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## U.S. RMBS NIMS Classes Affected By The July 31, 2012, Rating Actions

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# U.S. RMBS NIMS Classes Affected By The July 31, 2012, Rating Actions

The following tables provide the issuers, series, and CUSIPs for the classes of U.S. residential mortgage-backed securities (RMBS) transactions affected by the July 31, 2012, rating actions. For the related press release, please see "488 Ratings Lowered To 'D (sf)', Nine Affirmed, And Six Withdrawn On 266 U.S. RMBS NIMS Transactions Issued In 2003-2007," published July 31, 2012.

## Ratings Actions

Transaction	Series	Class	Collateral	CUSIP	Rating	
					To	From
ABFC 2006-HE1 NIM Trust	2006-HE1	NIM NOTES	RMBS NIMS	00076CAA0	D (sf)	CC (sf)
ABFC 2006-OPT2 NIM Trust	2006-OPT2 NIM	Notes	RMBS NIMS	00076AAA4	D (sf)	CC (sf)
ABFC NIM Trust 2006-OPT1	2006-OPT1	Notes	RMBS NIMS	00075YAA3	D (sf)	CC (sf)
ABSC NIMs Trust 2005-HE3	2005-HE3	A Notes	RMBS NIMS	000778BK5	D (sf)	CC (sf)
Aegis Net Interest Margin Trust 2004-5	2004-5	Notes	RMBS NIMS	007625AE6	D (sf)	CC (sf)
Aegis Net Interest Margin Trust 2005-4	2005-4	N1	RMBS NIMS	007625AF3	D (sf)	CC (sf)
Aegis Net Interest Margin Trust 2005-4	2005-4	N2	RMBS NIMS	007625AG1	D (sf)	CC (sf)
Alliance NIM Trust 2007-OA1	2007-OA1	N-2 Notes	RMBS NIMS	01864QAB1	D (sf)	CC (sf)
Alliance NIM Trust 2007-OA1	2007-OA1	N-3 Notes	RMBS NIMS	01864QAC9	D (sf)	CC (sf)
Alliance NIM Trust 2007-OA1	2007-OA1	N-4 Notes	RMBS NIMS	01864QAD7	D (sf)	CC (sf)
Amerquest NIM 2004-RN5	2004-RN5	B	RMBS NIMS	03073DAB3	D (sf)	CC (sf)
Amerquest NIM 2005-RN10	2005-RN10	C Notes	RMBS NIMS	030752AC3	D (sf)	CC (sf)
Amerquest NIM 2005-RN11	2005-RN11	Notes	RMBS NIMS	03077BAA5	D (sf)	CC (sf)
Amerquest NIM 2005-RN6	2005-RN6	B Notes	RMBS NIMS	03076BAB4	D (sf)	CC (sf)
Amerquest NIM 2006-RN2	2006-RN2	NIM C	RMBS NIMS	03076NAC6	D (sf)	CC (sf)
Amerquest NIM 2006-RN2	2006-RN2	NIM D	RMBS NIMS	03076NAD4	D (sf)	CC (sf)
Argent NIM 2005-WN3	2005-WN3	C	RMBS NIMS	040102AP0	D (sf)	CC (sf)
Argent NIM 2005-WN3	2005-WN3	D	RMBS NIMS	040102AQ8	D (sf)	CC (sf)
Argent NIM Trust 2005-WN5	2005-WN5	Notes	RMBS NIMS	040102AR6	D (sf)	CC (sf)
Argent NIM Trust 2006-W1	2006-W1	NIM	RMBS NIMS	040102AS4	D (sf)	CC (sf)
Asset Backed Funding Corporation CI-1	2005-WMC1	N1 Notes	RMBS NIMS	045442AA8	D (sf)	CC (sf)
Asset Backed Funding Corporation CI-1	2005-WMC1	N2 Notes	RMBS NIMS	045442AB6	D (sf)	CC (sf)
Asset Backed Funding Corporation CI-1	2005-WMC1	N3 Notes	RMBS NIMS	045442AC4	D (sf)	CC (sf)
Asset Backed Funding Corporation NIM 2005-HE2 LTD	2005-HE2	N1	RMBS NIMS	04544MAA4	D (sf)	CC (sf)
Asset Backed Funding Corporation NIM 2005-HE2 LTD	2005-HE2	N2	RMBS NIMS	04544MAB2	D (sf)	CC (sf)
Asset Backed Funding Corporation NIM Trust 2004-AHL1	2004-AHL1	Notes	RMBS NIMS	04543UAH2	D (sf)	CC (sf)

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Rating Actions (cont.)						
Asset-Backed Funding Corporation NIM 2004-HE1 Ltd.	2004-HE1	N3	RMBS NIMS	04544DAC0	D (sf)	CC (sf)
Banc of America Funding Corporation 2006-NIM1 Trust	2006-NIM1	Notes	RMBS NIMS	05951HAA8	D (sf)	CC (sf)
BMAT Mortgage Asset NIM Trust, Series 2006-1	2006-1	N1 Notes	RMBS NIMS		D (sf)	CC (sf)
BNC NIM Company 2006-1	2006-1	A Notes	RMBS NIMS	055686AA7	D (sf)	CC (sf)
BNC NIM Company 2006-1	2006-1	B Notes	RMBS NIMS	055686AB5	D (sf)	CC (sf)
Cayman ABSC NIMs 2004-HE7	2004-HE7	A2	RMBS NIMS	149754AN3	D (sf)	CC (sf)
Cayman ABSC NIMs 2004-HE9	2004-HE9	A2	RMBS NIMS	149754AQ6	D (sf)	CC (sf)
Cayman ABSC NIMs 2005-HE6	2005-HE6	A1 Notes	RMBS NIMS	149754AZ6	D (sf)	CC (sf)
Cayman ABSC NIMs 2005-HE6	2005-HE6	A2 Notes	RMBS NIMS	149754BA0	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE2	2006-HE2	A1 Notes	RMBS NIMS	149754BG7	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE2	2006-HE2	A2 Notes	RMBS NIMS	149754BH5	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE2	2006-HE2	A3 Notes	RMBS NIMS	149754BJ1	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE3	2006-HE3	A1 Notes	RMBS NIMS	14975AAA7	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE3	2006-HE3	A2 Notes	RMBS NIMS	14975AAB5	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE3	2006-HE3	A3 Notes	RMBS NIMS	14975AAC3	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE3	2006-HE3	A4 Notes	RMBS NIMS	14975AAD1	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE7	2006-HE7	A1 Notes	RMBS NIMS	14975YAA5	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE7	2006-HE7	A2 Notes	RMBS NIMS	14975YAB3	D (sf)	CC (sf)
Cayman ABSC NIMs 2006-HE7	2006-HE7	A3 Notes	RMBS NIMS	14975YAC1	D (sf)	CC (sf)
Cayman ABSC NIMs 2007-HE2	2007-HE2	A1	RMBS NIMS	14975CAA3	D (sf)	CC (sf)
Cayman ABSC NIMs 2007-HE2	2007-HE2	A2	RMBS NIMS	14975CAB1	D (sf)	CC (sf)
Cayman ABSC NIMs 2007-HE2	2007-HE2	A3	RMBS NIMS	14975CAC9	D (sf)	CC (sf)
C-BASS 2005-CB8NIM Trust	2005-CB8NI	Notes	RMBS NIMS		D (sf)	CC (sf)
C-BASS 2006-CB9NIM Trust	2006-CB9NIM	Notes	RMBS NIMS		D (sf)	CC (sf)
C-BASS 2007-CB2NIM Trust	2007-CB2NIM	Notes	RMBS NIMS	1248MFAA4	D (sf)	CC (sf)
C-BASS 2007-CB5NIM Trust	2007-CB5NIM	NIM	RMBS NIMS	1248MQAA0	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-1	A-1	RMBS NIMS	125879BS4	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-1	A-2	RMBS NIMS	125879BT2	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-1	A-3	RMBS NIMS	125879BU9	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-11	A-2	RMBS NIMS	125879BP0	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-11	A-3	RMBS NIMS	125879BQ8	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-HE9	A-3	RMBS NIMS	125879BY1	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-KS10A	A-2	RMBS NIMS	125879CB0	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-KS10B	A-1	RMBS NIMS	125879CC8	D (sf)	CC (sf)
CMO Holdings II Ltd.	2004-KS10B	A-2	RMBS NIMS	125879CD6	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-1	A-2	RMBS NIMS	125879KD7	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-1	A-3	RMBS NIMS	125879KE5	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-1 FR1	A-2	RMBS NIMS	125879FW1	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-1 FR1	A-3	RMBS NIMS	125879FX9	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-10	A-2	RMBS NIMS	125879HP4	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-10	A-3	RMBS NIMS	125879HR0	D (sf)	CC (sf)

