYCLI	STORY	
• •			12/3(300)	,0,			Section 11 DOM		A STATE OF THE STA			
1)	Bond (C	PD) 7 Collai	eral (DPD) ? Perf	ormance (SEV)		kana mana ang mana mana mana mana mana ma	kajainikajan karanapia	 Printesi Hesti Stransvijani		da variancieri.	
Tranche						WALA ST			Issue			
			WAC 5.1761			WAM SIR			Maturity 12 27 187			
	and a bridge of the later of the same of the			g Bal	2,491,000	Day	Count F0/300		Pay Delay			
120 N	Date	Factor	Coupon	Principal	Losses	Interest	Balance	Cashflow	Supported:	Shortfall	nsupp :	
1		·_					·_	·_				
	111.1 0-71.0	A MARKE VICE	F .5677.43	46,715		534.500					[
1::.	00/10			1	, ,	0.00	0.00	0.00			1	
	05/10			1	1	0.00	540,326,55					
1	04/10			1			5-10,326,55	1			ļi	
	03/10		5.95830	1		:	. ,				ļ	
115	,		5.95510		' '	11,647,45	1,885,764.03	11,647.45				
- Jan	,	0.983655199	5.95570	0.00	0.00	12,160,16	2,450,285,10	12,160.16				
	12/09		5,95560	0.00	0.00	12,160.01	2,450,285.10	12,160.01				
1.7	11/09		5.95540	0.00	0.00	12,159.70	2,450,285,10	12,159.70			10	
110	10/09		5.95600	0.00	0.00	12,160,90	2,450,285,10	12,160,90				
1,30	06\06	0.983655199	5.95590	0.00	0.00	12,160,59	2,450,285,10	12,100.59				
	08/09	0.983655198	5.95670	0.00	0.00	12,162,41	2,450,285,10					
4.7	07/09	0.983855199	5.95740	0.00	0.00	12.163.73	2,450,285,10				1	
147	06/09	0.983655199	5,95780	0.00	0,00	12.164.48						
] 1.	05/09	0.903655199	5.95760	0.00	0.00	12.164.21						
45	04/09	0.903655199	5.95850	2,533.70	0.00	12.178.54	2,450.285.10	14,712.24			.	
1,	03/09	0.984672346	5,95860	2.527.10	0.00	12 191 30	2 452 818 86	1			E.	

CHASE 2007-S6 B5 Paid Off

Yield

CH	ASE 20	007-S6 B5 N	1tge)) EXpc	irt				Bond/Deal	E FVE	STOTAL.
CUS	SIP Joi	168595.1 5	.275(300)	87) Buy		8) Sell	incher enter	
1)	Bond (CF	PD) 2 Collat	eral (DPD))3) Perf	ormance (SEV)				asp. 1889 Ediləşə işəydə es. Tərəfə ilə bərəfə ilə bərəfə ilə bərəfə	rana kana da kana kana	inistracija sa kasa sa ka
Tra	Tranche + 100 4.5		Coupon (18797)			WALA	1.7		Issue		
			WAC 5.11			MAM	7. 7 M		Maturity	() () () () () () () () () ()	
Vintend	entraria	ne de la Companya de		g Bal	6,228,554		Count MODEL		Pay Delay		
	Date	Factor	Coupon	Principal	Losses	Interest	Balance	Cashflow	Supported	Shortfall U	renbb _;
ļ					^ \ \						
; i.,	f et d	A. 222.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.	ra	97 <u>,435</u>		e10 44.4		[
	02/10	0.000000000				0.00	0.00	0.00			
1:1	01/10	0.119336874				2,209,99	746,410,44	. 1			
L	12/09	0.230337244			74,652.76	3,207.81	1,434,667,96	3,267.31			1,
11.	11/09	0.242322812	5.95540	0.00	0.01	3,259.36	1,509,320.72	3,259.36			ľ
41.	10/00	0.242322514	5,95600	0.00	740,121.30	6,929,52	1,509,320.73	6,929,52			
114	09/09	0.361149950	5.95590	0.00	0.00	6.774.68	2,249,442.03	6,774.68			l
11.4	08/09	0.361149960	5.95670	0.00	1,076,351.93	12.262.21	2,249,442.03	12,232,21			
1.	07/09	0.503959240	5.95740	0.00	848,997.71	16.498.16	3,325.793.06	10,498.10			1
1.52	06/09	0.670250538	5.95780	0.00	555,753,00	20,147.26	4.174,691.67	20,147,26			l,
1.5	05/00	0.759477327	5.95760		0.00	20,641,45	4.730,448,66				
1.5	04/09	0.759477327	5.95850		1,122,157.81	29,081.51	4,730,448.66	33,539.78			
1.7	03/09	0.940373117	5.95860			30,483.40	5,857,164,74				on the second
	02/09	0.985686941	5,95840			30.513.72	6,139,404,34	36,441.62			
	01/09	0.986689617	5.95830	5,734.13	467.64	30.543.84	6,145,649,56	36,277.97			
1	12/00	0.937635317	5.95820		317.22	30,573,72	6,151.351.33	36,413.29			
10.1	l.				759.81	30.603.38		25,952,00			10
1	************						Service Control			10/	ALDERIN E

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2014 Bloomberg Finance L.P. SN 749172 EST GMT-5:00 H451-1386-0 09-Nov-2014 15:58:07