

Structured Finance **Research**

U.S. Subprime RMBS Classes Affected By Oct. 21, 2011, Rating Actions

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The following tables provide the issuers, series, and CUSIPs for the classes of U.S. subprime residential mortgage-backed securities (RMBS) transactions affected by the Oct. 21, 2011, rating actions. For the related press release, please see "421 Ratings Lowered, 430 Ratings Affirmed, And One Rating Withdrawn On 107 U.S. RMBS Subprime Deals Issued In 2005-2007," published Oct. 21, 2011.

Rating Actions

Transaction	Series	Class	Collateral	CUSIP	Rating		
					To	From	
2005-CB5 Trust	2005-CB5	AV-2	RMBS Subprime	12489WMT8	A (sf)	AAA (sf)	Watch Neg
2005-CB5 Trust	2005-CB5	AV-3	RMBS Subprime	12489WMU5	A (sf)	AAA (sf)	Watch Neg
2005-CB5 Trust	2005-CB5	AF-2	RMBS Subprime	12489WMW1	A- (sf)	AAA (sf)	Watch Neg
2005-CB5 Trust	2005-CB5	AF-3	RMBS Subprime	12489WMX9	A- (sf)	AAA (sf)	Watch Neg
2005-CB5 Trust	2005-CB5	AF-4	RMBS Subprime	12489WMY7	A- (sf)	AAA (sf)	Watch Neg
2005-CB5 Trust	2005-CB5	M-1	RMBS Subprime	12489WMZ4	B- (sf)	A+ (sf)	Watch Neg
2005-CB5 Trust	2005-CB5	M-2	RMBS Subprime	12489WNA8	CCC (sf)	B+ (sf)	Watch Neg
2005-CB5 Trust	2005-CB5	M-3	RMBS Subprime	12489WNB6	CC (sf)	B- (sf)	Watch Neg
2005-CB5 Trust	2005-CB5	M-4	RMBS Subprime	12489WNC4	CC (sf)	CCC (sf)	
2005-CB5 Trust	2005-CB5	M-5	RMBS Subprime	12489WND2	CC (sf)	CCC (sf)	
Aames Mortgage Investment Trust 2005-1	2005-1	M3	RMBS Subprime	00252FBA8	AA (sf)	AA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-1	2005-1	M4	RMBS Subprime	00252FBB6	AA (sf)	AA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-1	2005-1	M5	RMBS Subprime	00252FBC4	AA- (sf)	AA- (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-1	2005-1	M6	RMBS Subprime	00252FBD2	B+ (sf)	BBB+ (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-1	2005-1	M7	RMBS Subprime	00252FBE0	CCC (sf)	B- (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-2	2005-2	M2	RMBS Subprime	126673K92	AA+ (sf)	AA+ (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-2	2005-2	M3	RMBS Subprime	126673L26	AA (sf)	AA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-2	2005-2	M4	RMBS Subprime	126673L34	BB (sf)	BB (sf)	Watch Neg

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Aames Mortgage Investment Trust 2005-2	2005-2	M5	RMBS Subprime	126673L42	CCC (sf)	B- (sf)	Watch Neg
ABFC 2005-AQ1 Trust	2005-AQ1	A-4	RMBS Subprime	04542BMS8	A+ (sf)	AAA (sf)	Watch Neg
ABFC 2005-AQ1 Trust	2005-AQ1	A-5	RMBS Subprime	04542BMT6	A- (sf)	AAA (sf)	Watch Neg
ABFC 2005-AQ1 Trust	2005-AQ1	A-6	RMBS Subprime	04542BMU3	AA- (sf)	AAA (sf)	Watch Neg
ABFC 2005-AQ1 Trust	2005-AQ1	M-1	RMBS Subprime	04542BMV1	CC (sf)	AA (sf)	Watch Neg
ABFC 2005-AQ1 Trust	2005-AQ1	M-2	RMBS Subprime	04542BMW9	CC (sf)	BB (sf)	Watch Neg
ABFC 2005-AQ1 Trust	2005-AQ1	M-3	RMBS Subprime	04542BMX7	CC (sf)	B- (sf)	Watch Neg
ABFC 2005-AQ1 Trust	2005-AQ1	M-4	RMBS Subprime	04542BMY5	CC (sf)	B- (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-2	2005-2	A-1	RMBS Subprime	004375CZ2	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-2	2005-2	A-2C	RMBS Subprime	004375DC2	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-2	2005-2	M-1	RMBS Subprime	004375DD0	AA+ (sf)	AA+ (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-2	2005-2	M-2	RMBS Subprime	004375DE8	AA (sf)	AA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-2	2005-2	M-3	RMBS Subprime	004375DF5	A+ (sf)	A+ (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-2	2005-2	M-4	RMBS Subprime	004375DG3	BB (sf)	BBB- (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-2	2005-2	M-5	RMBS Subprime	004375DH1	CCC (sf)	B- (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	A-1	RMBS Subprime	004375ED9	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	A-2C	RMBS Subprime	004375DS7	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	A-2D	RMBS Subprime	004375DT5	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	M-1	RMBS Subprime	004375DU2	AA+ (sf)	AA+ (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	M-2	RMBS Subprime	004375DV0	AA (sf)	AA+ (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	M-3	RMBS Subprime	004375DW8	B+ (sf)	AA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	M-4	RMBS Subprime	004375DX6	CCC (sf)	AA- (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	M-5	RMBS Subprime	004375DY4	CCC (sf)	BBB (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-3	2005-3	M-6	RMBS Subprime	004375DZ1	CCC (sf)	B (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-4	2005-4	A-1A	RMBS Subprime	004375EE7	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-4	2005-4	A-2C	RMBS Subprime	004375EH0	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-4	2005-4	A-2D	RMBS Subprime	004375EJ6	AAA (sf)	AAA (sf)	Watch Neg

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Accredited Mortgage Loan Trust 2005-4	2005-4	M-1	RMBS Subprime	004375EK3	B- (sf)	AA+ (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-4	2005-4	M-2	RMBS Subprime	004375EL1	CCC (sf)	BB- (sf)	Watch Neg
Accredited Mortgage Loan Trust 2006-1	2006-1	A-3	RMBS Subprime	004375EW7	B+ (sf)	B+ (sf)	Watch Neg
Accredited Mortgage Loan Trust 2006-2	2006-2	A-3	RMBS Subprime	00437NAC6	BB (sf)	BB (sf)	Watch Neg
ACE Securities Corp Home Equity Loan Trust Series 2006ASAP4	2006 ASAP4	A-1	RMBS Subprime	00441UAA8	CCC (sf)	BB+ (sf)	Watch Neg
ACE Securities Corp Home Equity Loan Trust Series 2006ASAP4	2006 ASAP4	A-2B	RMBS Subprime	00441UAC4	BBB+ (sf)	A (sf)	Watch Neg
ACE Securities Corp Home Equity Loan Trust Series 2006ASAP4	2006 ASAP4	A-2C	RMBS Subprime	00441UAD2	CCC (sf)	BB (sf)	Watch Neg
ACE Securities Corp Home Equity Loan Trust Series 2006ASAP4	2006 ASAP4	A-2D	RMBS Subprime	00441UAE0	CCC (sf)	BB (sf)	Watch Neg
ACE Securities Corp Home Equity Loan Trust Series 2006ASAP4	2006 ASAP4	M-1	RMBS Subprime	00441UAF7	CC (sf)	CCC (sf)	
ACE Securities Corp, Home Equity Loan Trust, Series 2006-HE2	2006-HE2	A-1	RMBS Subprime	004421YR8	B- (sf)	B- (sf)	Watch Neg
ACE Securities Corp, Home Equity Loan Trust, Series 2006-HE2	2006-HE2	A-2C	RMBS Subprime	004421YU1	B- (sf)	B- (sf)	Watch Neg
ACE Securities Corp, Home Equity Loan Trust, Series 2006-HE2	2006-HE2	A-2D	RMBS Subprime	004421YV9	B- (sf)	B- (sf)	Watch Neg
ACE Securities Corp, Home Equity Loan Trust, Series 2006-HE2	2006-HE2	M-1	RMBS Subprime	004421YW7	CC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	A-2B	RMBS Subprime	00441QAC3	BB (sf)	BBB (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	M-2	RMBS Subprime	00441QAG4	CC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	M-3	RMBS Subprime	00441QAH2	CC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	M-4	RMBS Subprime	00441QAJ8	CC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-1	RMBS Subprime	004421PQ0	AA+ (sf)	AA+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-2	RMBS Subprime	004421PR8	AA (sf)	AA (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-3	RMBS Subprime	004421PS6	AA- (sf)	AA- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-4	RMBS Subprime	004421PT4	BBB+ (sf)	BBB+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-5	RMBS Subprime	004421PU1	B- (sf)	B (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-7	RMBS Subprime	004421PW7	CC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-8	RMBS Subprime	004421PX5	CC (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP1	2006-OP1	A-1A	RMBS Subprime	00442PAA8	BBB+ (sf)	BBB+ (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP1	2006-OP1	A-1B	RMBS Subprime	00442PAB6	AA- (sf)	AA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP1	2006-OP1	A-2B	RMBS Subprime	00442PAD2	AAA (sf)	AAA (sf)	Watch Neg

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ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP1	2006-OP1	A-2C	RMBS Subprime	00442PAE0	BB- (sf)	BBB (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP1	2006-OP1	A-2D	RMBS Subprime	00442PAF7	BB- (sf)	BBB (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP1	2006-OP1	M-1	RMBS Subprime	00442PAG5	CCC (sf)	B- (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP1	2006-OP1	M-2	RMBS Subprime	00442PAH3	CC (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP1	2006-OP1	M-3	RMBS Subprime	00442PAJ9	CC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2006-OP2	2006-OP2	A-1	RMBS Subprime	00441YAA0	B+ (sf)	BBB+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2006-OP2	2006-OP2	A-2B	RMBS Subprime	00441YAC6	B- (sf)	BBB (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2006-OP2	2006-OP2	A-2C	RMBS Subprime	00441YAD4	B- (sf)	BBB (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2006-OP2	2006-OP2	A-2D	RMBS Subprime	00441YAE2	B- (sf)	BBB (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2006-OP2	2006-OP2	M-2	RMBS Subprime	00441YAG7	CC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2005-5	IA3	RMBS Subprime	00764MHB6	AA (sf)	AA+ (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2005-5	IA4	RMBS Subprime	00764MHC4	AA- (sf)	AA- (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2005-5	IIA	RMBS Subprime	00764MHD2	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2005-5	M1	RMBS Subprime	00764MHE0	B- (sf)	B+ (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2005-5	M2	RMBS Subprime	00764MHF7	CC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2005-5	M-3	RMBS Subprime	00764MHG5	CC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust 2005-2	2005-2	IA3	RMBS Subprime	00764MEY9	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-2	2005-2	IIA2	RMBS Subprime	00764MFA0	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-2	2005-2	M1	RMBS Subprime	00764MFB8	AA+ (sf)	AA+ (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-2	2005-2	M2	RMBS Subprime	00764MFC6	A+ (sf)	A+ (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-2	2005-2	M3	RMBS Subprime	00764MFD4	B- (sf)	B+ (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-3	2005-3	A3	RMBS Subprime	00764MFQ5	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-3	2005-3	M1	RMBS Subprime	00764MFR3	AA+ (sf)	AA+ (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-3	2005-3	M2	RMBS Subprime	00764MFS1	BB (sf)	BBB (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-3	2005-3	M3	RMBS Subprime	00764MFT9	CCC (sf)	B- (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2006-1	2006-1	A2	RMBS Subprime	00764SAB0	CCC (sf)	B (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2006-1	2006-1	A3	RMBS Subprime	00764SAC8	CCC (sf)	B (sf)	Watch Neg