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Rating Actions (cont.)						
CMO Holdings II Ltd.	2005-12	A-2	RMBS NIMS	125879JZ0	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-12	A-3	RMBS NIMS	125879KA3	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-17	A-3	RMBS NIMS	125879FT8	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-19	A-3	RMBS NIMS	125879GK6	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-3-HE3	A-2	RMBS NIMS	125879ED4	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-3-HE3	A-3	RMBS NIMS	125879EE2	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-6	A-3	RMBS NIMS	125879FK7	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-HE11	A-1	RMBS NIMS	125879JG2	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-HE11	A-2	RMBS NIMS	125879JH0	D (sf)	CC (sf)
CMO Holdings II Ltd.	2005-HE11	A-3	RMBS NIMS	125879JJ6	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-1	I-A-1	RMBS NIMS	125879LD6	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-1	I-A-2	RMBS NIMS	125879LE4	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-1	I-A-3	RMBS NIMS	125879LF1	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-1	II-A-1	RMBS NIMS	125879LG9	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-1	II-A-2	RMBS NIMS	125879LH7	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-1	II-A-3	RMBS NIMS	125879LJ3	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-1 BSABS EC1	A-3	RMBS NIMS	125879LP9	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-2-EC2	A-2	RMBS NIMS	125879NA0	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-2-EC2	A-3	RMBS NIMS	125879NB8	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-2-HE2	A-1	RMBS NIMS	125879NK8	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-2-HE2	A-2	RMBS NIMS	125879NL6	D (sf)	CC (sf)
CMO Holdings II Ltd.	2006-2-HE2	A-3	RMBS NIMS	125879NM4	D (sf)	CC (sf)
Countrywide Alternative Loan Trust 2004-J13N	2004-J13N	Notes	RMBS NIMS	12667FD93	D (sf)	CC (sf)
Countrywide Alternative Loan Trust 2005-IM1N	2005-IM1N	Notes	RMBS NIMS	12668A5D3	D (sf)	CC (sf)
Countrywide Alternative Loan Trust 2007-J1N	2007-J1N	Notes	RMBS NIMS	22239NAA4	D (sf)	CC (sf)
Countrywide Home Loan Trust 2005-10N	2005-10N	Notes	RMBS NIMS	126670DS4	D (sf)	CC (sf)
Countrywide Home Loan Trust 2005-16N	2005-16N	Notes	RMBS NIMS	126670SF6	D (sf)	CC (sf)
Countrywide Home Loan Trust 2005-IM3N	2005-IM3N	Notes	RMBS NIMS	126670PX0	D (sf)	CC (sf)
Countrywide Home Loan Trust 2006-24N	2006-24N	Notes	RMBS NIMS	12667MAB6	D (sf)	CC (sf)
Countrywide Home Loan Trust 2006-QH1N	2006-QH1N	Notes	RMBS NIMS	12667DAA8	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2005-9 NIM42	2005-9 NIM	A Notes	RMBS NIMS	225411AF4	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2005-9 NIM42	2005-9 NIM	B Notes	RMBS NIMS	225411AG2	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2005-9 NIM42	2005-9 NIM	C Notes	RMBS NIMS	225411AH0	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-2 NIM 44	2006-2 NIM	A	RMBS NIMS	225411AP2	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-2 NIM 44	2006-2 NIM	B	RMBS NIMS	225411AQ0	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-2 NIM 44	2006-2 NIM	C	RMBS NIMS	225411AR8	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-4 NIM46	2006-4 NIM46	A	RMBS NIMS	22542KAA2	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-4 NIM46	2006-4 NIM46	B	RMBS NIMS	22542KAB0	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-4 NIM46	2006-4 NIM46	C	RMBS NIMS	22542KAC8	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-7 NIM49	2006-7 NIM 49	A Notes	RMBS NIMS	22545NAA3	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-7 NIM49	2006-7 NIM 49	B Notes	RMBS NIMS	22545NAB1	D (sf)	CC (sf)
Credit Suisse NIMS Trust HEAT 2006-8 NIM50	2006-8 NIM50	A	RMBS NIMS	22545TAA0	D (sf)	CC (sf)

Rating Actions (cont.)							
Credit Suisse NIMs Trust HEAT 2006-8 NIM50	2006-8 NIM50	B	RMBS NIMS	22545TAB8	D (sf)	CC (sf)	
Credit Suisse NIMs Trust HEAT 2006-8 NIM50	2006-8 NIM50	C	RMBS NIMS	22545TAC6	D (sf)	CC (sf)	
Credit Suisse NIMs Trust HEAT 2007-3 NIM53	2007-3 NIM53	A Notes	RMBS NIMS	22546HAA5	D (sf)	CC (sf)	
Credit Suisse NIMs Trust HEAT 2007-3 NIM53	2007-3 NIM53	B Notes	RMBS NIMS	22546HAB3	D (sf)	CC (sf)	
Credit Suisse NIMs Trust HEAT 2007-3 NIM53	2007-3 NIM53	C Notes	RMBS NIMS	22546HAC1	D (sf)	CC (sf)	
Credit Suisse NIMs Trust RAMP 2006-RZ5 NIM1	RAMP 2006-RZ5 NIM1	A Notes	RMBS NIMS	22546AAA0	D (sf)	CC (sf)	
Credit Suisse NIMs Trust RAMP 2006-RZ5 NIM1	RAMP 2006-RZ5 NIM1	B Notes	RMBS NIMS	22546AAB8	D (sf)	CC (sf)	
Credit Suisse NIMs Trust RAMP 2006-RZ5 NIM1	RAMP 2006-RZ5 NIM1	C Notes	RMBS NIMS	22546AAC6	D (sf)	CC (sf)	
CSFB NIMs Trust 2004-FRE1 NIM 29	2004-FRE1 NIM29	A	RMBS NIMS	12633PCL6	D (sf)	CC (sf)	
CSFB NIMs Trust HEAT 2005-1 NIM34	2005-1NIM3	A	RMBS NIMS	12633PDA9	D (sf)	CC (sf)	
CSFB NIMs Trust HEAT 2005-3 NIM36	2005-3	A	RMBS NIMS	12633PDG6	D (sf)	CC (sf)	
CSFB NIMs Trust Heat 2005-4 NIM37	2005-4 NIM	A	RMBS NIMS	12633PDL5	D (sf)	CC (sf)	
CSFB NIMs Trust Heat 2005-4 NIM37	2005-4 NIM	B	RMBS NIMS	12633PDM3	D (sf)	CC (sf)	
CSFB NIMS TRUST HEAT 2005-5 NIM38	2005-5	A	RMBS NIMS	12633PDS0	D (sf)	CC (sf)	
CSFB NIMS TRUST HEAT 2005-5 NIM38	2005-5	B	RMBS NIMS	12633PDT8	D (sf)	CC (sf)	
CWABS 2006-BC3N	CAYMAN 2006-BC3N	Notes	RMBS NIMS	12666WAA7	D (sf)	CC (sf)	
CWALT 2006-OA16N	2006-OA16N	N-3	RMBS NIMS	23244CAD3	D (sf)	CC (sf)	
CWALT 2006-OA6N	2006-OA6N	N-3 Notes	RMBS NIMS	02146DAD4	D (sf)	CC (sf)	
DBARN Net Interest Margin 2007-AR3N1	2007-AR3N1	1N-1	RMBS NIMS	23304JAA1	D (sf)	CC (sf)	
DBARN Net Interest Margin 2007-AR3N1	2007-AR3N1	1N-2	RMBS NIMS	23304JAB9	D (sf)	CC (sf)	
DBARN Net Interest Margin 2007-AR3N1	2007-AR3N1	1N-3	RMBS NIMS	23304JAC7	D (sf)	CC (sf)	
DBARN Net Interest Margin 2007-AR3N2	2007-AR3N2	2N-1	RMBS NIMS	23303MAA5	D (sf)	CC (sf)	
DBARN Net Interest Margin 2007-AR3N2	2007-AR3N2	2N-2	RMBS NIMS	23303MAB3	D (sf)	CC (sf)	
DBARN Net Interest Margin 2007-AR3N2	2007-AR3N2	2N-3	RMBS NIMS	23303MAC1	D (sf)	CC (sf)	
Equifirst NIM Securitization Trust 2007-1	2007-1	Notes	RMBS NIMS	29445RAA0	D (sf)	CC (sf)	
FFMER Cayman NIM 2007-2, LTD.	2007-2	N1	RMBS NIMS	30248CAA0	NR	CC (sf)	
FFMER Cayman NIM 2007-2, LTD.	2007-2	N2	RMBS NIMS	30248CAB8	NR	CC (sf)	
FFMER Cayman NIM 2007-2, LTD.	2007-2	N3	RMBS NIMS	30248CAC6	NR	CC (sf)	
FFMER CAYMAN NIM 2007-3, LTD	2007-3	N1	RMBS NIMS	30248BAA2	NR	CC (sf)	
FFMER CAYMAN NIM 2007-3, LTD	2007-3	N2	RMBS NIMS	30248BAB0	NR	CC (sf)	
FFMER CAYMAN NIM 2007-3, LTD	2007-3	N3	RMBS NIMS	30248BAC8	NR	CC (sf)	
FFML NIM Company 2006-FF2	2006-FF2	B	RMBS NIMS	315618AA6	D (sf)	CC (sf)	
FFML NIM Company 2006-FF2	2006-FF2	A	RMBS NIMS	31561XAA1	D (sf)	CC (sf)	
FFMLT 2005-FF11-N Ltd	2005-FF11N	N1	RMBS NIMS	302441AA8	D (sf)	CC (sf)	
FFMLT 2005-FF8-N Ltd.	2005-FF8-N	N1	RMBS NIMS	302446AA7	D (sf)	CC (sf)	
Finance America CI-2	2004-2	N3	RMBS NIMS	31734NAC1	D (sf)	CC (sf)	
First Franklin CI-14	2005-FFH3	N1	RMBS NIMS	32028YAA4	D (sf)	CC (sf)	
First Franklin CI-14	2005-FFH3	N2	RMBS NIMS	32028YAB2	D (sf)	CC (sf)	
First Franklin NIM Trust 2004-FF10	2004-FF10	N3	RMBS NIMS	32027YAC1	D (sf)	CC (sf)	
First Franklin NIM Trust 2004-FF10	2004-FF10	N4	RMBS NIMS	32027YAD9	D (sf)	CC (sf)	
FNLC NIM 2005-4 LTD.	2005-4	N1 Notes	RMBS NIMS	30253GAA3	D (sf)	CC (sf)	
Fremont NIM 2006-A Ltd.	2006-A	N1	RMBS NIMS	357528AA6	D (sf)	CC (sf)	

