

October 5, 2011

U.S. RMBS Classes Affected By The Oct. 5, 2011, Rating Actions

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U.S. RMBS Classes Affected By The Oct. 5, 2011, Rating Actions

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 2005 through 2007 affected by the Oct. 5, 2011, rating actions. For the related press release, please see "606 Ratings Lowered And 249 Ratings Affirmed On 99 U.S. RMBS Alt-A Transactions Issued In 2005-2007; 45 Withdrawn," published Oct. 5, 2011.

Table 1

Rating And CreditWatch Actions							Rating		
Transaction	Issue	Series	Class	Collateral	CUSIP	To	From		
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	1-A-1	RMBS Alternative-A	007036GR1	BBB (sf)	BBB (sf)	Watch Neg	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	1-A-2	RMBS Alternative-A	007036HS8	BBB (sf)	BBB (sf)	Watch Neg	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	2-A-1	RMBS Alternative-A	007036GS9	BBB (sf)	BBB (sf)	Watch Neg	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	3-A-1	RMBS Alternative-A	007036GT7	BBB (sf)	BBB+ (sf)	Watch Neg	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	4-A-1	RMBS Alternative-A	007036GU4	BBB (sf)	BBB (sf)	Watch Neg	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	5-A-1	RMBS Alternative-A	007036GV2	BBB (sf)	BBB (sf)	Watch Neg	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	5-A-2	RMBS Alternative-A	007036HP4	BBB (sf)	AAA (sf)	Watch Neg	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	5-A-3	RMBS Alternative-A	007036HQ2	BBB (sf)	BBB (sf)	Watch Neg	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	C-B-1	RMBS Alternative-A	007036HD1	CC (sf)	CCC (sf)		
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	1-A-1	RMBS Alternative-A	007036KB1	CCC (sf)	B+ (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)								
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	2-A-1	RMBS Alternative-A	007036KC9	CCC (sf)	B+ (sf)	Watch Neg
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	3-A-1	RMBS Alternative-A	007036KD7	CCC (sf)	BB- (sf)	Watch Neg
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	4-A-1	RMBS Alternative-A	007036KE5	CCC (sf)	BB- (sf)	Watch Neg
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	5-A-1	RMBS Alternative-A	007036KF2	CCC (sf)	B+ (sf)	Watch Neg
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	6-A-1	RMBS Alternative-A	007036KG0	CCC (sf)	B+ (sf)	Watch Neg
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	6-A-2-1	RMBS Alternative-A	007036KH8	CCC (sf)	B+ (sf)	Watch Neg
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	6-A-2-2	RMBS Alternative-A	007036KJ4	CCC (sf)	B+ (sf)	Watch Neg
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	C-B-1	RMBS Alternative-A	007036KV7	CC (sf)	CCC (sf)	
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	1-A-1	RMBS Alternative-A	007034AA9	CC (sf)	CCC (sf)	
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	1-A-2	RMBS Alternative-A	007034AB7	CC (sf)	CCC (sf)	
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	1-A-3-2	RMBS Alternative-A	007034AD3	CC (sf)	CCC (sf)	
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	1-A-4	RMBS Alternative-A	007034BN0	CC (sf)	CCC (sf)	
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	1-A-5	RMBS Alternative-A	007034BP5	CC (sf)	CCC (sf)	
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	2-A-1	RMBS Alternative-A	007034AE1	B- (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	2-A-2	RMBS Alternative-A	007034AF8	CCC (sf)	AAA (sf)	Watch Neg
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	2-A-3	RMBS Alternative-A	007034AH4	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	1-A-1	RMBS Alternative-A	12667GJB0	CC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	1-A-2	RMBS Alternative-A	12667GJC8	CC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-1	RMBS Alternative-A	12667GJD6	CC (sf)	BBB- (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-2	RMBS Alternative-A	12667GJE4	CC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-3	RMBS Alternative-A	12667GJF1	B- (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-4	RMBS Alternative-A	12667GJG9	B- (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-5	RMBS Alternative-A	12667GJH7	CC (sf)	BBB- (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-6	RMBS Alternative-A	12667GJJ3	CC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-7	RMBS Alternative-A	12667GJK0	CC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-9	RMBS Alternative-A	12667GJM6	A- (sf)	A- (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-10	RMBS Alternative-A	12667GJN4	CC (sf)	BBB- (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	2-A-12	RMBS Alternative-A	12667GJQ7	CC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	3-A-1	RMBS Alternative-A	12667GJR5	B- (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	3-A-2	RMBS Alternative-A	12667GJS3	CC (sf)	BBB- (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	3-A-4	RMBS Alternative-A	12667GJU8	CC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	PO	RMBS Alternative-A	12667GJV6	CC (sf)	BB+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	M	RMBS Alternative-A	12667GJX2	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	A-1	RMBS Alternative-A	12667GAA1	CC (sf)	BBB+ (sf)	Watch Neg
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	A-3	RMBS Alternative-A	12667GAC7	CC (sf)	BBB+ (sf)	Watch Neg
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	A-4	RMBS Alternative-A	12667GAD5	CC (sf)	BBB+ (sf)	Watch Neg
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	A-5	RMBS Alternative-A	12667GAE3	CC (sf)	BBB+ (sf)	Watch Neg
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	A-6	RMBS Alternative-A	12667GAF0	BB- (sf)	BBB+ (sf)	Watch Neg
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	A-8	RMBS Alternative-A	12667GAH6	CC (sf)	BBB+ (sf)	Watch Neg
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	PO	RMBS Alternative-A	12667GAJ2	CC (sf)	BBB+ (sf)	Watch Neg
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	M	RMBS Alternative-A	12667GAL7	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-14	US\$1.255 bil mortgage pass through certificates series 2005-14	2005-14	2-A-1	RMBS Alternative-A	12667GCB7	BB (sf)	A- (sf)	Watch Neg
Alternative Loan Trust 2005-14	US\$1.255 bil mortgage pass through certificates series 2005-14	2005-14	2-A-3	RMBS Alternative-A	12667GCD3	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-14	US\$1.255 bil mortgage pass through certificates series 2005-14	2005-14	3-A-1	RMBS Alternative-A	12667GCF8	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-14	US\$1.255 bil mortgage pass through certificates series 2005-14	2005-14	4-A-1	RMBS Alternative-A	12667GCH4	B- (sf)	A- (sf)	Watch Neg
Alternative Loan Trust 2005-14	US\$1.255 bil mortgage pass through certificates series 2005-14	2005-14	4-A-2	RMBS Alternative-A	12667GCJ0	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	1-A-1	RMBS Alternative-A	12667GRV7	A (sf)	A (sf)	Watch Neg
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	1-A-2	RMBS Alternative-A	12667GRW5	CCC (sf)	B- (sf)	Watch Neg
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	1-A-3	RMBS Alternative-A	12667GRX3	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	1-M-1	RMBS Alternative-A	12667GSH7	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	2-A-2	RMBS Alternative-A	12667GSC8	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	1-A-1	RMBS Alternative-A	12667GNS8	CC (sf)	B- (sf)	Watch Neg
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	1-A-2	RMBS Alternative-A	12667GNT6	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	2A-1A	RMBS Alternative-A	12667GNV1	CC (sf)	B- (sf)	Watch Neg
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	2-A-1B	RMBS Alternative-A	12667GUY7	CCC (sf)	BB- (sf)	Watch Neg
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	2-A-1C	RMBS Alternative-A	12667GUZ4	CC (sf)	B- (sf)	Watch Neg
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	2-A-2	RMBS Alternative-A	12667GNW9	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	3-A-1	RMBS Alternative-A	12667GNY5	CC (sf)	B- (sf)	Watch Neg
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	3-A-2	RMBS Alternative-A	12667GNZ2	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	II-A-X	RMBS Alternative-A	12667GPA5	NR (sf)	AA+ (sf)	Watch Neg
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	4-A-1	RMBS Alternative-A	12667GPB3	BB+ (sf)	AA+ (sf)	Watch Neg
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	4-A-2	RMBS Alternative-A	12667GPC1	CC (sf)	B+ (sf)	Watch Neg
Alternative Loan Trust 2005-24	US\$1.455 bil mortgage pass-through certificates series 2005-24	2005-24	4-A-3	RMBS Alternative-A	12667GPD9	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-1	RMBS Alternative-A	12667GW41	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-2	RMBS Alternative-A	12667GW58	NR (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-4	RMBS Alternative-A	12667GW74	CCC (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-6	RMBS Alternative-A	12667GW90	CC (sf)	B- (sf)	Watch Neg
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-7	RMBS Alternative-A	12667GX24	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-8	RMBS Alternative-A	12667GX32	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-9	RMBS Alternative-A	12667GX40	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-10	RMBS Alternative-A	12667GX57	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-11	RMBS Alternative-A	12667GX65	CCC (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-13	RMBS Alternative-A	12667GX81	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	PO	RMBS Alternative-A	12667GX99	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-37T1	US\$349 mil mortgage pass through certificates series 2005-37T1	2005-37T1	A-1	RMBS Alternative-A	12667G2T9	BBB- (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-37T1	US\$349 mil mortgage pass through certificates series 2005-37T1	2005-37T1	A-3	RMBS Alternative-A	12667G2V4	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-37T1	US\$349 mil mortgage pass through certificates series 2005-37T1	2005-37T1	A-4	RMBS Alternative-A	12667G2W2	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-37T1	US\$349 mil mortgage pass through certificates series 2005-37T1	2005-37T1	A-5	RMBS Alternative-A	12667G2X0	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-37T1	US\$349 mil mortgage pass through certificates series 2005-37T1	2005-37T1	PO	RMBS Alternative-A	12667G2Y8	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-38	US\$1.864 bil mortgage pass-through certificates series 2005-38	2005-28	A-1	RMBS Alternative-A	12667GY98	B- (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-38	US\$1.864 bil mortgage pass-through certificates series 2005-38	2005-28	A-3	RMBS Alternative-A	12667GZ30	B- (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-38	US\$1.864 bil mortgage pass-through certificates series 2005-38	2005-28	A-4	RMBS Alternative-A	12667GZ48	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	1-A-1	RMBS Alternative-A	12667F4C6	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	1-A-2	RMBS Alternative-A	12667F4D4	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	1-A-3	RMBS Alternative-A	12667F4E2	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	1-A-4	RMBS Alternative-A	12667F4F9	CCC (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	1-A-5	RMBS Alternative-A	12667F4G7	B+ (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	1-A-6	RMBS Alternative-A	12667F4H5	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-1	RMBS Alternative-A	12667F4L6	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-2	RMBS Alternative-A	12667F4M4	NR (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-3	RMBS Alternative-A	12667F4N2	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-4	RMBS Alternative-A	12667F4P7	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-5	RMBS Alternative-A	12667F4Q5	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-6	RMBS Alternative-A	12667F4R3	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-7	RMBS Alternative-A	12667F4S1	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-8	RMBS Alternative-A	12667F4T9	B- (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	2-A-9	RMBS Alternative-A	12667F6X8	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	PO	RMBS Alternative-A	12667F4U6	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	M	RMBS Alternative-A	12667F4W2	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	1-A-1	RMBS Alternative-A	12667FS97	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	1-A-2	RMBS Alternative-A	12667FT21	B- (sf)	AA+ (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	1-A-3	RMBS Alternative-A	12667FT39	B (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	1-A-4	RMBS Alternative-A	12667FT47	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	1-A-5	RMBS Alternative-A	12667FT54	B- (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	1-A-6	RMBS Alternative-A	12667FT62	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	1-A-7	RMBS Alternative-A	12667F3T0	B- (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	1-A-8	RMBS Alternative-A	12667F3U7	B- (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	2-A-1	RMBS Alternative-A	12667FT88	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	3-A-1	RMBS Alternative-A	12667FU29	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	4-A-1	RMBS Alternative-A	12667FU45	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	5-A-1	RMBS Alternative-A	12667FU60	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	5-A-2	RMBS Alternative-A	12667F3V5	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	5-A-3	RMBS Alternative-A	12667F3W3	B- (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	5-A-4	RMBS Alternative-A	12667F3X1	B- (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	6-A-1	RMBS Alternative-A	12667FU86	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	7-A-1	RMBS Alternative-A	12667F3Y9	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	X-A	RMBS Alternative-A	12667FT70	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	X-B	RMBS Alternative-A	12667FT96	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	X-C	RMBS Alternative-A	12667FU37	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	X-D	RMBS Alternative-A	12667FU52	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	X-E	RMBS Alternative-A	12667FU78	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	X-F	RMBS Alternative-A	12667FU94	NR (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	PO-A	RMBS Alternative-A	12667FV28	B- (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	PO-B	RMBS Alternative-A	12667F3Z6	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	PO-C	RMBS Alternative-A	12667F4A0	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	PO-D	RMBS Alternative-A	12667F4B8	B- (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-1	RMBS Alternative-A	12667F5W1	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-2	RMBS Alternative-A	12667F5X9	NR (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-3	RMBS Alternative-A	12667F5Y7	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-4	RMBS Alternative-A	12667F5Z4	CCC (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-5	RMBS Alternative-A	12667F6A8	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-7	RMBS Alternative-A	12667F6C4	CCC (sf)	AA (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-8	RMBS Alternative-A	12667F6D2	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-10	RMBS Alternative-A	12667F6F7	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-12	RMBS Alternative-A	12667F6H3	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-13	RMBS Alternative-A	12667F6J9	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-X	RMBS Alternative-A	12667F6K6	NR (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	PO-A	RMBS Alternative-A	12667F6L4	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	2-A-1	RMBS Alternative-A	12667F6M2	CC (sf)	CCC (sf)	