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Argent Securities Inc.	2005-W3	A-1	RMBS Subprime	040104NX5	BBB (sf)	BBB (sf)	Watch Neg
Argent Securities Inc.	2005-W3	A-2C	RMBS Subprime	040104PA3	A (sf)	A (sf)	Watch Neg
Argent Securities Inc.	2005-W3	A-2D	RMBS Subprime	040104PB1	BBB (sf)	BBB (sf)	Watch Neg
Argent Securities Inc.	2005-W3	M-1	RMBS Subprime	040104PC9	B- (sf)	B- (sf)	Watch Neg
Argent Securities Inc.	2005-W3	M-2	RMBS Subprime	040104PD7	CC (sf)	CCC (sf)	
Argent Securities Inc.	2005-W3	M-3	RMBS Subprime	040104PE5	CC (sf)	CCC (sf)	
Asset Backed Securities Corporation, Home Equity Loan Trust, Series NC 2006-HE4	NC2006-HE4	A1	RMBS Subprime	04544GAA7	AA+ (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation, Home Equity Loan Trust, Series NC 2006-HE4	NC2006-HE4	A1A	RMBS Subprime	04544GAB5	A+ (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation, Home Equity Loan Trust, Series NC 2006-HE4	NC2006-HE4	A2	RMBS Subprime	04544GAC3	A (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation, Home Equity Loan Trust, Series NC 2006-HE4	NC2006-HE4	A5	RMBS Subprime	04544GAF6	BBB+ (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation, Home Equity Loan Trust, Series NC 2006-HE4	NC2006-HE4	A6	RMBS Subprime	04544GAG4	BBB+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-CL1	2005-CL1	A-1	RMBS Subprime	073879U97	A (sf)	A (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-CL1	2005-CL1	A-2	RMBS Subprime	073879V21	BB- (sf)	BBB (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-CL1	2005-CL1	M-2	RMBS Subprime	073879V54	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-CL1	2005-CL1	M-3	RMBS Subprime	073879V62	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE7	2006-HE7	II-1A-1	RMBS Subprime	07388HAN9	B+ (sf)	A- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE7	2006-HE7	II-1A-2	RMBS Subprime	07388HAP4	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE7	2006-HE7	II-1A-3	RMBS Subprime	07388HAQ2	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE7	2006-HE7	II-2A	RMBS Subprime	07388HAR0	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE7	2006-HE7	II-M-1	RMBS Subprime	07388HAS8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE9	2006-HE9	I-A-1	RMBS Subprime	07389MAA5	A- (sf)	AA- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE9	2006-HE9	1-A-2	RMBS Subprime	07389MAB3	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE9	2006-HE9	1-A-3	RMBS Subprime	07389MAC1	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE9	2006-HE9	II-A	RMBS Subprime	07389MAD9	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE9	2006-HE9	III-A	RMBS Subprime	07389MAE7	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE9	2006-HE9	M-2	RMBS Subprime	07389MAG2	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	A-1	RMBS Subprime	144539AA1	BBB+ (sf)	AAA (sf)	Watch Neg

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Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	A-2	RMBS Subprime	144539AB9	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	A-3	RMBS Subprime	144539AC7	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	A-4	RMBS Subprime	144539AD5	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	A-5	RMBS Subprime	144539AE3	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	M-1	RMBS Subprime	144539AF0	CC (sf)	BBB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	M-2	RMBS Subprime	144539AG8	CC (sf)	B (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	M-3	RMBS Subprime	144539AH6	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	A-2	RMBS Subprime	14453EAB8	B+ (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	A-3	RMBS Subprime	14453EAC6	B- (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	A-4	RMBS Subprime	14453EAD4	B- (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	M-1	RMBS Subprime	14453EAE2	CCC (sf)	AA+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	M-2	RMBS Subprime	14453EAF9	CC (sf)	A+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	M-3	RMBS Subprime	14453EAG7	CC (sf)	BBB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	M-4	RMBS Subprime	14453EAH5	CC (sf)	BB- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	M-5	RMBS Subprime	14453EAJ1	CC (sf)	B- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	M-6	RMBS Subprime	14453EAK8	CC (sf)	B- (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2006-CB8	2006-CB8	A-2A	RMBS Subprime	1248P1AB0	A+ (sf)	A+ (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2006-CB8	2006-CB8	A-2B	RMBS Subprime	1248P1AC8	B- (sf)	B- (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2006-CB8	2006-CB8	M-1	RMBS Subprime	1248P1AF1	CC (sf)	CCC (sf)	
CIT Mortgage Loan Trust 2007-1	2007-1	1-A	RMBS Subprime	12559QAA0	B- (sf)	BB+ (sf)	Watch Neg
CIT Mortgage Loan Trust 2007-1	2007-1	2-A-1	RMBS Subprime	12559QAB8	A- (sf)	A- (sf)	Watch Neg
CIT Mortgage Loan Trust 2007-1	2007-1	2-A-2	RMBS Subprime	12559QAC6	B- (sf)	BBB- (sf)	Watch Neg
CIT Mortgage Loan Trust 2007-1	2007-1	2-A-3	RMBS Subprime	12559QAD4	CCC (sf)	BB+ (sf)	Watch Neg
CIT Mortgage Loan Trust 2007-1	2007-1	1-M1	RMBS Subprime	12559QAF9	CCC (sf)	B- (sf)	Watch Neg
CIT Mortgage Loan Trust 2007-1	2007-1	2-M1	RMBS Subprime	12559QAG7	CCC (sf)	B- (sf)	Watch Neg
CIT Mortgage Loan Trust 2007-1	2007-1	1-M3	RMBS Subprime	12559QAK8	CC (sf)	CCC (sf)	
CIT Mortgage Loan Trust 2007-1	2007-1	2-M3	RMBS Subprime	12559QAL6	CC (sf)	CCC (sf)	

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CIT Mortgage Loan Trust 2007-1	2007-1	1-M4	RMBS Subprime	12559QAM4	CC (sf)	CCC (sf)	
CIT Mortgage Loan Trust 2007-1	2007-1	2-M4	RMBS Subprime	12559QAN2	CC (sf)	CCC (sf)	
CIT Mortgage Loan Trust 2007-1	2007-1	1-M5	RMBS Subprime	12559QAP7	CC (sf)	CCC (sf)	
CIT Mortgage Loan Trust 2007-1	2007-1	2-M5	RMBS Subprime	12559QAQ5	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2006-HE2	2006-HE2	A-1	RMBS Subprime	17309LAA3	A (sf)	AA- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2006-HE2	2006-HE2	A2-C	RMBS Subprime	17309LAD7	BBB+ (sf)	A+ (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2006-HE2	2006-HE2	A2-D	RMBS Subprime	17309LAE5	BBB+ (sf)	A+ (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2006-HE2	2006-HE2	M-1	RMBS Subprime	17309LAF2	CCC (sf)	BB (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2006-HE2	2006-HE2	M-2	RMBS Subprime	17309LAG0	CCC (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2006-HE2	2006-HE2	M-3	RMBS Subprime	17309LAH8	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2006-HE2	2006-HE2	M-4	RMBS Subprime	17309LAJ4	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-11	2005-11	AF-3	RMBS Subprime	126670CH9	CCC (sf)	B (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	AF-4	RMBS Subprime	126670CJ5	CCC (sf)	B (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	AF-5A	RMBS Subprime	126670CK2	CCC (sf)	B (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	AF-6	RMBS Subprime	126670CLO	CCC (sf)	B (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MF-2	RMBS Subprime	126670CN6	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MF-3	RMBS Subprime	126670CP1	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MF-4	RMBS Subprime	126670CQ9	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MF-5	RMBS Subprime	126670CR7	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-11	2005-11	2-AV-1	RMBS Subprime	126670CW6	AAA (sf)	AAA (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	3-AV-2	RMBS Subprime	126670CY2	AAA (sf)	AAA (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	3-AV-3	RMBS Subprime	126670CZ9	AAA (sf)	AAA (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MV-1	RMBS Subprime	126670DA3	A (sf)	A (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MV-2	RMBS Subprime	126670DB1	B (sf)	B (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MV-6	RMBS Subprime	126670DF2	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MV-7	RMBS Subprime	126670DG0	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MF-1	RMBS Subprime	126670GU6	CC (sf)	CCC (sf)	

U.S. Subprime RMBS Classes Affected By Oct. 21, 2011, Rating Actions

CWABS Asset Backed Certificates Trust 2005-13	2005-13	MF-2	RMBS Subprime	126670GV4	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MF-3	RMBS Subprime	126670GW2	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-13	2005-13	2-AV-1	RMBS Subprime	126670HD3	B (sf)	B (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-13	2005-13	3-AV-3	RMBS Subprime	126670HG6	BB- (sf)	BB- (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-13	2005-13	3-AV-4	RMBS Subprime	126670HH4	B (sf)	B (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MV-3	RMBS Subprime	126670HL5	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MV-4	RMBS Subprime	126670HM3	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-16	2005-16	3-AV	RMBS Subprime	126670PC6	BBB (sf)	BBB (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-16	2005-16	4-AV-3	RMBS Subprime	126670PF9	BB (sf)	BB (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-16	2005-16	4-AV-4	RMBS Subprime	126670PG7	BB (sf)	BB (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-16	2005-16	MV-4	RMBS Subprime	126670PL6	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-16	2005-16	MV-5	RMBS Subprime	126670PM4	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-16	2005-16	1-AF	RMBS Subprime	126670NV6	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-16	2005-16	2-AF-2	RMBS Subprime	126670NX2	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-16	2005-16	2-AF-3	RMBS Subprime	126670NY0	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-16	2005-16	2-AF-4	RMBS Subprime	126670NZ7	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-16	2005-16	2-AF-5	RMBS Subprime	126670PA0	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-7	2005-7	AF-3	RMBS Subprime	126673Y63	AA+ (sf)	AAA (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-7	2005-7	AF-4	RMBS Subprime	126673Y71	BB- (sf)	BB- (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-7	2005-7	AF-5W	RMBS Subprime	126673Y89	BB- (sf)	BB- (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-7	2005-7	AF-6	RMBS Subprime	126673Y97	BB- (sf)	BB- (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MF-3	RMBS Subprime	126673Z47	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MF-4	RMBS Subprime	126673Z54	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-7	RMBS Subprime	1266732N1	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2006-21	2006-21	1-A	RMBS Subprime	12667LAA0	CCC (sf)	B+ (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2006-21	2006-21	2-A-2	RMBS Subprime	12667LAC6	A (sf)	A (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2006-21	2006-21	2-A-3	RMBS Subprime	12667LAD4	CCC (sf)	B- (sf)	Watch Neg

