

November 3, 2011

**Structured Finance** **Research**

## U.S. RMBS Classes Affected By Nov. 3, 2011, Rating Actions

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# U.S. RMBS Classes Affected By Nov. 3, 2011, Rating Actions

The following tables provide the issuers, series, and CUSIPs for the classes of U.S. residential mortgage-backed securities (RMBS) transactions affected by the Nov. 3, 2011, rating actions. For the related press release, please see "1,140 Ratings Affirmed On 259 U.S. RMBS Transactions Issued In 1994-2004," published Nov. 3, 2011.

## Rating Actions

**Table 1**

Rating Actions							Rating		
Transaction	Issue	Series	Class	Collateral	CUSIP	To	From		
AMRESKO Residential Securities Corp. Mortgage Loan Trust 1999-1	US\$212.775 mil mortgage In pass-through certificates series 1999-1	1999-1	A	RMBS Subprime	03215PFN4	AAA (sf)	AAA (sf)	Watch Neg	
Delta Funding Home Equity Loan Trust 1999-3	US\$700 mil home equity loan asset-backed certificates series 1999-3	1999-3	A-1F	RMBS Subprime	24763LFU9	AAA (sf)	AAA (sf)	Watch Neg	
Delta Funding Home Equity Loan Trust 1999-3	US\$700 mil home equity loan asset-backed certificates series 1999-3	1999-3	A-2F	RMBS Subprime	24763LFV7	AAA (sf)	AAA (sf)	Watch Neg	
CWABS, Inc.	US\$400 mil asset-backed certificates series 2001-BC3	2001-BC3	A	RMBS Subprime	126671NA0	B- (sf)	B- (sf)	Watch Neg	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-AM1	US\$399.595 mil mortgage pass-through certificates series 2002-AM1	2002-AM1	M-1	RMBS Subprime	61746WML1	BBB- (sf)	BBB- (sf)	Watch Neg	
Structured Asset Mortgage Investments Trust 2002-AR5	US\$400 mil mortgage pass-through certificates series 2002-AR5	2002-AR5	A-1	RMBS Prime Jumbo	86358HRF8	AAA (sf)	AAA (sf)	Watch Neg	
Structured Asset Mortgage Investments II Trust 2003-AR4	US\$500 mil mortgage pass-through certificates series 2003-AR4	2003-AR4	A-2	RMBS Prime Jumbo	86359LAB5	AAA (sf)	AAA (sf)	Watch Neg	
ContiMortgage Home Equity Loan Trust 1998-4	US\$1.049 bil home equity In pass-thru certs ser 1998-4 due 12/15/2029	1998-4	A	RMBS Subprime	21075WJR7	NR	A (sf)		
Structured Asset Securities Corp.	US\$485.572 mil mortgage pass-through certificates series 2003-AM1	2003-AM1	M3	RMBS Subprime	86359ATN3	NR	A- (sf)		
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	A-2	RMBS Prime Jumbo	15132EDY1	NR	AAA (sf)		

## Ratings Affirmed

**Table 2**

Ratings Affirmed						
Transaction	Issue	Series	Class	Collateral	CUSIP	Rating
Saxon Mortgage Securities Corp.	US\$321.164 mil mtg part secs ser 1994-2 due 02/25/2024	1994- 2	B-2	RMBS Prime Jumbo	805570DW5	A- (sf)

