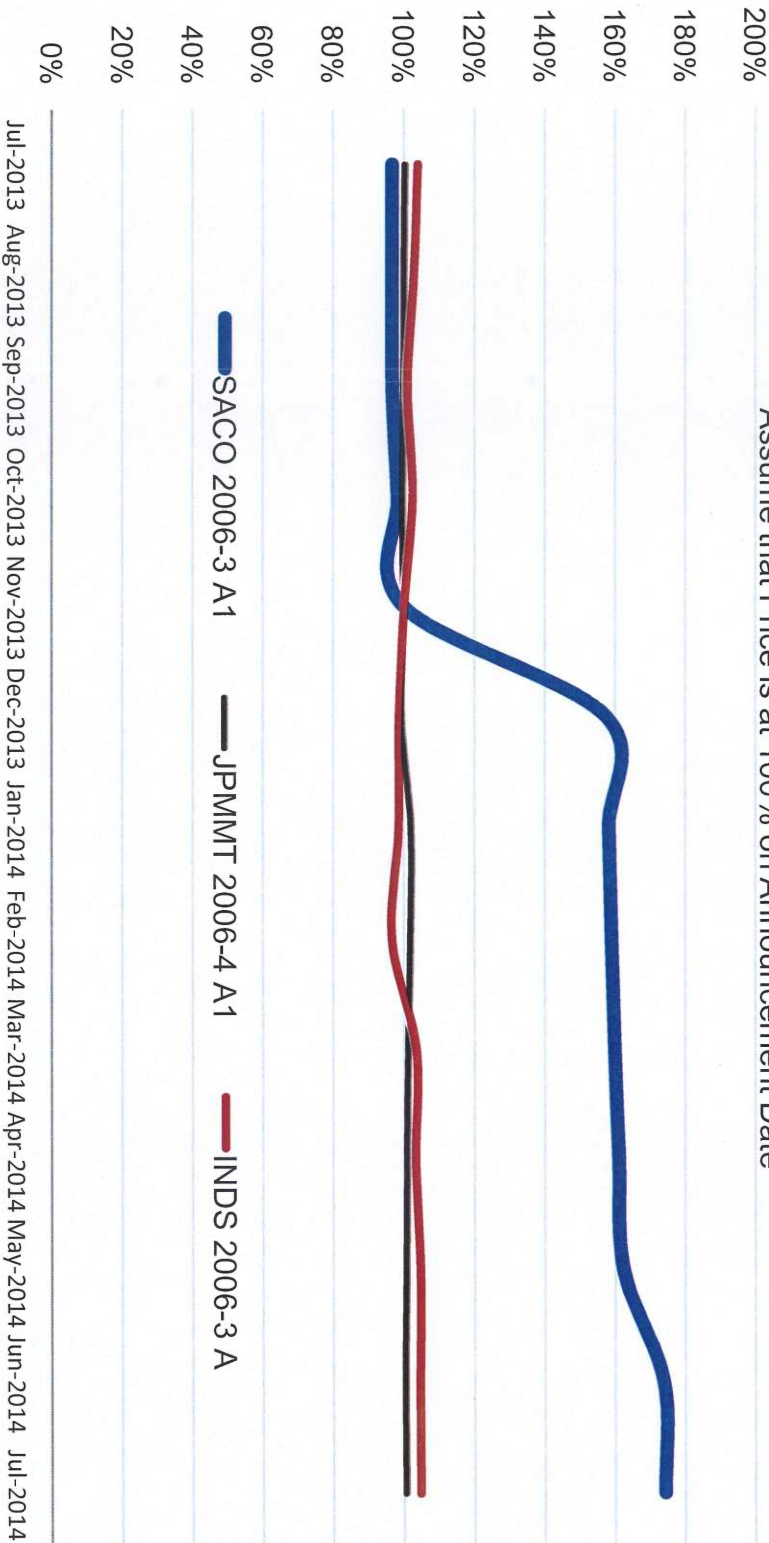


EXHIBIT F

Tranche Price Before and After JPM Settlement Announcement

Assume that Price is at 100% on Announcement Date



Date	SACO06-3 A1	JPMMT06-4 A1	INDS06-3 A
Jan-2013	\$52.42	\$84.80	\$57.09
Feb-2013	\$52.60	\$86.56	\$58.12
Mar-2013	\$52.53	\$85.91	\$59.27
Apr-2013	\$52.70	\$84.92	\$65.81
May-2013	\$52.97	\$83.63	\$72.90
Jun-2013	\$78.00	\$79.52	\$71.11
Jul-2013	\$77.95	\$79.33	\$74.19
Aug-2013	\$78.00	\$79.16	\$73.42
Sep-2013	\$78.05	\$79.06	\$72.15
Oct-2013	\$79.25	\$78.78	\$73.14
Nov-2013	\$80.65	\$78.90	\$71.46
Dec-2013	\$127.00	\$78.56	\$70.41
Jan-2014	\$127.60	\$80.65	\$70.35
Feb-2014	\$128.19	\$80.51	\$68.96
Mar-2014	\$128.96	\$80.05	\$73.92
Apr-2014	\$129.86	\$79.78	\$73.80
May-2014	\$131.01	\$79.63	\$74.74
Jun-2014	\$140.20	\$79.43	\$74.68
Jul-2014	\$140.58	\$79.58	\$74.78

Date	SACO 2006-3 A1	JPMMT 2006-4 A1	INDS 2006-3 A
Jul-2013	96.66%	100.55%	103.82%
Aug-2013	96.72%	100.33%	102.75%
Sep-2013	96.77%	100.21%	100.96%
Oct-2013	98.27%	99.85%	102.35%
Nov-2013	100.00%	100.00%	100.00%
Dec-2013	157.47%	99.58%	98.53%
Jan-2014	158.21%	102.23%	98.45%
Feb-2014	158.96%	102.04%	96.50%
Mar-2014	159.90%	101.46%	103.44%
Apr-2014	161.02%	101.12%	103.28%
May-2014	162.44%	100.93%	104.59%
Jun-2014	173.84%	100.68%	104.50%
Jul-2014	174.31%	100.87%	104.65%

CUSIP	Trust	Class	Sponsor	Collateral Type	Original Class Notional	Current Class Notional
785778QJ3	SACO 2006-3	A1	BS/JPM	2nd Lien	\$458,139,000	\$41,244,264
46629SAA0	JPMMT 2006-S4	A1	JPM	Prime	\$123,287,234	\$22,602,209
43709RAA2	INDS 2006-3	A	IndyMac	2nd Lien	\$575,000,000	\$109,512,651