U.S. Subprime RMBS Classes Affected By Oct. 21, 2011, Rating Actions

CWABS Asset Backed Certificates Trust 2006-21	2006-21	2-A-4	RMBS Subprime	12667LAE2	CCC (sf)	B- (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2006-21	2006-21	M-2	RMBS Subprime	12667LAG7	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2006-21	2006-21	M-3	RMBS Subprime	12667LAH5	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2006-21	2006-21	M-4	RMBS Subprime	12667LAJ1	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2006-21	2006-21	M-5	RMBS Subprime	12667LAK8	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	1-AF-3	RMBS Subprime	126670MA3	BB- (sf)	BB+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	1-AF-4	RMBS Subprime	126670MB1	BB- (sf)	BB+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	1-AF-6	RMBS Subprime	126670MD7	BB- (sf)	BB+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	2-AV-2	RMBS Subprime	126670MF2	B+ (sf)	AA- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	2-AV-3	RMBS Subprime	126670MG0	B- (sf)	BB- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	M-1	RMBS Subprime	126670MH8	CCC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	M-4	RMBS Subprime	126670ML9	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	M-5	RMBS Subprime	126670MM7	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	M-6	RMBS Subprime	126670MN5	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	3-AV-1	RMBS Subprime	126670QY7	BB (sf)	BB (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	4-AV-2A	RMBS Subprime	126670RB6	B (sf)	B (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	4-AV-2B	RMBS Subprime	126670SK5	B (sf)	B (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-AB2	2005-AB2	1-A-1	RMBS Subprime	126673S52	BB+ (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-AB2	2005-AB2	2-A-3	RMBS Subprime	126673S86	BBB (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-AB2	2005-AB2	M-1	RMBS Subprime	126673S94	CCC (sf)	BB- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-AB2	2005-AB2	M-2	RMBS Subprime	126673T28	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB2	2005-AB2	M-3	RMBS Subprime	126673T36	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB2	2005-AB2	M-4	RMBS Subprime	126673T44	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	1-A-1	RMBS Subprime	126670BM9	B- (sf)	AA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	2-A-2A	RMBS Subprime	126670BP2	A+ (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	2-A-2B	RMBS Subprime	126670CE6	A+ (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	2-A-3	RMBS Subprime	126670BQ0	B- (sf)	AA (sf)	Watch Neg

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CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	M-1	RMBS Subprime	126670BR8	CC (sf)	B (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	M-2	RMBS Subprime	126670BS6	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	M-3	RMBS Subprime	126670BT4	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	M-4	RMBS Subprime	126670BU1	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	AF-3	RMBS Subprime	126670TE8	CCC (sf)	A+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	AF-4	RMBS Subprime	126670TF5	CCC (sf)	A+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	AF-5	RMBS Subprime	126670TG3	CCC (sf)	A+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	AF-6	RMBS Subprime	126670TH1	CCC (sf)	A+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	AV-2	RMBS Subprime	126670TU2	B (sf)	AA- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	AV-3	RMBS Subprime	126670TV0	B- (sf)	A (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	MF-1	RMBS Subprime	126670TJ7	CC (sf)	BB (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	MF-2	RMBS Subprime	126670TK4	CC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	MV-1	RMBS Subprime	126670TW8	CCC (sf)	B+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	MV-2	RMBS Subprime	126670TX6	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	MF-3	RMBS Subprime	126670TL2	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	MF-4	RMBS Subprime	126670TM0	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-1	2006-1	MF-5	RMBS Subprime	126670TN8	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	1-A-1	RMBS Subprime	126670UR7	BBB+ (sf)	A (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	2-A-2	RMBS Subprime	126670UT3	BB (sf)	BBB- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	2-A-3	RMBS Subprime	126670UU0	BB (sf)	BBB- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	2-A-4	RMBS Subprime	126670UV8	BB (sf)	BBB- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	M-1	RMBS Subprime	126670UW6	B- (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	M-3	RMBS Subprime	126670UY2	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	M-4	RMBS Subprime	126670UZ9	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	M-5	RMBS Subprime	126670VA3	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	1-A	RMBS Subprime	12667HAA9	CCC (sf)	B+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	2-A-2	RMBS Subprime	12667HAC5	A- (sf)	A+ (sf)	Watch Neg

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CWABS Asset-Backed Certificates Trust 2006-20	2006-20	2-A-3	RMBS Subprime	12667HAD3	CCC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	2-A-4	RMBS Subprime	12667HAE1	CCC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-2	RMBS Subprime	12667HAG6	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-3	RMBS Subprime	12667HAH4	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-4	RMBS Subprime	12667HAJ0	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-5	RMBS Subprime	12667HAK7	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-6	RMBS Subprime	12667HAL5	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	2-A-2	RMBS Subprime	12666CAC7	BBB- (sf)	BBB- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-3	RMBS Subprime	12666CAH6	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	1-A	RMBS Subprime	045427AS0	B (sf)	B (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	2-A-2	RMBS Subprime	045427AB7	A+ (sf)	A+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	2-A-3	RMBS Subprime	045427AC5	CCC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	2-A-4	RMBS Subprime	045427AD3	CCC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	M-2	RMBS Subprime	045427AF8	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	M-3	RMBS Subprime	045427AG6	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	M-4	RMBS Subprime	045427AH4	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	1-AF-2	RMBS Subprime	12666RAB6	BB- (sf)	BB (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	1-AF-3	RMBS Subprime	12666RAC4	CC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	1-AF-4	RMBS Subprime	12666RAD2	CC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	1-AF-5	RMBS Subprime	12666RAE0	CC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	1-AF-6	RMBS Subprime	12666RAF7	CC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	MF-1	RMBS Subprime	12666RAG5	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	2AV	RMBS Subprime	12666RAR1	CCC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	3AV-3	RMBS Subprime	12666RAU4	CC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	3AV-4	RMBS Subprime	12666RAV2	CC (sf)	B- (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	MV-1	RMBS Subprime	12666RAW0	CC (sf)	CCC (sf)	
FBR Securitization Trust 2005-2	2005-2	AV1	RMBS Subprime	30246QAC7	AAA (sf)	AAA (sf)	Watch Neg

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FBR Securitization Trust 2005-2	2005-2	AV2-3A	RMBS Subprime	30246QAF0	AAA (sf)	AAA (sf)	Watch Neg
FBR Securitization Trust 2005-2	2005-2	AV2-3B2	RMBS Subprime	30246QAV5	AAA (sf)	AAA (sf)	Watch Neg
FBR Securitization Trust 2005-2	2005-2	M-1	RMBS Subprime	30246QAG8	AA+ (sf)	AA+ (sf)	Watch Neg
FBR Securitization Trust 2005-2	2005-2	M-2	RMBS Subprime	30246QAH6	BB+ (sf)	BBB (sf)	Watch Neg
FBR Securitization Trust 2005-2	2005-2	M-3	RMBS Subprime	30246QAJ2	CCC (sf)	B (sf)	Watch Neg
FBR Securitization Trust 2005-4	2005-4	AV1	RMBS Subprime	30246QBQ5	AAA (sf)	AAA (sf)	Watch Neg
FBR Securitization Trust 2005-4	2005-4	AV2-4	RMBS Subprime	30246QBU6	AAA (sf)	AAA (sf)	Watch Neg
FBR Securitization Trust 2005-4	2005-4	M-1	RMBS Subprime	30246QBV4	CCC (sf)	B (sf)	Watch Neg
FBR Securitization Trust 2005-5	2005-5	AV1	RMBS Subprime	30246QDB6	AAA (sf)	AAA (sf)	Watch Neg
FBR Securitization Trust 2005-5	2005-5	AV2-3	RMBS Subprime	30246QCM3	AAA (sf)	AAA (sf)	Watch Neg
FBR Securitization Trust 2005-5	2005-5	AV2-4	RMBS Subprime	30246QCN1	AAA (sf)	AAA (sf)	Watch Neg
FBR Securitization Trust 2005-5	2005-5	M1	RMBS Subprime	30246QCP6	BBB+ (sf)	A+ (sf)	Watch Neg
FBR Securitization Trust 2005-5	2005-5	M2	RMBS Subprime	30246QCQ4	B- (sf)	BB (sf)	Watch Neg
FBR Securitization Trust 2005-5	2005-5	M3	RMBS Subprime	30246QCR2	CCC (sf)	B- (sf)	Watch Neg
FFMLT Trust 2006-FF6	2006-FF6	A-3	RMBS Subprime	31561EAC9	B+ (sf)	BBB+ (sf)	Watch Neg
FFMLT Trust 2006-FF6	2006-FF6	A-4	RMBS Subprime	31561EAD7	B+ (sf)	BBB+ (sf)	Watch Neg
FFMLT Trust 2006-FF6	2006-FF6	M-1	RMBS Subprime	31561EAE5	CC (sf)	CCC (sf)	
Fieldstone Mortgage Investment Trust Series 2006-2	2006-2	1-A	RMBS Subprime	31659EAA6	CCC (sf)	BB (sf)	Watch Neg
Fieldstone Mortgage Investment Trust Series 2006-2	2006-2	2-A2	RMBS Subprime	31659EAC2	CCC (sf)	B (sf)	Watch Neg
Fieldstone Mortgage Investment Trust Series 2006-2	2006-2	2-A3	RMBS Subprime	31659EAD0	CCC (sf)	B (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	1-A2	RMBS Subprime	31659TDP7	AAA (sf)	AAA (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	2-A3	RMBS Subprime	31659TDS1	AAA (sf)	AAA (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	M1	RMBS Subprime	31659TDU6	AA+ (sf)	AA+ (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	M2	RMBS Subprime	31659TDV4	B+ (sf)	AA (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	M3	RMBS Subprime	31659TDW2	CCC (sf)	BB- (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	1-A	RMBS Subprime	31659TEE1	A (sf)	A (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	2-A2	RMBS Subprime	31659TEG6	BBB (sf)	BBB (sf)	Watch Neg