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	PO-B	RMBS Alternative-A	12667F6P5	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-A-1	RMBS Alternative-A	12667GVB6	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-A-3	RMBS Alternative-A	12667GVD2	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-A-4	RMBS Alternative-A	12667GVE0	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-A-5	RMBS Alternative-A	12667GVF7	CCC (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-A-6	RMBS Alternative-A	12667GVG5	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-A-7	RMBS Alternative-A	12667GVH3	NR (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-A-8	RMBS Alternative-A	12667GVJ9	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-A-10	RMBS Alternative-A	12667GVL4	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	1-X	RMBS Alternative-A	12667GVM2	NR (sf)	AAA (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	2-A-1	RMBS Alternative-A	12667GVN0	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	3-A-1	RMBS Alternative-A	12667GVQ3	CC (sf)	BBB (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	PO-1	RMBS Alternative-A	12667GVS9	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	PO-2	RMBS Alternative-A	12667GVT7	CC (sf)	B (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	PO-3	RMBS Alternative-A	12667GVU4	CC (sf)	BBB (sf)	Watch Neg
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	M	RMBS Alternative-A	12667GVV0	CC (sf)	CCC (sf)	
Alternative Loan Trust 2006-OA2	US\$1.75 bil mortgage pass-through certificates series 2006-OA2	2006-OA2	A-2A	RMBS Alternative-A	126694R83	BBB (sf)	BBB (sf)	Watch Neg
Alternative Loan Trust 2006-OA2	US\$1.75 bil mortgage pass-through certificates series 2006-OA2	2006-OA2	A-2B	RMBS Alternative-A	126694R91	CC (sf)	CCC (sf)	
Alternative Loan Trust 2006-OA2	US\$1.75 bil mortgage pass-through certificates series 2006-OA2	2006-OA2	A-3	RMBS Alternative-A	126694S25	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)								
Alternative Loan Trust 2006-OA2	US\$1.75 bil mortgage pass-through certificates series 2006-OA2	2006-OA2	A-5	RMBS Alternative-A	126694S41	CC (sf)	CCC (sf)	
Alternative Loan Trust 2007-OH3	US\$579.826 mil mortgage pass-through certificates series 2007-OH3	2007-OH3	A-1-A	RMBS Alternative-A	02151DAC8	CCC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2007-OH3	US\$579.826 mil mortgage pass-through certificates series 2007-OH3	2007-OH3	A-1-B	RMBS Alternative-A	02151DAD6	CCC (sf)	BB+ (sf)	Watch Neg
Alternative Loan Trust 2007-OH3	US\$579.826 mil mortgage pass-through certificates series 2007-OH3	2007-OH3	A-3	RMBS Alternative-A	02151DAG9	CC (sf)	CCC (sf)	
American Home Mortgage Investment Trust 2006-1	US\$1.973 bil mortgage-backed notes series 2006-1	2006-1	I-1A-1	RMBS Alternative-A	02660THY2	BB (sf)	AAA (sf)	Watch Neg
American Home Mortgage Investment Trust 2006-1	US\$1.973 bil mortgage-backed notes series 2006-1	2006-1	I-2A-1	RMBS Alternative-A	02660TJB0	BB (sf)	AAA (sf)	Watch Neg
American Home Mortgage Investment Trust 2006-1	US\$1.973 bil mortgage-backed notes series 2006-1	2006-1	I-A-2	RMBS Alternative-A	02660THZ9	CC (sf)	B- (sf)	Watch Neg
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	2-A-1	RMBS Alternative-A	05946XYV9	CC (sf)	CCC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	3-A-1	RMBS Alternative-A	05946XYX5	CC (sf)	B- (sf)	Watch Neg
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	3-A-2	RMBS Alternative-A	05946XYX3	CC (sf)	CCC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	4-A-1	RMBS Alternative-A	05946XYZ0	CC (sf)	CCC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	5-A-2	RMBS Alternative-A	05946XZC0	CC (sf)	CCC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	6-A-1	RMBS Alternative-A	05946XZD8	B- (sf)	BBB+ (sf)	Watch Neg
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	1-A-2	RMBS Alternative-A	05946XYQ0	CC (sf)	CCC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	1-A-3	RMBS Alternative-A	05946XYR8	CC (sf)	CCC (sf)	
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	I-A-1	RMBS Alternative-A	07386HSP7	A- (sf)	A- (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	I-A-2	RMBS Alternative-A	07386HSQ5	BB (sf)	BB (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	I-M-1	RMBS Alternative-A	07386HSR3	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)								
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-1A-1	RMBS Alternative-A	07386HSV4	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-2A-1	RMBS Alternative-A	07386HTP6	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-2A-2	RMBS Alternative-A	07386HSW2	B- (sf)	B (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-2A-3	RMBS Alternative-A	07386HSX0	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-3A-1	RMBS Alternative-A	07386HSY8	AA (sf)	AA (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-3A-3	RMBS Alternative-A	07386HTA9	AA (sf)	AA (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-3A-4	RMBS Alternative-A	07386HTB7	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-4A-1	RMBS Alternative-A	07386HTC5	BB (sf)	BB (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-5A-1	RMBS Alternative-A	07386HTE1	B- (sf)	BBB (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-5A-2	RMBS Alternative-A	07386HTF8	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-M1	RMBS Alternative-A	07386HTQ4	CC (sf)	CCC (sf)	
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-M2	RMBS Alternative-A	07386HTR2	CC (sf)	CCC (sf)	
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-3A-2	RMBS Alternative-A	07386HSZ5	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	II-4A-2	RMBS Alternative-A	07386HTD3	B- (sf)	B- (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	I-M-2	RMBS Alternative-A	07386HQT1	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-A-1	RMBS Alternative-A	07386HQW4	CCC (sf)	BB (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-A2a	RMBS Alternative-A	07386HQX2	CCC (sf)	BBB+ (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-A2b	RMBS Alternative-A	07386HQY0	CCC (sf)	BB (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-A-3	RMBS Alternative-A	07386HQZ7	CCC (sf)	BB (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-A-4	RMBS Alternative-A	07386HRA1	B- (sf)	BB (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-A-5	RMBS Alternative-A	07386HRC7	CCC (sf)	BB (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-A-6	RMBS Alternative-A	07386HRE3	B- (sf)	BB (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-B-1	RMBS Alternative-A	07386HRF0	CC (sf)	B- (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-B-2	RMBS Alternative-A	07386HRG8	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	I-A-1	RMBS Alternative-A	07386HTY7	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	I-A-3	RMBS Alternative-A	07386HUA7	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	I-A-4	RMBS Alternative-A	07386HUB5	AA (sf)	AA (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	I-M-1	RMBS Alternative-A	07386HUC3	B- (sf)	B- (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	I-M-2	RMBS Alternative-A	07386HUD1	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-1A-1	RMBS Alternative-A	07386HUG4	BB (sf)	BB (sf)	Watch Neg
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-2A-1	RMBS Alternative-A	07386HUI8	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-3A-1	RMBS Alternative-A	07386HUK5	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-4A-1	RMBS Alternative-A	07386HUL3	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-5A-1	RMBS Alternative-A	07386HUM1	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-6A-1	RMBS Alternative-A	07386HUN9	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-M-1	RMBS Alternative-A	07386HUP4	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)								
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	CC (sf)	CCC (sf)	
Bear Stearns ALT-A Trust 2007-3	US\$907.121 mil mortgage pass-through certificates series 2007-3	2007-3	II-A-1	RMBS Alternative-A	07387RAH1	AA+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	I- A	RMBS Alternative-A	073879SL3	BB+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	I-M-1	RMBS Alternative-A	073879SM1	CCC (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	I-M-2	RMBS Alternative-A	073879SN9	CC (sf)	BB- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	I-M-3	RMBS Alternative-A	073879SP4	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	I-B-1	RMBS Alternative-A	073879SQ2	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	I-B-2	RMBS Alternative-A	073879SR0	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	II-A-1	RMBS Alternative-A	073879ST6	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	II-A-2	RMBS Alternative-A	073879SU3	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	II-M-1	RMBS Alternative-A	073879SV1	BB+ (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	II-M-2	RMBS Alternative-A	073879SW9	CCC (sf)	BB+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	II-M-3	RMBS Alternative-A	073879SX7	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	II-B-1	RMBS Alternative-A	073879SY5	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	II-B-2	RMBS Alternative-A	073879SZ2	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	II-A-1	RMBS Alternative-A	073879WQ7	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	II-A-2	RMBS Alternative-A	073879WR5	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	II-A-3	RMBS Alternative-A	073879WS3	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	II-PO	RMBS Alternative-A	073879WV6	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	I-A-1	RMBS Alternative-A	073879XD5	B (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	I-A-2	RMBS Alternative-A	073879XE3	NR (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	I-M-1	RMBS Alternative-A	073879XF0	CCC (sf)	BBB (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	I-M-2	RMBS Alternative-A	073879XG8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC3	US\$424.22 mil asset-backed certificates, series 2005-AC3	2005-AC3	I-M-3	RMBS Alternative-A	073879XH6	CC (sf)	CCC (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	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)								
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	I-A-1	RMBS Alternative-A	073879ZW1	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	I-A-2	RMBS Alternative-A	073879ZX9	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	I-A-3	RMBS Alternative-A	073879ZY7	CCC (sf)	B (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	I-A-4	RMBS Alternative-A	073879ZZ4	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	I-M-1	RMBS Alternative-A	073879A32	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	I-M-2	RMBS Alternative-A	073879A40	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	II-A-3	RMBS Alternative-A	073879B31	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	II-PO	RMBS Alternative-A	073879B72	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-A-1	RMBS Alternative-A	073879L30	AA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-A-2	RMBS Alternative-A	073879L48	AA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-A-3	RMBS Alternative-A	073879L55	AA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-A-4	RMBS Alternative-A	073879L63	AA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	1-M-1	RMBS Alternative-A	073879L71	B- (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-M-2	RMBS Alternative-A	073879L89	CCC (sf)	BB- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-M-3	RMBS Alternative-A	073879L97	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-B-1	RMBS Alternative-A	073879M21	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-B-2	RMBS Alternative-A	073879M39	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	II-2-A	RMBS Alternative-A	073879M88	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)									
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	II-1-PO	RMBS Alternative-A	073879N20	CC (sf)	CCC (sf)		
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	I-A-1	RMBS Alternative-A	07820QBL8	B (sf)	AA- (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	I-A-2	RMBS Alternative-A	07820QBM6	B (sf)	AA- (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	II-A	RMBS Alternative-A	07820QBN4	B+ (sf)	AA (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	III-A	RMBS Alternative-A	07820QBP9	B (sf)	AA- (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	IV-A	RMBS Alternative-A	07820QBQ7	B (sf)	AA- (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	I-A-X	RMBS Alternative-A	07820QBR5	NR (sf)	AA- (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	II-A-X	RMBS Alternative-A	07820QBS3	NR (sf)	AA (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	IV-A-X	RMBS Alternative-A	07820QBT1	NR (sf)	AA- (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	B-1	RMBS Alternative-A	07820QBV6	CC (sf)	CCC (sf)		
BellaVista Mortgage Trust 2005-2	US\$449.395 mil mortgage pass-through certificates series 2005-2	2005-2	I-A	RMBS Alternative-A	07820QCC7	CC (sf)	CCC (sf)		
BellaVista Mortgage Trust 2005-2	US\$449.395 mil mortgage pass-through certificates series 2005-2	2005-2	II-A-1	RMBS Alternative-A	07820QCD5	CCC (sf)	AA+ (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-2	US\$449.395 mil mortgage pass-through certificates series 2005-2	2005-2	II-A-2	RMBS Alternative-A	07820QCE3	CC (sf)	CCC (sf)		
BellaVista Mortgage Trust 2005-2	US\$449.395 mil mortgage pass-through certificates series 2005-2	2005-2	II-A-X	RMBS Alternative-A	07820QCG8	NR (sf)	AA+ (sf)	Watch Neg	
BellaVista Mortgage Trust 2005-2	US\$449.395 mil mortgage pass-through certificates series 2005-2	2005-2	II-PO	RMBS Alternative-A	07820QCT0	CC (sf)	CCC (sf)		
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	1-A-1	RMBS Alternative-A	12669GTP6	CC (sf)	CCC (sf)		
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	1-A-2	RMBS Alternative-A	12669GTQ4	B (sf)	AAA (sf)	Watch Neg	
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	1-A-4	RMBS Alternative-A	12669GTS0	CCC (sf)	BB+ (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)								