Table 2

Ratings Affirmed (cont.)							
Saxon Mortgage Securities Corp.	US\$321.164 mil mtg part secs ser 1994-2 due 02/25/2024	1994- 2	B-1	RMBS Prime Jumbo	805570DV7	AA (sf)	
Saxon Mortgage Securities Corp.	US\$321.164 mil mtg part secs ser 1994-2 due 02/25/2024	1994- 2	A-10	RMBS Prime Jumbo	805570DS4	AAA (sf)	
Saxon Mortgage Securities Corp.	US\$321.164 mil mtg part secs ser 1994-2 due 02/25/2024	1994- 2	A-11	RMBS Prime Jumbo	805570DT2	AAA (sf)	
Saxon Mortgage Securities Corp.	US\$321.164 mil mtg part secs ser 1994-2 due 02/25/2024	1994- 2	M	RMBS Prime Jumbo	805570DU9	AAA (sf)	
Saxon Mortgage Securities Corp.	US\$321.164 mil mtg part secs ser 1994-2 due 02/25/2024	1994- 2	I	RMBS Prime Jumbo	805570HV3	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$258.892 mil mtg pass-thru certs ser 1994-5 due 03/25/2024	1994- 5	A-7	RMBS Prime Jumbo	172921S33	AAA (sf)	
ContiMortgage Home Equity Loan Trust 1994-5	US\$375 mil hm equity ln pass-thru certs ser 1994-5 classes A-1 thru A-4 due 12/25/2014	1994- 5	A-4	RMBS Subprime	21075WAS4	B (sf)	
ContiMortgage Home Equity Loan Trust 1995-3	US\$450 mil mtg hm equity ln pass-thru certs ser 1995-3 class A-1 thru A-6 due 12/15/2026	1995-3	A-5	RMBS Subprime	21075WBM6	BBB- (sf)	
ContiMortgage Home Equity Loan Trust 1996-1	US\$630 mil home equity ln pass-thru certs ser 1996-1 due 03/15/2027	1996-1	A-7	RMBS Subprime	21075WCJ2	CC (sf)	
EquiVantage Home Equity Loan Trust 1996-2	US\$100 mil hm equity ln asset-bckd certs ser 1996-2 due 06/25/2027	1996-2	A-4	RMBS Subprime	29476YAK5	BBB- (sf)	
ContiMortgage Home Equity Loan Trust 1996-3	US\$550 mil hm equity ln pass-thru certs ser 1996-3 due 09/15/2027	1996-3	A-7	RMBS Subprime	21075WDD4	B (sf)	
Home Improvement & Home Equity Loan Trust 1996-D	US\$367.734 mil certs for home imp & home equity lns ser 1996-D due 09/15/2027	1996-D	HE:B-1	RMBS Subprime	393505QF2	A (sf)	
ContiMortgage Home Equity Loan Trust 1996-4	US\$900 mil home equity ln pass-thru certs ser 1996-4 due 01/15/2028	1996-4	A-8	RMBS Subprime	21075WDQ5	B (sf)	
ContiMortgage Home Equity Loan Trust 1996-4	US\$900 mil home equity ln pass-thru certs ser 1996-4 due 01/15/2028	1996-4	A-9	RMBS Subprime	21075WDR3	B (sf)	
EquiVantage Home Equity Loan Trust 1997-1	US\$85.482 mil home equity ln asset-bckd certs ser 1997-1 due 04/25/2027	1997-1	A-3	RMBS Subprime	29476YAS8	A- (sf)	
EquiVantage Home Equity Loan Trust 1997-1	US\$85.482 mil home equity ln asset-bckd certs ser 1997-1 due 04/25/2027	1997-1	A-4	RMBS Subprime	29476YAT6	A- (sf)	
Home Equity Loan Trust 1997-B	US\$327.052 mil certs for home equity lns ser 1997-B due 04/15/2027	1997-B	B-1	RMBS Subprime	393505UL4	AA+ (sf)	
Bear Stearns Mortgage Securities Inc.	US\$242.903 mil mtg pass-thru certs ser 1997-4 due 06/25/2027	1997-4	B-3	RMBS Prime Jumbo	073914VP5	A (sf)	
Bear Stearns Mortgage Securities Inc.	US\$242.903 mil mtg pass-thru certs ser 1997-4 due 06/25/2027	1997-4	B-2	RMBS Prime Jumbo	073914VN0	AA (sf)	
Bear Stearns Mortgage Securities Inc.	US\$242.903 mil mtg pass-thru certs ser 1997-4 due 06/25/2027	1997-4	A-I	RMBS Prime Jumbo	073914VG5	AAA (sf)	
