

October 21, 2011

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Primary Credit Analyst:

Cesar Romero, New York (1) 212-438-4666; cesar_romero@standardandpoors.com

Secondary Contact:

Terry G Osterweil, New York (1) 212-438-2567; terry_osterweil@standardandpoors.com

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The following tables provide the issuers, series, collateral types, and CUSIPs for the classes of U.S. residential mortgage-backed securities (RMBS) transactions issued in 2002 through 2009 affected by the Oct. 21, 2011, rating and CreditWatch actions. For the related press release, please see "483 Ratings On 308 U.S. RMBS Deals Issued Between 2002 And 2009 Lowered To 'D (sf)'; 10 Others Put On Watch Negative," published Oct. 21, 2011.

Rating And CreditWatch Actions							Rating	
Transaction	Issue	Series	Class	Collateral	CUSIP	To	From	
ABFC 2006-OPT1 Trust	US\$1.047 bil asset backed funding corporation asset-backed certificates series 2006-OPT1	2006-OPT1	M-3	RMBS Subprime	00075QAG7	D (sf)	CC (sf)	
ABFC 2006-OPT2 Trust	US\$1.072 bil asset backed funding corporation asset-backed certificates series 2006-OPT2	2006-OPT2	M-3	RMBS Subprime	00075XAJ6	D (sf)	CC (sf)	
ABFC 2007-WMC1 Trust	US\$1.452 bil asset backed funding corporation asset-backed certificates series 2007-WMC1	2007-WMC1	M-3	RMBS Subprime	04545EAF0	D (sf)	CC (sf)	
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	US\$822.319 mil asset backed pass-through certificates series 2006-CW1	2006-CW1	M-6	RMBS Subprime	00441QAL3	D (sf)	CC (sf)	
ACE Securities Corp. Mortgage Loan Trust, Series 2007-D1	US\$219.839 mil home equity loan asset-backed certificates series 2007-D1	2007-D1	M-7	RMBS Subprime	00083BAM7	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2005-11	US\$1.028 bil adjustable rate mortgage pass-through certificates series 2005-11	2005-11	4-A-1	RMBS Alternative-A	007036VG8	D (sf)	CCC (sf)	
Alternative Loan Trust 2002-15CB	US\$460.08 mil mortgage pass-through certificates series 2002-28	2002-28	B-2	RMBS Alternative-A	12669DDN5	D (sf)	CC (sf)	
Alternative Loan Trust 2003-7T1	US\$300 mil pass-through certificates series 2003-17	2003-17	B-4	RMBS Alternative-A	12669EHF6	D (sf)	CC (sf)	
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	1-M-3	RMBS Alternative-A	12667GSK0	D (sf)	CC (sf)	
Alternative Loan Trust 2005-1CB	US\$1.082 bil mortgage pass-through certificates series 2005-1CB	2005-1CB	I-B-1	RMBS Alternative-A	12667F3G8	D (sf)	CC (sf)	
Alternative Loan Trust 2005-23CB	US\$724.001 mil mortgage pass-through certificates series 2005-23CB	2005-23CB	B-1	RMBS Alternative-A	12667GLU5	D (sf)	CC (sf)	
Alternative Loan Trust 2005-4	US\$369.5 mil mortgage pass-through certificates series 2005-4	2005-4	B-1	RMBS Alternative-A	12667F7S8	D (sf)	CC (sf)	
Alternative Loan Trust 2005-43	US\$453.642 mil mortgage pass-through certificates series 2005-43	2005-43	2-A-2	RMBS Alternative-A	12667G5W9	D (sf)	CC (sf)	

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Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2005-J13	US\$250.815 mil mortgage pass through certificates series 2005-J13	2005-J13	M	RMBS Alternative-A	12668AE27	D (sf)	CC (sf)	
Alternative Loan Trust 2005-J7	US\$234.859 mil mortgage pass through certificates series 2005-J7	2005-J7	B-1	RMBS Alternative-A	12667GG98	D (sf)	CC (sf)	
Alternative Loan Trust 2006-21CB	US\$524.999 mil mortgage pass-through certificates series 2006-21CB	2006-21CB	A-1	RMBS Alternative-A	02147GAA2	D (sf)	CC (sf)	
Alternative Loan Trust 2006-21CB	US\$524.999 mil mortgage pass-through certificates series 2006-21CB	2006-21CB	A-3	RMBS Alternative-A	02147GAC8	D (sf)	CC (sf)	
Alternative Loan Trust 2006-21CB	US\$524.999 mil mortgage pass-through certificates series 2006-21CB	2006-21CB	A-4	RMBS Alternative-A	02147GAD6	D (sf)	CC (sf)	
Alternative Loan Trust 2006-21CB	US\$524.999 mil mortgage pass-through certificates series 2006-21CB	2006-21CB	A-5	RMBS Alternative-A	02147GAE4	D (sf)	CC (sf)	
Alternative Loan Trust 2006-21CB	US\$524.999 mil mortgage pass-through certificates series 2006-21CB	2006-21CB	A-7	RMBS Alternative-A	02147GAG9	D (sf)	CC (sf)	
Alternative Loan Trust 2006-21CB	US\$524.999 mil mortgage pass-through certificates series 2006-21CB	2006-21CB	A-8	RMBS Alternative-A	02147GAH7	D (sf)	CC (sf)	
Alternative Loan Trust 2006-23CB	US\$997.998 mil mortgage pass through certificates series 2006-23CB	2006-23CB	2-A-3	RMBS Alternative-A	02147RAQ3	D (sf)	CC (sf)	
Alternative Loan Trust 2006-26CB	US\$400.001 mil mortgage pass through certificates series 2006-26CB	2006-26CB	A-15	RMBS Alternative-A	02147WAQ2	D (sf)	CC (sf)	
Alternative Loan Trust 2006-26CB	US\$400.001 mil mortgage pass through certificates series 2006-26CB	2006-26CB	A-17	RMBS Alternative-A	02147WAS8	D (sf)	CC (sf)	
Alternative Loan Trust 2006-26CB	US\$400.001 mil mortgage pass through certificates series 2006-26CB	2006-26CB	A-18	RMBS Alternative-A	02147WAT6	D (sf)	CC (sf)	
Alternative Loan Trust 2006-26CB	US\$400.001 mil mortgage pass through certificates series 2006-26CB	2006-26CB	A-20	RMBS Alternative-A	02147WAV1	D (sf)	CC (sf)	
Alternative Loan Trust 2006-36T2	US\$744.969 mil mortgage pass-through certificates series 2006-36T2	2006-36T2	1-A-11	RMBS Alternative-A	02146XAK4	D (sf)	CC (sf)	
Alternative Loan Trust 2006-41CB	US\$1.146 bil mortgage pass-through certificates series 2006-41CB	2006-41CB	1-A-2	RMBS Alternative-A	02149CAB7	D (sf)	CCC (sf)	
Alternative Loan Trust 2006-41CB	US\$1.146 bil mortgage pass-through certificates series 2006-41CB	2006-41CB	2-A-13	RMBS Alternative-A	02149CBD2	D (sf)	CCC (sf)	
Alternative Loan Trust 2006-4CB	US\$689.891 mil mortgage pass-through certificates series 2006-4CB	2006-4CB	1-A-3	RMBS Alternative-A	12668BPP2	D (sf)	CC (sf)	
Alternative Loan Trust 2006-4CB	US\$689.891 mil mortgage pass-through certificates series 2006-4CB	2006-4CB	1-A-5	RMBS Alternative-A	12668BPR8	D (sf)	CC (sf)	
Alternative Loan Trust 2006-4CB	US\$689.891 mil mortgage pass-through certificates series 2006-4CB	2006-4CB	1-A-7	RMBS Alternative-A	12668BPT4	D (sf)	CC (sf)	

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Rating And CreditWatch Actions (cont.)							
Alternative Loan Trust 2006-4CB	US\$689.891 mil mortgage pass-through certificates series 2006-4CB	2006-4CB	2-A-4	RMBS Alternative-A	12668BPY3	D (sf)	CC (sf)
Alternative Loan Trust 2006-4CB	US\$689.891 mil mortgage pass-through certificates series 2006-4CB	2006-4CB	2-A-5	RMBS Alternative-A	12668BPZ0	D (sf)	CC (sf)
Alternative Loan Trust 2006-4CB	US\$689.891 mil mortgage pass-through certificates series 2006-4CB	2006-4CB	2-A-7	RMBS Alternative-A	12668BQB2	D (sf)	CC (sf)
Alternative Loan Trust 2006-7CB	US\$555.286 mil mortgage pass-through certificates series 2006-7CB	2006-7CB	1-A-6	RMBS Alternative-A	12668BXX6	D (sf)	CCC (sf)
Alternative Loan Trust 2006-OA1	US\$1.068 bil mortgage pass-through certificates series 2006-OA1	2006-OA1	1-A-3	RMBS Alternative-A	126694ZZ4	D (sf)	CC (sf)
Alternative Loan Trust 2006-OA1	US\$1.068 bil mortgage pass-through certificates series 2006-OA1	2006-OA1	2-A-3	RMBS Alternative-A	126694A57	D (sf)	CC (sf)
Alternative Loan Trust 2006-OA11	US\$1.237 bil mortgage pass-through certificates series 2006-OA11	2006-OA11	M-1	RMBS Alternative-A	02147DAF8	D (sf)	CC (sf)
Alternative Loan Trust 2006-OA18	US\$498.492 mil mortgage pass-through certificates series 2006-OA18	2006-OA18	M-1	RMBS Alternative-A	23244GAG7	D (sf)	CC (sf)
Alternative Loan Trust 2006-OA22	US\$380.943 mil mortgage pass-through certificates series 2006-OA22	2006-OA22	M-2	RMBS Alternative-A	23245PAF8	D (sf)	CC (sf)
Alternative Loan Trust 2007-13	US\$209.972 mil mortgage pass through certificates series 2007-13	2007-13	A-5	RMBS Alternative-A	02150MAE5	D (sf)	CC (sf)
Alternative Loan Trust 2007-13	US\$209.972 mil mortgage pass through certificates series 2007-13	2007-13	A-7	RMBS Alternative-A	02150MAGO	D (sf)	CC (sf)
Alternative Loan Trust 2007-13	US\$209.972 mil mortgage pass through certificates series 2007-13	2007-13	A-8	RMBS Alternative-A	02150MAH8	D (sf)	CC (sf)
Alternative Loan Trust 2007-17CB	US\$749.979 mil mortgage pass-through certificates series 2007-17CB	2007-17CB	1-A-2	RMBS Alternative-A	02151HAB1	D (sf)	CC (sf)
Alternative Loan Trust 2007-17CB	US\$749.979 mil mortgage pass-through certificates series 2007-17CB	2007-17CB	1-A-3	RMBS Alternative-A	02151HAC9	D (sf)	CC (sf)
Alternative Loan Trust 2007-17CB	US\$749.979 mil mortgage pass-through certificates series 2007-17CB	2007-17CB	1-A-7	RMBS Alternative-A	02151HAG0	D (sf)	CC (sf)
Alternative Loan Trust 2007-17CB	US\$749.979 mil mortgage pass-through certificates series 2007-17CB	2007-17CB	1-A-10	RMBS Alternative-A	02151HAK1	D (sf)	CC (sf)
Alternative Loan Trust 2007-17CB	US\$749.979 mil mortgage pass-through certificates series 2007-17CB	2007-17CB	2-A-2	RMBS Alternative-A	02151HAR6	D (sf)	CC (sf)
Alternative Loan Trust 2007-17CB	US\$749.979 mil mortgage pass-through certificates series 2007-17CB	2007-17CB	2-A-4	RMBS Alternative-A	02151HAT2	D (sf)	CC (sf)
Alternative Loan Trust 2007-20	US\$300 mil mortgage pass through certificates series 2007-20	2007-20	A-1	RMBS Alternative-A	02151LAA4	D (sf)	CC (sf)