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	1-A-5	RMBS Alternative-A	12669GTT8	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	2-A-1	RMBS Alternative-A	12669GTV3	BBB+ (sf)	AA- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	2-A-2	RMBS Alternative-A	12669GTW1	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	M-1	RMBS Alternative-A	12669GUA7	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	1-A-1	RMBS Alternative-A	12669GML2	CC (sf)	BB+ (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	2-A-1	RMBS Alternative-A	12669GMN8	CC (sf)	BB+ (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	3-A-1	RMBS Alternative-A	12669GMQ1	CC (sf)	BB (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	4-A-1	RMBS Alternative-A	12669GMS7	B- (sf)	AA+ (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	4-A-2	RMBS Alternative-A	12669GNH0	CC (sf)	BB (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	4-X-1	RMBS Alternative-A	12669GMT5	NR (sf)	AA+ (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	5-A-1	RMBS Alternative-A	12669GMU2	CC (sf)	BB (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	6-A-1	RMBS Alternative-A	12669GMW8	CCC (sf)	A- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	6-A-2	RMBS Alternative-A	12669GNJ6	CC (sf)	BB (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	6-A-3	RMBS Alternative-A	12669GNK3	CC (sf)	BB+ (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-4	US\$1.19 bil mortgage pass-through certificates, series 2005-4	2005-4	M	RMBS Alternative-A	12669GMZ1	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	1-A-1	RMBS Alternative-A	12669GYY1	B (sf)	AAA (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	1-A-2	RMBS Alternative-A	12669GYZ8	CC (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	1-A-3	RMBS Alternative-A	12669GZQ7	B (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	1-A-5	RMBS Alternative-A	12669GZS3	CCC (sf)	BBB (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	1-A-6	RMBS Alternative-A	12669GZT1	CC (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	1-X	RMBS Alternative-A	12669GZA2	NR (sf)	AAA (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	2-A-1	RMBS Alternative-A	12669GZB0	CCC (sf)	B (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	2-A-2	RMBS Alternative-A	12669GZC8	CC (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	M-1	RMBS Alternative-A	12669GZG9	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	M-2	RMBS Alternative-A	12669GZU8	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	1-A-1	RMBS Alternative-A	12669GLJ8	B- (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	1-A-2	RMBS Alternative-A	12669GQM6	CC (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	2-A-1	RMBS Alternative-A	12669GLL3	CC (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	3-A-1	RMBS Alternative-A	12669GLM1	CC (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	4-A-1	RMBS Alternative-A	12669GLP4	CCC (sf)	AAA (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	4-A-2	RMBS Alternative-A	12669GLN9	CC (sf)	AA (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	5-A-1	RMBS Alternative-A	12669GLO2	CC (sf)	AA (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	6-A-1	RMBS Alternative-A	12669GQP9	CC (sf)	AA (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	I-M	RMBS Alternative-A	12669GLR0	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	II-M	RMBS Alternative-A	12669GLX7	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	1A1	RMBS Alternative-A	126694M62	CCC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	1A2	RMBS Alternative-A	126694M70	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	2A1	RMBS Alternative-A	126694M96	CCC (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	2A2	RMBS Alternative-A	126694N20	CC (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	3A1	RMBS Alternative-A	126694N46	B- (sf)	B- (sf)	Watch Neg
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	3A3	RMBS Alternative-A	126694N61	CC (sf)	CCC (sf)	
CSAB Mortgage-Backed Trust 2006-1	US\$377.665 mil mortgage-backed pass-through certificates series 2006-1	2006-1	A-2	RMBS Alternative-A	22943HAC0	BBB- (sf)	BBB- (sf)	Watch Neg
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-BAR1	US\$765.3 mil mortgage pass through certificates	2007-BAR1	A-2	RMBS Alternative-A	25151TAB6	BB+ (sf)	A+ (sf)	Watch Neg
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	I-A-3	RMBS Alternative-A	251510HN6	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	I-A-4	RMBS Alternative-A	251510HP1	CC (sf)	BB (sf)	Watch Neg
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	I-A-5	RMBS Alternative-A	251510HQ9	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	I-A-6	RMBS Alternative-A	251510HR7	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	I-A-7	RMBS Alternative-A	251510HS5	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	I-A-8	RMBS Alternative-A	251510HT3	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	II-A-1	RMBS Alternative-A	251510HU0	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	II-A-3	RMBS Alternative-A	251510HW6	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	II-A-4	RMBS Alternative-A	251510HX4	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	II-A-5	RMBS Alternative-A	251510HY2	CC (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	II-A-6	RMBS Alternative-A	251510HZ9	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)									
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	II-A-7	RMBS Alternative-A	251510JA2	CC (sf)	CCC (sf)		
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	II-A-8	RMBS Alternative-A	251510JN4	CC (sf)	CCC (sf)		
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, 2005-5	US\$625.02 mil mortgage pass-through certificates series 2005-5	2005-5	II-A-PO	RMBS Alternative-A	251510JC8	CC (sf)	CCC (sf)		
Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB1	US\$718.421 mil mortgage pass-through certificates series 2006-AB1	2006-AB1	A-X-1	RMBS Alternative-A	251510MN0	NR (sf)	AAA (sf)	Watch Neg	
Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB1	US\$718.421 mil mortgage pass-through certificates series 2006-AB1	2006-AB1	A-X-2	RMBS Alternative-A	251510MP5	NR (sf)	CCC (sf)		
Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB1	US\$718.421 mil mortgage pass-through certificates series 2006-AB1	2006-AB1	A-X	RMBS Alternative-A	251510MQ3	NR (sf)	AAA (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2005-AR1	US\$1.092 bil mortgage pass through certificates, series 2005-AR1	2005-AR1	1-A	RMBS Alternative-A	23332UCL6	BBB- (sf)	BBB- (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2005-AR1	US\$1.092 bil mortgage pass through certificates, series 2005-AR1	2005-AR1	2-A-1A	RMBS Alternative-A	23332UCM4	AAA (sf)	AAA (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2005-AR1	US\$1.092 bil mortgage pass through certificates, series 2005-AR1	2005-AR1	2-A2B	RMBS Alternative-A	23332UCN2	CCC (sf)	B- (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2005-AR1	US\$1.092 bil mortgage pass through certificates, series 2005-AR1	2005-AR1	2-A2	RMBS Alternative-A	23332UCP7	CCC (sf)	B- (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2005-AR1	US\$1.092 bil mortgage pass through certificates, series 2005-AR1	2005-AR1	X-2	RMBS Alternative-A	23332UCX0	NR (sf)	B- (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2006-AR1	US\$993.434 mil mortgage loan pass-through certificates series 2006-AR1	2006-AR1	1A-1A	RMBS Alternative-A	23332UGK4	CC (sf)	B- (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2006-AR1	US\$993.434 mil mortgage loan pass-through certificates series 2006-AR1	2006-AR1	2A-1A	RMBS Alternative-A	23332UGM0	B (sf)	BB+ (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2006-AR1	US\$993.434 mil mortgage loan pass-through certificates series 2006-AR1	2006-AR1	2A-1B	RMBS Alternative-A	23332UGN8	CC (sf)	CCC (sf)		
DSLA Mortgage Loan Trust 2007-AR1	US\$794.757 mil mortgage loan pass through certificates	2007-AR1	1A-1A	RMBS Alternative-A	23333YAA3	B- (sf)	AA (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2007-AR1	US\$794.757 mil mortgage loan pass through certificates	2007-AR1	2A-1A	RMBS Alternative-A	23333YAC9	CCC (sf)	AA (sf)	Watch Neg	
DSLA Mortgage Loan Trust 2007-AR1	US\$794.757 mil mortgage loan pass through certificates	2007-AR1	2A-1B	RMBS Alternative-A	23333YAD7	CC (sf)	CCC (sf)		
First Horizon Alternative Mortgage Securities Trust 2005-AA2	US\$345.019 mil mortgage pass-through certificates series 2005-AA2	2005-AA2	I-A-1	RMBS Alternative-A	32051GHJ7	BB (sf)	AA+ (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)								
First Horizon Alternative Mortgage Securities Trust 2005-AA2	US\$345.019 mil mortgage pass-through certificates series 2005-AA2	2005-AA2	I-A-2	RMBS Alternative-A	32051GHK4	BB (sf)	AA (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-AA2	US\$345.019 mil mortgage pass-through certificates series 2005-AA2	2005-AA2	II-A-1	RMBS Alternative-A	32051GHL2	A+ (sf)	AA+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-AA2	US\$345.019 mil mortgage pass-through certificates series 2005-AA2	2005-AA2	II-A-2	RMBS Alternative-A	32051GHM0	BBB (sf)	AA (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-AA2	US\$345.019 mil mortgage pass-through certificates series 2005-AA2	2005-AA2	B-1	RMBS Alternative-A	32051GHP3	CC (sf)	CCC (sf)	
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	I-A-1	RMBS Alternative-A	32051GFL4	CCC (sf)	AA+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	I-A-2	RMBS Alternative-A	32051GFM2	CCC (sf)	AA+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	I-A-3	RMBS Alternative-A	32051GFN0	CCC (sf)	AA+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	I-A-4	RMBS Alternative-A	32051GFP5	CCC (sf)	AA+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	I-A-5	RMBS Alternative-A	32051GFQ3	CCC (sf)	AA+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	I-A-7	RMBS Alternative-A	32051GFS9	CCC (sf)	AA+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	I-A-PO	RMBS Alternative-A	32051GFT7	CCC (sf)	AA+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	II-A-1	RMBS Alternative-A	32051GFV2	A (sf)	AAA (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	II-A-PO	RMBS Alternative-A	32051GFW0	CCC (sf)	AAA (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	B-1	RMBS Alternative-A	32051GFX8	CC (sf)	CCC (sf)	
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 20005-FA1	2005-FA1	B-2	RMBS Alternative-A	32051GFY6	CC (sf)	CCC (sf)	
First Horizon Alternative Mortgage Securities Trust 2005-FA4	US\$272.017 mil mortgage pass through certificates series 2005 FA4	2005-FA4	I-A-1	RMBS Alternative-A	32051GNS0	CCC (sf)	BBB+ (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA4	US\$272.017 mil mortgage pass through certificates series 2005 FA4	2005-FA4	I-A-3	RMBS Alternative-A	32051GNU5	CC (sf)	B- (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA4	US\$272.017 mil mortgage pass through certificates series 2005 FA4	2005-FA4	I-A-6	RMBS Alternative-A	32051GNX9	CC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
First Horizon Alternative Mortgage Securities Trust 2005-FA4	US\$272.017 mil mortgage pass through certificates series 2005 FA4	2005-FA4	I-A-5	RMBS Alternative-A	32051GNW1	CC (sf)	B- (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA4	US\$272.017 mil mortgage pass through certificates series 2005 FA4	2005-FA4	I-A-PO	RMBS Alternative-A	32051GNY7	CC (sf)	B- (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA4	US\$272.017 mil mortgage pass through certificates series 2005 FA4	2005-FA4	II-A-1	RMBS Alternative-A	32051GPA7	B- (sf)	B- (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA4	US\$272.017 mil mortgage pass through certificates series 2005 FA4	2005-FA4	II-A-PO	RMBS Alternative-A	32051GPB5	CC (sf)	B- (sf)	Watch Neg
First Horizon Alternative Mortgage Securities Trust 2005-FA4	US\$272.017 mil mortgage pass through certificates series 2005 FA4	2005-FA4	B-1	RMBS Alternative-A	32051GPC3	CC (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-1	RMBS Alternative-A	32052UAA1	CCC (sf)	AA+ (sf)	Watch Neg
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-2	RMBS Alternative-A	32052UAB9	CC (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-3	RMBS Alternative-A	32052UAC7	CC (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-5	RMBS Alternative-A	32052UAE3	CCC (sf)	B- (sf)	Watch Neg
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-6	RMBS Alternative-A	32052UAF0	CCC (sf)	B- (sf)	Watch Neg
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-7	RMBS Alternative-A	32052UAG8	CCC (sf)	B- (sf)	Watch Neg
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-8	RMBS Alternative-A	32052UAH6	CC (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-9	RMBS Alternative-A	32052UAJ2	CC (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-10	RMBS Alternative-A	32052UAK9	CC (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-11	RMBS Alternative-A	32052UAL7	CC (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-12	RMBS Alternative-A	32052UAM5	CC (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-15	RMBS Alternative-A	32052UAQ6	CCC (sf)	B- (sf)	Watch Neg
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-16	RMBS Alternative-A	32052UAR4	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)									
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-17	RMBS Alternative-A	32052UAS2	CC (sf)	CCC (sf)		
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	I-A-PO	RMBS Alternative-A	32052UAT0	CC (sf)	CCC (sf)		
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	II-A-1	RMBS Alternative-A	32052UAV5	B- (sf)	B- (sf)	Watch Neg	
First Horizon Mortgage Pass-Through Trust 2006-4	US\$386.058 mil mortgage pass through certificates series 2006-4	2006-4	II-A-PO	RMBS Alternative-A	32052UAW3	CC (sf)	B- (sf)	Watch Neg	
GMACM Mortgage Loan Trust 2005-AA1	US\$265.554 mil pass through certificates series 2005-AA1	2005-AA1	1-A-1	RMBS Alternative-A	76112BNM8	CC (sf)	CCC (sf)		
GMACM Mortgage Loan Trust 2005-AA1	US\$265.554 mil pass through certificates series 2005-AA1	2005-AA1	2-A-1	RMBS Alternative-A	76112BNN6	B- (sf)	BBB (sf)	Watch Neg	
GMACM Mortgage Loan Trust 2005-AA1	US\$265.554 mil pass through certificates series 2005-AA1	2005-AA1	2-A-2	RMBS Alternative-A	76112BNP1	CC (sf)	CCC (sf)		
GreenPoint Mortgage Funding Trust 2006-AR1	US\$1.284 bil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-1A	RMBS Alternative-A	39538WFH6	B- (sf)	BBB (sf)	Watch Neg	
GreenPoint Mortgage Funding Trust 2006-AR1	US\$1.284 bil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-1B	RMBS Alternative-A	39538WFJ2	B- (sf)	BBB (sf)	Watch Neg	
GreenPoint Mortgage Funding Trust 2006-AR1	US\$1.284 bil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-2A	RMBS Alternative-A	39538WFK9	CC (sf)	CCC (sf)		
GreenPoint Mortgage Funding Trust 2006-AR1	US\$1.284 bil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-2B	RMBS Alternative-A	39538WFL7	CC (sf)	CCC (sf)		
Greenpoint Mortgage Funding Trust 2006-AR2	US\$1.361 bil mortgage pass-through certificates, series 2006-AR2	2006-AR2	I-A-1	RMBS Alternative-A	39538WGA0	B- (sf)	A+ (sf)	Watch Neg	
Greenpoint Mortgage Funding Trust 2006-AR2	US\$1.361 bil mortgage pass-through certificates, series 2006-AR2	2006-AR2	II-A-1	RMBS Alternative-A	39538WGC6	A (sf)	AA+ (sf)	Watch Neg	
Greenpoint Mortgage Funding Trust 2006-AR2	US\$1.361 bil mortgage pass-through certificates, series 2006-AR2	2006-AR2	II-X	RMBS Alternative-A	39538WGE2	NR (sf)	AA+ (sf)	Watch Neg	
Greenpoint Mortgage Funding Trust 2006-AR2	US\$1.361 bil mortgage pass-through certificates, series 2006-AR2	2006-AR2	III-A-1	RMBS Alternative-A	39538WGF9	CCC (sf)	BB (sf)	Watch Neg	
Greenpoint Mortgage Funding Trust 2006-AR2	US\$1.361 bil mortgage pass-through certificates, series 2006-AR2	2006-AR2	III-A-2	RMBS Alternative-A	39538WGG7	CC (sf)	CCC (sf)		
Greenpoint Mortgage Funding Trust 2006-AR2	US\$1.361 bil mortgage pass-through certificates, series 2006-AR2	2006-AR2	IV-A-1	RMBS Alternative-A	39538WGG1	B- (sf)	BBB- (sf)	Watch Neg	
Greenpoint Mortgage Funding Trust 2006-AR2	US\$1.361 bil mortgage pass-through certificates, series 2006-AR2	2006-AR2	IV-A-2	RMBS Alternative-A	39538WGG8	CC (sf)	CCC (sf)		