Bear Stearns Mortgage Securities Inc.	US\$242.903 mil mtg pass-thru certs ser 1997-4 due 06/25/2027	1997-4	A-II	RMBS Prime Jumbo	073914VH3	AAA (sf)	
Bear Stearns Mortgage Securities Inc.	US\$242.903 mil mtg pass-thru certs ser 1997-4 due 06/25/2027	1997-4	A-III	RMBS Prime Jumbo	073914VJ9	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
Bear Stearns Mortgage Securities Inc.	US\$242.903 mil mtg pass-thru certs ser 1997-4 due 06/25/2027	1997-4	A-IV	RMBS Prime Jumbo	073914VK6	AAA (sf)	
Bear Stearns Mortgage Securities Inc.	US\$242.903 mil mtg pass-thru certs ser 1997-4 due 06/25/2027	1997-4	B-1	RMBS Prime Jumbo	073914VM2	AAA (sf)	
New Century Home Equity Loan Trust Ser 1997-NC5	US\$165 mil asset-bckd pass-thru certs ser 1997-NC5 due 10/25/2028	1997-NC5	A-5	RMBS Subprime	64352VAE1	AAA (sf)	
New Century Home Equity Loan Trust Ser 1997-NC5	US\$165 mil asset-bckd pass-thru certs ser 1997-NC5 due 10/25/2028	1997-NC5	A-6	RMBS Subprime	64352VAF8	AAA (sf)	
New Century Home Equity Loan Trust Ser 1997-NC5	US\$165 mil asset-bckd pass-thru certs ser 1997-NC5 due 10/25/2028	1997-NC5	A-7IO	RMBS Subprime	64352VAG6	AAA (sf)	
Salomon Brothers Mortgage Securities VII Inc.	US\$178.312 mil asset-bckd fltg rt certs, ser 1997-NC5 due 11/2027	1997-NC5	M-1	RMBS Subprime	79548KYG7	AAA (sf)	
WMC Mortgage Loan Trust 1997-2	US\$400 mil mtg ln pass-thru certs ser 1997-2 due 12/20/2027	1997-2	M-1	RMBS Subprime	22540AEG9	AAA (sf)	
WMC Mortgage Loan Trust 1997-2	US\$400 mil mtg ln pass-thru certs ser 1997-2 due 12/20/2027	1997-2	B	RMBS Subprime	22540AEJ3	BBB (sf)	
AFC Mortgage Loan Asset Backed Certs Ser 1997-4	US\$308 mil mtg ln asset-bckd certs ser 1997-4 due 12/25/2028	1997-4	1A-1	RMBS Subprime	00105HDD5	BBB- (sf)	
AFC Mortgage Loan Asset Backed Certs Ser 1997-4	US\$308 mil mtg ln asset-bckd certs ser 1997-4 due 12/25/2028	1997-4	1A-2	RMBS Subprime	00105HDE3	BBB- (sf)	
Merrill Lynch Mortgage Investors Inc.	US\$155.757 mil mtg ln asset-bckd certs ser 1998-GN1 due 03/2028	1998-GN1	M-2	RMBS Subprime	589929PL6	A (sf)	
Merrill Lynch Mortgage Investors Inc.	US\$155.757 mil mtg ln asset-bckd certs ser 1998-GN1 due 03/2028	1998-GN1	M-1	RMBS Subprime	589929PK8	AA+ (sf)	
Merrill Lynch Mortgage Investors Inc.	US\$155.757 mil mtg ln asset-bckd certs ser 1998-GN1 due 03/2028	1998-GN1	A	RMBS Subprime	589929PJ1	AAA (sf)	
Salomon Brothers Mortgage Securities VII Inc.	US\$325 mil new century asset-bckd fltg rt certs ser 1998-NC1 due 03/2028	1998-NC1	A	RMBS Subprime	79548KYN2	AAA (sf)	
Norwest Asset Acceptance Corp.	US\$219.697 mil fltg rt asset-bckd certs ser 1998-HE1 due 04/25/2028	1998-HE1	A	RMBS Subprime	66937MAA8	BBB+ (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	B-4	RMBS Prime Jumbo	86358HAR0	A+ (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	A-I	RMBS Prime Jumbo	86358HAF6	AAA (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	A-II	RMBS Prime Jumbo	86358HAG4	AAA (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	A-III	RMBS Prime Jumbo	86358HAH2	AAA (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	A-IV	RMBS Prime Jumbo	86358HAJ8	AAA (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	A-V	RMBS Prime Jumbo	86358HAK5	AAA (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	B-1	RMBS Prime Jumbo	86358HAL3	AAA (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	B-2	RMBS Prime Jumbo	86358HAM1	AAA (sf)	