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Alternative Loan Trust 2007-20	US\$300 mil mortgage pass through certificates series 2007-20	2007-20	A-2	RMBS Alternative-A	02151LAB2	D (sf)	CC (sf)
Alternative Loan Trust 2007-20	US\$300 mil mortgage pass through certificates series 2007-20	2007-20	A-3	RMBS Alternative-A	02151LAC0	D (sf)	CC (sf)
Alternative Loan Trust 2007-HY7C	US\$1.025 bil mortgage pass-through certificates series 2007-HY7C	2007-HY7C	A-2	RMBS Alternative-A	02150VAB1	D (sf)	CC (sf)
Alternative Loan Trust 2007-HY7C	US\$1.025 bil mortgage pass-through certificates series 2007-HY7C	2007-HY7C	A-3	RMBS Alternative-A	02150VAC9	D (sf)	CC (sf)
Alternative Loan Trust 2007-HY7C	US\$1.025 bil mortgage pass-through certificates series 2007-HY7C	2007-HY7C	A-4	RMBS Alternative-A	02150VAD7	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-2	RMBS Alternative-A	02149MAB5	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-3	RMBS Alternative-A	02149MAC3	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-4	RMBS Alternative-A	02149MAD1	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-5	RMBS Alternative-A	02149MAE9	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-6	RMBS Alternative-A	02149MAF6	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-8	RMBS Alternative-A	02149MAH2	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-10	RMBS Alternative-A	02149MAK5	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-11	RMBS Alternative-A	02149MAL3	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-12	RMBS Alternative-A	02149MAM1	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-13	RMBS Alternative-A	02149MCZ0	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	1-A-14	RMBS Alternative-A	02149MDA4	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-1	RMBS Alternative-A	02149MAP4	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-3	RMBS Alternative-A	02149MAR0	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-4	RMBS Alternative-A	02149MAS8	D (sf)	CC (sf)

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Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-5	RMBS Alternative-A	02149MAT6	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-6	RMBS Alternative-A	02149MAU3	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-8	RMBS Alternative-A	02149MAW9	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-9	RMBS Alternative-A	02149MAX7	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-10	RMBS Alternative-A	02149MAY5	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-11	RMBS Alternative-A	02149MAZ2	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-12	RMBS Alternative-A	02149MBA6	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-13	RMBS Alternative-A	02149MBB4	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-15	RMBS Alternative-A	02149MBD0	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-16	RMBS Alternative-A	02149MBE8	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-17	RMBS Alternative-A	02149MBF5	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-19	RMBS Alternative-A	02149MBH1	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-20	RMBS Alternative-A	02149MBJ7	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-21	RMBS Alternative-A	02149MBK4	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-23	RMBS Alternative-A	02149MBM0	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-24	RMBS Alternative-A	02149MBN8	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-25	RMBS Alternative-A	02149MBP3	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-27	RMBS Alternative-A	02149MBR9	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-28	RMBS Alternative-A	02149MBS7	D (sf)	CC (sf)

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Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-29	RMBS Alternative-A	02149MBT5	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-31	RMBS Alternative-A	02149MBV0	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-32	RMBS Alternative-A	02149MBW8	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-33	RMBS Alternative-A	02149MBX6	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-35	RMBS Alternative-A	02149MBZ1	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-36	RMBS Alternative-A	02149MCA5	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-37	RMBS Alternative-A	02149MDC0	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-39	RMBS Alternative-A	02149MDE6	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-40	RMBS Alternative-A	02149MDF3	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-41	RMBS Alternative-A	02149MDG1	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-43	RMBS Alternative-A	02149MDJ5	D (sf)	CC (sf)
Alternative Loan Trust 2007-J1	US\$588.455 mil mortgage pass-through certificates series 2007-J1	2007-J1	2-A-44	RMBS Alternative-A	02149MDK2	D (sf)	CC (sf)
Alternative Loan Trust 2007-OA11	US\$517.325 mil mortgage pass-through certificates series 2007-OA11	2007-OA11	M-3	RMBS Alternative-A	02151WAG7	D (sf)	CC (sf)
Alternative Loan Trust 2007-OH3	US\$579.826 mil mortgage pass-through certificates series 2007-OH3	2007-OH3	M-3	RMBS Alternative-A	02151DAK0	D (sf)	CC (sf)
Alternative Loan Trust 2007-OH3	US\$579.826 mil mortgage pass-through certificates series 2007-OH3	2007-OH3	M-4	RMBS Alternative-A	02151DAL8	D (sf)	CC (sf)
Alternative Loan Trust Resecuritization 2006-37R	US\$68.315 mil resecuritization pass-through certificates series 2006-37R	2006-37R	A-1	RMBS Re-Remic	02147UAA1	D (sf)	CCC (sf)
Alternative Loan Trust Resecuritization 2006-37R	US\$68.315 mil resecuritization pass-through certificates series 2006-37R	2006-37R	A-2	RMBS Re-Remic	02147UAB9	D (sf)	CCC (sf)
American Home Mortgage Assets Trust 2006-1	US\$1.126 bil mortgage-backed pass-through certificates series 2006-1	2006-1	1A3	RMBS Alternative-A	02660WAT3	D (sf)	CCC (sf)
American Home Mortgage Assets Trust 2006-3	US\$1.691 bil mortgage-backed pass-through certificates series 2006-3	2006-3	I-A-2-1	RMBS Alternative-A	02660UAB6	D (sf)	CC (sf)

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American Home Mortgage Assets Trust 2006-3	US\$1.691 bil mortgage-backed pass-through certificates series 2006-3	2006-3	I-A-2-2	RMBS Alternative-A	02660UAC4	D (sf)	CC (sf)
Amortizing Residential Collateral Trust 2002-BC7	US\$824.081 mil mortgage pass-through certificates series 2002-BC7	2002-BC7	M3	RMBS Subprime	86358R7P6	D (sf)	CC (sf)
Banc of America Funding 2004-3 Trust	US\$375.059 mil mortgage pass-through certificates series 2004-3	2004-3	30-B-4	RMBS Prime Jumbo	05946XHP1	D (sf)	CC (sf)
Banc of America Funding 2004-B Trust	US\$854.01 mil mortgage pass-through certificates series 2004-B	2004-B	6-B-1	RMBS Alternative-A	05946XJY0	D (sf)	CC (sf)
Banc of America Funding 2005-B Trust	US\$1.002 bil mortgage pass-through certificates series 2005-1	2005-1	3-B-1	RMBS Alternative-A	05946XSJ3	D (sf)	CC (sf)
Banc of America Funding 2005-D Trust	US\$1.087 bil mortgage pass-through certificates series 2005-D	2005-D	B-3	RMBS Prime Jumbo	06051GDS5	D (sf)	CC (sf)
Banc of America Funding 2005-E Trust	US\$1.409 bil mortgage pass through certificates series 2005-E	2005-E	DB-1	RMBS Alternative-A	05946XE7	D (sf)	CC (sf)
Banc of America Funding 2006-B Trust	US\$482.269 mil mortgage pass-through certificates series 2006-B	2006-B	2-A-2	RMBS Prime Jumbo	058928AE2	D (sf)	CC (sf)
Banc of America Funding 2007-C Trust	US\$3.518 bil mortgage pass-through certificates series 2007-C	2007-C	M-4	RMBS Alternative-A	059522AL6	D (sf)	CC (sf)
Banc of America Funding 2008-1 Trust	US\$260.085 mil mortgage pass-through certificates series 2008-1	2008-1	M-6	RMBS Alternative-A	05955AAQ4	D (sf)	CCC (sf)
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	B-4	RMBS Prime Jumbo	05949AHN3	D (sf)	CC (sf)
Banc of America Mortgage 2007-2 Trust	US\$420.764 mil mortgage pass-through certificates series 2007-2	2007-2	A-1	RMBS Alternative-A	05952FAA1	D (sf)	CC (sf)
Banc of America Mortgage 2007-2 Trust	US\$420.764 mil mortgage pass-through certificates series 2007-2	2007-2	A-4	RMBS Alternative-A	05952FAD5	D (sf)	CC (sf)
Banc of America Mortgage 2007-2 Trust	US\$420.764 mil mortgage pass-through certificates series 2007-2	2007-2	A-9	RMBS Alternative-A	05952FAJ2	D (sf)	CC (sf)
Banc of America Mortgage 2007-2 Trust	US\$420.764 mil mortgage pass-through certificates series 2007-2	2007-2	A-10	RMBS Alternative-A	05952FAK9	D (sf)	CC (sf)
Banc of America Mortgage 2007-2 Trust	US\$420.764 mil mortgage pass-through certificates series 2007-2	2007-2	A-12	RMBS Alternative-A	05952FAM5	D (sf)	CC (sf)
Banc of America Mortgage 2007-2 Trust	US\$420.764 mil mortgage pass-through certificates series 2007-2	2007-2	A-13	RMBS Alternative-A	05952FAN3	D (sf)	CC (sf)
Bayview Commercial Asset Trust 2007-2	US\$423.939 mil asset backed securities series 2007-2	2007-2	B-3	RMBS Small Balance Commercial	07325XAL4	D (sf)	CCC (sf)
Bayview Commercial Asset Trust 2007-5	US\$335.22 mil mortgage pass-through certificates series 2007-5	2007-5	M-6	RMBS Small Balance Commercial	07325WAL6	D (sf)	CCC (sf)