Table 1

Rating And CreditWatch Actions (cont.)								
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	1-A-1	RMBS Alternative-A	362341NV7	CCC (sf)	A+ (sf)	Watch Neg
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	1-A-2	RMBS Alternative-A	362341NW5	CCC (sf)	BBB+ (sf)	Watch Neg
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	2-A-1	RMBS Alternative-A	362341NX3	CCC (sf)	AA- (sf)	Watch Neg
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	2-A-2	RMBS Alternative-A	362341NY1	CCC (sf)	BBB- (sf)	Watch Neg
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	3-A-1	RMBS Alternative-A	362341QF9	CCC (sf)	AA- (sf)	Watch Neg
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	3-A-2	RMBS Alternative-A	362341QG7	CCC (sf)	BBB- (sf)	Watch Neg
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	3-A-4	RMBS Alternative-A	362341QJ1	CCC (sf)	BBB- (sf)	Watch Neg
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	3-A-5	RMBS Alternative-A	362341QK8	CCC (sf)	BBB- (sf)	Watch Neg
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	M-1	RMBS Alternative-A	362341PB9	CC (sf)	CCC (sf)	
GSAA Home Equity Trust 2005-11	US\$905.767 mil asset backed certificates series 2005-11	2005-11	M-2	RMBS Alternative-A	362341PC7	CC (sf)	CCC (sf)	
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	AF-3	RMBS Alternative-A	362341SR1	CCC (sf)	BB- (sf)	Watch Neg
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	AF-4	RMBS Alternative-A	362341SS9	CCC (sf)	BB- (sf)	Watch Neg
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	AF-5	RMBS Alternative-A	362341ST7	CCC (sf)	BB- (sf)	Watch Neg
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	AF-6	RMBS Alternative-A	362341SU4	CCC (sf)	BB- (sf)	Watch Neg
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	M-1	RMBS Alternative-A	362341SV2	CC (sf)	CCC (sf)	
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	M-2	RMBS Alternative-A	362341SW0	CC (sf)	CCC (sf)	
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	M-3	RMBS Alternative-A	362341SX8	CC (sf)	CCC (sf)	
HarborView Mortgage Loan Trust 2005-13	US\$914.183 mil mortgage loan pass-through certificates series 2005-13	2005-13	1-A1A	RMBS Alternative-A	41161PVZ3	B (sf)	B (sf)	Watch Neg
HarborView Mortgage Loan Trust 2005-13	US\$914.183 mil mortgage loan pass-through certificates series 2005-13	2005-13	1-A1B	RMBS Alternative-A	41161PWA7	CC (sf)	CCC (sf)	
HarborView Mortgage Loan Trust 2005-13	US\$914.183 mil mortgage loan pass-through certificates series 2005-13	2005-13	2-A1A1	RMBS Alternative-A	41161PWB5	B- (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)									
HarborView Mortgage Loan Trust 2005-13	US\$914.183 mil mortgage loan pass-through certificates series 2005-13	2005-13	2-A1A2	RMBS Alternative-A	41161PWC3	B- (sf)	B- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-13	US\$914.183 mil mortgage loan pass-through certificates series 2005-13	2005-13	2-A1B	RMBS Alternative-A	41161PWD1	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-13	US\$914.183 mil mortgage loan pass-through certificates series 2005-13	2005-13	2-A1C	RMBS Alternative-A	41161PWE9	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-13	US\$914.183 mil mortgage loan pass-through certificates series 2005-13	2005-13	PO	RMBS Alternative-A	41161PWG4	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-2	US\$1.945 bil mortgage loan pass-through certificates series 2005-2	2005-2	1-A	RMBS Alternative-A	41161PLQ4	CC (sf)	BBB- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-2	US\$1.945 bil mortgage loan pass-through certificates series 2005-2	2005-2	2-A1A	RMBS Alternative-A	41161PLR2	BB (sf)	AAA (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-2	US\$1.945 bil mortgage loan pass-through certificates series 2005-2	2005-2	2-A1B	RMBS Alternative-A	41161PLS0	CC (sf)	B- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-2	US\$1.945 bil mortgage loan pass-through certificates series 2005-2	2005-2	2-A-1C	RMBS Alternative-A	41161PLT8	CC (sf)	B- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-2	US\$1.945 bil mortgage loan pass-through certificates series 2005-2	2005-2	2-A2	RMBS Alternative-A	41161PLU5	CC (sf)	B- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-2	US\$1.945 bil mortgage loan pass-through certificates series 2005-2	2005-2	X	RMBS Alternative-A	41161PLV3	NR (sf)	AAA (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-2	US\$1.945 bil mortgage loan pass-through certificates series 2005-2	2005-2	PO	RMBS Alternative-A	41161PLW1	CC (sf)	B- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-2	US\$1.945 bil mortgage loan pass-through certificates series 2005-2	2005-2	B-1	RMBS Alternative-A	41161PLY7	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-3	US\$1.607 bil mortgage pass-through certificates series 2005-3	2005-3	1-A	RMBS Alternative-A	41161PMF7	CC (sf)	B (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-3	US\$1.607 bil mortgage pass-through certificates series 2005-3	2005-3	2-A1A	RMBS Alternative-A	41161PMG5	BB- (sf)	AAA (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-3	US\$1.607 bil mortgage pass-through certificates series 2005-3	2005-3	2-A1B	RMBS Alternative-A	41161PMH3	CC (sf)	BB+ (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-3	US\$1.607 bil mortgage pass-through certificates series 2005-3	2005-3	2-A1C	RMBS Alternative-A	41161PMJ9	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-3	US\$1.607 bil mortgage pass-through certificates series 2005-3	2005-3	2-A2	RMBS Alternative-A	41161PMK6	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-3	US\$1.607 bil mortgage pass-through certificates series 2005-3	2005-3	X-2	RMBS Alternative-A	41161PNK5	NR (sf)	AAA (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)									
HarborView Mortgage Loan Trust 2005-3	US\$1.607 bil mortgage pass-through certificates series 2005-3	2005-3	PO-1	RMBS Alternative-A	41161PMN0	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-3	US\$1.607 bil mortgage pass-through certificates series 2005-3	2005-3	PO-2	RMBS Alternative-A	41161PNM1	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-7	US\$786.288 mil mortgage pass through certificates series 2005-7	2005-7	1-A1	RMBS Alternative-A	41161PPN7	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-7	US\$786.288 mil mortgage pass through certificates series 2005-7	2005-7	1-A2	RMBS Alternative-A	41161PPP2	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-7	US\$786.288 mil mortgage pass through certificates series 2005-7	2005-7	1-PO	RMBS Alternative-A	41161PPV9	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-7	US\$786.288 mil mortgage pass through certificates series 2005-7	2005-7	2-A1	RMBS Alternative-A	41161PPQ0	BB (sf)	BBB- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2005-7	US\$786.288 mil mortgage pass through certificates series 2005-7	2005-7	2-A2B	RMBS Alternative-A	41161PPS6	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2005-7	US\$786.288 mil mortgage pass through certificates series 2005-7	2005-7	2-PO	RMBS Alternative-A	41161PPW7	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2006-BU1	US\$491.952 mil mortgage loan pass-through certificates series 2006-BU1	2006-BU1	1A-1A	RMBS Alternative-A	41161PG56	CCC (sf)	AA+ (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2006-BU1	US\$491.952 mil mortgage loan pass-through certificates series 2006-BU1	2006-BU1	1A-1B	RMBS Alternative-A	41161PG64	CC (sf)	B+ (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2006-BU1	US\$491.952 mil mortgage loan pass-through certificates series 2006-BU1	2006-BU1	2A-1A	RMBS Alternative-A	41161PG72	B- (sf)	AAA (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2006-BU1	US\$491.952 mil mortgage loan pass-through certificates series 2006-BU1	2006-BU1	2A-1B	RMBS Alternative-A	41161PG80	CC (sf)	A- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2006-BU1	US\$491.952 mil mortgage loan pass-through certificates series 2006-BU1	2006-BU1	2A-1C	RMBS Alternative-A	41161PG98	CC (sf)	B+ (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2007-7	US\$1.611 bil mortgage loan pass-through certificates series 2007-7	2007-7	1A-1A	RMBS Alternative-A	411640AA3	CC (sf)	CCC (sf)		
HarborView Mortgage Loan Trust 2007-7	US\$1.611 bil mortgage loan pass-through certificates series 2007-7	2007-7	2A-1A	RMBS Alternative-A	411640AB1	B- (sf)	B- (sf)	Watch Neg	
HarborView Mortgage Loan Trust 2007-7	US\$1.611 bil mortgage loan pass-through certificates series 2007-7	2007-7	2A-1C	RMBS Alternative-A	411640AD7	CC (sf)	CCC (sf)		
Homebanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	A-1	RMBS Alternative-A	43739EAP2	BBB- (sf)	AA- (sf)	Watch Neg	
Homebanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	A-2	RMBS Alternative-A	43739EAQ0	BBB- (sf)	AA- (sf)	Watch Neg	
Homebanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	M-1	RMBS Alternative-A	43739EAR8	BB- (sf)	AA- (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)								
HomeBanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	M-2	RMBS Alternative-A	43739EAS6	B- (sf)	A (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	M-3	RMBS Alternative-A	43739EAU1	CCC (sf)	BBB (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	M-4	RMBS Alternative-A	43739EAV9	CCC (sf)	BB (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	M-5	RMBS Alternative-A	43739EAW7	CCC (sf)	B- (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-3	US\$985.673 mil mortgage backed notes series 2005-3	2005-3	A-1	RMBS Alternative-A	43739EBJ5	AAA (sf)	AAA (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-3	US\$985.673 mil mortgage backed notes series 2005-3	2005-3	A-2	RMBS Alternative-A	43739EBK2	AA- (sf)	AAA (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-3	US\$985.673 mil mortgage backed notes series 2005-3	2005-3	M-1	RMBS Alternative-A	43739EBL0	B+ (sf)	AA+ (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-3	US\$985.673 mil mortgage backed notes series 2005-3	2005-3	M-2	RMBS Alternative-A	43739EBM8	B- (sf)	AA- (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-3	US\$985.673 mil mortgage backed notes series 2005-3	2005-3	M-3	RMBS Alternative-A	43739EBN6	CCC (sf)	BBB+ (sf)	Watch Neg
HomeBanc Mortgage Trust 2005-3	US\$985.673 mil mortgage backed notes series 2005-3	2005-3	M-4	RMBS Alternative-A	43739EBP1	CCC (sf)	B+ (sf)	Watch Neg
Impac CMB Trust Series 2005-2	US\$1.318 bil collateralized asset-backed bonds series 2005-2	2005-2	2-A-1	RMBS Alternative-A	45254NNJ2	AAA (sf)	AAA (sf)	Watch Neg
Impac CMB Trust Series 2005-4	US\$1.922 bil collateralized asset-backed bonds, series 2005-4	2005-4	1-M-1	RMBS Alternative-A	45254NPG6	CC (sf)	CCC (sf)	
Impac CMB Trust Series 2005-4	US\$1.922 bil collateralized asset-backed bonds, series 2005-4	2005-4	2-A-1	RMBS Alternative-A	45254NPE1	AAA (sf)	AAA (sf)	Watch Neg
IndyMac INDA Mortgage Loan Trust 2006-AR1	US\$201.23 mil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-1	RMBS Alternative-A	45662BAA7	BBB (sf)	AAA (sf)	Watch Neg
IndyMac INDA Mortgage Loan Trust 2006-AR1	US\$201.23 mil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-2	RMBS Alternative-A	45662BAB5	BBB (sf)	AAA (sf)	Watch Neg
IndyMac INDA Mortgage Loan Trust 2006-AR1	US\$201.23 mil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-2X	RMBS Alternative-A	45662BAC3	NR (sf)	AAA (sf)	Watch Neg
IndyMac INDA Mortgage Loan Trust 2006-AR1	US\$201.23 mil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-3	RMBS Alternative-A	45662BAD1	BBB (sf)	AAA (sf)	Watch Neg
IndyMac INDA Mortgage Loan Trust 2006-AR1	US\$201.23 mil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-4	RMBS Alternative-A	45662BAE9	CC (sf)	CCC (sf)	
IndyMac INDX Mortgage Loan Trust 2005-AR12	US\$1.261 bil mortgage pass-through certificates series 2005-AR12	2005-AR12	1-A-1	RMBS Alternative-A	45660LMF3	CC (sf)	B- (sf)	Watch Neg
IndyMac INDX Mortgage Loan Trust 2005-AR12	US\$1.261 bil mortgage pass-through certificates series 2005-AR12	2005-AR12	2-A-1A	RMBS Alternative-A	45660LMG1	A- (sf)	A- (sf)	Watch Neg
IndyMac INDX Mortgage Loan Trust 2005-AR12	US\$1.261 bil mortgage pass-through certificates series 2005-AR12	2005-AR12	2-A-1B	RMBS Alternative-A	45660LMH9	CC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)									
IndyMac INDX Mortgage Loan Trust 2005-AR12	US\$1.261 bil mortgage pass-through certificates series 2005-AR12	2005-AR12	2-A-1C	RMBS Alternative-A	45660LQB8	CC (sf)	CCC (sf)		
IndyMac INDX Mortgage Loan Trust 2005-AR12	US\$1.261 bil mortgage pass-through certificates series 2005-AR12	2005-AR12	2-A-2	RMBS Alternative-A	45660LMJ5	CC (sf)	CCC (sf)		
IndyMac INDX Mortgage Loan Trust 2005-AR12	US\$1.261 bil mortgage pass-through certificates series 2005-AR12	2005-AR12	A-PO	RMBS Alternative-A	45660LMM8	CC (sf)	CCC (sf)		
IndyMac INDX Mortgage Loan Trust 2005-AR14	US\$1.002 bil mortgage pass-through certificates series 2005-AR14	2005-AR14	1-A-1A	RMBS Alternative-A	45660LRU5	CCC (sf)	B+ (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR14	US\$1.002 bil mortgage pass-through certificates series 2005-AR14	2005-AR14	2-A-1A	RMBS Alternative-A	45660LRX9	B (sf)	B (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR14	US\$1.002 bil mortgage pass-through certificates series 2005-AR14	2005-AR14	2-A-1B	RMBS Alternative-A	45660LRY7	CC (sf)	CCC (sf)		
IndyMac INDX Mortgage Loan Trust 2005-AR3	US\$576.088 mil mortgage pass-through certificates series 2005-AR3	2005-AR3	1-A-1	RMBS Alternative-A	45660LFH7	B+ (sf)	BB+ (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR3	US\$576.088 mil mortgage pass-through certificates series 2005-AR3	2005-AR3	2-A-1	RMBS Alternative-A	45660LFJ3	B+ (sf)	BB+ (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR3	US\$576.088 mil mortgage pass-through certificates series 2005-AR3	2005-AR3	3-A-1	RMBS Alternative-A	45660LFK0	B+ (sf)	A+ (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR3	US\$576.088 mil mortgage pass-through certificates series 2005-AR3	2005-AR3	3-A-2	RMBS Alternative-A	45660LFL8	B+ (sf)	BB+ (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR3	US\$576.088 mil mortgage pass-through certificates series 2005-AR3	2005-AR3	4-A-1	RMBS Alternative-A	45660LFN4	A (sf)	AA- (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR3	US\$576.088 mil mortgage pass-through certificates series 2005-AR3	2005-AR3	4-A-2	RMBS Alternative-A	45660LFP9	B+ (sf)	BB+ (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR3	US\$576.088 mil mortgage pass-through certificates series 2005-AR3	2005-AR3	5-A-1	RMBS Alternative-A	45660LFQ7	A- (sf)	AA- (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2005-AR3	US\$576.088 mil mortgage pass-through certificates series 2005-AR3	2005-AR3	5-A-2	RMBS Alternative-A	45660LFR5	B+ (sf)	BB+ (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2006-AR2	US\$1.74 bil mortgage pass-through certificates series 2006-AR2	2006-AR2	1-A-1A	RMBS Alternative-A	45661EAA2	CCC (sf)	B (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2006-AR2	US\$1.74 bil mortgage pass-through certificates series 2006-AR2	2006-AR2	1-A-1B	RMBS Alternative-A	45661EAB0	CCC (sf)	B (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2006-AR2	US\$1.74 bil mortgage pass-through certificates series 2006-AR2	2006-AR2	2-A-1	RMBS Alternative-A	45661EAF1	BB (sf)	BB (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2007-FLX1	US\$398.989 mil mortgage pass through certificates	2007-FLX1	A-1	RMBS Alternative-A	45668WAA5	A (sf)	A (sf)	Watch Neg	
IndyMac INDX Mortgage Loan Trust 2007-FLX1	US\$398.989 mil mortgage pass through certificates	2007-FLX1	A-2	RMBS Alternative-A	45668WAB3	CCC (sf)	BBB (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)									
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	A-2-A	RMBS Alternative-A	46628VAC0	BBB (sf)	BBB (sf)	Watch Neg	
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	A-2-B	RMBS Alternative-A	46628VAD8	BBB (sf)	BBB (sf)	Watch Neg	
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	A-7	RMBS Alternative-A	46628VAK2	CC (sf)	CCC (sf)		
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	M-1	RMBS Alternative-A	46628VAL0	CC (sf)	CCC (sf)		
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	1-A3	RMBS Alternative-A	86359DLC9	A (sf)	A (sf)	Watch Neg	
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	1-A4	RMBS Alternative-A	86359DLD7	BBB (sf)	BBB (sf)	Watch Neg	
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	2-A1	RMBS Alternative-A	86359DLE5	A (sf)	A (sf)	Watch Neg	
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	2-A2	RMBS Alternative-A	86359DKM8	BBB (sf)	BBB (sf)	Watch Neg	