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Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	2-A3	RMBS Subprime	31659TEH4	BB (sf)	BB (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2006-1	2006-1	A-2	RMBS Subprime	31659TEY7	B- (sf)	BBB- (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2006-1	2006-1	A-3	RMBS Subprime	31659TEZ4	B- (sf)	BBB- (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2006-3	2006-3	1-A	RMBS Subprime	316599AA7	B- (sf)	BBB- (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2006-3	2006-3	2-A2	RMBS Subprime	316599AC3	CCC (sf)	B- (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2006-3	2006-3	2-A3	RMBS Subprime	316599AD1	CCC (sf)	B- (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2006-3	2006-3	2-A4	RMBS Subprime	316599AE9	CCC (sf)	B- (sf)	Watch Neg
Fieldstone Mortgage Investment Trust, Series 2006-3	2006-3	M1	RMBS Subprime	316599AF6	CC (sf)	CCC (sf)	
Fieldstone Mortgage Investment Trust, Series 2006-3	2006-3	M2	RMBS Subprime	316599AG4	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2005-FF10	2005-FF10	A4	RMBS Subprime	32027NWN7	B (sf)	B (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF10	2005-FF10	A6-M	RMBS Subprime	32027NWQ0	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2005-FF9	2005-FF9	A1	RMBS Subprime	32027NVS7	A- (sf)	A (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF9	2005-FF9	A-3	RMBS Subprime	32027NVU2	AAA (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF9	2005-FF9	A-4	RMBS Subprime	32027NVV0	BB+ (sf)	BBB (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF9	2005-FF9	M1	RMBS Subprime	32027NVZ1	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FF14	2006-FF14	A1	RMBS Subprime	32027LAA3	CCC (sf)	B (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF14	2006-FF14	A2	RMBS Subprime	32027LAB1	A (sf)	A (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF14	2006-FF14	A4	RMBS Subprime	32027LAD7	A (sf)	A (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF14	2006-FF14	A5	RMBS Subprime	32027LAE5	CCC (sf)	B+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF14	2006-FF14	A6	RMBS Subprime	32027LAF2	CCC (sf)	B (sf)	Watch Neg
First Franklin Mortgage Loan Trust Series 2005-FF12	2005-FF12	A-1	RMBS Subprime	32027NXS5	AAA (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust Series 2005-FF12	2005-FF12	A-2B	RMBS Subprime	32027NXU0	AA+ (sf)	AA+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust Series 2005-FF12	2005-FF12	A-2C	RMBS Subprime	32027NXV8	AA+ (sf)	AA+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust Series 2005-FF12	2005-FF12	M-1	RMBS Subprime	32027NXW6	B (sf)	BBB- (sf)	Watch Neg
First Franklin Mortgage Loan Trust Series 2005-FF12	2005-FF12	M-2	RMBS Subprime	32027NXX4	CCC (sf)	B- (sf)	Watch Neg
First Franklin Mortgage Loan Trust Series 2005-FF12	2005-FF12	M-3	RMBS Subprime	32027NXY2	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust Series 2005-FF12	2005-FF12	M-4	RMBS Subprime	32027NXZ9	CC (sf)	CCC (sf)	

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Fremont Home Loan Trust 2005-E	2005-E	1-A-1	RMBS Subprime	35729PMY3	AA- (sf)	AA- (sf)	Watch Neg
Fremont Home Loan Trust 2005-E	2005-E	2-A-3	RMBS Subprime	35729PNB2	A- (sf)	A- (sf)	Watch Neg
Fremont Home Loan Trust 2005-E	2005-E	2-A-4	RMBS Subprime	35729PNC0	A- (sf)	A- (sf)	Watch Neg
Fremont Home Loan Trust 2005-E	2005-E	M1	RMBS Subprime	35729PND8	B- (sf)	B- (sf)	Watch Neg
Fremont Home Loan Trust 2005-E	2005-E	M2	RMBS Subprime	35729PNE6	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2005-E	2005-E	M3	RMBS Subprime	35729PNF3	CC (sf)	CCC (sf)	
GE-WMC Asset Backed Pass Through Certificates, Series 2005-2	2005-2	A-1	RMBS Subprime	367910AR7	BB (sf)	A+ (sf)	Watch Neg
GE-WMC Asset Backed Pass Through Certificates, Series 2005-2	2005-2	A-2c	RMBS Subprime	367910AU0	B+ (sf)	A (sf)	Watch Neg
GE-WMC Asset Backed Pass Through Certificates, Series 2005-2	2005-2	A-2d	RMBS Subprime	367910AV8	B+ (sf)	A (sf)	Watch Neg
GE-WMC Asset Backed Pass Through Certificates, Series 2005-2	2005-2	M-1	RMBS Subprime	367910AW6	CC (sf)	B- (sf)	Watch Neg
GE-WMC Asset Backed Pass Through Certificates, Series 2005-2	2005-2	M-2	RMBS Subprime	367910BD7	CC (sf)	CCC (sf)	
GSAMP Trust 2005-AHL2	2005-AHL2	A-1A	RMBS Subprime	362341B81	BBB+ (sf)	A (sf)	Watch Neg
GSAMP Trust 2005-AHL2	2005-AHL2	A-1B	RMBS Subprime	362341B99	B (sf)	BB+ (sf)	Watch Neg
GSAMP Trust 2005-AHL2	2005-AHL2	A-2C	RMBS Subprime	362341C49	B (sf)	BB+ (sf)	Watch Neg
GSAMP Trust 2005-AHL2	2005-AHL2	A-2D	RMBS Subprime	362341C56	B (sf)	BB+ (sf)	Watch Neg
GSAMP Trust 2005-AHL2	2005-AHL2	M-1	RMBS Subprime	362341C64	CC (sf)	CCC (sf)	
GSAMP Trust 2005-WMC2	2005-WMC2	A-1B	RMBS Subprime	362341UW7	AA+ (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2005-WMC2	2005-WMC2	A-2C	RMBS Subprime	362341UZ0	AA+ (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2005-WMC2	2005-WMC2	M-1	RMBS Subprime	362341VA4	CC (sf)	B- (sf)	Watch Neg
GSAMP Trust 2005-WMC2	2005-WMC2	M-2	RMBS Subprime	362341VB2	CC (sf)	CCC (sf)	
GSAMP Trust 2006-HE5	2006-HE5	A-1	RMBS Subprime	362437AA3	CCC (sf)	BBB (sf)	Watch Neg
GSAMP Trust 2006-HE5	2006-HE5	A-2B	RMBS Subprime	362437AC9	BB (sf)	AA- (sf)	Watch Neg
GSAMP Trust 2006-HE5	2006-HE5	A-2C	RMBS Subprime	362437AD7	CCC (sf)	BBB (sf)	Watch Neg
GSAMP Trust 2006-HE5	2006-HE5	A-2D	RMBS Subprime	362437AE5	CCC (sf)	BBB (sf)	Watch Neg
GSAMP Trust 2006-HE5	2006-HE5	M-1	RMBS Subprime	362437AF2	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2006-2	2006-2	1-A-1	RMBS Subprime	437084SM9	B (sf)	A (sf)	Watch Neg
Home Equity Asset Trust 2006-2	2006-2	2-A-3	RMBS Subprime	437084ST4	AA (sf)	AAA (sf)	Watch Neg

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Home Equity Asset Trust 2006-2	2006-2	2-A-4	RMBS Subprime	437084SV9	B- (sf)	A- (sf)	Watch Neg
Home Equity Asset Trust 2006-2	2006-2	M-1	RMBS Subprime	437084TB2	CC (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2006-5	2006-5	1-A-1	RMBS Subprime	437096AA8	CCC (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2006-5	2006-5	2-A-2	RMBS Subprime	437096AC4	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2006-5	2006-5	2-A-3	RMBS Subprime	437096AD2	CCC (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2006-6	2006-6	1-A-1	RMBS Subprime	437097AA6	CCC (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2006-6	2006-6	2-A-2	RMBS Subprime	437097AC2	BB+ (sf)	A+ (sf)	Watch Neg
Home Equity Asset Trust 2006-6	2006-6	2-A-3	RMBS Subprime	437097AD0	CCC (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2006-7	2006-7	2-A-2	RMBS Subprime	43709NAC7	B+ (sf)	A (sf)	Watch Neg
Home Equity Asset Trust 2006-7	2006-7	2-A-3	RMBS Subprime	43709NAD5	CCC (sf)	B- (sf)	Watch Neg
Home Loan Mortgage Loan Trust 2006-1	2006-1	A-2	RMBS Subprime	43718UAB2	B (sf)	B (sf)	Watch Neg
HSI Asset Securitization Corporation Trust 2006-NC1	2006-NC1	I-A	RMBS Subprime	40430HEQ7	BB- (sf)	BB+ (sf)	Watch Neg
HSI Asset Securitization Corporation Trust 2006-NC1	2006-NC1	II-A	RMBS Subprime	40430HER5	B- (sf)	BB- (sf)	Watch Neg
HSI Asset Securitization Corporation Trust 2006-NC1	2006-NC1	M-1	RMBS Subprime	40430HES3	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	A-1	RMBS Subprime	46629TAA8	A- (sf)	A (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	A-3	RMBS Subprime	46629TAC4	A (sf)	AA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	A-4	RMBS Subprime	46629TAD2	BBB+ (sf)	A (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	A-5	RMBS Subprime	46629TAE0	BBB+ (sf)	A (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-1	RMBS Subprime	46629TAF7	B- (sf)	BB- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-2	RMBS Subprime	46629TAG5	CCC (sf)	B- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-7	RMBS Subprime	46629TAM2	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-8	RMBS Subprime	46629TAN0	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	A-1A	RMBS Subprime	46628MAA4	BBB (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	A-1B	RMBS Subprime	46628MAB2	B+ (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	A-4	RMBS Subprime	46628MAE6	B- (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	A-5	RMBS Subprime	46628MAF3	B- (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	M-1	RMBS Subprime	46628MAG1	CCC (sf)	A- (sf)	Watch Neg