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Rating And CreditWatch Actions (cont.)							
Bayview Commercial Asset Trust 2008-1	US\$315.02 mil mortgage pass through certificates series 2008-1	2008-1	B-2	RMBS Small Balance Commercial	07324AAP6	D (sf)	CCC (sf)
BCAP LLC Trust 2007-AA1	US\$1.318 bil mortgage pass through certificates series 2007-AA1	2007-AA1	I-M-1	RMBS Alternative-A	05530PAE2	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2004-1	US\$616.138 mil mortgage pass-through certificates series 2004-1	2004-1	B-3	RMBS Alternative-A	07386HFQ9	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2005-10	US\$2.69 bil mortgage pass through certificates series 2005-10	2005-10	I-1A-2	RMBS Alternative-A	07386HYX3	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-M-2	RMBS Alternative-A	07386HUQ2	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2006-7	US\$1.266 bil mortgage pass-through certificates series 2006-7	2006-7	I-A-1	RMBS Alternative-A	073875AA4	D (sf)	CC (sf)
Bear Stearns ARM Trust 2003-4	US\$569.238 mil bear stearns ARM trust, mortgage pass-through certificates, series 2003-4	2003-4	B-4	RMBS Prime Jumbo	07384MVZ2	D (sf)	CC (sf)
Bear Stearns ARM Trust 2003-6	US\$836.53 mil mortgage pass-through certificates series 2003-6	2003-6	II-B-5	RMBS Prime Jumbo	07384MYE6	D (sf)	CC (sf)
Bear Stearns ARM Trust 2004-10	US\$2.002 bil mortgage pass-through certificates, series 2004-10	2004-10	II-B-3	RMBS Prime Jumbo	07384M4Y5	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-12	US\$842.315 mil mortgage pass-through certificates series 2005-12	2005-12	II-1-A-1	RMBS Prime Jumbo	07387AGB5	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-3	US\$643.693 mil bear stearns arm trust, mortgage pass-through certificates, series 2005-3	2005-3	B-3	RMBS Prime Jumbo	07387ABE4	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-4	US\$1.617 bil mortgage pass through certificates series 2005-4	2005-4	B-5	RMBS Prime Jumbo	07387ACA1	D (sf)	CC (sf)
Bear Stearns ARM Trust 2007-3	US\$811.994 mil bear stearns ARM trust mortgage pass-through certificates series 2007-3	2007-3	III-A-2	RMBS Prime Jumbo	073881AJ3	D (sf)	CC (sf)
Bear Stearns ARM Trust 2007-4	US\$1.137 bil bear stearns arm trust mortgage pass-through certificates series 2007-4	2007-4	I-2A-1	RMBS Alternative-A	07401CAD5	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	I-B-1	RMBS Alternative-A	073879XJ2	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC8	US\$379.854 mil asset-backed certificates series 2005-AC8	2005-AC8	A-1	RMBS Alternative-A	073879Z27	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC8	US\$379.854 mil asset-backed certificates series 2005-AC8	2005-AC8	A-4	RMBS Alternative-A	073879Z50	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC8	US\$379.854 mil asset-backed certificates series 2005-AC8	2005-AC8	A-5	RMBS Alternative-A	073879Z68	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC8	US\$379.854 mil asset-backed certificates series 2005-AC8	2005-AC8	A-6	RMBS Alternative-A	073879Z76	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Rating And CreditWatch Actions (cont.)							
Bear Stearns Asset Backed Securities I Trust 2005-AC8	US\$379.854 mil asset-backed certificates series 2005-AC8	2005-AC8	A-7	RMBS Alternative-A	073879Z84	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC8	US\$379.854 mil asset-backed certificates series 2005-AC8	2005-AC8	A-8	RMBS Alternative-A	073879Z92	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC8	US\$379.854 mil asset-backed certificates series 2005-AC8	2005-AC8	A-9	RMBS Alternative-A	073879Z97	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2007-AR1	US\$1.094 bil Mortgage pass-through certificates series 2007-AR1	2007-AR1	II-A-4	RMBS Alternative-A	07401MAH4	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2007-AR3	US\$1.312 bil mortgage pass-through certificates series 2007-AR3	2007-AR3	II-1A-3	RMBS Alternative-A	07401VAR2	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2007-AR3	US\$1.312 bil mortgage pass-through certificates series 2007-AR3	2007-AR3	II-2A-1	RMBS Alternative-A	07401VAS0	D (sf)	CC (sf)
Bear Stearns Structured Products Inc. Trust 2007-R8	US\$654.957 mil bear stearns structured products inc. trust series 2007-R8	2007-R8	III-A-1	RMBS Re-Remic	07402PAE3	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-1	US\$962.418 mil mortgag pass-through certificates series 2007-1	2007-1	M2	RMBS Subprime	05569GAG1	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-2	US\$1.116 bil mortgage pass-through certificates series 2007-2	2007-2	M4	RMBS Subprime	05569QAJ3	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-4	US\$515.548 mil mortgage pass-through certificates series 2007-4	2007-4	M7	RMBS Subprime	05570GAL7	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2005-FRE1	US\$890.327 mil asset-backed pass-through certificates series 2005-FRE1	2005-FRE1	M-8	RMBS Subprime	144531EN6	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2005-NC3	US\$1.733 bil asset backed pass-through certificates series 2005-NC3	2005-NC3	M-7	RMBS Subprime	144531DE7	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2005-NC5	US\$1.344 bil asset-backed pass-through certificates series 2005-NC5	2005-NC5	M-6	RMBS Subprime	144531DT4	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-NC1	US\$1.441 bil asset-backed pass-through certificates series 2006-NC1	2006-NC1	M-6	RMBS Subprime	144531FD7	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-NC2	US\$941.445 mil asset backed pass through certificates series 2006-NC2	2006-NC2	M-4	RMBS Subprime	14453FAH2	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-OPT1	US\$996.482 mil carrington mortgage loan trust series 2006-OPT1 asset-backed pass-through certificates series 2006-OPT1	2006-OPT1	M-7	RMBS Subprime	144531FU9	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-RFC1	US\$782.075 mil asset-backed pass-through certificates series 2006-RFC1	2006-RFC1	M-6	RMBS Subprime	14453EAK8	D (sf)	B-(sf)/Watch Neg
Carrington Mortgage Loan Trust, Series 2007-HE1	US\$384.546 mil asset-backed pass-through certificates series 2007-HE1	2007-HE1	M-7	RMBS Subprime	14454EAL5	D (sf)	CC (sf)
CDC Mortgage Capital Trust 2002-HE3	US\$650 mil mortgage pass-through certificates series 2002-HE3	2002-HE3	M-2	RMBS Subprime	12506YAT6	D (sf)	CC (sf)

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Rating And CreditWatch Actions (cont.)							
ChaseFlex Trust Series 2006-1	US\$475.001 mil multi class mortgage pass through certificates series 2006-1	2006-1	M-2	RMBS Alternative-A	16165LAL4	D (sf)	CC (sf)
ChaseFlex Trust Series 2006-2	US\$400.005 mil multi class mortgage pass through certificates series 2006-2	2006-2	M-2	RMBS Alternative-A	16165MAL2	D (sf)	CC (sf)
Chevy Chase Funding LLC	US\$1 bil mortgage-backed certificates series 2004-2	2004-2	B-5	RMBS Alternative-A	16678RBJ5	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2004-HYB7	US\$949.947 mil mortgage pass-through certificates series 2004-HYB7	2004-HYB7	B-2	RMBS Prime Jumbo	12669GCJ8	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2004-HYB9	US\$718.397 mil mortgage pass-through certificates, series 2004-HYB9	2004-HYB9	2-B-1	RMBS Prime Jumbo	12669GHP9	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-14	US\$207.999 mil mortgage pass-through certificates series 2005-14	2005-14	B-1	RMBS Prime Jumbo	12669GL41	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-22	US\$594.325 mil mortgage pass through certificates series 2005-22	2005-22	1-A-2	RMBS Alternative-A	126694LT3	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-22	US\$594.325 mil mortgage pass through certificates series 2005-22	2005-22	2-A-2	RMBS Alternative-A	126694LV8	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-22	US\$594.325 mil mortgage pass through certificates series 2005-22	2005-22	4-A-2	RMBS Alternative-A	126694LZ9	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	B-1	RMBS Alternative-A	12669GNA5	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-HYB7	US\$1.041 bil mortgage pass through certificates series 2005-HYB7	2005-HYB7	1-A-2	RMBS Prime Jumbo	126694FX1	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-HYB7	US\$1.041 bil mortgage pass through certificates series 2005-HYB7	2005-HYB7	3-A-2	RMBS Prime Jumbo	126694GD4	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-HYB7	US\$1.041 bil mortgage pass through certificates series 2005-HYB7	2005-HYB7	4-A-2	RMBS Prime Jumbo	126694GG7	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-HYB7	US\$1.041 bil mortgage pass through certificates series 2005-HYB7	2005-HYB7	5-A-2	RMBS Prime Jumbo	126694GS1	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-HYB7	US\$1.041 bil mortgage pass through certificates series 2005-HYB7	2005-HYB7	6-A-2	RMBS Prime Jumbo	126694MJ4	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-HYB4	US\$452.87 mil mortgage pass-through certificates series 2006-HYB4	2006-HYB4	2-A-1	RMBS Alternative-A	125431AH9	D (sf)	CC (sf)
Citicorp Residential Mortgage Trust Series 2007-1	US\$705.718 mil REMIC pass-through certificates series 2007-1	2007-1	M-9	RMBS Subprime	173109AQ2	D (sf)	CC (sf)
Citicorp Residential Mortgage Trust Series 2007-2	US\$863.062 mil REMIC pass through certificates series 2007-2	2007-2	M-9	RMBS Alternative-A	17312HAQ2	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2006-AMC1	US\$1.301 bil asset backed pass through certificates series 2006-AMC1	2006-AMC1	M-1	RMBS Subprime	17309PAD8	D (sf)	CCC (sf)