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	3-A2A	RMBS Alternative-A	86359DKR7	CC (sf)	B (sf)	Watch Neg	
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	3-A3A	RMBS Alternative-A	86359DKT3	CC (sf)	B (sf)	Watch Neg	
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	3-A4	RMBS Alternative-A	86359DKV8	CC (sf)	B (sf)	Watch Neg	
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	3-A2B	RMBS Alternative-A	86359DKS5	CC (sf)	B (sf)	Watch Neg	
Lehman XS Trust, Series 2005-1	US\$873.316 mil mortgage pass through certificates series 2005-1	2005-1	3-A3B	RMBS Alternative-A	86359DKU0	CC (sf)	B (sf)	Watch Neg	
Lehman XS Trust, Series 2005-2	US\$1.273 bil mortgage pass-through certificates series 2005-2	2005-2	1-A1	RMBS Alternative-A	86359DMN4	AAA (sf)	AAA (sf)	Watch Neg	
Lehman XS Trust, Series 2005-2	US\$1.273 bil mortgage pass-through certificates series 2005-2	2005-2	1-A2	RMBS Alternative-A	86359DMP9	AAA (sf)	AAA (sf)	Watch Neg	
Lehman XS Trust, Series 2005-2	US\$1.273 bil mortgage pass-through certificates series 2005-2	2005-2	2-A3B	RMBS Alternative-A	86359DMY0	CC (sf)	B- (sf)	Watch Neg	
Lehman XS Trust, Series 2005-2	US\$1.273 bil mortgage pass-through certificates series 2005-2	2005-2	2-A4	RMBS Alternative-A	86359DMZ7	CC (sf)	B- (sf)	Watch Neg	
Luminent Mortgage Trust 2006-2	US\$801.474 mil mortgage loan pass-through certificates series 2006-2	2006-2	A1A	RMBS Alternative-A	550279BA0	CCC (sf)	B- (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)									
Luminent Mortgage Trust 2006-2	US\$801.474 mil mortgage loan pass-through certificates series 2006-2	2006-2	A1B	RMBS Alternative-A	550279BB8	CC (sf)	CCC (sf)		
Luminent Mortgage Trust 2006-6	US\$772.732 mil mortgage pass through certificates series 2006-6	2006-6	A-1	RMBS Alternative-A	55027YAD0	CCC (sf)	A- (sf)	Watch Neg	
Luminent Mortgage Trust 2006-6	US\$772.732 mil mortgage pass through certificates series 2006-6	2006-6	A-2A	RMBS Alternative-A	55027YAB4	CC (sf)	CCC (sf)		
Luminent Mortgage Trust 2006-6	US\$772.732 mil mortgage pass through certificates series 2006-6	2006-6	A-2B	RMBS Alternative-A	55027YAE8	CC (sf)	CCC (sf)		
MASTR Adjustable Rate Mortgages Trust 2006-OA1	US\$1.117 bil mortgage pass-through certificates series 2006-OA1	2006-OA1	1-A-1	RMBS Alternative-A	576433G42	CCC (sf)	A (sf)	Watch Neg	
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	CC (sf)	CCC (sf)		
MASTR Adjustable Rate Mortgages Trust 2006-OA1	US\$1.117 bil mortgage pass-through certificates series 2006-OA1	2006-OA1	3-A-1	RMBS Alternative-A	576433G83	CCC (sf)	A- (sf)	Watch Neg	
MASTR Adjustable Rate Mortgages Trust 2006-OA1	US\$1.117 bil mortgage pass-through certificates series 2006-OA1	2006-OA1	4-A-1	RMBS Alternative-A	576433H33	B- (sf)	A (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	1-A-1	RMBS Alternative-A	576434H72	AA+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	1-A-2	RMBS Alternative-A	576434H80	AA+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	1-A-3	RMBS Alternative-A	576434H98	AA+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	1-A-4	RMBS Alternative-A	576434J21	AA+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	2-A-1	RMBS Alternative-A	576434J39	A+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	3-A-1	RMBS Alternative-A	576434J47	A+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	4-A-1	RMBS Alternative-A	576434J54	AA+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	4-A-2	RMBS Alternative-A	576434J62	AA+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	4-A-3	RMBS Alternative-A	576434J70	AA+ (sf)	AAA (sf)	Watch Neg	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	4-A-4	RMBS Alternative-A	576434J88	AA+ (sf)	AAA (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)								
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	4-A-5	RMBS Alternative-A	576434K78	AA+ (sf)	AAA (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	5-A-1	RMBS Alternative-A	576434J96	AA+ (sf)	AAA (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	6-A-1	RMBS Alternative-A	576434K29	A+ (sf)	AAA (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	A-X-1	RMBS Alternative-A	576434K52	AA+ (sf)	AAA (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	A-X-2	RMBS Alternative-A	576434K60	AA+ (sf)	AAA (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	PO	RMBS Alternative-A	576434K86	A+ (sf)	AAA (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	B-2	RMBS Alternative-A	576434L28	CC (sf)	CCC (sf)	
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	1-A-1	RMBS Alternative-A	576434L93	B- (sf)	AA- (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	1-A-2	RMBS Alternative-A	576434M27	B- (sf)	AA- (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	1-A-3	RMBS Alternative-A	576434M35	B- (sf)	AA- (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	1-A-4	RMBS Alternative-A	576434M43	B- (sf)	AA- (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	4-A-1	RMBS Alternative-A	576434M76	B- (sf)	AA- (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	5-A-1	RMBS Alternative-A	576434M84	B- (sf)	AA+ (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	6-A-1	RMBS Alternative-A	576434N26	CCC (sf)	A+ (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	6-A-2	RMBS Alternative-A	576434N34	CCC (sf)	A+ (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	6-A-3	RMBS Alternative-A	576434N42	B- (sf)	A+ (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	6-A-4	RMBS Alternative-A	576434N59	CCC (sf)	A+ (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	7-A-1	RMBS Alternative-A	576434N67	B- (sf)	AA- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	A-X-1	RMBS Alternative-A	576434N91	NR (sf)	AA- (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	A-X-2	RMBS Alternative-A	576434P24	NR (sf)	AA+ (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	15-PO	RMBS Alternative-A	576434P32	CCC (sf)	AA (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	30-PO	RMBS Alternative-A	576434P40	CCC (sf)	AA- (sf)	Watch Neg
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	B-1	RMBS Alternative-A	576434P57	CC (sf)	CCC (sf)	
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	B-2	RMBS Alternative-A	576434P65	CC (sf)	CCC (sf)	
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	5-A-2	RMBS Alternative-A	576434M92	B- (sf)	A+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2006-AB1	US\$578.693 mil mortgage pass through certificates series 2006 AB1	2006 AB1	A-2	RMBS Alternative-A	57643LNU6	CCC (sf)	B- (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2006-AB1	US\$578.693 mil mortgage pass through certificates series 2006 AB1	2006 AB1	M-1	RMBS Alternative-A	57643LNY8	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2006-AB1	US\$578.693 mil mortgage pass through certificates series 2006 AB1	2006 AB1	M-2	RMBS Alternative-A	57643LNZ5	CC (sf)	CCC (sf)	
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR2	US\$607.592 mil mortgage pass-through certificates series 2007-OAR2	2007-OAR2	A-1	RMBS Alternative-A	59024BAA1	CCC (sf)	B (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust Series 2005-A3	US\$317.382 mil mortgage loan asset-backed certificates series 2005-A3	2005-A3	M-1	RMBS Alternative-A	59020UVT9	CC (sf)	B- (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2006-A3	US\$558.85 mil mortgage pass-through certificates series 2006-A3	2006-A3	III-A-1	RMBS Alternative-A	59023CAD4	CC (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2006-A3	US\$558.85 mil mortgage pass-through certificates series 2006-A3	2006-A3	V-A-1	RMBS Alternative-A	59023CAH5	BBB- (sf)	BBB- (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2006-A3	US\$558.85 mil mortgage pass-through certificates series 2006-A3	2006-A3	VI-A-1	RMBS Alternative-A	59023CAK8	B- (sf)	BBB- (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2006-A3	US\$558.85 mil mortgage pass-through certificates series 2006-A3	2006-A3	VI-A-2	RMBS Alternative-A	59023CAL6	CC (sf)	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	4-A-1	RMBS Alternative-A	61749LAJ0	BBB (sf)	AAA (sf)	Watch Neg
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	5-A-2	RMBS Alternative-A	61749LAM3	BBB+ (sf)	A (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	5-A-3	RMBS Alternative-A	61749LAN1	BBB (sf)	A (sf)	Watch Neg
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	5-A-4	RMBS Alternative-A	61749LAP6	BBB (sf)	A (sf)	Watch Neg
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	6-A-1	RMBS Alternative-A	61749LAR2	BBB+ (sf)	AAA (sf)	Watch Neg
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	2A1A	RMBS Alternative-A	61752RAF9	CCC (sf)	BBB- (sf)	Watch Neg
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-1-SS	RMBS Alternative-A	61751JAF8	CCC (sf)	BBB- (sf)	Watch Neg
MortgageIT Mortgage Loan Trust 2006-1	US\$754.293 mil mortgage loan pass-through certificates series 2006-1	2006-1	2-A1A	RMBS Alternative-A	61915RCJ3	B (sf)	B (sf)	Watch Neg
MortgageIT Trust 2005-1	US\$1.001 bil mortgage-backed notes series 2005-1	2005-1	2-A	RMBS Alternative-A	61913PAR3	AAA (sf)	AAA (sf)	Watch Neg
MortgageIT Trust 2005-1	US\$1.001 bil mortgage-backed notes series 2005-1	2005-1	2-M-1	RMBS Alternative-A	61913PAU6	BBB- (sf)	BBB- (sf)	Watch Neg
MortgageIT Trust 2005-1	US\$1.001 bil mortgage-backed notes series 2005-1	2005-1	2-M-2	RMBS Alternative-A	61913PAV4	B- (sf)	B- (sf)	Watch Neg
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	1-A-1	RMBS Alternative-A	61915RAA4	AAA (sf)	AAA (sf)	Watch Neg
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	1-A-2	RMBS Alternative-A	61915RAB2	AAA (sf)	AAA (sf)	Watch Neg
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	1-M-1	RMBS Alternative-A	61915RAD8	BBB+ (sf)	BBB+ (sf)	Watch Neg
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	1-M-2	RMBS Alternative-A	61915RAE6	B- (sf)	B- (sf)	Watch Neg
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	US\$353.13 mil mortgage pass through certificates series 2005-AP1	2005-AP1	II-A-3	RMBS Alternative-A	65535VHF8	BBB+ (sf)	AAA (sf)	Watch Neg
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	US\$353.13 mil mortgage pass through certificates series 2005-AP1	2005-AP1	II-A-4	RMBS Alternative-A	65535VHG6	BBB+ (sf)	AAA (sf)	Watch Neg
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	US\$353.13 mil mortgage pass through certificates series 2005-AP1	2005-AP1	II-A-5	RMBS Alternative-A	65535VHH4	BBB+ (sf)	AAA (sf)	Watch Neg
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	US\$353.13 mil mortgage pass through certificates series 2005-AP1	2005-AP1	II-M-1	RMBS Alternative-A	65535VHK7	CCC (sf)	B- (sf)	Watch Neg
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	US\$353.13 mil mortgage pass through certificates series 2005-AP1	2005-AP1	II-M-2	RMBS Alternative-A	65535VHL5	CC (sf)	CCC (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	US\$353.13 mil mortgage pass through certificates series 2005-AP1	2005-AP1	I-A-1	RMBS Alternative-A	65535VHN1	CCC (sf)	BB (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)									
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	US\$353.13 mil mortgage pass through certificates series 2005-AP1	2005-AP1	I-B-1	RMBS Alternative-A	65535VHQ4	CC (sf)	CCC (sf)		
Opteum Mortgage Acceptance Corporation	US\$1.322 bil asset-backed pass-through certificates series 2005-4	2005-4	I-APT	RMBS Alternative-A	68383NCA9	A (sf)	A (sf)	Watch Neg	
Opteum Mortgage Acceptance Corporation	US\$1.322 bil asset-backed pass-through certificates series 2005-4	2005-4	I-A1B	RMBS Alternative-A	68383NCC5	A (sf)	A (sf)	Watch Neg	
Opteum Mortgage Acceptance Corporation	US\$1.322 bil asset-backed pass-through certificates series 2005-4	2005-4	I-A1C	RMBS Alternative-A	68383NCD3	A (sf)	A (sf)	Watch Neg	
Opteum Mortgage Acceptance Corporation	US\$1.322 bil asset-backed pass-through certificates series 2005-4	2005-4	I-A1D	RMBS Alternative-A	68383NCT8	A (sf)	A (sf)	Watch Neg	
Opteum Mortgage Acceptance Corporation	US\$1.322 bil asset-backed pass-through certificates series 2005-4	2005-4	I-A2	RMBS Alternative-A	68383NCE1	CCC (sf)	B- (sf)	Watch Neg	
Opteum Mortgage Acceptance Corporation	US\$1.322 bil asset-backed pass-through certificates series 2005-4	2005-4	M-1	RMBS Alternative-A	68383NCG6	CC (sf)	CCC (sf)		
Opteum Mortgage Acceptance Corporation	US\$1.322 bil asset-backed pass-through certificates series 2005-4	2005-4	M-2	RMBS Alternative-A	68383NCH4	CC (sf)	CCC (sf)		
Opteum Mortgage Acceptance Corporation	US\$1.322 bil asset-backed pass-through certificates series 2005-4	2005-4	M-3	RMBS Alternative-A	68383NCJ0	CC (sf)	CCC (sf)		
PHH Alternative Mortgage Trust, Series 2007-3	US\$412.217 mil mortgage pass-through certificates series 2007-3	2007-3	A-1	RMBS Alternative-A	69337MAA8	B- (sf)	B- (sf)	Watch Neg	
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	A-1	RMBS Alternative-A	76110HN88	B (sf)	AAA (sf)	Watch Neg	
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	A-P	RMBS Alternative-A	76110HP60	CCC (sf)	B (sf)	Watch Neg	
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	A-V	RMBS Alternative-A	76110HP78	NR (sf)	AAA (sf)	Watch Neg	
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	A-2	RMBS Alternative-A	76110HN96	CCC (sf)	B (sf)	Watch Neg	
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	A-3	RMBS Alternative-A	76110HP29	CCC (sf)	B (sf)	Watch Neg	
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	A-4	RMBS Alternative-A	76110HP37	CCC (sf)	B (sf)	Watch Neg	
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	A-5	RMBS Alternative-A	76110HP45	CCC (sf)	B (sf)	Watch Neg	
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	A-6	RMBS Alternative-A	76110HP52	NR (sf)	AAA (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)									
RALI Series 2005-QS1 Trust	US\$214.6 mil mortgage asset-backed pass-through certificates series 2005-QS1	2005-QS1	M-1	RMBS Alternative-A	76110HQ28	CC (sf)	CCC (sf)		
RALI Series 2005-QS11 Trust	US\$213.645 mil mortgage asset backed pass through certificates series 2005-QS11	2005-QS11	A-1	RMBS Alternative-A	761118CE6	CC (sf)	CCC (sf)		
RALI Series 2005-QS11 Trust	US\$213.645 mil mortgage asset backed pass through certificates series 2005-QS11	2005-QS11	A-2	RMBS Alternative-A	761118CF3	CCC (sf)	AAA (sf)	Watch Neg	
RALI Series 2005-QS11 Trust	US\$213.645 mil mortgage asset backed pass through certificates series 2005-QS11	2005-QS11	A-3	RMBS Alternative-A	761118CG1	NR (sf)	AAA (sf)	Watch Neg	
RALI Series 2005-QS11 Trust	US\$213.645 mil mortgage asset backed pass through certificates series 2005-QS11	2005-QS11	A-4	RMBS Alternative-A	761118CH9	CC (sf)	CCC (sf)		
RALI Series 2005-QS11 Trust	US\$213.645 mil mortgage asset backed pass through certificates series 2005-QS11	2005-QS11	A-5	RMBS Alternative-A	761118CJ5	CC (sf)	CCC (sf)		
RALI Series 2005-QS11 Trust	US\$213.645 mil mortgage asset backed pass through certificates series 2005-QS11	2005-QS11	A-P	RMBS Alternative-A	761118CK2	CC (sf)	CCC (sf)		
RALI Series 2005-QS11 Trust	US\$213.645 mil mortgage asset backed pass through certificates series 2005-QS11	2005-QS11	A-V	RMBS Alternative-A	761118CLO	NR (sf)	AAA (sf)	Watch Neg	
RALI Series 2005-QS9 Trust	US\$370.978 mil mortgage asset backed pass through certificates series 2005-QS9	2005-QS9	A-1	RMBS Alternative-A	761118AU2	CCC (sf)	AA (sf)	Watch Neg	
RALI Series 2006-Q05 Trust	US\$1.072 bil mortgage asset-backed pass-through certificates series 2006-Q05	2006-Q05	I-A-1	RMBS Alternative-A	75114HAA5	CCC (sf)	AA- (sf)	Watch Neg	
RALI Series 2006-Q05 Trust	US\$1.072 bil mortgage asset-backed pass-through certificates series 2006-Q05	2006-Q05	I-A-2	RMBS Alternative-A	75114HAB3	CC (sf)	CCC (sf)		
RALI Series 2006-Q05 Trust	US\$1.072 bil mortgage asset-backed pass-through certificates series 2006-Q05	2006-Q05	II-A-1	RMBS Alternative-A	75114HAD9	CCC (sf)	B- (sf)	Watch Neg	
Residential Asset Securitization Trust 2005-A9	US\$197.645 mil mortgage pass-through certificates series 2005-I	2005-I	A-1	RMBS Alternative-A	45660LTN9	B (sf)	AAA (sf)	Watch Neg	
Residential Asset Securitization Trust 2005-A9	US\$197.645 mil mortgage pass-through certificates series 2005-I	2005-I	A-2	RMBS Alternative-A	45660LTP4	CC (sf)	CCC (sf)		
Residential Asset Securitization Trust 2005-A9	US\$197.645 mil mortgage pass-through certificates series 2005-I	2005-I	A-3	RMBS Alternative-A	45660LTQ2	CC (sf)	CCC (sf)		
Residential Asset Securitization Trust 2005-A9	US\$197.645 mil mortgage pass-through certificates series 2005-I	2005-I	A-4	RMBS Alternative-A	45660LTRO	CC (sf)	CCC (sf)		