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Rating Actions (cont.)						
Fremont NIM 2006-A Ltd.	2006-A	N2	RMBS NIMS	357528AB4	D (sf)	CC (sf)
Fremont NIM 2006-A Ltd.	2006-A	N3	RMBS NIMS	357528AC2	D (sf)	CC (sf)
Fremont NIM Trust 2005-E	2005-E NIM	Notes	RMBS NIMS	357523AU3	D (sf)	CC (sf)
GE-WMC Mortgage Securities CI-NIM 2005-1 Ltd.	2005-1	N-1	RMBS NIMS	36829AAA8	D (sf)	CC (sf)
GE-WMC Mortgage Securities CI-NIM 2005-1 Ltd.	2005-1	N-2	RMBS NIMS	36829BAA6	D (sf)	CC (sf)
GE-WMC Mortgage Securities CI-NIM 2006-1 LTD	2006-1 LTD	N-1	RMBS NIMS	361597AA5	D (sf)	CC (sf)
GE-WMC Mortgage Securities CI-NIM 2006-1 LTD	2006-1 LTD	N-2	RMBS NIMS	361597AB3	D (sf)	CC (sf)
GE-WMC Mortgage Securities CI-NIM 2006-1 LTD	2006-1 LTD	N-3	RMBS NIMS	361598AA3	D (sf)	CC (sf)
GSAA 2006-NIM6 Ltd.	2006-NIM6	N2	RMBS NIMS	362391AB0	D (sf)	CC (sf)
GSAA Home Equity Trust 2005-NIM3	2005-NIM3	Notes	RMBS NIMS	36242DT45	D (sf)	CC (sf)
GSAA Home Equity Trust 2006-NIM2	2006-NIM2	Notes	RMBS NIMS	362334CJ1	D (sf)	CC (sf)
GSAA Home Equity Trust 2007-NIM2	2007-NIM2	Notes	RMBS NIMS	3622E6AA7	D (sf)	CC (sf)
GSAMP 2005-HE3-N, Ltd.	2005-HE3-N	N1	RMBS NIMS	362423AA3	D (sf)	CC (sf)
GSAMP 2005-HE3-N, Ltd.	2005-HE3-N	N2	RMBS NIMS	362423AB1	D (sf)	CC (sf)
GSAMP 2005-HE4-N Ltd.	2005-HE4-N	N1	RMBS NIMS	362430AA8	D (sf)	CC (sf)
GSAMP 2005-HE4-N Ltd.	2005-HE4-N	N2	RMBS NIMS	362430AB6	D (sf)	CC (sf)
GSAMP 2005-HE6-N Ltd.	2005-HE6-N	N1	RMBS NIMS	36294KAA2	D (sf)	CC (sf)
GSAMP 2005-HE6-N Ltd.	2005-HE6-N	N2	RMBS NIMS	36294KAB0	D (sf)	CC (sf)
GSAMP 2006-FM2-N Ltd.	2006-FM2-N	N1	RMBS NIMS	3622M6AA8	D (sf)	CC (sf)
GSAMP 2006-FM2-N Ltd.	2006-FM2-N	N2	RMBS NIMS	3622M6AB6	D (sf)	CC (sf)
GSAMP 2006-FM2-N Ltd.	2006-FM2-N	N3	RMBS NIMS	3622M6AC4	D (sf)	CC (sf)
GSAMP 2006-HE8-N Ltd.	2006-HE8-N LTD	N1	RMBS NIMS	3622MYAA7	D (sf)	CC (sf)
GSAMP 2006-HE8-N Ltd.	2006-HE8-N LTD	N2	RMBS NIMS	3622MYAB5	D (sf)	CC (sf)
GSAMP 2007-HE1-N Ltd.	2007-HE1-N	N1 Notes	RMBS NIMS	362436AA5	D (sf)	CC (sf)
GSAMP 2007-HE1-N Ltd.	2007-HE1-N	N2 Notes	RMBS NIMS	362436AB3	D (sf)	CC (sf)
GSAMP 2007-HE2-N Ltd.	2007-HE2-N	N1 Notes	RMBS NIMS	3622PJAA7	D (sf)	CC (sf)
GSAMP 2007-HE2-N Ltd.	2007-HE2-N	N2 Notes	RMBS NIMS	3622PJAB5	D (sf)	CC (sf)
GSAMP Trust 2004-WF-N	2004-WF-N	Notes	RMBS NIMS	36242DUB7	D (sf)	CC (sf)
GSAMP Trust 2005-AHL2-N	2005-AHL2N	NIM	RMBS NIMS	362334CH5	D (sf)	CC (sf)
GSAMP Trust 2005-SD1-N	2005-SD1-N	Notes	RMBS NIMS	36242DZG1	D (sf)	CC (sf)
GSAMP Trust 2005-WMC2-N	2005-WMC2N	Notes	RMBS NIMS	362341F79	D (sf)	CC (sf)
GSMSC 2007-NIM3, LTD.	2007-NIM3	N2	RMBS NIMS	362543AB6	D (sf)	CC (sf)
GSMSC 2007-NIM3, LTD.	2007-NIM3	N3	RMBS NIMS	36254PAA9	D (sf)	CC (sf)
GSMSC 2007-NIM3, LTD.	2007-NIM3	N4	RMBS NIMS	36254PAB7	D (sf)	CC (sf)
HASCO NIM (Cayman) Company 2006-OPT1	2006-OPT1	A Notes	RMBS NIMS	418093AE0	D (sf)	CC (sf)
HASCO NIM (Cayman) Company 2006-OPT1	2006-OPT1	B Notes	RMBS NIMS	418093AF7	D (sf)	CC (sf)
HASCO NIM (Cayman) Company 2006-OPT1	2006-OPT1	C Notes	RMBS NIMS	418093AG5	D (sf)	CC (sf)
HASCO NIM (Cayman) Company 2006-OPT2	2006-OPT2	B	RMBS NIMS	418093AB6	D (sf)	CC (sf)
HASCO NIM (Cayman) Company 2006-OPT2	2006-OPT2	C	RMBS NIMS	418093AC4	D (sf)	CC (sf)