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JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	M-2	RMBS Subprime	46628MAH9	CCC (sf)	B+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	M-3	RMBS Subprime	46628MAJ5	CC (sf)	B- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	M-4	RMBS Subprime	46628MAK2	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	M-5	RMBS Subprime	46628MAL0	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	M-6	RMBS Subprime	46628MAM8	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	M-7	RMBS Subprime	46628MAN6	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AF-1a	RMBS Subprime	46629QAA4	BB- (sf)	BB- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AF-1b	RMBS Subprime	46629QAB2	BB- (sf)	BB- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MF-1	RMBS Subprime	46629QAH9	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MF-2	RMBS Subprime	46629QAJ5	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MF-3	RMBS Subprime	46629QAK2	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MF-4	RMBS Subprime	46629QAL0	CC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2005-3	2005-3	II-A2	RMBS Subprime	542514NV2	AAA (sf)	AAA (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-3	2005-3	II-A3	RMBS Subprime	542514NW0	B- (sf)	B- (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2006-2	2006-2	A-3	RMBS Subprime	61744CYN0	BB (sf)	AA (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2006-2	2006-2	A-4	RMBS Subprime	61744CYP5	BB (sf)	A- (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2006-2	2006-2	M-1	RMBS Subprime	61744CYQ3	CCC (sf)	B (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2006-2	2006-2	M-2	RMBS Subprime	61744CYR1	CC (sf)	CCC (sf)	
New Century Home Equity Loan Trust 2005-2	2005-2	A-2c	RMBS Subprime	64352VKR1	AAA (sf)	AAA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-2	2005-2	M-1	RMBS Subprime	64352VKT7	AA (sf)	AA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-2	2005-2	M-2	RMBS Subprime	64352VKU4	AA (sf)	AA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-2	2005-2	M-3	RMBS Subprime	64352VKV2	AA- (sf)	AA- (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-2	2005-2	M-4	RMBS Subprime	64352VKW0	B (sf)	A+ (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-2	2005-2	M-5	RMBS Subprime	64352VKX8	CCC (sf)	A (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-2	2005-2	M-6	RMBS Subprime	64352VKY6	CC (sf)	B+ (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-2	2005-2	M-7	RMBS Subprime	64352VKZ3	CC (sf)	B- (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-2	2005-2	M-8	RMBS Subprime	64352VLA7	CC (sf)	CCC (sf)	

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New Century Home Equity Loan Trust Series 2005-A	2005-A	A-4	RMBS Subprime	64352VLY5	B- (sf)	BBB (sf)	Watch Neg
New Century Home Equity Loan Trust Series 2005-A	2005-A	A-5	RMBS Subprime	64352VLZ2	CCC (sf)	B (sf)	Watch Neg
New Century Home Equity Loan Trust Series 2005-A	2005-A	A-6	RMBS Subprime	64352VMA6	B- (sf)	B (sf)	Watch Neg
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-1	RMBS Subprime	64352VMB4	CC (sf)	CCC (sf)	
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-2	RMBS Subprime	64352VMC2	CC (sf)	CCC (sf)	
New Century Home Equity Loan Trust, Series 2005-B	2005-B	A-1	RMBS Subprime	64352VNE7	AA (sf)	AA (sf)	Watch Neg
New Century Home Equity Loan Trust, Series 2005-B	2005-B	A-2c	RMBS Subprime	64352VNHO	A+ (sf)	A+ (sf)	Watch Neg
New Century Home Equity Loan Trust, Series 2005-B	2005-B	A-2d	RMBS Subprime	64352VNJ6	A+ (sf)	A+ (sf)	Watch Neg
New Century Home Equity Loan Trust, Series 2005-B	2005-B	M-1	RMBS Subprime	64352VNK3	CCC (sf)	B (sf)	Watch Neg
New Century Home Equity Loan Trust, Series 2005-B	2005-B	M-2	RMBS Subprime	64352VNL1	CC (sf)	CCC (sf)	
Nomura Home Equity Loan Inc. Home Equity Loan Trust Series 2006-HE3	2006-HE3	I-A-1	RMBS Subprime	65536QAA6	CCC (sf)	B- (sf)	Watch Neg
Nomura Home Equity Loan Inc. Home Equity Loan Trust Series 2006-HE3	2006-HE3	II-A-1	RMBS Subprime	65536QAB4	BB+ (sf)	BBB+ (sf)	Watch Neg
Nomura Home Equity Loan Inc. Home Equity Loan Trust Series 2006-HE3	2006-HE3	II-A-3	RMBS Subprime	65536QAD0	CCC (sf)	B- (sf)	Watch Neg
Nomura Home Equity Loan Inc. Home Equity Loan Trust Series 2006-HE3	2006-HE3	II-A-4	RMBS Subprime	65536QAE8	CCC (sf)	B- (sf)	Watch Neg
Nomura Home Equity Loan Inc. Home Equity Loan Trust Series 2006-HE3	2006-HE3	M-1	RMBS Subprime	65536QAF5	CC (sf)	CCC (sf)	
Nomura Home Equity Loan Inc. Home Equity Loan Trust Series 2006-HE3	2006-HE3	II-A-2	RMBS Subprime	65536QAC2	CCC (sf)	B (sf)	Watch Neg
Ownit Mortgage Loan Trust	2005-4	A-3	RMBS Subprime	69121PAX1	A- (sf)	A- (sf)	Watch Neg
Ownit Mortgage Loan Trust	2005-4	M-1	RMBS Subprime	69121PAY9	CC (sf)	CCC (sf)	
Ownit Mortgage Loan Trust, Series 2006-5	2006-5	A-1A	RMBS Subprime	69121EAA6	CCC (sf)	BBB- (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2006-5	2006-5	A-1B	RMBS Subprime	69121EAB4	CCC (sf)	B- (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2006-5	2006-5	A-2B	RMBS Subprime	69121EAD0	B+ (sf)	BB (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW3	A-1A	RMBS Subprime	70069FMG9	AA+ (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW3	A-1B	RMBS Subprime	70069FMH7	AA- (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW3	A-2C	RMBS Subprime	70069FLV7	AA- (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW3	M-1	RMBS Subprime	70069FLW5	B- (sf)	A (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW3	M-2	RMBS Subprime	70069FLX3	CCC (sf)	BB (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW3	M-3	RMBS Subprime	70069FLY1	CCC (sf)	B- (sf)	Watch Neg

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Park Place Securities, Inc.	2005-WCW3	M-4	RMBS Subprime	70069FLZ8	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2005-WCW3	M-5	RMBS Subprime	70069FMA2	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2005-WCW3	M-6	RMBS Subprime	70069FMB0	CC (sf)	CCC (sf)	
People's Choice Home Loan Securities Trust Series 2005-3	2005-3	M1	RMBS Subprime	71085PCR2	AA+ (sf)	AA+ (sf)	Watch Neg
People's Choice Home Loan Securities Trust Series 2005-3	2005-3	M2	RMBS Subprime	71085PCS0	BBB- (sf)	BBB- (sf)	Watch Neg
People's Choice Home Loan Securities Trust Series 2005-3	2005-3	M-3	RMBS Subprime	71085PCT8	B- (sf)	B- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2006-D	2006-D	A-2	RMBS Subprime	73316QAB4	BBB+ (sf)	AA- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2006-D	2006-D	A-3	RMBS Subprime	73316QAC2	BBB+ (sf)	AA- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2006-D	2006-D	M-2	RMBS Subprime	73316QAE8	CC (sf)	CCC (sf)	
RASC Series 2006-EMX6 Trust	2006-EMX6	A-2	RMBS Subprime	754065AB6	BB- (sf)	BB- (sf)	Watch Neg
RASC Series 2006-EMX6 Trust	2006-EMX6	M-1	RMBS Subprime	754065AE0	CC (sf)	CCC (sf)	
RASC Series 2006-EMX7 Trust	2006-EMX7	A-2	RMBS Subprime	74924TAB0	BB (sf)	BB (sf)	Watch Neg
RASC Series 2006-EMX7 Trust	2006-EMX7	M-1	RMBS Subprime	74924TAE4	CC (sf)	CCC (sf)	
RASC Series 2006-KS3 Trust	2006-KS3	A-I-3	RMBS Subprime	76113ABH3	BBB+ (sf)	BBB+ (sf)	Watch Neg
RASC Series 2006-KS3 Trust	2006-KS3	A-I-4	RMBS Subprime	76113ABJ9	BBB- (sf)	BBB- (sf)	Watch Neg
RASC Series 2006-KS3 Trust	2006-KS3	A-II	RMBS Subprime	76113ABK6	AA (sf)	AA (sf)	Watch Neg
RASC Series 2006-KS3 Trust	2006-KS3	M-1	RMBS Subprime	76113ABL4	B- (sf)	B- (sf)	Watch Neg
RASC Series 2006-KS3 Trust	2006-KS3	M-2	RMBS Subprime	76113ABM2	CC (sf)	CCC (sf)	
RASC Series 2006-KS3 Trust	2006-KS3	M-3	RMBS Subprime	76113ABN0	CC (sf)	CCC (sf)	
RASC Series 2006-KS6 Trust	2006-KS6	A-3	RMBS Subprime	75406WAC5	CCC (sf)	BB- (sf)	Watch Neg
RASC Series 2006-KS6 Trust	2006-KS6	A-4	RMBS Subprime	75406WAD3	CCC (sf)	BB- (sf)	Watch Neg
RASC Series 2006-KS6 Trust	2006-KS6	M-1	RMBS Subprime	75406WAE1	CCC (sf)	B- (sf)	Watch Neg
RASC Series 2006-KS6 Trust	2006-KS6	M-2	RMBS Subprime	75406WAF8	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	AV2	RMBS Subprime	75971EAB2	CCC (sf)	B+ (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2006-3	2006-3	AV3	RMBS Subprime	75971EAC0	CCC (sf)	B- (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF2	RMBS Subprime	75971EAE6	CCC (sf)	B- (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2006-3	2006-3	M-1	RMBS Subprime	75971EAK2	CC (sf)	CCC (sf)	