Table 1

Rating And CreditWatch Actions (cont.)									
Residential Asset Securitization Trust 2005-A9	US\$197.645 mil mortgage pass-through certificates series 2005-l	2005-l	A-5	RMBS Alternative-A	45660LTS8	CC (sf)	CCC (sf)		
Residential Asset Securitization Trust 2005-A9	US\$197.645 mil mortgage pass-through certificates series 2005-l	2005-l	A-X	RMBS Alternative-A	45660LTU3	NR (sf)	AAA (sf)	Watch Neg	
Residential Asset Securitization Trust 2005-A9	US\$197.645 mil mortgage pass-through certificates series 2005-l	2005-l	B-1	RMBS Alternative-A	45660LTW9	CC (sf)	CCC (sf)		
Structured Adjustable Rate Mortgage Loan Trust Series 2005-14	US\$546.64 mil mortgage pass-through certificates series 2005-14	2005-14	A1	RMBS Alternative-A	863579TM0	CCC (sf)	A (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust Series 2005-14	US\$546.64 mil mortgage pass-through certificates series 2005-14	2005-14	A2	RMBS Alternative-A	863579TN8	CC (sf)	CCC (sf)		
Structured Adjustable Rate Mortgage Loan Trust Series 2005-14	US\$546.64 mil mortgage pass-through certificates series 2005-14	2005-14	A3	RMBS Alternative-A	863579TP3	CC (sf)	CCC (sf)		
Structured Adjustable Rate Mortgage Loan Trust Series 2005-14	US\$546.64 mil mortgage pass-through certificates series 2005-14	2005-14	B1	RMBS Alternative-A	863579TS7	CC (sf)	CCC (sf)		
Structured Adjustable Rate Mortgage Loan Trust Series 2005-14	US\$546.64 mil mortgage pass-through certificates series 2005-14	2005-14	B2	RMBS Alternative-A	863579TT5	CC (sf)	CCC (sf)		
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	1-A1	RMBS Alternative-A	863579PD4	B (sf)	AAA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	1-A2	RMBS Alternative-A	863579PE2	CCC (sf)	AA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	1-A3	RMBS Alternative-A	863579PF9	A+ (sf)	AAA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	1-A4	RMBS Alternative-A	863579PG7	CCC (sf)	AA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	2-A1	RMBS Alternative-A	863579PH5	AA+ (sf)	AAA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	2-A2	RMBS Alternative-A	863579PJ1	CCC (sf)	AA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	3-A1	RMBS Alternative-A	863579PK8	AA- (sf)	AAA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	3-A2	RMBS Alternative-A	863579PL6	CCC (sf)	AA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	4-A	RMBS Alternative-A	863579PM4	CCC (sf)	AA (sf)	Watch Neg	
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	5-A1	RMBS Alternative-A	863579PN2	B+ (sf)	AAA (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)								
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	5-A2	RMBS Alternative-A	863579PP7	CCC (sf)	AA (sf)	Watch Neg
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	6-A1	RMBS Alternative-A	863579PQ5	B- (sf)	AAA (sf)	Watch Neg
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	6-A2	RMBS Alternative-A	863579PR3	CCC (sf)	AA (sf)	Watch Neg
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	7-A	RMBS Alternative-A	863579PS1	CC (sf)	B- (sf)	Watch Neg
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-7	US\$1.118 bil mortgage pass through certificates series 2005-7	2005-7	B1-II	RMBS Alternative-A	863579QB7	CC (sf)	CCC (sf)	
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	1-A-1	RMBS Alternative-A	86360JAA9	B (sf)	AA (sf)	Watch Neg
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	1-A-2	RMBS Alternative-A	86360JAB7	CC (sf)	CCC (sf)	
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	1-A-3	RMBS Alternative-A	86360JAC5	CC (sf)	CCC (sf)	
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	1-X	RMBS Alternative-A	86360JAD3	NR (sf)	CCC (sf)	
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	2-A-1	RMBS Alternative-A	86360JAE1	CCC (sf)	AAA (sf)	Watch Neg
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	2-X	RMBS Alternative-A	86360JAH4	NR (sf)	CCC (sf)	
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	3-A-1	RMBS Alternative-A	86360JAJ0	CCC (sf)	AAA (sf)	Watch Neg
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	3-A-2	RMBS Alternative-A	86360JAK7	CC (sf)	CCC (sf)	
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	3-X	RMBS Alternative-A	86360JAM3	NR (sf)	AAA (sf)	Watch Neg
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	4-A-1	RMBS Alternative-A	86360JAN1	B (sf)	A+ (sf)	Watch Neg
Structured Asset Mortgage Investments II Trust 2006-AR5	US\$971.348 mil mortgage pass through certificates series 2006-AR5	2006-AR5	4-A-2	RMBS Alternative-A	86360JAP6	CC (sf)	CCC (sf)	
Structured Asset Mortgage Investments II Trust 2007-AR2	US\$520.535 mil mortgage pass-through certificates series 2007-AR2	2007-AR2	I-A-1	RMBS Alternative-A	86363DAA9	CCC (sf)	BB (sf)	Watch Neg
Structured Asset Mortgage Investments II Trust 2007-AR2	US\$520.535 mil mortgage pass-through certificates series 2007-AR2	2007-AR2	I-A-2	RMBS Alternative-A	86363DAB7	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)									
Structured Asset Mortgage Investments II Trust 2007-AR2	US\$520.535 mil mortgage pass-through certificates series 2007-AR2	2007-AR2	II-A-2	RMBS Alternative-A	86363DAJ0	CC (sf)	CCC (sf)		
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	A-1	RMBS Alternative-A	86364HAA9	B (sf)	AAA (sf)	Watch Neg	
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	A-2	RMBS Alternative-A	86364HAB7	CCC (sf)	A- (sf)	Watch Neg	
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	A-3	RMBS Alternative-A	86364HAC5	CC (sf)	B (sf)	Watch Neg	
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	B-1	RMBS Alternative-A	86364HAD3	CC (sf)	B- (sf)	Watch Neg	
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	B-2	RMBS Alternative-A	86364HAE1	CC (sf)	CCC (sf)		
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	B-3	RMBS Alternative-A	86364HAF8	CC (sf)	CCC (sf)		
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	B-4	RMBS Alternative-A	86364HAG6	CC (sf)	CCC (sf)		
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	B-5	RMBS Alternative-A	86364HAH4	CC (sf)	CCC (sf)		
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	B-6	RMBS Alternative-A	86364HAJ0	CC (sf)	CCC (sf)		
Structured Asset Mortgage Investments II Trust 2007-AR5	US\$589.136 mil mortgage pass through certificates series 2007-AR5	2007-AR5	B-7	RMBS Alternative-A	86364HAN1	CC (sf)	CCC (sf)		
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	1-A-1	RMBS Alternative-A	9393362D4	B (sf)	AAA (sf)	Watch Neg	
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	1-A-2	RMBS Alternative-A	9.39E+08	CCC (sf)	A (sf)	Watch Neg	
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	1-A-3	RMBS Alternative-A	9393362F9	CCC (sf)	A+ (sf)	Watch Neg	
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	1-A-4	RMBS Alternative-A	9393362G7	B (sf)	AAA (sf)	Watch Neg	
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	1-A-5	RMBS Alternative-A	9393362H5	B (sf)	AAA (sf)	Watch Neg	
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	1-A-6	RMBS Alternative-A	9393362J1	CCC (sf)	A (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)								
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	2-A	RMBS Alternative-A	9393362K8	CCC (sf)	A (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	3-A	RMBS Alternative-A	9393362L6	CCC (sf)	A+ (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	4-A	RMBS Alternative-A	9393362M4	CCC (sf)	AA- (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	5-A-1	RMBS Alternative-A	9393362N2	BB+ (sf)	AAA (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	5-A-2	RMBS Alternative-A	9393362P7	CCC (sf)	A (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	6-A-1	RMBS Alternative-A	9393362Q5	B (sf)	A (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	6-A-2	RMBS Alternative-A	9393362R3	CCC (sf)	A (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	7-A-1	RMBS Alternative-A	9393362S1	CCC (sf)	A (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	7-A-2	RMBS Alternative-A	9393362T9	CCC (sf)	A (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	7-A-3	RMBS Alternative-A	9393362U6	CCC (sf)	A (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	7-A-4	RMBS Alternative-A	9393362V4	CCC (sf)	A (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	C-X	RMBS Alternative-A	9393362W2	NR (sf)	AAA (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	D-X	RMBS Alternative-A	9393362X0	NR (sf)	AA- (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	C-P	RMBS Alternative-A	9393362Y8	CCC (sf)	A (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	3-P	RMBS Alternative-A	9393362Z5	CCC (sf)	A+ (sf)	Watch Neg
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	B-1	RMBS Alternative-A	9393363A9	CC (sf)	CCC (sf)	
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	US\$490.802 mil mortgage pass through certificates, WMALT series 2005-1	2005-1	B-2	RMBS Alternative-A	9393363B7	CC (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	1-A-1	RMBS Alternative-A	9393363H4	CCC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	1-A-2	RMBS Alternative-A	9393363J0	CC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	1-A-3	RMBS Alternative-A	9393363K7	CCC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	1-A-5	RMBS Alternative-A	9393363M3	CC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	2-A-1	RMBS Alternative-A	9393363P6	CCC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	2-A-2	RMBS Alternative-A	9393363Q4	CCC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	2-A-4	RMBS Alternative-A	9393363S0	CC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	2-A-5	RMBS Alternative-A	9393363T8	CC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	2-A-6	RMBS Alternative-A	9393363U5	CC (sf)	B- (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	3-A	RMBS Alternative-A	9393363V3	CC (sf)	B (sf)	Watch Neg
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	C-P	RMBS Alternative-A	9393363X9	CC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)									
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	3-P	RMBS Alternative-A	9393363Y7	CC (sf)	B (sf)	Watch Neg	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	B-1	RMBS Alternative-A	9393363Z4	CC (sf)	CCC (sf)		