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Rating Actions (cont.)							
HASCO NIM (Cayman) Company 2006-OPT2	2006-OPT2	D	RMBS NIMS	418093AD2	D (sf)	CC (sf)	
HASCO NIM (Cayman) Company 2006-OPT3	2006-OPT3	A Notes	RMBS NIMS	418093AH3	D (sf)	CC (sf)	
HASCO NIM (Cayman) Company 2006-OPT3	2006-OPT3	B Notes	RMBS NIMS	418093AJ9	D (sf)	CC (sf)	
HASCO NIM (Cayman) Company 2006-OPT3	2006-OPT3	C Notes	RMBS NIMS	418093AK6	D (sf)	CC (sf)	
HASCO NIM (Cayman) Company 2006-OPT4	2006-OPT4	A Notes	RMBS NIMS	418093AL4	D (sf)	CC (sf)	
HASCO NIM (Cayman) Company 2006-OPT4	2006-OPT4	B Notes	RMBS NIMS	418093AM2	D (sf)	CC (sf)	
HASCO NIM (Cayman) Company 2007-NC1	2007-NC1	A Notes	RMBS NIMS	418098AA7	D (sf)	CC (sf)	
HASCO NIM (Cayman) Company 2007-NC1	2007-NC1	B Notes	RMBS NIMS	418098AB5	D (sf)	CC (sf)	
HASCO NIM Trust 2005-OPT1	2005-OPT1	A Notes	RMBS NIMS	418095AA3	D (sf)	CC (sf)	
HSBC NIM Cayman Company 2006-FF1	2006-FF1	C Notes	RMBS NIMS	404291AC0	D (sf)	CC (sf)	
Impac NIM Trust 2006-5	2006-5	N	RMBS NIMS	45257DAA4	D (sf)	CC (sf)	
Impac NIM Trust 2007-2	2007-1	N	RMBS NIMS	452565AA2	D (sf)	CC (sf)	
IndyMac INDX NIM CI-1 Corp	2006-AR6	N-3	RMBS NIMS	45662GAA6	D (sf)	CC (sf)	
IndyMac NIM Trust INABS 2005-A	2005-A	Notes	RMBS NIMS	45660TAH5	D (sf)	CC (sf)	
IndyMac NIM Trust INABS 2005-B	2005-B	Notes	RMBS NIMS	45660TAJ1	D (sf)	CC (sf)	
IndyMac NIM Trust INABS 2006-AB	2006-AB	Notes	RMBS NIMS	456606NA6	D (sf)	CC (sf)	
IXIS Real Estate Capital Inc, NIM 2006-HE3N	2006-HE3N	N-1	RMBS NIMS	46602VAA4	D (sf)	CC (sf)	
IXIS Real Estate Capital Inc, NIM 2006-HE3N	2006-HE3N	N-2	RMBS NIMS	46602VAB2	D (sf)	CC (sf)	
IXIS Real Estate Capital Inc, NIM 2005-HE4N	2005-HE4N	N-1	RMBS NIMS	46602NAA2	D (sf)	CC (sf)	
IXIS Real Estate Capital Inc, NIM 2005-HE4N	2005-HE4N	N-2	RMBS NIMS	46602NAB0	D (sf)	CC (sf)	
IXIS Real Estate Capital Inc, NIM 2006-HE2N	2006-HE2N	N-1	RMBS NIMS	45072VAA7	D (sf)	CC (sf)	
IXIS Real Estate Capital Inc, NIM 2006-HE2N	2006-HE2N	N-2	RMBS NIMS	45072VAB5	D (sf)	CC (sf)	
JPMAC NIM 2006-ACCN1	2006-ACCN1	A	RMBS NIMS	48123DAA0	D (sf)	CC (sf)	
JPMAC NIM 2006-ACCN1	2006-ACCN1	B	RMBS NIMS	48123DAB8	D (sf)	CC (sf)	
Lehman XS NIM 1 Company 2006-10N	2006-10N	A-2	RMBS NIMS	52523GAA1	D (sf)	CC (sf)	
Lehman XS NIM 1 Company 2006-10N	2006-10N	A-3	RMBS NIMS	52523GAB9	D (sf)	CC (sf)	
Lehman XS NIM Company 2005-3	2005-3	B	RMBS NIMS	525220AD1	D (sf)	CC (sf)	
Lehman XS NIM Company 2005-3	2005-3	A	RMBS NIMS	525222AB1	D (sf)	CC (sf)	
Lehman XS NIM Company 2005-4	2005-4	B	RMBS NIMS	525220AE9	D (sf)	CC (sf)	
Lehman XS NIM Company 2005-4	2005-4	A	RMBS NIMS	525222AC9	D (sf)	CC (sf)	
Long Beach Asset Holdings Corp. CI 2005-WL1	2005-WL1	N-1	RMBS NIMS	542395AA6	D (sf)	CC (sf)	
Long Beach Asset Holdings Corp. CI 2005-WL1	2005-WL1	N-2	RMBS NIMS	542395AB4	D (sf)	CC (sf)	
Long Beach Asset Holdings Corp. CI 2005-WL1	2005-WL1	N-3	RMBS NIMS	54239WAA7	D (sf)	CC (sf)	
Long Beach Asset Holdings Corp. CI 2006-WL2	2006-WL2	N-1	RMBS NIMS	54240KAA0	D (sf)	CC (sf)	
Long Beach Asset Holdings Corp. CI2006-2	2006-2	N1	RMBS NIMS	542393AA1	D (sf)	CC (sf)	
Long Beach Asset Holdings Corp. CI2006-2	2006-2	N2	RMBS NIMS	542393AB9	D (sf)	CC (sf)	
Long Beach Asset Holdings Corp. CI2006-2	2006-2	N3	RMBS NIMS	542393AC7	D (sf)	CC (sf)	
MASTR ABS NIM TRUST 2006-AM1	2006-AM1	N1	RMBS NIMS	55265DAJ4	D (sf)	CC (sf)	
MASTR CI-11	2005-FF7	N1	RMBS NIMS	57644CAA3	D (sf)	CC (sf)	
MASTR CI-11	2005-FF7	N2	RMBS NIMS	57644CAB1	D (sf)	CC (sf)	
MASTR CI-12	2005-HE2	N1	RMBS NIMS	57644PAA4	D (sf)	CC (sf)	
MASTR CI-12	2005-HE2	N2	RMBS NIMS	57644PAB2	D (sf)	CC (sf)	