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Renaissance Home Equity Loan Trust 2006-3	2006-3	M-2	RMBS Subprime	75971EAL0	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-4	2006-4	AF-1	RMBS Subprime	75970HAD2	B (sf)	BBB (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2006-4	2006-4	M-1	RMBS Subprime	75970HAK6	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2007-1	2007-1	AV-1	RMBS Subprime	75970JAA4	AAA (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2007-1	2007-1	M-1	RMBS Subprime	75970JAK2	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2005-FR5	2005-FR5	A-1B	RMBS Subprime	81375WFR2	AA+ (sf)	AAA (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-FR5	2005-FR5	A-2B	RMBS Subprime	81375WFT8	AA+ (sf)	AAA (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-FR5	2005-FR5	M-2	RMBS Subprime	81375WV3	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2006-FR1	2006-FR1	A-1	RMBS Subprime	81375WJQ0	AAA (sf)	AAA (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2006-FR1	2006-FR1	A-2C	RMBS Subprime	81375WJT4	A+ (sf)	A+ (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2006-FR1	2006-FR1	M-1	RMBS Subprime	81375WJU1	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-OPT4	2005-OPT4	I-A-1	RMBS Subprime	83611MJF6	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT4	2005-OPT4	I-A-2	RMBS Subprime	83611MJG4	AA+ (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT4	2005-OPT4	II-A-3	RMBS Subprime	83611MJH2	AA+ (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT4	2005-OPT4	II-A-4	RMBS Subprime	83611MJX7	AA- (sf)	AA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT4	2005-OPT4	M-1	RMBS Subprime	83611MJL3	CCC (sf)	B (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT4	2005-OPT4	M-2	RMBS Subprime	83611MJM1	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-OPT4	2005-OPT4	M-3	RMBS Subprime	83611MJN9	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2006-OPT2	2006-OPT2	A-3	RMBS Subprime	83611MMK1	BBB (sf)	AA (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT2	2006-OPT2	A-4	RMBS Subprime	83611MML9	BBB (sf)	AA (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT2	2006-OPT2	M-1	RMBS Subprime	83611MMM7	CC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT2	2006-OPT2	M-2	RMBS Subprime	83611MMN5	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2006-OPT3	2006-OPT3	I-A-1	RMBS Subprime	83611MPE2	A+ (sf)	A+ (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT3	2006-OPT3	II-A-3	RMBS Subprime	83611MPH5	A (sf)	A+ (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT3	2006-OPT3	II-A-4	RMBS Subprime	83611MPJ1	A (sf)	A+ (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT3	2006-OPT3	M-1	RMBS Subprime	83611MPK8	CC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT3	2006-OPT3	M-2	RMBS Subprime	83611MPL6	CC (sf)	CCC (sf)	

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Soundview Home Loan Trust 2006-OPT3	2006-OPT3	M-3	RMBS Subprime	83611MPPM4	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2005-AB3	2005-AB3	A-1A	RMBS Subprime	84751PJD2	BBB (sf)	BBB (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB3	2005-AB3	A-2B	RMBS Subprime	84751PJF7	A (sf)	A (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB3	2005-AB3	A-2C	RMBS Subprime	84751PJG5	BBB (sf)	BBB (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB3	2005-AB3	M-1	RMBS Subprime	84751PJH3	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2006-BC1	2006-BC1	A-1	RMBS Subprime	84751PJX8	AA+ (sf)	AA+ (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2006-BC1	2006-BC1	A-2C	RMBS Subprime	84751PKA6	A (sf)	A (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2006-BC1	2006-BC1	A-2D	RMBS Subprime	84751PKB4	A- (sf)	A- (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2006-BC1	2006-BC1	M-1	RMBS Subprime	84751PKC2	B- (sf)	B+ (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2006-BC1	2006-BC1	M-4	RMBS Subprime	84751PKF5	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2006-BC3	2006-BC3	A-2B	RMBS Subprime	84751WAC8	B- (sf)	B- (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2006-BC3	2006-BC3	M-1	RMBS Subprime	84751WAF1	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-11	2005-11	A1	RMBS Subprime	86358EZM1	CCC (sf)	B- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-11	2005-11	A2	RMBS Subprime	86358EZN9	B+ (sf)	B+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-11	2005-11	A3	RMBS Subprime	86358EZP4	B- (sf)	B- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-11	2005-11	A5	RMBS Subprime	86358EZR0	BB+ (sf)	BB+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-11	2005-11	A6	RMBS Subprime	86358EZX8	BB+ (sf)	BB+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-11	2005-11	A7	RMBS Subprime	86358EZT6	CCC (sf)	B- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2006-3	2006-3	A2	RMBS Subprime	863587AB7	CCC (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-OPT1	2005-OPT1	A2	RMBS Subprime	86359DVC8	CCC (sf)	A- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-OPT1	2005-OPT1	A-3	RMBS Subprime	86359DVD6	CCC (sf)	BB- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-OPT1	2005-OPT1	A4-M	RMBS Subprime	86359DVE4	CC (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC5	2006-BC5	A2	RMBS Subprime	86359SAB0	A (sf)	A (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC5	2006-BC5	A3	RMBS Subprime	86359SAC8	B+ (sf)	B+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-OPT1	2006-OPT1	A1	RMBS Subprime	86359UAA7	BBB+ (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-OPT1	2006-OPT1	A4	RMBS Subprime	86359UAD1	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-OPT1	2006-OPT1	A5	RMBS Subprime	86359UAE9	BBB+ (sf)	AAA (sf)	Watch Neg

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Structured Asset Securities Corporation Mortgage Loan Trust 2006-OPT1	2006-OPT1	A6	RMBS Subprime	86359UAF6	BBB+ (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-OPT1	2006-OPT1	M1	RMBS Subprime	86359UAG4	CCC (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-OPT1	2006-OPT1	M2	RMBS Subprime	86359UAH2	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-OPT1	2006-OPT1	M3	RMBS Subprime	86359UAJ8	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	A3	RMBS Subprime	86360LAC0	A- (sf)	A- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	A4	RMBS Subprime	86360LAD8	BB+ (sf)	BB+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	M1	RMBS Subprime	86360LAE6	B- (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	M2	RMBS Subprime	86360LAF3	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	M3	RMBS Subprime	86360LAG1	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	A	RMBS Subprime	86364GAA1	BBB (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	A-IO	RMBS Subprime	86364GAB9	NR	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M1	RMBS Subprime	86364GAC7	CCC (sf)	A+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M2	RMBS Subprime	86364GAD5	CCC (sf)	BBB (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M5	RMBS Subprime	86364GAG8	CC (sf)	CCC (sf)	
Terwin Mortgage Trust, Series TMTS 2005-14HE	2005-14HE	AF-3	RMBS Subprime	881561XK5	CCC (sf)	A (sf)	Watch Neg
Terwin Mortgage Trust, Series TMTS 2005-14HE	2005-14HE	AV-2	RMBS Subprime	881561XP4	CCC (sf)	BBB (sf)	Watch Neg
Terwin Mortgage Trust, Series TMTS 2005-14HE	2005-14HE	AV-3	RMBS Subprime	881561XQ2	CCC (sf)	B (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	AI-1B	RMBS Subprime	9497ERAN4	AAA (sf)	AAA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-1	RMBS Subprime	9497ERAA2	AA+ (sf)	AA+ (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-2	RMBS Subprime	9497ERAB0	AA+ (sf)	AA+ (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-3	RMBS Subprime	9497ERAC8	AA (sf)	AA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-4	RMBS Subprime	9497ERAD6	AA (sf)	AA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-5	RMBS Subprime	9497ERAE4	A- (sf)	AA- (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-6	RMBS Subprime	9497ERAF1	B- (sf)	A+ (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-7	RMBS Subprime	9497ERAG9	CCC (sf)	A (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-8	RMBS Subprime	9497ERAH7	CC (sf)	A- (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-9	RMBS Subprime	9497ERAJ3	CC (sf)	BB+ (sf)	Watch Neg

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Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-10	RMBS Subprime	9497ERAK0	CC (sf)	B- (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-11	RMBS Subprime	9497ERAL8	CC (sf)	B- (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-12	RMBS Subprime	9497ERAQ7	CC (sf)	CCC (sf)	
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	M-13	RMBS Subprime	9497ERAR5	CC (sf)	CCC (sf)	
Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	2006-2	A-3	RMBS Subprime	9497EAAC5	AA (sf)	AA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	2006-2	A-4	RMBS Subprime	9497EAAD3	BBB+ (sf)	BBB+ (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	2006-2	M-1	RMBS Subprime	9497EAAE1	B- (sf)	B (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	2006-2	M-3	RMBS Subprime	9497EAAG6	CC (sf)	CCC (sf)	
Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	2006-2	M-4	RMBS Subprime	9497EAAH4	CC (sf)	CCC (sf)	

Ratings Affirmed

Transaction	Series	Class	Collateral	CUSIP	Rating
Aames Mortgage Investment Trust 2005-1	2005-1	M8	RMBS Subprime	00252FBF7	CC (sf)
Aames Mortgage Investment Trust 2005-1	2005-1	M9	RMBS Subprime	00252FBG5	CC (sf)
Aames Mortgage Investment Trust 2005-2	2005-2	M6	RMBS Subprime	126673L59	CC (sf)
Aames Mortgage Investment Trust 2005-2	2005-2	M7	RMBS Subprime	126673L67	CC (sf)
Aames Mortgage Investment Trust 2005-2	2005-2	M8	RMBS Subprime	126673L75	CC (sf)
Aames Mortgage Investment Trust 2005-2	2005-2	M9	RMBS Subprime	126673L83	CC (sf)
Accredited Mortgage Loan Trust 2005-2	2005-2	M-6	RMBS Subprime	004375DJ7	CCC (sf)
Accredited Mortgage Loan Trust 2005-2	2005-2	M-7	RMBS Subprime	004375DK4	CC (sf)
Accredited Mortgage Loan Trust 2005-4	2005-4	M-3	RMBS Subprime	004375EM9	CCC (sf)
Accredited Mortgage Loan Trust 2005-4	2005-4	M-4	RMBS Subprime	004375EN7	CCC (sf)
Accredited Mortgage Loan Trust 2006-1	2006-1	M-1	RMBS Subprime	004375EX5	CCC (sf)
Accredited Mortgage Loan Trust 2006-1	2006-1	M-2	RMBS Subprime	004375EY3	CCC (sf)
Accredited Mortgage Loan Trust 2006-1	2006-1	M-3	RMBS Subprime	004375EZ0	CCC (sf)
Accredited Mortgage Loan Trust 2006-2	2006-2	A-4	RMBS Subprime	00437NAD4	CCC (sf)
Accredited Mortgage Loan Trust 2006-2	2006-2	M-1	RMBS Subprime	00437NAE2	CCC (sf)
Accredited Mortgage Loan Trust 2006-2	2006-2	M-2	RMBS Subprime	00437NAF9	CCC (sf)
Accredited Mortgage Loan Trust 2006-2	2006-2	M-3	RMBS Subprime	00437NAG7	CC (sf)
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	A-1	RMBS Subprime	00441QAA7	CCC (sf)
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	A-2C	RMBS Subprime	00441QAD1	CCC (sf)
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	A-2D	RMBS Subprime	00441QAE9	CCC (sf)
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	M-1	RMBS Subprime	00441QAF6	CCC (sf)
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	2006-CW1	M-5	RMBS Subprime	00441QAK5	CC (sf)
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-6	RMBS Subprime	004421PV9	CCC (sf)
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-9	RMBS Subprime	004421PY3	CC (sf)
Ace Securities Corp. Home Equity Loan Trust, Series 2006-OP2	2006-OP2	M-1	RMBS Subprime	00441YAF9	CCC (sf)