Table 2

Ratings Affirmed							
Transaction	Issue	Series	Class	Collateral	CUSIP	Rating	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	6-A-1-1	RMBS Alternative-A	007036GW0	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	6-A-1-2	RMBS Alternative-A	007036GX8	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	6-A-2	RMBS Alternative-A	007036GY6	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	6-M-1	RMBS Alternative-A	007036GZ3	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	6-M-2	RMBS Alternative-A	007036HA7	B- (sf)	
Adjustable Rate Mortgage Trust 2005-2	US\$1.207 bil adjustable rate mortgage-backed pass through certificates series 2005-2	2005-2	6-M-3	RMBS Alternative-A	007036HB5	CC (sf)	
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	7-A-1-1	RMBS Alternative-A	007036KK1	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	7-A-1-2	RMBS Alternative-A	007036KL9	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	7-A-2	RMBS Alternative-A	007036KM7	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	7-A-3-2	RMBS Alternative-A	007036KP0	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	7-A-4	RMBS Alternative-A	007036KQ8	AAA (sf)	
Adjustable Rate Mortgage Trust 2005-4	US\$1.026 bil adjustable rate mortgage-backed pass through certificates, series 2005-4	2005-4	7-M-1	RMBS Alternative-A	007036KR6	CCC (sf)	
Adjustable Rate Mortgage Trust 2006-2	US\$1.634 bil adjustable rate mortgage backed pass through certificates series 2006-2	2006-2	6-A-1	RMBS Alternative-A	007034AQ4	CCC (sf)	
Alternative Loan Trust 2005-11CB	US\$1.157 bil mortgage pass-through certificates, series 2005-11CB	2005-11CB	B-1	RMBS Alternative-A	12667GJY0	CC (sf)	
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	B-1	RMBS Alternative-A	12667GAM5	CC (sf)	

Table 2

Ratings Affirmed (cont.)						
Alternative Loan Trust 2005-14	US\$1.255 bil mortgage pass through certificates series 2005-14	2005-14	1-A-1	RMBS Alternative-A	12667GBZ5	CCC (sf)
Alternative Loan Trust 2005-14	US\$1.255 bil mortgage pass through certificates series 2005-14	2005-14	2-A-2	RMBS Alternative-A	12667GCC5	CCC (sf)
Alternative Loan Trust 2005-14	US\$1.255 bil mortgage pass through certificates series 2005-14	2005-14	II-M-1	RMBS Alternative-A	12667GCQ4	CC (sf)
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	1-M-2	RMBS Alternative-A	12667GSJ3	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	CC (sf)
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	2-A-1	RMBS Alternative-A	12667GSB0	B (sf)
Alternative Loan Trust 2005-17	US\$1.169 bil mortgage pass-through certificates, series 2005-17	2005-17	2-A-3	RMBS Alternative-A	12667GSD6	CC (sf)
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	1-A-3	RMBS Alternative-A	12667GW66	B (sf)
Alternative Loan Trust 2005-34CB	US\$421 mil mortgage pass-through certificates series 2005-34CB	2005-34CB	M	RMBS Alternative-A	12667GY31	CC (sf)
Alternative Loan Trust 2005-37T1	US\$349 mil mortgage pass through certificates series 2005-37T1	2005-37T1	M	RMBS Alternative-A	12667G3A9	CC (sf)
Alternative Loan Trust 2005-38	US\$1.864 bil mortgage pass-through certificates series 2005-38	2005-28	A-2	RMBS Alternative-A	12667GZ22	CC (sf)
Alternative Loan Trust 2005-38	US\$1.864 bil mortgage pass-through certificates series 2005-38	2005-28	A-6	RMBS Alternative-A	12667GZ63	CC (sf)
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	B-1	RMBS Alternative-A	12667F4X0	CC (sf)
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	M	RMBS Alternative-A	12667FV44	CC (sf)
Alternative Loan Trust 2005-J1	US\$868.373 mil mortgage pass-through certificates series 2005-J1	2005-J1	B-1	RMBS Alternative-A	12667FV51	CC (sf)
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	1-A-11	RMBS Alternative-A	12667F6G5	B (sf)
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	M	RMBS Alternative-A	12667F6R1	CC (sf)
Alternative Loan Trust 2005-J2	US\$639.948 mil mortgage pass-through certificates series 2005-J2	2005-J2	B-1	RMBS Alternative-A	12667F6S9	CC (sf)
Alternative Loan Trust 2005-J6	US\$197.445 mil mortgage pass-through certificates, series 2005-J6	2005-J6	B-1	RMBS Alternative-A	12667GVX8	CC (sf)
Alternative Loan Trust 2006-OA2	US\$1.75 bil mortgage pass-through certificates series 2006-OA2	2006-OA2	A-1	RMBS Alternative-A	126694R75	CCC (sf)
Alternative Loan Trust 2007-OH3	US\$579.826 mil mortgage pass-through certificates series 2007-OH3	2007-OH3	A-2	RMBS Alternative-A	02151DAE4	CCC (sf)
Alternative Loan Trust 2007-OH3	US\$579.826 mil mortgage pass-through certificates series 2007-OH3	2007-OH3	M-1	RMBS Alternative-A	02151DAH7	CC (sf)
Alternative Loan Trust 2007-OH3	US\$579.826 mil mortgage pass-through certificates series 2007-OH3	2007-OH3	M-2	RMBS Alternative-A	02151DAJ3	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	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	CC (sf)
American Home Mortgage Investment Trust 2006-1	US\$1.973 bil mortgage-backed notes series 2006-1	2006-1	II-A-1	RMBS Alternative-A	02660TJE4	CCC (sf)

Table 2

Ratings Affirmed (cont.)							
American Home Mortgage Investment Trust 2006-1	US\$1.973 bil mortgage-backed notes series 2006-1	2006-1	II-A-3	RMBS Alternative-A	02660TJG9	CCC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	2-A-2	RMBS Alternative-A	05946XYW7	CC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	4-A-2	RMBS Alternative-A	05946XZA4	CC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	6-A-2	RMBS Alternative-A	05946XE6	CCC (sf)	
Banc of America Funding 2005-F Trust	US\$1.034 bil mortgage pass through certificates series 2005-F	2005-F	1-A-1	RMBS Alternative-A	05946XYP2	CCC (sf)	
Bear Stearns Alt A Trust 2005-4	US\$2.045 bil mortgage pass-through certificates, series 2005-4	2005-4	I-M-2	RMBS Alternative-A	07386HSS1	CC (sf)	
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	I-A-1	RMBS Alternative-A	07386HQR5	AAA (sf)	
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	I-M-1	RMBS Alternative-A	07386HQS3	B- (sf)	
Bear Stearns ALT-A Trust 2005-2	US\$1.998 bil mortgage pass-through certificates series 2005-2	2005-2	II-B-3	RMBS Alternative-A	07386HRH6	CC (sf)	
Bear Stearns ALT-A Trust 2005-5	US\$2.218 bil mortgage pass through certificates series 2005-5	2005-5	II-1A-2	RMBS Alternative-A	07386HUH2	CCC (sf)	
Bear Stearns ALT-A Trust 2007-3	US\$907.121 mil mortgage pass-through certificates series 2007-3	2007-3	I-A-1	RMBS Alternative-A	07387RAA6	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	II-B-3	RMBS Alternative-A	073879TA6	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	I-M-3	RMBS Alternative-A	073879A57	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	II-A-1	RMBS Alternative-A	073879A99	AA+ (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC5	US\$486.373 mil asset backed certificates series 2005-AC5	2005-AC5	II-A-2	RMBS Alternative-A	073879B23	AA+ (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	I-B-3	RMBS Alternative-A	073879M47	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	II-1-A-1	RMBS Alternative-A	073879M54	AA+ (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AC6	US\$775.642 mil asset-backed certificates series 2005-AC6	2005-AC6	II-1-A-2	RMBS Alternative-A	073879M62	AA+ (sf)	
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	B-2	RMBS Alternative-A	07820QBW4	CC (sf)	
BellaVista Mortgage Trust 2005-2	US\$449.395 mil mortgage pass-through certificates series 2005-2	2005-2	B-PO	RMBS Alternative-A	07820QCJ2	CC (sf)	
BellaVista Mortgage Trust 2005-2	US\$449.395 mil mortgage pass-through certificates series 2005-2	2005-2	B-1	RMBS Alternative-A	07820QCK9	CC (sf)	
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	M-2	RMBS Alternative-A	12669GUB5	CC (sf)	
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	M-3	RMBS Alternative-A	12669GVZ1	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	CC (sf)	
CHL Mortgage Pass-Through Trust 2005-9	US\$1.695 bil mortgage pass through certificates series 2005-9	2005-9	M-3	RMBS Alternative-A	12669GZV6	CC (sf)	
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	I-B-1	RMBS Alternative-A	12669GLS8	CC (sf)	

Table 2

Ratings Affirmed (cont.)							
CHL Mortgage Pass-Through Trust 2005-HYB1	US\$547.637 mil mortgage pass-through certificates series 2005-HYB1	2005-HYB1	II-B-1	RMBS Alternative-A	12669GLY5	CC (sf)	
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	1A3	RMBS Alternative-A	126694M88	CC (sf)	
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	2A3	RMBS Alternative-A	126694N38	CC (sf)	
CHL Mortgage Pass-Through Trust 2006-OA5	US\$1.364 bil mortgage pass-through certificates series 2006-OA5	2006-OA5	3A2	RMBS Alternative-A	126694N53	CCC (sf)	
CSAB Mortgage-Backed Trust 2006-1	US\$377.665 mil mortgage-backed pass-through certificates series 2006-1	2006-1	A-3	RMBS Alternative-A	22943HAD8	CCC (sf)	
CSAB Mortgage-Backed Trust 2006-1	US\$377.665 mil mortgage-backed pass-through certificates series 2006-1	2006-1	A-4	RMBS Alternative-A	22943HAE6	CCC (sf)	
CSAB Mortgage-Backed Trust 2006-1	US\$377.665 mil mortgage-backed pass-through certificates series 2006-1	2006-1	A-5	RMBS Alternative-A	22943HAF3	CCC (sf)	
CSAB Mortgage-Backed Trust 2006-1	US\$377.665 mil mortgage-backed pass-through certificates series 2006-1	2006-1	A-6-A	RMBS Alternative-A	22943HAG1	CCC (sf)	
CSAB Mortgage-Backed Trust 2006-1	US\$377.665 mil mortgage-backed pass-through certificates series 2006-1	2006-1	A-6-B	RMBS Alternative-A	22943HAH9	CCC (sf)	
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-BAR1	US\$765.3 mil mortgage pass through certificates	2007-BAR1	A-3	RMBS Alternative-A	25151TAC4	CCC (sf)	
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-BAR1	US\$765.3 mil mortgage pass through certificates	2007-BAR1	A-4	RMBS Alternative-A	25151TAD2	CCC (sf)	
Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB1	US\$718.421 mil mortgage pass-through certificates series 2006-AB1	2006-AB1	A-3	RMBS Alternative-A	251510ML4	AA+ (sf)	
First Horizon Alternative Mortgage Securities Trust 2005-FA1	US\$307.049 mil mortgage pass-through certificates series 2005-FA1	2005-FA1	I-A-6	RMBS Alternative-A	32051GFR1	AAA (sf)	
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	AF-3W	RMBS Alternative-A	362341TK5	AA+ (sf)	
HarborView Mortgage Loan Trust 2007-7	US\$1.611 bil mortgage loan pass-through certificates series 2007-7	2007-7	2A-1B	RMBS Alternative-A	411640AC9	CCC (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	CC (sf)	
Homebanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	M-6	RMBS Alternative-A	43739EAX5	CCC (sf)	
Homebanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	B-1	RMBS Alternative-A	43739EAT4	CC (sf)	
Homebanc Mortgage Trust 2005-1	US\$1.094 bil mortgage backed notes series 2005-1	2005-1	B-2	RMBS Alternative-A	43739EAY3	CC (sf)	
HomeBanc Mortgage Trust 2005-3	US\$985.673 mil mortgage backed notes series 2005-3	2005-3	M-5	RMBS Alternative-A	43739EBQ9	CCC (sf)	
HomeBanc Mortgage Trust 2005-3	US\$985.673 mil mortgage backed notes series 2005-3	2005-3	B	RMBS Alternative-A	43739EBR7	CC (sf)	
Impac CMB Trust Series 2005-2	US\$1.318 bil collateralized asset-backed bonds series 2005-2	2005-2	1-A-1	RMBS Alternative-A	45254NMY0	AA- (sf)	
Impac CMB Trust Series 2005-2	US\$1.318 bil collateralized asset-backed bonds series 2005-2	2005-2	1-A-2	RMBS Alternative-A	45254NMZ7	BB (sf)	
Impac CMB Trust Series 2005-2	US\$1.318 bil collateralized asset-backed bonds series 2005-2	2005-2	1-M-2	RMBS Alternative-A	45254NNC7	CC (sf)	
Impac CMB Trust Series 2005-2	US\$1.318 bil collateralized asset-backed bonds series 2005-2	2005-2	1-M-3	RMBS Alternative-A	45254NND5	CC (sf)	
Impac CMB Trust Series 2005-4	US\$1.922 bil collateralized asset-backed bonds, series 2005-4	2005-4	1-A-1A	RMBS Alternative-A	45254NPA9	AA (sf)	