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Rating And CreditWatch Actions (cont.)							
Citigroup Mortgage Loan Trust 2006-AR7	US\$946.08 mil mortgage pass-through certificates series 2006-AR7	2006-AR7	1-A3A	RMBS Alternative-A	172987AD1	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust 2006-AR9	US\$638.753 mil mortgage pass-through certificates series 2006-AR9	2006-AR9	1-M4	RMBS Alternative-A	17310RAH2	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2006-AR9	US\$638.753 mil mortgage pass-through certificates series 2006-AR9	2006-AR9	2-A	RMBS Alternative-A	17310RAM1	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-10	US\$1.141 bil mortgage pass through certificates series 2007-10	2007-10	31AA	RMBS Prime Jumbo	17313QBF4	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-10	US\$1.141 bil mortgage pass through certificates series 2007-10	2007-10	3A1C	RMBS Prime Jumbo	17313QBJ6	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AHL3	US\$920.494 mil asset-backed pass-through certificates series 2007-AHL3	2007-AHL3	M-9	RMBS Subprime	17312GAM3	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-FS1	US\$385.806 mil asset-backed pass-through certificates series 2007-FS1	2007-FS1	M-2A	RMBS Subprime	17313EAH8	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust 2007-WFHE2	US\$989.781 mil asset backed pass through certificates series 2007-WFHE2	2007-WFHE2	M6	RMBS Subprime	17312BAK8	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2009-1	US\$130.786 mil Re-REMIC Trust Certificates, Series 2009-1	2009-1	3A2	RMBS Re-Remic	17314UAR9	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust Inc.	US\$1.172 bil mortgage pass-through certificates series 2005-7	2005-7	2-B1	RMBS Prime Jumbo	17307GC30	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust Inc.	US\$928.241 mil asset-backed pass-through certificates series 2005-HE4	2005-HE4	M-5	RMBS Subprime	17307GQ27	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust Inc.	US\$655.131 mil mortgage pass-through certificates series 2005-10	2005-10	I-A3A	RMBS Prime Jumbo	17307GT73	D (sf)	CCC (sf)
CMALT (CitiMortgage Alternative Loan Trust), Series 2006-A4	US\$314.003 mil remic pass through certificates series 2006-A4	2006-A4	IA-1	RMBS Alternative-A	17309VAA1	D (sf)	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	US\$844.461 mil CSFB mortgage-backed pass-through certificates series 2003-AR12	2003-AR12	C-B-3	RMBS Alternative-A	22541N5G0	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	US\$793.729 mil CSFB mortgage-backed pass-through certificates, series 2003-21	2003-21	D-B-3	RMBS Alternative-A	22541QQS4	D (sf)	CC (sf)
CSFB Mortgage-Backed Pass-Through Certificates Series 2005-5 Trust	US\$651.885 mil mortgage backed pass through certificates series 2005-5	2005-5	C-B-4	RMBS Prime Jumbo	225458VH8	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust Series 2006-1	US\$879.386 mil csmc mortgage-backed pass-through certificates series 2006-1	2006-1	1-A-1	RMBS Prime Jumbo	225470UH4	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust Series 2006-1	US\$879.386 mil csmc mortgage-backed pass-through certificates series 2006-1	2006-1	1-A-2	RMBS Prime Jumbo	225470UJ0	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust Series 2006-1	US\$879.386 mil csmc mortgage-backed pass-through certificates series 2006-1	2006-1	1-A-3	RMBS Prime Jumbo	225470UK7	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Rating And CreditWatch Actions (cont.)							
CSMC Mortgage-Backed Trust Series 2006-1	US\$879.386 mil csmc mortgage-backed pass-through certificates series 2006-1	2006-1	1-A-6	RMBS Prime Jumbo	225470UN1	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust Series 2006-1	US\$879.386 mil csmc mortgage-backed pass-through certificates series 2006-1	2006-1	1-A-7	RMBS Prime Jumbo	225470UP6	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust Series 2006-1	US\$879.386 mil csmc mortgage-backed pass-through certificates series 2006-1	2006-1	2-A-2	RMBS Prime Jumbo	225470VN0	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust Series 2006-1	US\$879.386 mil csmc mortgage-backed pass-through certificates series 2006-1	2006-1	5-A-2	RMBS Prime Jumbo	225470WD1	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust Series 2006-2	US\$841.686 mil csmc mortgage-backed pass-through certificates series 2006-2	2006-2	1-A-1	RMBS Prime Jumbo	225470YD9	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2005-13	US\$1.951 bil asset backed certificates series 2005-13	2005-13	MV-7	RMBS Subprime	126670HQ4	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2006-16	US\$492.25 mil asset backed certificates series 2006-16	2006-16	M-5	RMBS Subprime	23242FAJ5	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2006-21	US\$1.081 bil asset backed certificates, series 2006-21	2006-21	M-6	RMBS Subprime	12667LAL6	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2007-10	US\$985 mil asset backed certificates series 2007-10	2007-10	B	RMBS Subprime	23246BAB7	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2007-QH1	US\$138.707 mil asset backed certificates series 2007-QH1	2007-QH1	M-4	RMBS Re-Performing	12669HAB5	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Series 2007-11	US\$788.4 mil asset-backed certificates series 2007-11	2007-11	B	RMBS Subprime	23247LAV0	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-14	US\$2.033 bil asset backed certificates series 2005-14	2005-14	B	RMBS Subprime	126670LX4	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC2	US\$750 mil asset backed certificates series 2005-BC2	2005-BC2	B	RMBS Subprime	126673F64	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-5	US\$734.25 mil asset-backed certificates series 2006-5	2006-5	M-6	RMBS Subprime	126670YP7	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-6	US\$1.78 bil asset backed certificates series 2006-6	2006-6	M-5	RMBS Subprime	126670ZS0	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC2	US\$637.027 mil asset backed certificates series 2006-BC2	2006-BC2	M-6	RMBS Subprime	22237JAL1	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC5	US\$736.878 mil asset-backed certificates series 2006-BC5	2006-BC5	M-4	RMBS Subprime	12666SAJ7	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-1	US\$1.965 bil asset-backed certificates series 2007-1	2007-1	M-7	RMBS Subprime	23245CAM2	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-2	US\$1.53 bil asset-backed certificates series 2007-2	2007-2	M-9	RMBS Subprime	12668NAP2	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-3	US\$735.711 mil asset-backed certificates series 2007-3	2007-3	M-5	RMBS Subprime	12668UAN1	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-BC1	US\$490.5 mil asset-backed certificates series 2007-BC1	2007-1	M-5	RMBS Subprime	12668TAK0	D (sf)	CC (sf)
CWABS Asset-Backed Notes Trust 2006-SD4	US\$246.567 mil asset-backed notes series 2006-SD4	2006-SD4	M-2	RMBS Re-Performing	232433AC6	D (sf)	CCC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	US\$181.533 mil asset-backed notes series 2007-SEA2	2007-SEA2	1-M-5	RMBS Subprime	12671CAG1	D (sf)	CC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	US\$181.533 mil asset-backed notes series 2007-SEA2	2007-SEA2	2-M-6	RMBS Subprime	12671CAS5	D (sf)	CC (sf)

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Rating And CreditWatch Actions (cont.)							
Deutsche Alt-A Securities Inc Mortgage Loan Trust Series 2005-6	US\$508.362 mil mortgage pass-through certificates series 2005-6	2005-6	II-A-1	RMBS Alternative-A	251510KF9	D (sf)	CCC (sf)
Deutsche Alt-A Securities Inc Mortgage Loan Trust Series 2005-6	US\$508.362 mil mortgage pass-through certificates series 2005-6	2005-6	II-A-2	RMBS Alternative-A	251510KG7	D (sf)	CCC (sf)
Deutsche Alt-A Securities Inc Mortgage Loan Trust Series 2005-6	US\$508.362 mil mortgage pass-through certificates series 2005-6	2005-6	II-A-4	RMBS Alternative-A	251510KJ1	D (sf)	CCC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2006-AR6	US\$1.764 bil mortgage pass-through certificates series 2006-AR6	2006-AR6	A-4	RMBS Alternative-A	25150RAD7	D (sf)	CC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2006-AR6	US\$1.764 bil mortgage pass-through certificates series 2006-AR6	2006-AR6	A-5	RMBS Alternative-A	25150RAE5	D (sf)	CC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2006-AR6	US\$1.764 bil mortgage pass-through certificates series 2006-AR6	2006-AR6	A-7	RMBS Alternative-A	25150RAG0	D (sf)	CC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA4	US\$2.138 bil mortgage pass-through certificates series 2007-OA4	2007-OA4	M-2	RMBS Alternative-A	25151XAL5	D (sf)	CC (sf)
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR1	US\$1.017 bil mortgage pass-through certificates series 2006-AR1	2006-AR1	V-A-1	RMBS Alternative-A	251510LM3	D (sf)	CCC (sf)
Deutsche Mortgage Securities Inc Mortgage Loan Trust Series 2004-3	US\$500 mil mortgage pass-through certificates series 2004-3	2004-3	II-MR-3	RMBS Alternative-A	251563EH1	D (sf)	BBB+ (sf)/Watch Neg
Deutsche Mortgage Securities Inc Mortgage Loan Trust Series 2004-3	US\$500 mil mortgage pass-through certificates series 2004-3	2004-3	II-MR-2	RMBS Alternative-A	251563EG3	AA- (sf)/Watch Neg	AA- (sf)
Deutsche Mortgage Securities Inc Mortgage Loan Trust Series 2004-3	US\$500 mil mortgage pass-through certificates series 2004-3	2004-3	II-MR-1	RMBS Alternative-A	251563EF5	AA+ (sf)/Watch Neg	AA+ (sf)
Deutsche Mortgage Securities Inc Mortgage Loan Trust Series 2004-3	US\$500 mil mortgage pass-through certificates series 2004-3	2004-3	II-AR-1	RMBS Alternative-A	251563ED0	AAA (sf)/Watch Neg	AAA (sf)
Deutsche Mortgage Securities Inc Mortgage Loan Trust Series 2004-3	US\$500 mil mortgage pass-through certificates series 2004-3	2004-3	II-AR-2	RMBS Alternative-A	251563EE8	AAA (sf)/Watch Neg	AAA (sf)
Deutsche Mortgage Securities, Inc. Mortgage Loan Resecuritization Trust, Series 2009-RS2	US\$212.982 mil Resecuritization Trust Certificates, Series 2009-RS2	2009-RS2	II-A-2	RMBS Re-Remic	25158EAE6	D (sf)	CCC (sf)
Equifirst Loan Securitization Trust 2007-1	US\$924.477 mil mortgage pass-through certificates series 2007-1	2007-1	M-2	RMBS Subprime	29445UAE5	D (sf)	CC (sf)
Equifirst Mortgage Loan Trust 2004-3	US\$459.805 mil asset-backed certificates series 2004-3	2004-3	M-10	RMBS Subprime	29445FCG1	D (sf)	CC (sf)
First Horizon Alternative Mortgage Securities Trust 2005-AA4	US\$357.034 mil millio mortgage pass-through certificates series 2005-AA4	2005-AA4	B-1	RMBS Alternative-A	32051GNL5	D (sf)	CC (sf)
First Horizon Mortgage Pass-Through Trust 2004-4	US\$409.378 mil mortgage pass-through certificates, series 2004-4	2004-4	B-5	RMBS Prime Jumbo	32051D4L3	D (sf)	CC (sf)
First Horizon Mortgage Pass-Through Trust 2006-AR3	US\$229.899 mil mortgage pass-through certificates series 2006-AR3	2006-AR3	I-A-2	RMBS Prime Jumbo	32052EAB5	D (sf)	CC (sf)