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MASTR CI-12	2005-HE2	N3	RMBS NIMS	57644PAC0	D (sf)	CC (sf)
MASTR CI-14	2006-WF1	N3	RMBS NIMS	57644QAC8	D (sf)	CC (sf)
MASTR CI-16	2005-FRE1	N1 Notes	RMBS NIMS	57643KAA6	D (sf)	CC (sf)
MASTR CI-16	2005-FRE1	N2 Notes	RMBS NIMS	57643KAB4	D (sf)	CC (sf)
MASTR CI-17	2006-FRE2	N1 Notes	RMBS NIMS	57644VAA1	D (sf)	CC (sf)
MASTR CI-17	2006-FRE2	N2 Notes	RMBS NIMS	57644VAB9	D (sf)	CC (sf)
MASTR CI-18	2006-HE1	N1	RMBS NIMS	57644WAA9	D (sf)	CC (sf)
MASTR CI-18	2006-HE1	N2	RMBS NIMS	57644WAB7	D (sf)	CC (sf)
MASTR CI-18	2006-HE1	N3	RMBS NIMS	57644WAC5	D (sf)	CC (sf)
MASTR CI-20	2006-WMC1	N1	RMBS NIMS	57644HAA2	D (sf)	CC (sf)
MASTR CI-20	2006-WMC1	N2	RMBS NIMS	57644HAB0	D (sf)	CC (sf)
MASTR CI-20	2006-WMC1	N3	RMBS NIMS	57644HAC8	D (sf)	CC (sf)
MASTR CI-22	2006-WMC2	N1	RMBS NIMS	57646CAA1	D (sf)	CC (sf)
MASTR CI-22	2006-WMC2	N2	RMBS NIMS	57646CAB9	D (sf)	CC (sf)
MASTR CI-22	2006-WMC2	N3	RMBS NIMS	57646CAC7	D (sf)	CC (sf)
MASTR CI-26	2006-WMC4	Class N1	RMBS NIMS	55275VAA1	D (sf)	CC (sf)
MASTR CI-26	2006-WMC4	Class N2	RMBS NIMS	55275VAB9	D (sf)	CC (sf)
MASTR CI-26	2006-WMC4	Class N3	RMBS NIMS	55275VAC7	D (sf)	CC (sf)
MASTR CI-26	2006-WMC4	Class N4	RMBS NIMS	55275VAD5	D (sf)	CC (sf)
MASTR CI-26	2006-WMC4	Class N5	RMBS NIMS	55275VAE3	D (sf)	CC (sf)
MASTR CI-26	2006-WMC4	Class N6	RMBS NIMS	55275VAF0	D (sf)	CC (sf)
MASTR CI-27	2006-HE4	N1 Notes	RMBS NIMS	57646DAA9	D (sf)	CC (sf)
MASTR CI-27	2006-HE4	N2 Notes	RMBS NIMS	57646DAB7	D (sf)	CC (sf)
MASTR CI-27	2006-HE4	N3 Notes	RMBS NIMS	57646DAC5	D (sf)	CC (sf)
MASTR CI-27	2006-HE4	N4 Notes	RMBS NIMS	57646DAD3	D (sf)	CC (sf)
MASTR CI-28	2006-HE5	N1 Notes	RMBS NIMS	55275UAA3	D (sf)	CC (sf)
MASTR CI-28	2006-HE5	N2 Notes	RMBS NIMS	55275UAB1	D (sf)	CC (sf)
MASTR CI-28	2006-HE5	N3 Notes	RMBS NIMS	55275UAC9	D (sf)	CC (sf)
MASTR CI-28	2006-HE5	N4 Notes	RMBS NIMS	55275UAD7	D (sf)	CC (sf)
MASTR CI-9	2005-WMC1	N1	RMBS NIMS	57644BAA5	D (sf)	CC (sf)
MASTR CI-9	2005-WMC1	N2	RMBS NIMS	57644BAB3	D (sf)	CC (sf)
Meritage CI-1	2004-1	N4	RMBS NIMS	59001EAD6	D (sf)	CC (sf)
Meritage CI-1	2004-1	N5	RMBS NIMS	59001EAE4	D (sf)	CC (sf)
Meritage CI-3	2005-1	N1	RMBS NIMS	59001TAA9	D (sf)	CC (sf)
Meritage CI-3	2005-1	N2	RMBS NIMS	59001TAB7	D (sf)	CC (sf)
Meritage CI-3	2005-1	N3	RMBS NIMS	59001TAC5	D (sf)	CC (sf)
Meritage CI-4	2005-2	N1	RMBS NIMS	590018AA5	D (sf)	CC (sf)
Meritage CI-4	2005-2	N2	RMBS NIMS	590018AB3	D (sf)	CC (sf)
Meritage CI-4	2005-2	N3	RMBS NIMS	590018AC1	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors NIM Trust, Series 2005-FFH1	2005-FFH1	N1	RMBS NIMS	59022MAN1	D (sf)	CC (sf)
MLMI Cayman NIM 2004-WMC4 LTD	2004-WMC4	N2	RMBS NIMS	55311CAB7	D (sf)	CC (sf)
MLMI Cayman NIM 2004-WMC4 LTD	2004-WMC4	N3	RMBS NIMS	55311CAC5	D (sf)	CC (sf)



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Rating Actions (cont.)						
MLMI Cayman NIM 2005-AR1, Ltd.	2005-AR1	N1 Notes	RMBS NIMS	59022MAS0	D (sf)	CC (sf)
MLMI Cayman NIM 2006-AMC1, Ltd.	2006-AMC1	N3	RMBS NIMS	60687QAA4	D (sf)	CC (sf)
MLMI Cayman NIM 2006-AMC1, Ltd.	2006-AMC1	N2	RMBS NIMS	60687TAB6	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2006-HE7N Ltd	2006-HE7	N-1	RMBS NIMS	61750RAA2	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2006-HE7N Ltd	2006-HE7	N-2	RMBS NIMS	61750RAB0	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2006-HE7N Ltd	2006-HE7	N-3	RMBS NIMS	61750TAA8	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2006-HE8N Ltd.	2006-HE8N	N-2	RMBS NIMS	61752AAB5	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2006-HE8N Ltd.	2006-HE8N	N-3	RMBS NIMS	61752AAC3	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2006-WMC2N Ltd.	2006-WMC2	N-1 Notes	RMBS NIMS	61751EAA0	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2006-WMC2N Ltd.	2006-WMC2	N-2 Notes	RMBS NIMS	61751EAB8	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2006-WMC2N Ltd.	2006-WMC2	N-3 Notes	RMBS NIMS	61751VAA2	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE1N Ltd.	2007-HE1N	N-1 Notes	RMBS NIMS	617524AA1	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE1N Ltd.	2007-HE1N	N-2 Notes	RMBS NIMS	617524AB9	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE1N Ltd.	2007-HE1N	N-3 Notes	RMBS NIMS	617524AC7	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE2N Ltd.	2007-HE2N	N-1 Notes	RMBS NIMS	617536AA5	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE2N Ltd.	2007-HE2N	N-2 Notes	RMBS NIMS	617536AB3	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE2N Ltd.	2007-HE2N	N-3 Notes	RMBS NIMS	617536AC1	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE3N Ltd.	2007-HE3N	N-1 Notes	RMBS NIMS	617533AA2	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE3N Ltd.	2007-HE3N	N-2 Notes	RMBS NIMS	617533AB0	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE3N Ltd.	2007-HE3N	N-3 Notes	RMBS NIMS	617533AC8	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE4N Ltd.	2007-HE4N	N-1 Notes	RMBS NIMS	61753YAA4	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE4N Ltd.	2007-HE4N	N-2 Notes	RMBS NIMS	61753YAB2	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE4N Ltd.	2007-HE4N	N-3 Notes	RMBS NIMS	61753YAC0	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE5N Ltd.	2007-HE5N	N-1 Notes	RMBS NIMS	61753LAA2	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE5N Ltd.	2007-HE5N	N-2 Notes	RMBS NIMS	61753LAB0	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE5N Ltd.	2007-HE5N	N-3 Notes	RMBS NIMS	61753MAA0	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. NIM 2007-HE6N Ltd.	2007-HE6N	N-3 Notes	RMBS NIMS	617535AC3	D (sf)	CC (sf)

