

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

In the matter of the application of

WELLS FARGO BANK, NATIONAL ASSOCIATION,
U.S. BANK NATIONAL ASSOCIATION, THE BANK
OF NEW YORK MELLON, THE BANK OF NEW
YORK MELLON TRUST COMPANY, N.A.,
WILMINGTON TRUST, NATIONAL ASSOCIATION,
HSBC BANK USA, N.A., and DEUTSCHE BANK
NATIONAL TRUST COMPANY (as Trustees, Indenture
Trustees, Securities Administrators, Paying Agents,
and/or Calculation Agents of Certain Residential
Mortgage-Backed Securitization Trusts),

Index No. 657387/2017

Petitioners,

For Judicial Instructions under CPLR Article 77 on the
Administration and Distribution of a Settlement Payment.

**AFFIDAVIT OF DANIEL MARGOLIS IN SUPPORT OF THE MEMORANDUM OF
DW PARTNERS LP AND ELLINGTON MANAGEMENT GROUP, L.L.C. ON THE
MERITS OF THE PETITION FOR JUDICIAL INSTRUCTIONS UNDER ARTICLE 77
AS TO CERTAIN REMAINING DISPUTED TRUSTS**

STATE OF CONNECTICUT)
) ss:
COUNTY OF FAIRFIELD)

I, DANIEL MARGOLIS, being duly sworn, deposes and says:

1. I am the General Counsel of Respondent Ellington Management Group, L.L.C. (“Ellington”). I make this affidavit in support of the Memorandum of DW Partners LP and Ellington Management Group, L.L.C. on the Merits of the Petition for Judicial Instructions under Article 77 as to Certain Remaining Disputed Trusts in the above-captioned case.

2. The statements in this Affidavit are based upon my personal knowledge and upon review of Ellington’s books and records. If called as a witness, I could and would testify competently as to the matters set forth herein.

3. In August 2018, a Subsequent Recovery in the SAMI 2006-AR5 Trust was applied to write up the principal balance of the 1-A-2 certificates, one of the senior classes in the trust. Attached as Exhibit A are true and correct copies of relevant excerpts from the August 2018 remittance report for the SAMI 2006-AR5 Trust.

4. In July 2018, a Subsequent Recovery in the GPMF 2005-AR4 Trust was applied to write up the principal balance of the IV-A-2 certificates, one of the senior classes in the trust. Attached as Exhibit B is a true and correct copy of the relevant excerpt from the July 2018 remittance report for the GPMF 2005-AR4 Trust.

5. In May 2018, a Subsequent Recovery in the BALTA 2006-3 Trust was applied to write up the principal balance of the I-A-1 certificates, one of the senior classes in the trust. Attached as Exhibit C is a true and correct copy of the relevant excerpt from the May 2018 remittance report for the BALTA 2006-3 Trust.

6. In May 2018, a Subsequent Recovery in the BSARM 2005-3 Trust was applied to write up the principal balance of the I-A-1, II-A-1, and II-A-2 certificates, which are all senior classes. Attached as Exhibit D is a true and correct copy of the relevant excerpt from the May 2018 remittance report for BSARM 2005-3 Trust.

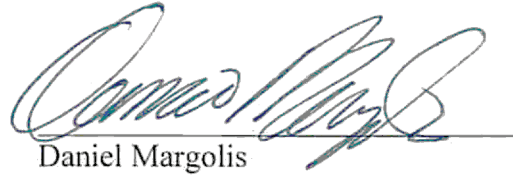
7. In December 2017, a Subsequent Recovery in the BSMF 2006-AR5 Trust was applied to write up the principal balance of the I-A-2 and II-A-2 certificates, which are both senior classes. Attached as Exhibit E is a true and correct copy of the relevant excerpt from the December 2017 remittance report for the BSMF 2006-AR5 Trust.

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I declare under penalty of perjury that the foregoing is true and correct.

Dated: September 14, 2018
Old Greenwich, Connecticut


Daniel Margolis

Sworn to before me this 14th day of
September 2018.


Notary Public

**Lissette Argudo
NOTARY PUBLIC
State of Connecticut
My Commission Expires 4/30/2021**