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Rating And CreditWatch Actions (cont.)							
First Horizon Mortgage Pass-Through Trust 2006-AR3	US\$229.899 mil mortgage pass-through certificates series 2006-AR3	2006-AR3	II-A-1	RMBS Prime Jumbo	32052EAE9	D (sf)	CC (sf)
First Horizon Mortgage Pass-Through Trust 2007-AR3	US\$456.774 mil mortgage pass-through certificates series 2007-AR3	2007-AR3	II-A-1	RMBS Prime Jumbo	32056JAD6	D (sf)	CCC (sf)
First Horizon Mortgage Pass-Through Trust 2007-AR3	US\$456.774 mil mortgage pass-through certificates series 2007-AR3	2007-AR3	II-A-3	RMBS Prime Jumbo	32056JAF1	D (sf)	CCC (sf)
Fremont Home Loan Trust 2006-3	US\$1.598 bil asset-backed certificates series 2006-3	2006-3	M-1	RMBS Subprime	35729MAF4	D (sf)	CC (sf)
GMACM Home Equity Loan Trust 2004-HE1	US\$1.292 bil GMACM Home equity loan-backed term notes series 2004-HE1	2004-HE1	A-3	RMBS HELOC	361856CV7	D (sf)	CC (sf)
GMACM Home Equity Loan Trust 2004-HE1	US\$1.292 bil GMACM Home equity loan-backed term notes series 2004-HE1	2004-HE1	VPRN	RMBS HELOC	76112B3V0	D (sf)	CC (sf)
GMACM Mortgage Loan Trust 2005-AR2	US\$458.443 mil GMACM mortgage pass-through certificates, series 2005-AR2	2005-AR2	M-1	RMBS Prime Jumbo	36185N6S4	D (sf)	CCC (sf)
GreenPoint Mortgage Funding Trust 2006-AR3	US\$1.89 bil mortgage pass-through certificates series 2006-AR3	2006-AR3	IV-A-2	RMBS Alternative-A	39538WHG6	D (sf)	CC (sf)
GSA Home Equity Trust 2005-15	US\$880.399 mil asset backed certificates series 2005-15	2005-15	M-2	RMBS Alternative-A	362341E21	D (sf)	CC (sf)
GSA Home Equity Trust 2005-7	US\$692.046 mil asset backed certificates series 2005-7	2005-7	B-2	RMBS Alternative-A	362341AZ2	D (sf)	CC (sf)
GSA Home Equity Trust 2005-8	US\$598.747 mil asset backed certificates series 2005-8	2005-8	B-3	RMBS Alternative-A	362341DA4	D (sf)	CC (sf)
GSAMP Trust 2006-HE4	US\$993.369 mil mortgage pass-through certificates series 2006-HE4	2006-HE4	M-2	RMBS Subprime	362439AG6	D (sf)	CC (sf)
GSAMP Trust 2006-HE5	US\$1.017 bil mortgage pass-through certificates series 2006-HE5	2006-HE5	M-2	RMBS Subprime	362437AG0	D (sf)	CCC (sf)
GSR Mortgage Loan Trust 2003-10	US\$943.142 mil mortgage pass-through certificates, series 2003-10	2003-10	B5	RMBS Prime Jumbo	36228FXV3	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2004-8F	US\$437.558 mil mortgage pass-through certificates series 2004-8F	2004-8F	B5	RMBS Prime Jumbo	36242DCS0	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2005-4F	US\$509.882 mil mortgage pass-through certificates, series 2005-4F	2005-4F	B4	RMBS Prime Jumbo	36242DZ48	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2005-9F	US\$848.342 mil mortgage pass-through certificates series 2005-9F	2005-9F	4A-2	RMBS Prime Jumbo	362341T66	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2005-9F	US\$848.342 mil mortgage pass-through certificates series 2005-9F	2005-9F	5A-2	RMBS Prime Jumbo	362341T82	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2007-OA1	US\$1.147 bil mortgage pass-through certificates series 2007-OA1	2007-OA1	M-1	RMBS Alternative-A	3622NAAH3	D (sf)	CC (sf)
Harborview Mortgage Loan Trust 2006-6	US\$635.153 mil mortgage loan pass-through certificates series 2006-6	2006-6	1A-1A	RMBS Alternative-A	41161UAA0	D (sf)	CCC (sf)

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HarborView Mortgage Loan Trust 2007-1	US\$1.8 bil mortgage loan pass through certificates series 2007-1	2007-1	B-3	RMBS Alternative-A	41164MAH0	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2007-7	US\$1.611 bil mortgage loan pass-through certificates series 2007-7	2007-7	B-1	RMBS Alternative-A	411640AE5	D (sf)	CC (sf)	
Home Equity Asset Trust 2006-4	US\$1.585 bil home equity pass-through certificates series 2006-4	2006-4	M-2	RMBS Subprime	437084VS2	D (sf)	CC (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2007-A	US\$1.269 bil home equity mortgage loan asset-backed certificates series INABS 2007-A	INABS 2007-A	M-2	RMBS Subprime	43710BAG1	D (sf)	CC (sf)	
HSI Asset Loan Obligation Trust 2006-2	US\$352.702 mil mortgage pass-through certificates series 2006-2	2006-2	I-A-1	RMBS Alternative-A	40431HAA5	D (sf)	CC (sf)	
HSI Asset Loan Obligation Trust 2006-2	US\$352.702 mil mortgage pass-through certificates series 2006-2	2006-2	I-A-3	RMBS Alternative-A	40431HAC1	D (sf)	CC (sf)	
HSI Asset Loan Obligation Trust 2007-AR2	US\$420.164 mil mortgage pass-through certificates series 2007-AR2	2007-AR2	I-A-1	RMBS Prime Jumbo	44329EAA9	D (sf)	CC (sf)	
HSI Asset Securitization Corporation Trust 2005-NC2	US\$458.807 mil mortgage pass-through certificates series 2005-NC2	2005-NC2	M-4	RMBS Subprime	40430HBH0	D (sf)	CC (sf)	
HSI Asset Securitization Corporation Trust 2006-OPT1	US\$944.514 mil mortgage pass-through certificates series 2006-OPT1	2006-OPT1	M-7	RMBS Subprime	40430HDL9	D (sf)	CC (sf)	
HSI Asset Securitization Corporation Trust 2007-NC1	US\$991.617 mil mortgage pass through certificates series 2007-NC1	2007-NC1	M-3	RMBS Subprime	40430TAG7	D (sf)	CC (sf)	
IndyMac INDA Mortgage Loan Trust 2006-AR2	US\$498.89 mil mortgage pass through certificates series 2006-AR2	2006-AR2	4-A-1	RMBS Alternative-A	45661SAD5	D (sf)	CCC (sf)	
IndyMac INDA Mortgage Loan Trust 2007-AR1	US\$464.536 mil mortgage pass-through certificates series 2007-AR1	2007-AR1	3-A-1	RMBS Alternative-A	45669AAG9	D (sf)	CCC (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR7	US\$686.107 mil mortgage pass-through certificates series 2004-AR7	2004-AR7	B-1	RMBS Alternative-A	45660NU52	D (sf)	CC (sf)	
IndyMac INDX Mortgage Loan Trust 2005-AR13	US\$722.052 mil mortgage pass through certificates series 2005-AR13	2005-AR13	2-A-2	RMBS Alternative-A	45660LQZ5	D (sf)	CC (sf)	
IndyMac INDX Mortgage Loan Trust 2005-AR23	US\$1.125 bil mortgage pass through certificates series 2005-AR23	2005-AR23	2-A-1	RMBS Alternative-A	45660LF38	D (sf)	CCC (sf)	
IndyMac INDX Mortgage Loan Trust 2007-AR19	US\$337.799 mil mortgage pass through certificates series 2007-AR19	2007-AR19	1-A-1	RMBS Alternative-A	45669NAA4	D (sf)	CCC (sf)	
Jefferies Resecuritization Trust 2008-R2	US\$120.936 mil resecuritization trust series 2008-R2	2008-R2	III-A3	RMBS Re-Remic	472321AL2	D (sf)	CC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CW2	US\$1.016 bil asset-backed pass through certificates series 2006-CW2	2006-CW2	MV-7	RMBS Subprime	46629BAZ2	D (sf)	CC (sf)	

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Rating And CreditWatch Actions (cont.)							
JPMorgan Mortgage Trust 2004-S1	US\$643.45 mil mortgage pass-through certificates series 2004-S1	2004-S1	C-B-5	RMBS Alternative-A	466247FR9	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2005-A5	US\$1.195 bil mortgage pass-through certificates series 2005-A5	2005-A5	I-B-3	RMBS Prime Jumbo	466247SU8	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-A3	US\$720.054 mil mortgage pass-through certificates series 2007-A3	2007-A3	1-A-2	RMBS Prime Jumbo	46630UAB0	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2007-A3	US\$720.054 mil mortgage pass-through certificates series 2007-A3	2007-A3	3-A-1	RMBS Prime Jumbo	46630UAL8	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2007-A3	US\$720.054 mil mortgage pass-through certificates series 2007-A3	2007-A3	3-A-3	RMBS Prime Jumbo	46630UAQ7	D (sf)	CCC (sf)
Lehman Mortgage Trust 2005-2	US\$1.231 bil mortgage pass-through certificates series 2005-2	2005-2	1-A3	RMBS Prime Jumbo	52520MBQ5	D (sf)	CC (sf)
Lehman Mortgage Trust 2005-2	US\$1.231 bil mortgage pass-through certificates series 2005-2	2005-2	1-A4	RMBS Prime Jumbo	52520MBR3	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-4	US\$664.495 mil mortgage pass-through certificates series 2007-4	2007-4	1-A1	RMBS Alternative-A	52521LAA2	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-4	US\$664.495 mil mortgage pass-through certificates series 2007-4	2007-4	1-A2	RMBS Alternative-A	52521LAB0	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-4	US\$664.495 mil mortgage pass-through certificates series 2007-4	2007-4	1-A3	RMBS Alternative-A	52521LAC8	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	1-A1	RMBS Prime Jumbo	52521RAC5	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	1-A2	RMBS Prime Jumbo	52521RAD3	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	1-A4	RMBS Prime Jumbo	52521RAF8	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	1-A5	RMBS Prime Jumbo	52521RAG6	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	1-A8	RMBS Prime Jumbo	52521RAK7	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	1-A11	RMBS Prime Jumbo	52521RAN1	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	1-A12	RMBS Prime Jumbo	52521RAP6	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	2-A1	RMBS Prime Jumbo	52521RAQ4	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	2-A4	RMBS Prime Jumbo	52521RAT8	D (sf)	CC (sf)

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Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	11-A1	RMBS Alternative-A	52521RCN9	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-5	US\$1.349 bil mortgage pass-through certificates series 2007-5	2007-5	2-A3	RMBS Prime Jumbo	52521RAS0	D (sf)	CCC (sf)
Lehman Mortgage Trust 2007-7	US\$808.027 mil mortgage pass-through certificates series 2007-7	2007-7	6-A5	RMBS Alternative-A	52519BBU3	D (sf)	CC (sf)
Lehman XS Trust 2007-3	US\$1.309 bil mortgage pass-through certificates series 2007-3	2007-3	3B-A2	RMBS Alternative-A	525245AM8	D (sf)	CCC (sf)
Lehman XS Trust 2007-9	US\$653.481 mil mortgage pass-through certificates series 2007-9	2007-9	WF-M1	RMBS Alternative-A	52524MAY5	D (sf)	CCC (sf)
Lehman XS Trust Series 2005-9N	US\$1.629 bil mortgage pass through certificates series 2005-9N	2005-9N	2-A1	RMBS Alternative-A	525221GQ4	D (sf)	CC (sf)
Lehman XS Trust Series 2007-16N	US\$1.659 bil mortgage pass-through certificates series 2007-16N	2007-16N	M2-1	RMBS Alternative-A	52525BAK8	D (sf)	CC (sf)
Lehman XS Trust, Series 2005-2	US\$1.273 bil mortgage pass-through certificates series 2005-2	2005-2	1-M1	RMBS Alternative-A	86359DMR5	D (sf)	CC (sf)
Long Beach Mortgage Loan Trust 2005-WL2	US\$2.734 bil asset backed certificates series 2005-WL2	2005-WL2	M-6	RMBS Subprime	542514NG5	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2004-10	US\$237.162 mil mortgage pas-through certificates series 2004-10	2004-10	B-2	RMBS Prime Jumbo	576433TC0	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2006-OA1	US\$1.117 bil mortgage pass-through certificates series 2006-OA1	2006-OA1	1-A-2	RMBS Alternative-A	576433G59	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2006-OA2	US\$2.013 bil mortgage pass through certificates series 2006-OA2	2006-OA2	2-A-2	RMBS Alternative-A	55275NAF8	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-1	RMBS Alternative-A	576431AJ9	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-3	RMBS Alternative-A	576431AL4	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-4	RMBS Alternative-A	576431AN0	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-5	RMBS Alternative-A	576431AQ3	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-6	RMBS Alternative-A	576431AS9	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-7	RMBS Alternative-A	576431AU4	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-8	RMBS Alternative-A	576431AW0	D (sf)	CC (sf)