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Rating Actions (cont.)							
Morgan Stanley ABS Capital I Inc. NIM 2007-NC4N Ltd.	2007-NC4N	N-1 Notes	RMBS NIMS	61755RAA7	D (sf)	CC (sf)	
Morgan Stanley ABS Capital I Inc. NIM 2007-NC4N Ltd.	2007-NC4N	N-2 Notes	RMBS NIMS	61755RAB5	D (sf)	CC (sf)	
Morgan Stanley ABS Capital I Inc. NIM 2007-NC4N Ltd.	2007-NC4N	N-3 Notes	RMBS NIMS	61755RAC3	D (sf)	CC (sf)	
Morgan Stanley IXIS Real Estate Capital NIM 2006-2N Ltd	2006-2N	N-1	RMBS NIMS	617469AA9	D (sf)	CC (sf)	
Morgan Stanley IXIS Real Estate Capital NIM 2006-2N Ltd	2006-2N	N-2	RMBS NIMS	617469AB7	D (sf)	CC (sf)	
Morgan Stanley IXIS Real Estate Capital NIM 2006-2N Ltd	2006-2N	N-3	RMBS NIMS	617469AC5	D (sf)	CC (sf)	
Nationstar NIM Ltd. 2007-BN	2007-BN	A Notes	RMBS NIMS	63859SAA6	D (sf)	CC (sf)	
Nationstar NIM Ltd. 2007-BN	2007-BN	B Notes	RMBS NIMS	63859SAB4	D (sf)	CC (sf)	
Nationstar NIM Ltd. 2007-CN	2007-CN	A	RMBS NIMS	63860MAA6	D (sf)	CC (sf)	
Nationstar NIM Ltd. 2007-CN	2007-CN	B	RMBS NIMS	63860MAB4	D (sf)	CC (sf)	
Nationstar NIM Trust 2006-1N	2006-1N	Notes	RMBS NIMS	63860DAA6	D (sf)	CC (sf)	
New Century Cayman 2005-B	2005-B NIM	N-2	RMBS NIMS	64353WAB4	D (sf)	CC (sf)	
New Century Cayman 2005-C	2005-C	N-1	RMBS NIMS	64353RAA7	D (sf)	CC (sf)	
New Century Cayman 2005-C	2005-C	N-2	RMBS NIMS	64353VAA8	D (sf)	CC (sf)	
New Century Cayman 2005-D	2005-D	N-1	RMBS NIMS	64353KAA2	D (sf)	CC (sf)	
New Century Cayman 2005-D	2005-D	N-2	RMBS NIMS	64353KAB0	D (sf)	CC (sf)	
Option One Mortgage Securities Corp NIM Trust 2006-3	2006-3	Notes	RMBS NIMS	68402RAA9	D (sf)	CC (sf)	
Park Place NIM 2004-MHQN1	2004-MHQN1	F	RMBS NIMS	70069QAF0	D (sf)	CC (sf)	
Park Place NIM 2005-WCWN1	2005-WCWN1	A	RMBS NIMS	70069VAA0	D (sf)	CC (sf)	
Park Place NIM 2005-WCWN1	2005-WCWN1	B	RMBS NIMS	70069VAB8	D (sf)	CC (sf)	
Park Place NIM 2005-WHQN2	2005-WHQN2	A	RMBS NIMS	70070AAA3	D (sf)	CC (sf)	
Park Place NIM 2005-WHQN3	2005-WHQN3	C	RMBS NIMS	70070CAC5	D (sf)	CC (sf)	
Park Place NIM 2005-WHQN3	2005-WHQN3	D	RMBS NIMS	70070CAD3	D (sf)	CC (sf)	
Park Place NIM 2005-WHQN4	2005-WHQN4	A	RMBS NIMS	700679AA1	D (sf)	CC (sf)	
Park Place NIM 2005-WHQN4	2005-WHQN4	B	RMBS NIMS	700679AB9	D (sf)	CC (sf)	
Park Place NIM 2005-WHQN4	2005-WHQN4	C	RMBS NIMS	700679AC7	D (sf)	CC (sf)	
Park Place NIM 2005-WHQN4	2005-WHQN4	D	RMBS NIMS	700679AD5	D (sf)	CC (sf)	
RAMP 2007-RZ1 NIM Trust	2007-RZ1	Notes	RMBS NIMS	74923UAB8	D (sf)	CC (sf)	
RASC NIM 2004-NT11 Trust	2004-NT11	Notes	RMBS NIMS	749243AS0	D (sf)	CC (sf)	
RASC NIM 2007-NT3 Trust	2007-NT3	A NIM Note	RMBS NIMS	749244AA7	D (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2 NOTES	N-1	RMBS NIMS	759676AV1	D (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2 NOTES	N-2	RMBS NIMS	759676AW9	D (sf)	CC (sf)	
SAIL NIM Company	2005-10	B Notes	RMBS NIMS	783898AG4	D (sf)	CC (sf)	
SAIL NIM Company	2005-10	A Notes	RMBS NIMS	784002AN7	D (sf)	CC (sf)	
SAIL NIM Company	2005-11	B Notes	RMBS NIMS	783898AH2	D (sf)	CC (sf)	
SAIL NIM Company	2005-11	A Notes	RMBS NIMS	784002AP2	D (sf)	CC (sf)	
SAIL NIM Company	2005-HE3	B Notes	RMBS NIMS	783898AE9	D (sf)	CC (sf)	
SAIL NIM Company	2005-HE3	A Notes	RMBS NIMS	784002AJ6	D (sf)	CC (sf)	

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SAIL NIM Company 2006-BNC3	2006-BNC3	A	RMBS NIMS	787108AA7	D (sf)	CC (sf)	
SAIL NIM Company 2006-BNC3	2006-BNC3	B	RMBS NIMS	787109AA5	D (sf)	CC (sf)	
SAIL NIM Company II	2006-1	A Notes	RMBS NIMS	78710DAA6	D (sf)	CC (sf)	
SAIL NIM Company II	2006-1	B Notes	RMBS NIMS	78710DAB4	D (sf)	CC (sf)	
SAIL NIM Company II	2006-1	C Notes	RMBS NIMS	78710EAA4	D (sf)	CC (sf)	
SAIL NIM Company II	2006-2	A Notes	RMBS NIMS	78710DAE8	D (sf)	CC (sf)	
SAIL NIM Company II	2006-2	B Notes	RMBS NIMS	78710DAF5	D (sf)	CC (sf)	
SAIL NIM Company II	2006-2	C Notes	RMBS NIMS	78710EAC0	D (sf)	CC (sf)	
SAIL NIM Company II	2006-3	A Notes	RMBS NIMS	78710DAJ7	D (sf)	CC (sf)	
SAIL NIM Company II	2006-3	B Notes	RMBS NIMS	78710EAD8	D (sf)	CC (sf)	
SAIL NIM Company II	2006-4	A	RMBS NIMS	78710DAK4	D (sf)	CC (sf)	
SAIL NIM Company II	2006-4	B	RMBS NIMS	78710EAE6	D (sf)	CC (sf)	
SAIL NIM Company II	2006-BNC1	A Notes	RMBS NIMS	78710DAC2	D (sf)	CC (sf)	
SAIL NIM Company II	2006-BNC1	B Notes	RMBS NIMS	78710DAD0	D (sf)	CC (sf)	
SAIL NIM Company II	2006-BNC1	C Notes	RMBS NIMS	78710EAB2	D (sf)	CC (sf)	
SAIL NIM Company II 2006-BNC2	2006-BNC2	Class A	RMBS NIMS	78710DAG3	D (sf)	CC (sf)	
SAIL NIM Company II 2006-BNC2	2006-BNC2	Class B	RMBS NIMS	78710DAH1	D (sf)	CC (sf)	
SASCO ARC Company	2003-11	B	RMBS NIMS	80382SBK3	D (sf)	CC (sf)	
SASCO ARC Company	2003-12	A	RMBS NIMS	80382SBC1	D (sf)	CC (sf)	
SASCO ARC Company	2003-12	B	RMBS NIMS	80382SBD9	D (sf)	CC (sf)	
SASCO ARC Company	2003-5	A	RMBS NIMS	80382SAR9	D (sf)	CC (sf)	
SASCO ARC Company	2004-1	A	RMBS NIMS	80382SCG1	D (sf)	CC (sf)	
SASCO ARC Company	2004-1	B	RMBS NIMS	80382SCH9	D (sf)	CC (sf)	
SASCO ARC Company	2004-10	B	RMBS NIMS	80382QBJ0	D (sf)	CC (sf)	
SASCO ARC Company	2004-11	B	RMBS NIMS	80382QBL5	D (sf)	CC (sf)	
SASCO ARC Company	2004-2	A	RMBS NIMS	80382SBP2	D (sf)	CC (sf)	
SASCO ARC Company	2004-2	B	RMBS NIMS	80382SBQ0	D (sf)	CC (sf)	
SASCO ARC Company	2004-23XS	A	RMBS NIMS	80382SDH8	D (sf)	CC (sf)	
SASCO ARC Company	2004-3	A	RMBS NIMS	80382SCX4	D (sf)	CC (sf)	
SASCO ARC Company	2004-3	B	RMBS NIMS	80382SCY2	D (sf)	CC (sf)	
SASCO ARC Company	2004-3	C	RMBS NIMS	80382SCZ9	D (sf)	CC (sf)	
SASCO ARC Company	2004-5	B	RMBS NIMS	80382QAZ5	D (sf)	CC (sf)	
SASCO ARC Company	2004-6	B	RMBS NIMS	80382SCK2	D (sf)	CC (sf)	
SASCO ARC Company	2004-7	B	RMBS NIMS	80382QBC5	D (sf)	CC (sf)	
SASCO ARC Company	2004-8	B	RMBS NIMS	80382QBF8	D (sf)	CC (sf)	
SASCO ARC Company	2004-A	B	RMBS NIMS	80382QBG6	D (sf)	CC (sf)	
SASCO ARC Company	2004-A	C	RMBS NIMS	80382QBH4	D (sf)	CC (sf)	
SASCO ARC Company	2004-BNC1	B	RMBS NIMS	80382QBB7	D (sf)	CC (sf)	
SASCO ARC Company	2004-BNC2	B	RMBS NIMS	80382QBK7	D (sf)	CC (sf)	
SASCO Net Interest Margin Trust 2003-36XS	2003-36XS	Notes	RMBS NIMS	803827AM6	D (sf)	CC (sf)	
SASCO Net Interest Margin Trust 2003-3XS	2003-3XS	Notes	RMBS NIMS	803827AD6	D (sf)	CC (sf)	
SASCO NIM Company 2006-AM1	2006-AM1	A Notes	RMBS NIMS	80382AAA5	D (sf)	CC (sf)	