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Aegis Asset Backed Securities Trust 2005-2	2005-2	IIA1	RMBS Subprime	00764MEZ6	AAA (sf)
Aegis Asset Backed Securities Trust 2005-2	2005-2	M4	RMBS Subprime	00764MFE2	CC (sf)
Aegis Asset Backed Securities Trust 2005-2	2005-2	M5	RMBS Subprime	00764MFF9	CC (sf)
Aegis Asset Backed Securities Trust 2005-2	2005-2	M6	RMBS Subprime	00764MFG7	CC (sf)
Aegis Asset Backed Securities Trust 2005-3	2005-3	M4	RMBS Subprime	00764MFU6	CC (sf)
Aegis Asset Backed Securities Trust 2005-3	2005-3	M5	RMBS Subprime	00764MFV4	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M1	RMBS Subprime	00764SAD6	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M2	RMBS Subprime	00764SAE4	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M3	RMBS Subprime	00764SAF1	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M4	RMBS Subprime	00764SAG9	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M5	RMBS Subprime	00764SAH7	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M6	RMBS Subprime	00764SAJ3	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M7	RMBS Subprime	00764SAK0	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M8	RMBS Subprime	00764SAL8	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M9	RMBS Subprime	00764SAM6	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	M10	RMBS Subprime	00764SAN4	CC (sf)
Aegis Asset Backed Securities Trust 2006-1	2006-1	N	RMBS Subprime	00764SAP9	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-CL1	2005-CL1	M-1	RMBS Subprime	073879V47	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-CL1	2005-CL1	M-4	RMBS Subprime	073879V70	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE9	2006-HE9	M-1	RMBS Subprime	07389MAF4	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE9	2006-HE9	M-3	RMBS Subprime	07389MAH0	CC (sf)
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2006-CB8	2006-CB8	A-1	RMBS Subprime	1248P1AA2	CCC (sf)
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2006-CB8	2006-CB8	A-2C	RMBS Subprime	1248P1AD6	CCC (sf)
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2006-CB8	2006-CB8	A-2D	RMBS Subprime	1248P1AE4	CCC (sf)
CIT Mortgage Loan Trust 2007-1	2007-1	1-M2	RMBS Subprime	12559QAH5	CCC (sf)
CIT Mortgage Loan Trust 2007-1	2007-1	2-M2	RMBS Subprime	12559QAJ1	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	AF-5B	RMBS Subprime	126670DR6	B (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MF-1	RMBS Subprime	126670CM8	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MF-6	RMBS Subprime	126670CS5	CC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MF-7	RMBS Subprime	126670CT3	CC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MF-8	RMBS Subprime	126670CU0	CC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	BF	RMBS Subprime	126670CV8	CC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MV-4	RMBS Subprime	126670DD7	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MV-5	RMBS Subprime	126670DE5	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MV-8	RMBS Subprime	126670DH8	CC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	MV-9	RMBS Subprime	126670DJ4	CC (sf)
CWABS Asset Backed Certificates Trust 2005-11	2005-11	BV	RMBS Subprime	126670DK1	CC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	AF-3	RMBS Subprime	126670GQ5	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	AF-4	RMBS Subprime	126670GR3	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	AF-5	RMBS Subprime	126670GS1	B (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	AF-6	RMBS Subprime	126670GT9	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MF-4	RMBS Subprime	126670GX0	CC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MF-5	RMBS Subprime	126670GY8	CC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MF-6	RMBS Subprime	126670GZ5	CC (sf)

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CWABS Asset Backed Certificates Trust 2005-13	2005-13	MF-7	RMBS Subprime	126670HA9	CC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MF-8	RMBS Subprime	126670HB7	CC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MV-1	RMBS Subprime	126670HJ0	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MV-2	RMBS Subprime	126670HK7	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MV-5	RMBS Subprime	126670HN1	CC (sf)
CWABS Asset Backed Certificates Trust 2005-13	2005-13	MV-6	RMBS Subprime	126670HP6	CC (sf)
CWABS Asset Backed Certificates Trust 2005-16	2005-16	MV-1	RMBS Subprime	126670PH5	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-16	2005-16	MV-2	RMBS Subprime	126670PJ1	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-16	2005-16	MV-3	RMBS Subprime	126670PK8	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-16	2005-16	MV-6	RMBS Subprime	126670PN2	CC (sf)
CWABS Asset Backed Certificates Trust 2005-16	2005-16	MV-7	RMBS Subprime	126670PP7	CC (sf)
CWABS Asset Backed Certificates Trust 2005-16	2005-16	MV-8	RMBS Subprime	126670PQ5	CC (sf)
CWABS Asset Backed Certificates Trust 2005-16	2005-16	BF	RMBS Subprime	126670PB8	CC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MF-1	RMBS Subprime	126673Z21	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MF-2	RMBS Subprime	126673Z39	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MF-5	RMBS Subprime	126673Z62	CC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MF-6	RMBS Subprime	126673Z70	CC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MF-7	RMBS Subprime	126673Z88	CC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MF-8	RMBS Subprime	126673Z96	CC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	BF	RMBS Subprime	126673ZA9	CC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-1	RMBS Subprime	126673ZG6	AA+ (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-2	RMBS Subprime	126673ZH4	BBB+ (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-3	RMBS Subprime	126673ZJ0	BB (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-4	RMBS Subprime	126673ZK7	B- (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-5	RMBS Subprime	126673ZL5	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-6	RMBS Subprime	126673ZM3	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-8	RMBS Subprime	126673ZP6	CC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	MV-9	RMBS Subprime	126673ZQ4	CC (sf)
CWABS Asset Backed Certificates Trust 2005-7	2005-7	BV	RMBS Subprime	126673ZR2	CC (sf)
CWABS Asset Backed Certificates Trust 2006-21	2006-21	M-1	RMBS Subprime	12667LAF9	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	M-2	RMBS Subprime	126670MJ4	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	M-3	RMBS Subprime	126670MK1	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	M-7	RMBS Subprime	126670MP0	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	M-8	RMBS Subprime	126670MQ8	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-15	2005-15	B	RMBS Subprime	126670MR6	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-1	RMBS Subprime	126670RD2	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-2	RMBS Subprime	126670RE0	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-3	RMBS Subprime	126670RF7	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-4	RMBS Subprime	126670RG5	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-5	RMBS Subprime	126670RH3	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-6	RMBS Subprime	126670RJ9	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-7	RMBS Subprime	126670RK6	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-8	RMBS Subprime	126670RL4	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	1-AF-2	RMBS Subprime	126670QS0	CC (sf)

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CWABS Asset-Backed Certificates Trust 2005-17	2005-17	1-AF-3	RMBS Subprime	126670QT8	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	1-AF-4	RMBS Subprime	126670QU5	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	1-AF-5	RMBS Subprime	126670QV3	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-AB2	2005-AB2	2-A-2	RMBS Subprime	126673S78	AAA (sf)
CWABS Asset-Backed Certificates Trust 2005-AB2	2005-AB2	M-5	RMBS Subprime	126673T51	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	M-2	RMBS Subprime	126670UX4	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	M-6	RMBS Subprime	126670VB1	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-1	RMBS Subprime	12667HAF8	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-7	RMBS Subprime	12667HAM3	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-8	RMBS Subprime	12667HAN1	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	1-A	RMBS Subprime	12666CAA1	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	2-A-3	RMBS Subprime	12666CAD5	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	2-A-4	RMBS Subprime	12666CAE3	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-1	RMBS Subprime	12666CAF0	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-2	RMBS Subprime	12666CAG8	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-4	RMBS Subprime	12666CAJ2	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-5	RMBS Subprime	12666CAK9	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-6	RMBS Subprime	12666CAL7	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-7	RMBS Subprime	12666CAM5	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-8	RMBS Subprime	12666CAN3	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	M-1	RMBS Subprime	045427AE1	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	M-5	RMBS Subprime	045427AJ0	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	MF-2	RMBS Subprime	12666RAH3	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-9	2006-9	MF-3	RMBS Subprime	12666RAJ9	CC (sf)
FBR Securitization Trust 2005-2	2005-2	AV2-3B1	RMBS Subprime	30246QAU7	AAA (sf)
FBR Securitization Trust 2005-2	2005-2	M-4	RMBS Subprime	30246QAK9	CCC (sf)
FBR Securitization Trust 2005-2	2005-2	M-5	RMBS Subprime	30246QAL7	CC (sf)
FBR Securitization Trust 2005-2	2005-2	M-6	RMBS Subprime	30246QAM5	CC (sf)
FBR Securitization Trust 2005-2	2005-2	M-7	RMBS Subprime	30246QAN3	CC (sf)
FBR Securitization Trust 2005-2	2005-2	M-8	RMBS Subprime	30246QAP8	CC (sf)
FBR Securitization Trust 2005-2	2005-2	M-9	RMBS Subprime	30246QAQ6	CC (sf)
FBR Securitization Trust 2005-4	2005-4	M-2	RMBS Subprime	30246QBW2	CC (sf)
FBR Securitization Trust 2005-4	2005-4	M-3	RMBS Subprime	30246QBX0	CC (sf)
FBR Securitization Trust 2005-4	2005-4	M-4	RMBS Subprime	30246QBY8	CC (sf)
FBR Securitization Trust 2005-4	2005-4	M-5	RMBS Subprime	30246QBZ5	CC (sf)
FBR Securitization Trust 2005-4	2005-4	M-6	RMBS Subprime	30246QCA9	CC (sf)
FBR Securitization Trust 2005-4	2005-4	M-7	RMBS Subprime	30246QCB7	CC (sf)
FBR Securitization Trust 2005-4	2005-4	M-8	RMBS Subprime	30246QCC5	CC (sf)
FBR Securitization Trust 2005-5	2005-5	M4	RMBS Subprime	30246QCS0	CC (sf)
FBR Securitization Trust 2005-5	2005-5	M5	RMBS Subprime	30246QCT8	CC (sf)
FBR Securitization Trust 2005-5	2005-5	M6	RMBS Subprime	30246QCU5	CC (sf)
FBR Securitization Trust 2005-5	2005-5	M7	RMBS Subprime	30246QCV3	CC (sf)
FBR Securitization Trust 2005-5	2005-5	M8	RMBS Subprime	30246QCW1	CC (sf)
Fieldstone Mortgage Investment Trust Series 2006-2	2006-2	M1	RMBS Subprime	31659EAE8	CC (sf)