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Rating And CreditWatch Actions (cont.)							
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-10	RMBS Alternative-A	576431AY6	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-12	RMBS Alternative-A	576431BA7	D (sf)	CC (sf)
MASTR Adjustable Rate Mortgages Trust 2007-1	US\$3.6 bil mortgage pass-through certificates series 2007-1	2007-1	II-A-14	RMBS Alternative-A	576431BC3	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2004-5	US\$264.662 mil mortgage pass-through certificates series 2004-5	2004-5	B-4	RMBS Alternative-A	576434RZ9	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2007-HF1	US\$216.978 mil mortgage pass-through certificates series 2007-HF1	2007-HF1	2-A-1	RMBS Alternative-A	55291YAC1	D (sf)	CC (sf)
MASTR Asset Backed Securities Trust 2006-AM3	US\$370.026 mil mortgage pass-through certificates series 2006-AM3	2006-AM3	M-2	RMBS Subprime	57645EAE0	D (sf)	CCC (sf)
MASTR Asset Backed Securities Trust 2007-HE1	US\$858.577 mil mortgage pass-through certificates series 2007-HE1	2007-HE1	M-2	RMBS Subprime	576457AF2	D (sf)	CCC (sf)
MASTR Specialized Loan Trust 2007-2	US\$214.65 mil mortgage pass-through certificates series 2007-2	2007-2	M-3	RMBS Re-Performing	55291QAD6	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust Series 2006-A2	US\$348.848 mil mortgage pass-through certificates series 2006-A2	2006-A2	I-A	RMBS Alternative-A	590215AA7	D (sf)	CCC (sf)
Merrill Lynch Mortgage Investors Trust Series 2006-A2	US\$348.848 mil mortgage pass-through certificates series 2006-A2	2006-A2	II-A2	RMBS Alternative-A	590215AP4	D (sf)	CCC (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2005-3	US\$1.179 bil mortgage pass-through certificates series 2005-3	2005-3	M2	RMBS Prime Jumbo	59020UM69	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2006-A3	US\$558.85 mil mortgage pass-through certificates series 2006-A3	2006-A3	II-A-1	RMBS Alternative-A	59023CAB8	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2006-F1	US\$226.865 mil mortgage pass-through certificates series 2006-F1	2006-F1	M-1	RMBS Prime Jumbo	590218AM5	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc Trust 2006-HE5	US\$1.6 bil mortgage pass-through certificates series 2006-HE5	2006 HE5	M-2	RMBS Subprime	61749NAG2	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-HE4	US\$2.16 bil mortgage pass-through certificates series 2006-HE4	2006-HE4	Class M-1	RMBS Subprime	61748BAE4	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-NC1	US\$1.245 bil mortgage Pass-Through certificates series 2006-NC1	2006-NC1	M-4	RMBS Subprime	61744CYE0	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	US\$1.081 bil mortgage pass-through certificates series 2007-NC2	2007-NC2	M-2	RMBS Subprime	61753NAH3	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-NC3	US\$1.304 bil mortgage pass-through certificates series 2007-NC3	2007-NC3	M-2	RMBS Subprime	61755AAG1	D (sf)	CCC (sf)
Morgan Stanley Capital I Inc. Trust 2006-NC2	US\$1.375 bil mortgage pass-through certificates series 2006-NC2	2006-NC2	M-2	RMBS Subprime	617451EH8	D (sf)	CC (sf)

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Morgan Stanley Home Equity Loan Trust 2006-1	US\$1.167 bil mortgage pass-through certificates series 2006-1	2006-1	M-4	RMBS Subprime	61744CXB7	D (sf)	CC (sf)
Morgan Stanley Home Equity Loan Trust 2006-2	US\$954.402 mil mortgage pass-through certificates series 2006-2	2006-2	M-3	RMBS Subprime	61744CYS9	D (sf)	CCC (sf)
Morgan Stanley Mortgage Loan Trust 2005-9AR	US\$606.212 mil mortgage pass-through certificates series 2005-9AR	2005-9AR	3-A-2	RMBS Alternative-A	61748HRA1	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	US\$533.841 mil mortgage pass-through certificates series 2006-2	2006-2	1-A	RMBS Prime Jumbo	61748HVE8	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	US\$533.841 mil mortgage pass-through certificates series 2006-2	2006-2	3-A	RMBS Prime Jumbo	61748HVP3	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	US\$533.841 mil mortgage pass-through certificates series 2006-2	2006-2	4-A	RMBS Prime Jumbo	61748HVQ1	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	US\$533.841 mil mortgage pass-through certificates series 2006-2	2006-2	5-A-1	RMBS Prime Jumbo	61748HVS7	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	US\$533.841 mil mortgage pass-through certificates series 2006-2	2006-2	5-A-3	RMBS Prime Jumbo	61748HVU2	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	US\$533.841 mil mortgage pass-through certificates series 2006-2	2006-2	5-A-4	RMBS Prime Jumbo	61748HVV0	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	US\$533.841 mil mortgage pass-through certificates series 2006-2	2006-2	6-A	RMBS Prime Jumbo	61748HVV8	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	US\$533.841 mil mortgage pass-through certificates series 2006-2	2006-2	7-A-2	RMBS Prime Jumbo	61748HVZ1	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-6AR	US\$1.037 bil mortgage pass-through certificates series 2006-6AR	2006-6AR	3-A-1	RMBS Alternative-A	61749CAG6	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-6AR	US\$1.037 bil mortgage pass-through certificates series 2006-6AR	2006-6AR	3-A-2	RMBS Alternative-A	61749CAH4	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-6AR	US\$1.037 bil mortgage pass-through certificates series 2006-6AR	2006-6AR	4-A-1	RMBS Alternative-A	61749CAM3	D (sf)	CC (sf)
Mortgage Pass-Through Trust 2004-HYB2	US\$343.48 mil mortgage pass-through certificates series 2004-HYB2	2004-HYB2	B-3	RMBS Prime Jumbo	12669FTS2	D (sf)	CC (sf)
MortgageIT Trust 2005-AR1	US\$387.566 mil mortgage pass-through certificates series 2005-AR1	2005-AR1	I-A-2	RMBS Alternative-A	61915RBC9	D (sf)	CC (sf)
Nationstar Home Equity Loan Trust 2007-B	US\$790.897 mil nationstar home equity loan asset-backed certificates series 2007-B	2007-B	M-5	RMBS Subprime	63860LAK6	D (sf)	CC (sf)
New Century Home Equity Loan Trust, Series 2005-B	US\$2 bil asset backed pass through certificates series 2005-B	2005-B	M-3	RMBS Subprime	64352VNM9	D (sf)	CC (sf)
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2003-A2	US\$230.544 mil mortgage pass-through certificates series 2003-A2	2003-A2	B5	RMBS Alternative-A	65535VBV9	D (sf)	CC (sf)

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Nomura Home Equity Loan Inc. Home Equity Loan Trust Series 2006-HE3	US\$1.043 bil asset-backed certificates series 2006-HE3	2006-HE3	M-2	RMBS Subprime	65536QAG3	D (sf)	CC (sf)
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	US\$917.445 mil asset-backed certificates series 2005-FM1	2005-FM1	M-8	RMBS Subprime	65536HAN8	D (sf)	CC (sf)
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-HE1	US\$953.75 mil asset-backed certificates series 2006-HE1	2006-HE1	M-3	RMBS Subprime	65536HCU0	D (sf)	CC (sf)
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	US\$609.252 mil asset-backed certificates series 2006-WF1	2006-WF1	M-6	RMBS Subprime	65536RAK2	D (sf)	CC (sf)
NovaStar Mortgage Funding Trust Series 2006-6	US\$1.25 bil novastar home equity loan asset-backed certificates series 2006-6	2006-6	M-1	RMBS Subprime	66988RAF4	D (sf)	CC (sf)
Opteum Mortgage Acceptance Corporation	US\$802.626 mil asset-backed pass-through certificates series 2005-1	2005-1	M-9	RMBS Alternative-A	68383NAP8	D (sf)	CC (sf)
Option One Mortgage Loan Trust 2007-4	US\$1.2 bil asset-backed certificates series 2007-4	2007-4	M-2	RMBS Subprime	68403FAG1	D (sf)	CC (sf)
Option One Mortgage Loan Trust 2007-FXD2	US\$700 mil asset-backed certificates series 2007-FXD2	2007-FXD2	M-4	RMBS Subprime	68403BAL9	D (sf)	CC (sf)
Ownit Mortgage Loan Asset-Backed Certificates, Series 2006-1	US\$708.313 mil mortgage loan asset-backed certificates series 2006-1	2006-1	M-1	RMBS Alternative-A	69121PCL5	D (sf)	CC (sf)
Park Place Securities, Inc.	US\$2 bil asset-backed pass-through certificates, series 2004-WHQ1	2004-WHQ1	M-7	RMBS Subprime	70069FBX4	D (sf)	CC (sf)
Park Place Securities, Inc.	US\$3.477 bil asset-backed pass-through certificates series 2005-WHQ2	2005-WHQ2	M-7	RMBS Subprime	70069FJA6	D (sf)	CC (sf)
Park Place Securities, Inc.	US\$2.239 bil asset backed pass-through certificates series 2005-WHQ4	2005-WHQ4	M-4	RMBS Subprime	70069FMV6	D (sf)	CC (sf)
PHH Alternative Mortgage Trust, Series 2007-2	US\$599.091 mil mortgage pass-through certificates series 2007-2	2007-2	2-A-1	RMBS Alternative-A	69337HAV3	D (sf)	CCC (sf)
PHH Alternative Mortgage Trust, Series 2007-2	US\$599.091 mil mortgage pass-through certificates series 2007-2	2007-2	2-A-2	RMBS Alternative-A	69337HBA8	D (sf)	CCC (sf)
PHH Alternative Mortgage Trust, Series 2007-2	US\$599.091 mil mortgage pass-through certificates series 2007-2	2007-2	2-A-3	RMBS Alternative-A	69337HBB6	D (sf)	CCC (sf)
PHH Alternative Mortgage Trust, Series 2007-2	US\$599.091 mil mortgage pass-through certificates series 2007-2	2007-2	2-A-4	RMBS Alternative-A	69337HBC4	D (sf)	CCC (sf)
PHH Alternative Mortgage Trust, Series 2007-2	US\$599.091 mil mortgage pass-through certificates series 2007-2	2007-2	2-A-5	RMBS Alternative-A	69337HBD2	D (sf)	CCC (sf)
PHH Alternative Mortgage Trust, Series 2007-3	US\$412.217 mil mortgage pass-through certificates series 2007-3	2007-3	M-1	RMBS Alternative-A	69337MAE0	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2006-B	US\$321.888 mil mortgage pass-through certificates series 2006-B	2006-B	M-3	RMBS Subprime	73316PKL3	D (sf)	CC (sf)