U.S. RMBS NIMS Classes Affected By The July 31, 2012, Rating Actions

Rating Actions (cont.)							
SASCO NIM Company 2006-AM1	2006-AM1	B Notes	RMBS NIMS	80382AAB3	D (sf)	CC (sf)	
SASCO NIM Company 2006-BC1	2006-BC1	A Notes	RMBS NIMS	80383FAA3	D (sf)	CC (sf)	
SASCO NIM Company 2006-BC1	2006-BC1	B Notes	RMBS NIMS	80383JAA5	D (sf)	CC (sf)	
SASCO NIM Company 2006-BC2	2006-BC2	B Notes	RMBS NIMS	80383VAA8	D (sf)	CC (sf)	
SASCO NIM Company 2006-BC2	2006-BC2	A Notes	RMBS NIMS	80383WAA6	D (sf)	CC (sf)	
SASCO NIM Company 2006-NC1	2006-NC1	A	RMBS NIMS	80383MAA8	D (sf)	CC (sf)	
SASCO NIM Company 2006-NC1	2006-NC1	B	RMBS NIMS	80383NAA6	D (sf)	CC (sf)	
SASCO NIM Company 2006-WF1	2006-WF1	B	RMBS NIMS	80382HAA0	D (sf)	CC (sf)	
SASCO NIM Company 2006-WF1	2006-WF1	A	RMBS NIMS	80382JAA6	D (sf)	CC (sf)	
SASCO NIM Company 2006-WF2	2006-WF2	A	RMBS NIMS	80383YAA2	D (sf)	CC (sf)	
SASCO NIM Company 2006-WF2	2006-WF2	B	RMBS NIMS	80384CAA9	D (sf)	CC (sf)	
SASCO NIM Company 2007-BC3	2007-BC3	C	RMBS NIMS	80385WAA4	D (sf)	CC (sf)	
SASCO NIM Company 2007-BC3	2007-BC3	A	RMBS NIMS	80386BAA9	D (sf)	CC (sf)	
SASCO NIM Company 2007-BC3	2007-BC3	B	RMBS NIMS	80386BAB7	D (sf)	CC (sf)	
SASCO NIM Company 2007-EQ1	2007-EQ1	C Notes	RMBS NIMS	80385VAA6	D (sf)	CC (sf)	
SASCO NIM Company 2007-EQ1	2007-EQ1	A Notes	RMBS NIMS	80385YAA0	D (sf)	CC (sf)	
SASCO NIM Company 2007-EQ1	2007-EQ1	B Notes	RMBS NIMS	80385YAB8	D (sf)	CC (sf)	
SB Finance CI 05 ARW2	2005-ARW2	N-1	RMBS NIMS	80585AAA0	D (sf)	CC (sf)	
SB Finance CI 05 ARW2	2005-ARW2	N-2	RMBS NIMS	80585AAB8	D (sf)	CC (sf)	
SB Finance CI 05 ARW2	2005-ARW2	N-3	RMBS NIMS	80585AAC6	D (sf)	CC (sf)	
SB Finance CI 05 ARW2	2005-ARW2	N-4	RMBS NIMS	80585AAD4	D (sf)	CC (sf)	
SB Finance CI-05-ARW4	2005-ARW4	N-1	RMBS NIMS	78390YAA7	D (sf)	CC (sf)	
SB Finance CI-05-ARW4	2005-ARW4	N-2	RMBS NIMS	78390YAB5	D (sf)	CC (sf)	
SB Finance CI-05-ARW4	2005-ARW4	N-3	RMBS NIMS	78390YAC3	D (sf)	CC (sf)	
SB Finance CI-05-ARW4	2005-ARW4	N-4	RMBS NIMS	78390YAD1	D (sf)	CC (sf)	
SB Finance CI-05-OPT4	2005-OPT4	N-1	RMBS NIMS	78390UAA5	D (sf)	CC (sf)	
SB Finance CI-05-OPT4	2005-OPT4	N-2	RMBS NIMS	78390UAB3	D (sf)	CC (sf)	
SB Finance NIM Trust 2005-HEN1	2005-HEN1	Notes	RMBS NIMS	78401NAH3	D (sf)	CC (sf)	
SB Finance NIM Trust 2006-NC1	2006-NC1	Notes	RMBS NIMS	78391EAA0	D (sf)	CC (sf)	
SB Finance NIM Trust 2006-WMCN1	2006-WMCN1	N1	RMBS NIMS	78401NAJ9	D (sf)	CC (sf)	
SB Finance NIM Trust 2007-AMC1	2007-AMC1	Notes	RMBS NIMS	78391JAA9	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2005-FR2	2005-FR2	Notes	RMBS NIMS	81375XAM6	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2005-FR3	2005-FR3	Notes	RMBS NIMS	81375XAN4	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2005-FR5	2005-FR5	Notes	RMBS NIMS	81375WGB6	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2005-HE1	2005-HE1	Notes	RMBS NIMS	81375XAQ7	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2005-OP2	2005-OP2	Notes	RMBS NIMS	81375XAS3	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2006-WM1	2006-WM1	Notes	RMBS NIMS	81375XAU8	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2006-WM2	2006-WM2	Notes	RMBS NIMS	81377BAA8	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2006-WM3	2006-WM3	Notes	RMBS NIMS	81377FAA9	D (sf)	CC (sf)	
Securitized Asset Backed NIM Trust 2006-WM4	2006-WM4	Notes	RMBS NIMS	81377LAA6	D (sf)	CC (sf)	
SGMS NIM 2006-FRE2	2006-FRE2	N1	RMBS NIMS	784205AA4	D (sf)	CC (sf)	
SGMS NIM 2006-FRE2	2006-FRE2	N2	RMBS NIMS	784205AB2	D (sf)	CC (sf)	

U.S. RMBS NIMS Classes Affected By The July 31, 2012, Rating Actions

Rating Actions (cont.)							
SGMS NIM 2006-FRE2	2006-FRE2	N3	RMBS NIMS	784205AC0	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2005-AG1N	2005-AG1N	N-A	RMBS NIMS	820018CA5	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2005-AG1N	2005-AG1N	N-B	RMBS NIMS	820018CB3	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2005-HE7N	2005-HE7N	N-A	RMBS NIMS	820018CL1	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2005-HE7N	2005-HE7N	N-B	RMBS NIMS	820018CM9	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-AR5N	2006-AR5N	N-1	RMBS NIMS	820023AA7	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-AR5N	2006-AR5N	N-2	RMBS NIMS	820023AB5	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-AR5N	2006-AR5N	N-3	RMBS NIMS	820023AC3	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-ASAP2N	06ASAP2N	N-A	RMBS NIMS	82001WAA4	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-ASAP2N	06ASAP2N	N-B	RMBS NIMS	82001WAB2	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-ASAP3N	2006-ASAP3N	N-A	RMBS NIMS	82002EAA3	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-ASAP3N	2006-ASAP3N	N-B	RMBS NIMS	82002EAB1	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-ASAP5N	2006-ASAP5N	N-A	RMBS NIMS	82002KAA9	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-ASAP5N	2006-ASAP5N	N-B	RMBS NIMS	82002KAB7	D (sf)	CC (sf)	
SHARPS SP I LLC Net Interest Margin 2006-ASAP6N	2006-ASAP6N	N-A	RMBS NIMS	82003AAA0	D (sf)	CC (sf)	
SHARPS SP I LLC Net Interest Margin 2006-ASAP6N	2006-ASAP6N	N-B	RMBS NIMS	82003AAB8	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-HE1N	2006-HE1N	N-A	RMBS NIMS	82001XAA2	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-HE1N	2006-HE1N	N-B	RMBS NIMS	82001XAB0	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-HE1N	2006-HE1N	N-C	RMBS NIMS	82001XAC8	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-HE2N	2006-HE2N	N-A	RMBS NIMS	82001YAA0	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-HE2N	2006-HE2N	N-B	RMBS NIMS	82001YAB8	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-HE2N	2006-HE2N	N-C	RMBS NIMS	82001YAC6	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-HE3N	2006-HE3N	N-A	RMBS NIMS	82002DAA5	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-HE3N	2006-HE3N	N-B	RMBS NIMS	82002DAB3	D (sf)	CC (sf)	
SHARPS SP I LLC Net Interest Margin 2006-NC1N	2006-NC1N	N-A	RMBS NIMS	820019AA5	D (sf)	CC (sf)	
SHARPS SP I LLC Net Interest Margin 2006-NC1N	2006-NC1N	N-B	RMBS NIMS	820019AB3	D (sf)	CC (sf)	
SHARPS SP I LLC Net Interest Margin 2006-NC1N	2006-NC1N	N-C	RMBS NIMS	820019AC1	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-OP2N	2006-OP2N	N-A	RMBS NIMS	82003BAA8	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2006-OP2N	2006-OP2N	N-B	RMBS NIMS	82003BAB6	D (sf)	CC (sf)	
SHARPS SP I LLC Net Interest Margin 2007-ASAP2N	2007-ASAP2N	N-A	RMBS NIMS	82002GAA8	D (sf)	CC (sf)	
SHARPS SP I LLC Net Interest Margin 2007-ASAP2N	2007-ASAP2N	N-B	RMBS NIMS	82002GAB6	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2007-HE2N	2007-HE2N	N-A	RMBS NIMS	82002RAA4	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2007-HE2N	2007-HE2N	N-B	RMBS NIMS	82002RAB2	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin 2007-HE3N	2007-HE3N	N-A	RMBS NIMS	82001NAA4	D (sf)	CC (sf)	