Table 2

Ratings Affirmed (cont.)						
Impac CMB Trust Series 2005-4	US\$1.922 bil collateralized asset-backed bonds, series 2005-4	2005-4	1-A-1B	RMBS Alternative-A	45254NPB7	AA (sf)
Impac CMB Trust Series 2005-4	US\$1.922 bil collateralized asset-backed bonds, series 2005-4	2005-4	1-A-2	RMBS Alternative-A	45254NPC5	B (sf)
Impac CMB Trust Series 2005-4	US\$1.922 bil collateralized asset-backed bonds, series 2005-4	2005-4	1-M-2	RMBS Alternative-A	45254NPH4	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR2	US\$1.74 bil mortgage pass-through certificates series 2006-AR2	2006-AR2	1-A-2	RMBS Alternative-A	45661EAC8	CC (sf)
IndyMac INDX Mortgage Loan Trust 2007-FLX1	US\$398.989 mil mortgage pass through certificates	2007-FLX1	A-3	RMBS Alternative-A	45668WAC1	CCC (sf)
IndyMac INDX Mortgage Loan Trust 2007-FLX1	US\$398.989 mil mortgage pass through certificates	2007-FLX1	A-4	RMBS Alternative-A	45668WAD9	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	A-3A	RMBS Alternative-A	46628VAE6	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	A-3-B	RMBS Alternative-A	46628VAF3	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	A-4	RMBS Alternative-A	46628VAG1	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	A-5	RMBS Alternative-A	46628VAH9	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	A-6	RMBS Alternative-A	46628VAJ5	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	M-2	RMBS Alternative-A	46628VAM8	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	CC (sf)
Lehman XS Trust, Series 2005-2	US\$1.273 bil mortgage pass-through certificates series 2005-2	2005-2	2-A3A	RMBS Alternative-A	86359DMX2	B (sf)
Luminent Mortgage Trust 2006-2	US\$801.474 mil mortgage loan pass-through certificates series 2006-2	2006-2	A1C	RMBS Alternative-A	550279BC6	AA+ (sf)
Luminent Mortgage Trust 2006-2	US\$801.474 mil mortgage loan pass-through certificates series 2006-2	2006-2	PO	RMBS Alternative-A	550279BE2	CC (sf)
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	B-1	RMBS Alternative-A	576434K94	CCC (sf)
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	B-3	RMBS Alternative-A	576434L36	CC (sf)
MASTR Alternative Loan Trust 2005-3	US\$398.967 mil mortgage pass through certificates series 2005-3	2005-3	B-3	RMBS Alternative-A	576434P73	CC (sf)
MASTR Asset Backed Securities Trust 2006-AB1	US\$578.693 mil mortgage pass through certificates series 2006 AB1	2006 AB1	A-3A	RMBS Alternative-A	57643LNV4	CCC (sf)
MASTR Asset Backed Securities Trust 2006-AB1	US\$578.693 mil mortgage pass through certificates series 2006 AB1	2006 AB1	A-3B	RMBS Alternative-A	57643LNW2	CCC (sf)
MASTR Asset Backed Securities Trust 2006-AB1	US\$578.693 mil mortgage pass through certificates series 2006 AB1	2006 AB1	A-4	RMBS Alternative-A	57643LNX0	CCC (sf)
MASTR Asset Backed Securities Trust 2006-AB1	US\$578.693 mil mortgage pass through certificates series 2006 AB1	2006 AB1	M-3	RMBS Alternative-A	57643LPA8	CC (sf)
MASTR Asset Backed Securities Trust 2006-AB1	US\$578.693 mil mortgage pass through certificates series 2006 AB1	2006 AB1	M-4	RMBS Alternative-A	57643LPB6	CC (sf)
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR2	US\$607.592 mil mortgage pass-through certificates series 2007-OAR2	2007-OAR2	A-2	RMBS Alternative-A	59024BAB9	CCC (sf)
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR2	US\$607.592 mil mortgage pass-through certificates series 2007-OAR2	2007-OAR2	A-3	RMBS Alternative-A	59024BAC7	CCC (sf)

Table 2

Ratings Affirmed (cont.)							
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR2	US\$607.592 mil mortgage pass-through certificates series 2007-OAR2	2007-OAR2	M-1	RMBS Alternative-A	59024BAD5	CC (sf)	
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR2	US\$607.592 mil mortgage pass-through certificates series 2007-OAR2	2007-OAR2	M-2	RMBS Alternative-A	59024BAE3	CC (sf)	
Merrill Lynch Mortgage Investors Trust Series 2005-A3	US\$317.382 mil mortgage loan asset-backed certificates series 2005-A3	2005-A3	M-2	RMBS Alternative-A	59020UVU6	CC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2006-A3	US\$558.85 mil mortgage pass-through certificates series 2006-A3	2006-A3	I-A	RMBS Alternative-A	59023CAA0	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	CC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2006-A3	US\$558.85 mil mortgage pass-through certificates series 2006-A3	2006-A3	IV-A-1	RMBS Alternative-A	59023CAF9	CC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2006-A3	US\$558.85 mil mortgage pass-through certificates series 2006-A3	2006-A3	V-A-2	RMBS Alternative-A	59023CAJ1	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	1-A-1	RMBS Alternative-A	61749LAA9	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	1-A-2	RMBS Alternative-A	61749LAB7	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	1-A-3	RMBS Alternative-A	61749LAC5	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	1-A-4	RMBS Alternative-A	61749LAD3	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	1-A-5	RMBS Alternative-A	61749LAE1	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	4-A-2	RMBS Alternative-A	61749LAK7	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	5-A-1	RMBS Alternative-A	61749LAL5	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	5-A-5	RMBS Alternative-A	61749LAQ4	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	6-A-2	RMBS Alternative-A	61749LBM2	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	III-B-1	RMBS Alternative-A	61749LBR1	CC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-8AR	US\$791.945 mil mortgage pass through certificates series 2006-8AR	2006-8AR	III-B-2	RMBS Alternative-A	61749LBS9	CC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	1A1	RMBS Alternative-A	61752RAA0	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	1A2A	RMBS Alternative-A	61752RAB8	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	1A2B	RMBS Alternative-A	61752RAC6	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	1A3A	RMBS Alternative-A	61752RAD4	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	1A3B	RMBS Alternative-A	61752RAE2	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	2A1B	RMBS Alternative-A	61752RAG7	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	2A2SS	RMBS Alternative-A	61752RAH5	CCC (sf)	

Table 2

Ratings Affirmed (cont.)							
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	2A3SS	RMBS Alternative-A	61752RAJ1	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	2A4SS	RMBS Alternative-A	61752RAK8	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	2A5	RMBS Alternative-A	61752RAL6	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	2A6	RMBS Alternative-A	61752RAM4	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-3XS	US\$531.111 mil mortgage pass through certificates	2007-3XS	2A7M	RMBS Alternative-A	61752RAN2	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	1-A-1	RMBS Alternative-A	61751JAA9	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	1-A-2-SS	RMBS Alternative-A	61751JAB7	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	1-A-2-M	RMBS Alternative-A	61751JAC5	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	1-A-3-SS	RMBS Alternative-A	61751JAD3	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	1-A-3-M	RMBS Alternative-A	61751JAE1	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-1-M	RMBS Alternative-A	61751JAG6	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-2-SS	RMBS Alternative-A	61751JAH4	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-3-SS	RMBS Alternative-A	61751JAJ0	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-4-SS	RMBS Alternative-A	61751JAK7	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-5-SS	RMBS Alternative-A	61751JAL5	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-6-SS	RMBS Alternative-A	61751JAM3	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-6-M	RMBS Alternative-A	61751JAN1	CCC (sf)	
Morgan Stanley Mortgage Loans Trust 2007-6XS	US\$546.796 mil mortgage pass through certificates series 2007-6XS	2007-6XS	2-A-7-M	RMBS Alternative-A	61751JAP6	CCC (sf)	
MortgageIT Mortgage Loan Trust 2006-1	US\$754.293 mil mortgage loan pass-through certificates series 2006-1	2006-1	2-A1B	RMBS Alternative-A	61915RCK0	CC (sf)	
MortgageIT Mortgage Loan Trust 2006-1	US\$754.293 mil mortgage loan pass-through certificates series 2006-1	2006-1	2-PO	RMBS Alternative-A	61915RCV6	CC (sf)	
MortgageIT Mortgage Loan Trust 2006-1	US\$754.293 mil mortgage loan pass-through certificates series 2006-1	2006-1	2-PO-B	RMBS Alternative-A	61915RCW4	CC (sf)	
MortgageIT Trust 2005-1	US\$1.001 bil mortgage-backed notes series 2005-1	2005-1	1-A-1	RMBS Alternative-A	61913PAP7	AAA (sf)	
MortgageIT Trust 2005-1	US\$1.001 bil mortgage-backed notes series 2005-1	2005-1	1-A-2	RMBS Alternative-A	61913PAQ5	AAA (sf)	
MortgageIT Trust 2005-1	US\$1.001 bil mortgage-backed notes series 2005-1	2005-1	1-M-1	RMBS Alternative-A	61913PAS1	B (sf)	
MortgageIT Trust 2005-1	US\$1.001 bil mortgage-backed notes series 2005-1	2005-1	1-B-2	RMBS Alternative-A	61913PAX0	CCC (sf)	
MortgageIT Trust 2005-1	US\$1.001 bil mortgage-backed notes series 2005-1	2005-1	2-B-1	RMBS Alternative-A	61913PAY8	CCC (sf)	

Table 2

Ratings Affirmed (cont.)						
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	2-A	RMBS Alternative-A	61915RAC0	AAA (sf)
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	2-M-1	RMBS Alternative-A	61915RAF3	AA (sf)
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	2-M-2	RMBS Alternative-A	61915RAG1	B- (sf)
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	1-B-1	RMBS Alternative-A	61915RAH9	CCC (sf)
MortgageIT Trust 2005-2	US\$665.395 mil mortgage-backed notes, series 2005-2	2005-2	2-B-1	RMBS Alternative-A	61915RAJ5	CCC (sf)
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	US\$353.13 mil mortgage pass through certificates series 2005-AP1	2005-AP1	II-M-3	RMBS Alternative-A	65535VHM3	CC (sf)
PHH Alternative Mortgage Trust, Series 2007-3	US\$412.217 mil mortgage pass-through certificates series 2007-3	2007-3	A-2	RMBS Alternative-A	69337MAB6	CCC (sf)
PHH Alternative Mortgage Trust, Series 2007-3	US\$412.217 mil mortgage pass-through certificates series 2007-3	2007-3	A-3	RMBS Alternative-A	69337MAC4	CCC (sf)
PHH Alternative Mortgage Trust, Series 2007-3	US\$412.217 mil mortgage pass-through certificates series 2007-3	2007-3	A-4	RMBS Alternative-A	69337MAD2	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	CC (sf)
Residential Asset Securitization Trust 2005-A9	US\$197.645 mil mortgage pass-through certificates series 2005-I	2005-I	PO	RMBS Alternative-A	45660LTT6	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust Series 2005-14	US\$546.64 mil mortgage pass-through certificates series 2005-14	2005-14	B3	RMBS Alternative-A	863579TU2	CC (sf)
Structured Asset Mortgage Investments II Trust 2007-AR2	US\$520.535 mil mortgage pass-through certificates series 2007-AR2	2007-AR2	I-A-3	RMBS Alternative-A	86363DAC5	CC (sf)
Structured Asset Mortgage Investments II Trust 2007-AR2	US\$520.535 mil mortgage pass-through certificates series 2007-AR2	2007-AR2	II-A-1	RMBS Alternative-A	86363DAH4	BBB (sf)
Structured Asset Mortgage Investments II Trust 2007-AR2	US\$520.535 mil mortgage pass-through certificates series 2007-AR2	2007-AR2	II-A-3	RMBS Alternative-A	86363DAK7	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	US\$452.136 mil washington mutual mortgage pass-through certificates WMALT series 2005-2	2005-2	1-A-6	RMBS Alternative-A	9393363N1	AA+ (sf)

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