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RALI Series 2003-QS10 Trust	US\$686.937 mil mortgage asset-backed pass-through certificates series 2003-QS10	2003-QS10	B-1	RMBS Alternative-A	76110HDN6	D (sf)	CC (sf)
RALI Series 2004-QA6 Trust	US\$720.298 mil mortgage asset-backed pass-through certificates, series 2004-QA6	2004-QA6	M-1	RMBS Alternative-A	76110HJ26	D (sf)	CCC (sf)
RALI Series 2005-QA13 Trust	US\$560.185 mil mortgage asset-backed pass-through certificates series 2005-QA13	2005-QA13	III-A-1	RMBS Alternative-A	761118PF9	D (sf)	CCC (sf)
RALI Series 2005-QA9 Trust	US\$650.482 mil mortgage asset backed pass through certificates series 2005-QA9	2005-QA9	CB-I-1	RMBS Alternative-A	761118FG8	D (sf)	CCC (sf)
RALI Series 2006-QS16 Trust	US\$752.08 mil mortgage asset-backed pass-through certificates series 2006-QS16	2006-QS16	A-4	RMBS Alternative-A	74922LAD5	D (sf)	CCC (sf)
RALI Series 2007-QS8 Trust	US\$702.846 mil mortgage asset-backed pass-through certificates series 2007-QS8	2007-QS8	A-3	RMBS Alternative-A	74922UAC7	D (sf)	CCC (sf)
RASC Series 2004-KS3 Trust	US\$675 mil home equity mortgage asset-backed pass-through certificates series 2004-KS3	2004-KS3	M-II-3	RMBS Subprime	76110WXH4	D (sf)	CC (sf)
RASC Series 2005-AHL2 Trust	US\$434.239 mil home equity mortgage asset backed pass through certificates series 2005-AHL2	2005-AHL2	M-5	RMBS Subprime	76110W5M4	D (sf)	CC (sf)
RASC Series 2005-KS12 Trust	US\$1.15 bil home equity mortgage asset backed pass through certificates series 2005-KS12	2005-KS12	M-5	RMBS Subprime	753910AH1	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2006-2	US\$801.075 mil home equity loan asset backed notes series 2006-2	2006-2	M-3	RMBS Subprime	759676AM1	D (sf)	CC (sf)
RESI Finance Limited Partnership 2005-A	US\$151.871 mil real estate synthetic investment securities series 2005-A	2005-A	B10	RMBS Risk Transfers	74951PDX3	D (sf)	CC (sf)
RESI Finance Limited Partnership 2005-C	US\$173.652 mil real estate synthetic investment securities series 2005-C	2005-C	B7	RMBS Risk Transfers	76113GAE8	D (sf)	CC (sf)
RESI Finance Limited Partnership 2007-B	US\$14.072 bil real estate synthetic investment notes series 2007-B	2007-B	B3	RMBS Risk Transfers	74951QAA4	D (sf)	CC (sf)
Residential Asset Securitization Trust 2005-A16	US\$249.967 mil mortgage pass-through certificates series 2005-P	2005-P	A-2	RMBS Alternative-A	45660L2U2	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2005-A3	US\$252.254 mil mortgage pass-through certificates series 2005-C	2005-C	B-1	RMBS Alternative-A	45660LHX0	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2005-A4	US\$202.014 mil mortgage pass-through certificates series 2005-D	2005-D	B-1	RMBS Alternative-A	45660LHJ1	D (sf)	CC (sf)
RESIX Finance Limited	US\$6.645 mil resix finance limited credit linked notes series 2005-A-B10	2005-A-B10	B10	RMBS Risk Transfers	76116LBZ6	D (sf)	CC (sf)
RESIX Finance Limited	US\$24.963 mil resix finance limited credit linked notes series 2005-C-B7	2005-C-B7	B7	RMBS Risk Transfers	76116LCG7	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Rating And CreditWatch Actions (cont.)							
RFMSI Series 2004-S4 Trust	US\$460.274 mil mortgage pass-through certificates series 2004-S4	2004-S4	I-B-2	RMBS Prime Jumbo	76111XJG9	D (sf)	CC (sf)
RFMSI Series 2004-S9 Trust	US\$645.894 mil mortgage pass-through certificates series 2004-S9	2004-S9	I-B-1	RMBS Prime Jumbo	76111XPX5	D (sf)	CC (sf)
RFMSI Series 2005-SA2 Trust	US\$500.769 mil mortgage pass-through certificates series 2005-SA2	2005-SA2	M-1	RMBS Prime Jumbo	76111XVS9	D (sf)	CCC (sf)
RFMSI Series 2006-S10 Trust	US\$1.088 bil mortgage pass-through certificates series 2006-S10	2006-S10	I-A-1	RMBS Prime Jumbo	74958DAA6	D (sf)	CCC (sf)
RFMSI Series 2006-S10 Trust	US\$1.088 bil mortgage pass-through certificates series 2006-S10	2006-S10	I-A-2	RMBS Prime Jumbo	74958DAB4	D (sf)	CCC (sf)
RFMSI Series 2006-S10 Trust	US\$1.088 bil mortgage pass-through certificates series 2006-S10	2006-S10	i-A-3	RMBS Prime Jumbo	74958DAC2	D (sf)	CCC (sf)
RFMSI Series 2006-S10 Trust	US\$1.088 bil mortgage pass-through certificates series 2006-S10	2006-S10	I-A-4	RMBS Prime Jumbo	74958DAD0	D (sf)	CCC (sf)
RFMSI Series 2006-S10 Trust	US\$1.088 bil mortgage pass-through certificates series 2006-S10	2006-S10	I-A-5	RMBS Prime Jumbo	74958DAE8	D (sf)	CCC (sf)
RFMSI Series 2006-S10 Trust	US\$1.088 bil mortgage pass-through certificates series 2006-S10	2006-S10	I-A-6	RMBS Prime Jumbo	74958DAF5	D (sf)	CCC (sf)
RFMSI Series 2006-S10 Trust	US\$1.088 bil mortgage pass-through certificates series 2006-S10	2006-S10	I-A-7	RMBS Prime Jumbo	74958DAG3	D (sf)	CCC (sf)
RFMSI Series 2006-S11 Trust	US\$623.228 mil mortgage pass-through certificates series 2006-S11	2006-S11	A-1	RMBS Prime Jumbo	74958FAA1	D (sf)	CCC (sf)
RFMSI Series 2006-S11 Trust	US\$623.228 mil mortgage pass-through certificates series 2006-S11	2006-S11	A-2	RMBS Prime Jumbo	74958FAB9	D (sf)	CCC (sf)
RFMSI Series 2006-S11 Trust	US\$623.228 mil mortgage pass-through certificates series 2006-S11	2006-S11	A-3	RMBS Prime Jumbo	74958FAC7	D (sf)	CCC (sf)
RFMSI Series 2006-S11 Trust	US\$623.228 mil mortgage pass-through certificates series 2006-S11	2006-S11	A-4	RMBS Prime Jumbo	74958FAD5	D (sf)	CCC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass-through certificates series 2006-S5	2006-S5	A-3	RMBS Prime Jumbo	74957EAC1	D (sf)	CC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass-through certificates series 2006-S5	2006-S5	A-4	RMBS Prime Jumbo	74957EAD9	D (sf)	CC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass-through certificates series 2006-S5	2006-S5	A-7	RMBS Prime Jumbo	74957EAG2	D (sf)	CC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass-through certificates series 2006-S5	2006-S5	A-9	RMBS Prime Jumbo	74957EAJ6	D (sf)	CC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass-through certificates series 2006-S5	2006-S5	A-12	RMBS Prime Jumbo	74957EAM9	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Rating And CreditWatch Actions (cont.)							
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass through certificates series 2006-S5	2006-S5	A-13	RMBS Prime Jumbo	74957EAN7	D (sf)	CC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass through certificates series 2006-S5	2006-S5	A-14	RMBS Prime Jumbo	74957EAP2	D (sf)	CC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass through certificates series 2006-S5	2006-S5	A-15	RMBS Prime Jumbo	74957EAQ0	D (sf)	CC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass through certificates series 2006-S5	2006-S5	A-17	RMBS Prime Jumbo	74957EAS6	D (sf)	CC (sf)
RFMSI Series 2006-S5 Trust	US\$678.078 mil mortgage pass through certificates series 2006-S5	2006-S5	A-18	RMBS Prime Jumbo	74957EAT4	D (sf)	CC (sf)
RFMSI Series 2006-SA3 Trust	US\$350.876 mil mortgage pass through certificates series 2006-SA3	2006-SA3	II-A-1	RMBS Prime Jumbo	749575AB2	D (sf)	CCC (sf)
RFMSI Series 2006-SA3 Trust	US\$350.876 mil mortgage pass through certificates series 2006-SA3	2006-SA3	II-A-2	RMBS Prime Jumbo	749575AC0	D (sf)	CCC (sf)
RFMSI Series 2006-SA3 Trust	US\$350.876 mil mortgage pass through certificates series 2006-SA3	2006-SA3	II-A-3	RMBS Prime Jumbo	749575AD8	D (sf)	CCC (sf)
RFMSI Series 2007-S7 Trust	US\$419.108 mil mortgage pass-through certificates series 2007-S7	2007-S7	A-1	RMBS Prime Jumbo	76200RAA6	D (sf)	CCC (sf)
RFMSI Series 2007-S7 Trust	US\$419.108 mil mortgage pass-through certificates series 2007-S7	2007-S7	A-3	RMBS Prime Jumbo	76200RAC2	D (sf)	CCC (sf)
RFMSI Series 2007-S7 Trust	US\$419.108 mil mortgage pass-through certificates series 2007-S7	2007-S7	A-8	RMBS Prime Jumbo	76200RAH1	D (sf)	CCC (sf)
RFMSI Series 2007-S7 Trust	US\$419.108 mil mortgage pass-through certificates series 2007-S7	2007-S7	A-10	RMBS Prime Jumbo	76200RAK4	D (sf)	CCC (sf)
SAACO Series 2005-NC4 Trust	US\$692.714 mil asset-backed pass-through certificates series 2005-NC4	2005-NC4	M-7	RMBS Subprime	78514RAK1	D (sf)	CC (sf)
Securitized Asset Backed Receivables LLC Trust 2005-EC1	US\$350.489 mil mortgage pass through certificates series 2005-EC1	2005-EC1	M-4	RMBS Subprime	81375WDG8	D (sf)	CC (sf)
Securitized Asset Backed Receivables LLC Trust 2007-NC2	US\$836.022 mil mortgage pass-through certificates series 2007-NC2	2007-NC2	M-1	RMBS Subprime	81378GAE8	D (sf)	CC (sf)
Sequoia Mortgage Trust 2007-3	US\$746.936 mil mortgage pass through certificates series 2007-3	2007-3	2A-A1	RMBS Prime Jumbo	81744MAM4	D (sf)	CC (sf)
SG Mortgage Securities Trust 2007-NC1	US\$354.435 mil asset backed certificates series 2007-NC1	2007-NC1	M-1	RMBS Subprime	78420RAC2	D (sf)	CC (sf)
Soundview Home Loan Trust 2005-1	US\$768.275 mil asset backed certificates series 2005-1	2005-1	M-6	RMBS Subprime	83611MCS5	D (sf)	CC (sf)
Soundview Home Loan Trust 2006-2	US\$810.101 mil asset-backed certificates series 2006-2	2006-2	M-6	RMBS Subprime	83611MN4	D (sf)	CC (sf)
Soundview Home Loan Trust 2007-WMC1	US\$1.15 bil asset-backed certificates series 2007-WMC1	2007-WMC1	M-1	RMBS Subprime	83612NAG0	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Rating And CreditWatch Actions (cont.)							