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Fieldstone Mortgage Investment Trust Series 2006-2	2006-2	M2	RMBS Subprime	31659EAF5	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	1-A1	RMBS Subprime	31659TDN2	AAA (sf)
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	M4	RMBS Subprime	31659TDX0	CCC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	M5	RMBS Subprime	31659TDY8	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-2	2005-2	M6	RMBS Subprime	31659TDZ5	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M1	RMBS Subprime	31659TEJ0	CCC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M2	RMBS Subprime	31659TEK7	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M3	RMBS Subprime	31659TEL5	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M4	RMBS Subprime	31659TEM3	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M5	RMBS Subprime	31659TEN1	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M6	RMBS Subprime	31659TEP6	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M7	RMBS Subprime	31659TEQ4	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M8	RMBS Subprime	31659TER2	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2005-3	2005-3	M9	RMBS Subprime	31659TES0	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2006-1	2006-1	M-1	RMBS Subprime	31659TFA8	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2006-1	2006-1	M-2	RMBS Subprime	31659TFB6	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2006-1	2006-1	M-3	RMBS Subprime	31659TFC4	CC (sf)
First Franklin Mortgage Loan Trust 2005-FF10	2005-FF10	A1	RMBS Subprime	32027NWK3	CCC (sf)
First Franklin Mortgage Loan Trust 2005-FF10	2005-FF10	A5	RMBS Subprime	32027NWP2	CCC (sf)
GSAMP Trust 2005-WMC2	2005-WMC2	A-1A	RMBS Subprime	362341UV9	AAA (sf)
Home Equity Asset Trust 2006-5	2006-5	2-A-4	RMBS Subprime	437096AE0	CCC (sf)
Home Equity Asset Trust 2006-6	2006-6	2-A-4	RMBS Subprime	437097AE8	CCC (sf)
Home Equity Asset Trust 2006-7	2006-7	1-A-1	RMBS Subprime	43709NAA1	CCC (sf)
Home Equity Asset Trust 2006-7	2006-7	2-A-4	RMBS Subprime	43709NAE3	CCC (sf)
Home Loan Mortgage Loan Trust 2006-1	2006-1	A-3	RMBS Subprime	43718UAC0	CC (sf)
HSI Asset Securitization Corporation Trust 2006-NC1	2006-NC1	M-2	RMBS Subprime	40430HET1	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-3	RMBS Subprime	46629TAH3	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-4	RMBS Subprime	46629TAJ9	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-5	RMBS Subprime	46629TAK6	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-6	RMBS Subprime	46629TAL4	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-9	RMBS Subprime	46629TAP5	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH1	2006-CH1	M-10	RMBS Subprime	46629TAQ3	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AF-2	RMBS Subprime	46629QAC0	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AF-3	RMBS Subprime	46629QAD8	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AF-4	RMBS Subprime	46629QAE6	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AF-5	RMBS Subprime	46629QAF3	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AF-6	RMBS Subprime	46629QAG1	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MF-5	RMBS Subprime	46629QAM8	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AV-1	RMBS Subprime	46629QAS5	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AV-2	RMBS Subprime	46629QAT3	B- (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AV-3	RMBS Subprime	46629QAU0	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AV-4	RMBS Subprime	46629QAV8	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	AV-5	RMBS Subprime	46629QAW6	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MV-1	RMBS Subprime	46629QAX4	CCC (sf)

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JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MV-2	RMBS Subprime	46629QAY2	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MV-3	RMBS Subprime	46629QAZ9	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MV-4	RMBS Subprime	46629QBA3	CC (sf)
Long Beach Mortgage Loan Trust 2005-3	2005-3	I-A	RMBS Subprime	542514NT7	CCC (sf)
Long Beach Mortgage Loan Trust 2005-3	2005-3	M-1	RMBS Subprime	542514NX8	CC (sf)
New Century Home Equity Loan Trust 2005-2	2005-2	A-1ss	RMBS Subprime	64352VKK6	AAA (sf)
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-3	RMBS Subprime	64352VMD0	CC (sf)
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-4	RMBS Subprime	64352VME8	CC (sf)
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-5	RMBS Subprime	64352VMF5	CC (sf)
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-6	RMBS Subprime	64352VMG3	CC (sf)
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-7	RMBS Subprime	64352VMH1	CC (sf)
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-8	RMBS Subprime	64352VMJ7	CC (sf)
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-9	RMBS Subprime	64352VMK4	CC (sf)
Ownit Mortgage Loan Trust	2005-4	A-1	RMBS Subprime	69121PAT0	AAA (sf)
Ownit Mortgage Loan Trust	2005-4	A-2A2	RMBS Subprime	69121PAV5	AAA (sf)
Ownit Mortgage Loan Trust	2005-4	A-2B	RMBS Subprime	69121PAW3	AAA (sf)
Ownit Mortgage Loan Trust, Series 2006-5	2006-5	A-2C	RMBS Subprime	69121EAE8	CCC (sf)
Ownit Mortgage Loan Trust, Series 2006-5	2006-5	A-2D	RMBS Subprime	69121EAF5	CCC (sf)
Park Place Securities, Inc.	2005-WCW3	M-7	RMBS Subprime	70069FMC8	CC (sf)
Park Place Securities, Inc.	2005-WCW3	M-8	RMBS Subprime	70069FMD6	CC (sf)
People's Choice Home Loan Securities Trust Series 2005-3	2005-3	M4	RMBS Subprime	71085PCU5	CC (sf)
People's Choice Home Loan Securities Trust Series 2005-3	2005-3	M-5	RMBS Subprime	71085PCV3	CC (sf)
People's Choice Home Loan Securities Trust Series 2005-3	2005-3	M6	RMBS Subprime	71085PCW1	CC (sf)
People's Choice Home Loan Securities Trust Series 2005-3	2005-3	M7	RMBS Subprime	71085PCX9	CC (sf)
People's Choice Home Loan Securities Trust Series 2005-3	2005-3	M8	RMBS Subprime	71085PCY7	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2006-D	2006-D	M-1	RMBS Subprime	73316QAD0	CCC (sf)
RASC Series 2006-EMX6 Trust	2006-EMX6	A-3	RMBS Subprime	754065AC4	CCC (sf)
RASC Series 2006-EMX6 Trust	2006-EMX6	A-4	RMBS Subprime	754065AD2	CCC (sf)
RASC Series 2006-EMX7 Trust	2006-EMX7	A-3	RMBS Subprime	74924TAC8	CCC (sf)
RASC Series 2006-EMX7 Trust	2006-EMX7	A-4	RMBS Subprime	74924TAD6	CCC (sf)
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF3	RMBS Subprime	75971EAF3	CCC (sf)
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF4	RMBS Subprime	75971EAG1	CCC (sf)
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF5	RMBS Subprime	75971EAH9	CCC (sf)
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF6	RMBS Subprime	75971EAJ5	CCC (sf)
Renaissance Home Equity Loan Trust 2006-3	2006-3	N1	RMBS Subprime	75971AAA2	CC (sf)
Renaissance Home Equity Loan Trust 2006-3	2006-3	N2	RMBS Subprime	75971AAB0	CC (sf)
Renaissance Home Equity Loan Trust 2006-4	2006-4	N Notes	RMBS Subprime	75970HAV2	CC (sf)
Renaissance Home Equity Loan Trust 2006-4	2006-4	AV-2	RMBS Subprime	75970HAB6	CCC (sf)
Renaissance Home Equity Loan Trust 2006-4	2006-4	AV-3	RMBS Subprime	75970HAC4	CCC (sf)
Renaissance Home Equity Loan Trust 2006-4	2006-4	AF-2	RMBS Subprime	75970HAE0	CCC (sf)
Renaissance Home Equity Loan Trust 2006-4	2006-4	AF-3	RMBS Subprime	75970HAF7	CCC (sf)
Renaissance Home Equity Loan Trust 2006-4	2006-4	AF-4	RMBS Subprime	75970HAG5	CCC (sf)
Renaissance Home Equity Loan Trust 2006-4	2006-4	AF-5	RMBS Subprime	75970HAH3	CCC (sf)
Renaissance Home Equity Loan Trust 2006-4	2006-4	AF-6	RMBS Subprime	75970HAJ9	CCC (sf)

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Renaissance Home Equity Loan Trust 2007-1	2007-1	AV-2	RMBS Subprime	75970JAB2	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AV-3	RMBS Subprime	75970JAC0	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-1	RMBS Subprime	75970JAD8	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-1A	RMBS Subprime	75970JAW6	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-1B	RMBS Subprime	75970JAX4	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-1Z	RMBS Subprime	75970JAY2	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-2	RMBS Subprime	75970JAE6	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-3	RMBS Subprime	75970JAF3	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-4	RMBS Subprime	75970JAG1	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-5	RMBS Subprime	75970JAH9	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	AF-6	RMBS Subprime	75970JAJ5	CCC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	N Notes	RMBS Subprime	75970JAU0	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2005-FR5	2005-FR5	A-1A	RMBS Subprime	81375WFQ4	AAA (sf)
Securitized Asset Backed Receivables LLC Trust 2005-FR5	2005-FR5	M-1	RMBS Subprime	81375WFU5	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2005-FR5	2005-FR5	M-3	RMBS Subprime	81375WFW1	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-AB3	2005-AB3	M-2	RMBS Subprime	84751PJJ9	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-AB3	2005-AB3	M-3	RMBS Subprime	84751PJK6	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-AB3	2005-AB3	M-4	RMBS Subprime	84751PJL4	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-AB3	2005-AB3	M-5	RMBS Subprime	84751PJM2	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2006-BC1	2006-BC1	M-2	RMBS Subprime	84751PKD0	CCC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2006-BC1	2006-BC1	M-3	RMBS Subprime	84751PKE8	CCC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2006-BC1	2006-BC1	M-5	RMBS Subprime	84751PKG3	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2006-BC3	2006-BC3	A-1	RMBS Subprime	84751WAA2	CCC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2006-BC3	2006-BC3	A-2C	RMBS Subprime	84751WAD6	CCC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2006-BC3	2006-BC3	A-2D	RMBS Subprime	84751WAE4	CCC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2006-BC3	2006-BC3	M-2	RMBS Subprime	84751WAG9	CC (sf)
Structured Asset Investment Loan Trust 2006-3	2006-3	A1	RMBS Subprime	863587AA9	CCC (sf)
Structured Asset Investment Loan Trust 2006-3	2006-3	A5	RMBS Subprime	863587AE1	CCC (sf)
Structured Asset Investment Loan Trust 2006-3	2006-3	A6	RMBS Subprime	863587AF8	CCC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC5	2006-BC5	A1	RMBS Subprime	86359SAA2	CCC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC5	2006-BC5	A4	RMBS Subprime	86359SAD6	CCC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC5	2006-BC5	A5	RMBS Subprime	86359SAE4	CCC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	M4	RMBS Subprime	86360LAH9	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M3	RMBS Subprime	86364GAE3	CCC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M4	RMBS Subprime	86364GAF0	CCC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	B	RMBS Subprime	86364GAH6	CC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	AI-1A	RMBS Subprime	9497ERAM6	AAA (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust	2005-1	All-1	RMBS Subprime	9497ERAP9	AAA (sf)
Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	2006-2	M-2	RMBS Subprime	9497EAAF8	CCC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	2006-2	M-5	RMBS Subprime	9497EAAJ0	CC (sf)

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