U.S. RMBS NIMS Classes Affected By The July 31, 2012, Rating Actions

Rating Actions (cont.)							
Sharps SP I LLC Net Interest Margin 2007-HE3N	2007-HE3N	N-B	RMBS NIMS	82001NAB2	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin Notes Trust 2006-FM1N	2006-FM1N	Notes	RMBS NIMS	82002JAA2	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin Trust 2003-2XSN	2003-2XSN	Notes	RMBS NIMS	820018AF6	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin Trust 2004-HE1N	2004-HE1N	Notes	RMBS NIMS	820018AR0	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin Trust 2005-HE6N	2005-HE6N	Notes	RMBS NIMS	820018CC1	D (sf)	CC (sf)	
Sharps SP I LLC Net Interest Margin Trust 2006-ASAP4N	2006-ASAP4N	Notes	RMBS NIMS	820022AA9	D (sf)	CC (sf)	
Soundview CI-17	2006-3	N3	RMBS NIMS	836134AA4	D (sf)	CC (sf)	
Soundview CI-17	2006-3	N4	RMBS NIMS	836134AB2	D (sf)	CC (sf)	
Soundview CI-17	2006-3	N1	RMBS NIMS	83613EAA2	D (sf)	CC (sf)	
Soundview CI-17	2006-3	N2	RMBS NIMS	83613EAB0	D (sf)	CC (sf)	
Soundview CI-20	2006-NLC1	N1 Notes	RMBS NIMS	83610AAA3	D (sf)	CC (sf)	
Soundview CI-20	2006-NLC1	N2 Notes	RMBS NIMS	83610AAB1	D (sf)	CC (sf)	
Soundview CI-20	2006-NLC1	N3 Notes	RMBS NIMS	83610BAA1	D (sf)	CC (sf)	
Soundview CI-23	2007-1	N4 Notes	RMBS NIMS	836125AA2	D (sf)	CC (sf)	
Soundview CI-23	2007-1	N1 Notes	RMBS NIMS	836126AA0	D (sf)	CC (sf)	
Soundview CI-23	2007-1	N2 Notes	RMBS NIMS	836126AB8	D (sf)	CC (sf)	
Soundview CI-23	2007-1	N3 Notes	RMBS NIMS	836126AC6	D (sf)	CC (sf)	
Soundview CI-26	2007-OPT2	N3	RMBS NIMS	83613PAA7	D (sf)	CC (sf)	
Soundview CI-26	2007-OPT2	N1	RMBS NIMS	83613QAA5	D (sf)	CC (sf)	
Soundview CI-26	2007-OPT2	N2	RMBS NIMS	83613QAB3	D (sf)	CC (sf)	
Terwin Cayman NIM 2004-11HE, Ltd.	2004-11HE	N1	RMBS NIMS	881559AA6	D (sf)	CC (sf)	
Terwin Cayman NIM 2004-11HE, Ltd.	2004-11HE	N2	RMBS NIMS	881559AB4	D (sf)	CC (sf)	
Terwin Cayman NIM 2004-11HE, Ltd.	2004-11HE	N3	RMBS NIMS	881559AC2	D (sf)	CC (sf)	
Terwin Cayman NIM 2004-21, Ltd.	2004-21	1N1	RMBS NIMS	88155RAA6	D (sf)	CC (sf)	
Terwin Cayman NIM 2004-21, Ltd.	2004-21	1N2	RMBS NIMS	88155RAB4	D (sf)	CC (sf)	
Terwin Cayman NIM 2004-21, Ltd.	2004-21	2N1	RMBS NIMS	88155RAC2	D (sf)	CC (sf)	
Terwin Cayman NIM 2004-21, Ltd.	2004-21	2N2	RMBS NIMS	88155RAD0	D (sf)	CC (sf)	
Terwin Cayman NIM 2005-2 Ltd.	TMTS2005-2	N1	RMBS NIMS	88155QAA8	D (sf)	CC (sf)	
Terwin Cayman NIM 2005-2 Ltd.	TMTS2005-2	N2	RMBS NIMS	88155QAB6	D (sf)	CC (sf)	
Terwin Cayman NIM 2006-17, LTD.	2006-17	N Notes	RMBS NIMS	88156FAA1	D (sf)	CC (sf)	
Terwin Cayman NIM 2006-5, LTD.	2006-5	N2	RMBS NIMS	88155XAB1	D (sf)	CC (sf)	
Terwin Cayman NIM 2006-5, LTD.	2006-5	N3	RMBS NIMS	88155XAC9	D (sf)	CC (sf)	
Terwin Cayman NIM 2006-7 LTD	TMTS 2006-7	N	RMBS NIMS	88155YAA1	D (sf)	CC (sf)	
Terwin Cayman NIMs 2005-8, Ltd.	TMTS2005-8	N3 Notes	RMBS NIMS	881560AB2	D (sf)	CC (sf)	
Terwin Cayman NIMs 2005-8, Ltd.	TMTS2005-8	N4 Notes	RMBS NIMS	881560AC0	D (sf)	CC (sf)	
Terwin NIMs Trust TMTS 2004-13ALT	2004-13ALT	N	RMBS NIMS	881562AC6	D (sf)	CC (sf)	
WM Asset Holdings Corp. CI 2007-WM2	2007-WM2	N-2 Notes	RMBS NIMS	92933VAB6	D (sf)	CC (sf)	

NR--Not rated.

## Ratings Affirmed

Ratings Affirmed					
Transaction	Series	Class	Collateral	CUSIP	Rating
Asset Backed Funding Corporation NIM 2004-OPT4 Ltd.	2004-OPT4	N3	RMBS NIMS	04544AAC6	CC (sf)
CMO Holdings II Ltd.	2004-2	A-2	RMBS NIMS	125879BF2	CC (sf)
CMO Holdings II Ltd.	2004-2	A-3	RMBS NIMS	125879BG0	CC (sf)
FFMLT 2005-FF11-N Ltd	2005-FF11N	N2	RMBS NIMS	302441AB6	CC (sf)
FFMLT 2005-FF8-N Ltd.	2005-FF8-N	N2	RMBS NIMS	302446AB5	CC (sf)
Park Place NIM 2005-WHQN2	2005-WHQN2	B	RMBS NIMS	70070AAB1	CC (sf)
SASCO ARC Company	2003-BC2	D	RMBS NIMS	80382QAF9	CC (sf)
SASCO ARC Company	2003-BC2	C	RMBS NIMS	80382SAL2	CC (sf)
WFHET NIM Company 2005-4	2005-4	B	RMBS NIMS	96221PAA3	CC (sf)

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**McGRAW-HILL**