Specialty Underwriting and Residential Finance Trust, Series 2006-BC5	US\$829.099 mil mortgage loan asset backed certificates series 2006-BC5	2006-BC5	M-2	RMBS Subprime	84751NAH7	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust Series 2005-12	US\$716.829 mil mortgage pass through certificates series 2005-12	2005-12	B-1	RMBS Prime Jumbo	863579TA6	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust Series 2005-15	US\$1.043 bil mortgage pass-through certificates series 2005-15	2005-15	B-1	RMBS Prime Jumbo	863579UW6	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust Series 2005-5	US\$501.387 mil mortgage pass-through certificates, series 2005-5	2005-5	M2	RMBS Alternative-A	863579QT8	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust Series 2007-3	US\$1.151 bil mortgage pass-through certificates series 2007-3	2007-3	2-A1	RMBS Alternative-A	86363GAD6	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-9	US\$735.362 mil mortgage pass-through certificates, series 2005-9	2005-9	B2	RMBS Alternative-A	863579RB6	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2007-9	US\$535.444 mil mortgage pass through certificates series 2007-9	2007-9	2-A1	RMBS Alternative-A	86364JAD9	D (sf)	CCC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR2	US\$761.04 mil mortgage pass-through certificates series 2006-AR2	2006-AR2	B-1	RMBS Alternative-A	86359LSQ3	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR3	US\$2.545 bil mortgage pass through certificates series 2006-AR3	2006-AR3	III-A-3	RMBS Alternative-A	86360KBL1	D (sf)	CCC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR7	US\$2.867 bil mortgage pass through certificates series 2006-AR7	2006-AR7	B-1	RMBS Alternative-A	86361HAU8	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2007-AR1	US\$687.284 mil mortgage pass-through certificates series 2007-AR1	2007-AR1	II-B-1	RMBS Alternative-A	86362XAS7	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2007-AR3	US\$1.66 bil mortgage pass-through certificates series 2007-AR3	2007-AR3	I-B-2	RMBS Alternative-A	86363NAH2	D (sf)	CC (sf)
Structured Asset Securities Corp.	US\$646.507 mil mortgage pass through certificates series 2003-31A	2003-31A	B3	RMBS Prime Jumbo	86359A3M3	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC1	US\$1.191 bil mortgage pass-through certificates series 2007-BC1	2007-BC1	M3	RMBS Subprime	86362PAJ4	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC3	US\$808.513 mil mortgage-pass through certificates series 2007-BC3	2007-BC3	1-M3	RMBS Subprime	86363WAN9	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC3	US\$808.513 mil mortgage-pass through certificates series 2007-BC3	2007-BC3	2-M3	RMBS Subprime	86363WAP4	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	US\$900.548 mil mortgage pass through certificates series 2007-MLN1	2007-MLN1	M6	RMBS Subprime	863613AL9	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	US\$271.843 mil mortgage pass-through certificates series 2006-RF3	2006-RF3	B2-II	RMBS Re-Performing	863592AV3	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-RF2	US\$80.838 mil mortgage pass-through certificates series 2007-RF2	2007-RF2	B2	RMBS Re-Performing	86365CAE1	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Rating And CreditWatch Actions (cont.)							
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2008-RF1	US\$107.412 mil mortgage pass-through certificates series 2008-RF1	2008-RF1	B2	RMBS Re-Performing	86362DAE2	D (sf)	CCC (sf)
Structured Asset Securities Corporation Trust 2005-1	US\$1.3 bil mortgage pass-through certificates, series 2005-1	2005-1	B2	RMBS Prime Jumbo	86359B3R0	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2005-4	US\$1.454 bil mortgage pass-through certificates series 2005-4	2005-4	B-2	RMBS Prime Jumbo	885220JX2	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2006-1	US\$1.95 bil mortgage loan pass-through certificates series 2006-1	2006-1	B-1	RMBS Prime Jumbo	885220KK8	D (sf)	CCC (sf)
WaMu Asset Backed Certificates Series 2007-HE3 Trust	US\$1.152 bil wamu asset backed certificates series 2007-HE3	2007-HE3	M-3	RMBS Subprime	93364EAJ3	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust	US\$1.02 bil wamu mortgage pass-through certificates series 2006-AR3	2006-AR3	B-3	RMBS Alternative-A	92925CDH2	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2003-AR2 Trust	US\$453.073 mil wamu mortgage pass-through certificates series 2003-AR2	2003-AR2	B-3	RMBS Prime Jumbo	929227F43	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2004-AR5 Trust	US\$499.898 mil wamu mortgage pass-through certificates series 2004-AR5	2004-AR5	B-5	RMBS Prime Jumbo	92922FSJ8	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2004-CB2 Trust	US\$326.529 mil wamu mortgage pass-through certificates series 2004-CB2	2004-CB2	B-4	RMBS Prime Jumbo	92922FUK2	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR8 Trust	US\$3.03 bil WaMu mortgage pass-through certificates series 2005-AR8	2005-AR8	B-7	RMBS Alternative-A	92922FT57	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2006-AR1 Trust	US\$1.516 bil mortgage pass-through certificates series 2006-AR1	2006-AR1	B-3	RMBS Alternative-A	92925CCL4	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust	US\$1.637 bil wamu mortgage pass-through certificates series 2006-AR11	2006-AR11	CA-1B2	RMBS Alternative-A	93363TAH5	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust	US\$1.637 bil wamu mortgage pass-through certificates series 2006-AR11	2006-AR11	CA-1B3	RMBS Alternative-A	93363TAJ1	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust	US\$1.637 bil wamu mortgage pass-through certificates series 2006-AR11	2006-AR11	CA-1B4	RMBS Alternative-A	93363TAK8	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2007-HY1 Trust	US\$3.041 bil mortgage pass-through certificates series 2007-HY1	2007-HY1	1-A1	RMBS Prime Jumbo	92925VAA8	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2007-HY3	US\$3.002 bil mortgage pass-through certificates series 2007-HY3	2007-HY3	3-A4	RMBS Prime Jumbo	933634AH0	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR12 Trust	US\$1.713 bil mortgage pass-through certificates series 2006-AR12	2006-AR12	3-B-1	RMBS Prime Jumbo	93363NAV7	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR8 Trust	US\$1.222 bil wamu mortgage pass-through certificates series 2006-AR8	2006-AR8	1-A5	RMBS Prime Jumbo	93362FAE3	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Rating And CreditWatch Actions (cont.)								
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-1 Trust	US\$243.644 mil washington mutual mortgage pass through certificates series 2007-1	2007-1	I-A-2	RMBS Alternative-A	93935PAB5	D (sf)	CC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-1 Trust	US\$243.644 mil washington mutual mortgage pass through certificates series 2007-1	2007-1	I-A-6	RMBS Alternative-A	93935PAF6	D (sf)	CC (sf)	
Washington Mutual Mortgage Securities Corp	US\$778.689 mil washington mutual mortgage pass through certificates wmalt 2006-1	2006-1	1-A-2	RMBS Alternative-A	93934FKJ0	D (sf)	CC (sf)	
Wells Fargo Home Equity Asset-Backed Securities 2006-3 Trust	US\$866.965 mil home equity asset backed certificates series 2006-3	2006-3	M-3	RMBS Subprime	9497EBAF6	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2004-G Trust	US\$417.087 mil mortgage pass-through certificates series 2004-G	2004-G	B-3	RMBS Prime Jumbo	94978JAH2	D (sf)	B+ (sf)	
Wells Fargo Mortgage Backed Securities 2004-G Trust	US\$417.087 mil mortgage pass-through certificates series 2004-G	2004-G	B-4	RMBS Prime Jumbo	94978JAJ8	D (sf)	CCC (sf)	
Wells Fargo Mortgage Backed Securities 2004-G Trust	US\$417.087 mil mortgage pass-through certificates series 2004-G	2004-G	B-2	RMBS Prime Jumbo	94978JAG4	A- (sf)/Watch Neg	A- (sf)	
Wells Fargo Mortgage Backed Securities 2004-G Trust	US\$417.087 mil mortgage pass-through certificates series 2004-G	2004-G	B-1	RMBS Prime Jumbo	94978JAF6	AA (sf)/Watch Neg	AA (sf)	
Wells Fargo Mortgage Backed Securities 2004-G Trust	US\$417.087 mil mortgage pass-through certificates series 2004-G	2004-G	A-1	RMBS Prime Jumbo	94978JAA7	AAA (sf)/Watch Neg	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2004-G Trust	US\$417.087 mil mortgage pass-through certificates series 2004-G	2004-G	A-2	RMBS Prime Jumbo	94978JAB5	AAA (sf)/Watch Neg	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2004-G Trust	US\$417.087 mil mortgage pass-through certificates series 2004-G	2004-G	A-3	RMBS Prime Jumbo	94978JAC3	AAA (sf)/Watch Neg	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2004-G Trust	US\$417.087 mil mortgage pass-through certificates series 2004-G	2004-G	A-4	RMBS Prime Jumbo	94978JAD1	AAA (sf)/Watch Neg	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2004-O Trust	US\$700.153 mil mortgage pass-through certificates series 2004-O	2004-O	B-5	RMBS Prime Jumbo	949758AB2	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2004-Q Trust	US\$677.972 mil mortgage pass-through certificates series 2004-Q	2004-Q	B-4	RMBS Prime Jumbo	94978LAL8	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2004-R Trust	US\$641.321 mil mortgage pass-through certificates series 2004-R	2004-R	B-3	RMBS Prime Jumbo	94981GAL4	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2004-S Trust	US\$1.777 bil mortgage pass-through certificates series 2004-S	2004-S	B-4	RMBS Prime Jumbo	94981WAM7	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2005-9 Trust	US\$900.381 mil mortgage pass through certificates series 2005-9	2005-9	B-2	RMBS Prime Jumbo	94982WBJ2	D (sf)	CCC (sf)	
Wells Fargo Mortgage Backed Securities 2005-AR1 Trust	US\$1 bil mortgage pass-through certificates series 2005-AR1	2005-AR1	II-B-3	RMBS Prime Jumbo	949781AM0	D (sf)	CC (sf)	

U.S. RMBS Classes Affected By The Oct. 21, 2011, Rating And CreditWatch Actions

Rating And CreditWatch Actions (cont.)							
Wells Fargo Mortgage Backed Securities 2005-AR13 Trust	US\$1.501 bil mortgage pass through certificates series 2005-AR13 Trust	2005-AR13	B-2	RMBS Prime Jumbo	94983DAR6	D (sf)	CC (sf)
Yale Mortgage Loan Trust 2007-1	US\$106.389 mil mortgage pass-through (REMIC) certificates series 2007-1	2007-1	M-2	RMBS Outside the Guidelines	984582AC0	D (sf)	CC (sf)

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