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	B-3	RMBS Prime Jumbo	86358HAN9	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
Structured Asset Mortgage Investment, Inc.	US\$283.576 mil mtg pass-thru certs ser 1998-6 due 05/25/2028	1998-6	B-5	RMBS Prime Jumbo	86358HAS8	BB (sf)	
Home Equity Loan Trust 1998-C	US\$500 mil certs home equity In ser 1998-C due 06/01/2028	1998-C	B-1	RMBS Subprime	393505H54	AA (sf)	
WMC Mortgage Loan Trust 1998-A	US\$800 mil mtg pass-thru certs ser 1998-A due 06/20/2028	1998-A	M-1	RMBS Subprime	92928SAB0	AAA (sf)	
Alternative Loan Trust 1998-4	US\$381.064 mil mtg pass-thru certs ser 1998-12 due 07/25/2028	1998-12	I-A-1	RMBS Alternative-A	12669ATD6	AAA (sf)	
Alternative Loan Trust 1998-4	US\$381.064 mil mtg pass-thru certs ser 1998-12 due 07/25/2028	1998-12	II-A-3	RMBS Alternative-A	12669ATG9	AAA (sf)	
Alternative Loan Trust 1998-4	US\$381.064 mil mtg pass-thru certs ser 1998-12 due 07/25/2028	1998-12	II-A-4	RMBS Alternative-A	12669ATH7	AAA (sf)	
Alternative Loan Trust 1998-4	US\$381.064 mil mtg pass-thru certs ser 1998-12 due 07/25/2028	1998-12	PO	RMBS Alternative-A	12669ATK0	AAA (sf)	
Alternative Loan Trust 1998-4	US\$381.064 mil mtg pass-thru certs ser 1998-12 due 07/25/2028	1998-12	X	RMBS Alternative-A	12669AWR1	AAA (sf)	
Southern Pacific Secured Assets Corp.	US\$650 mil mtg In asset-bckd pass-thru certs ser 1998-2 due 07/15/2028	1998-2	A-1	RMBS Subprime	843590DC1	B (sf)	
Southern Pacific Secured Assets Corp.	US\$650 mil mtg In asset-bckd pass-thru certs ser 1998-2 due 07/15/2028	1998-2	A-7	RMBS Subprime	843590DJ6	B (sf)	
Southern Pacific Secured Assets Corp.	US\$650 mil mtg In asset-bckd pass-thru certs ser 1998-2 due 07/15/2028	1998-2	A-8	RMBS Subprime	843590DK3	B (sf)	
Salomon Brothers Mortgage Securities VII Inc.	US\$474 mil New Century asset-bckd certs ser 1998-NC3 due 07/25/2028	1998-NC3	M-1	RMBS Subprime	79548KA73	A+ (sf)	
Salomon Brothers Mortgage Securities VII Inc.	US\$474 mil New Century asset-bckd certs ser 1998-NC3 due 07/25/2028	1998-NC3	A-5	RMBS Subprime	79548KA57	AAA (sf)	
Salomon Brothers Mortgage Securities VII Inc.	US\$474 mil New Century asset-bckd certs ser 1998-NC3 due 07/25/2028	1998-NC3	A-6	RMBS Subprime	79548KA65	AAA (sf)	
Salomon Brothers Mortgage Securities VII Inc.	US\$474 mil New Century asset-bckd certs ser 1998-NC3 due 07/25/2028	1998-NC3	M-2	RMBS Subprime	79548KA81	B (sf)	
Structured Asset Securities Corp.	US\$142.536 mil mtg pass-thru certs ser 1998-6 due 07/25/2028	1998-6	B-1	RMBS Subprime	863572UD3	AA (sf)	
Merrill Lynch Mortgage Investors Inc.	US\$132.568 mil mtg In asset-bckd certs ser 1998-GN2 due 07/25/2028	1998-GN2	M-2	RMBS Subprime	589929RK6	A (sf)	
Merrill Lynch Mortgage Investors Inc.	US\$132.568 mil mtg In asset-bckd certs ser 1998-GN2 due 07/25/2028	1998-GN2	M-1	RMBS Subprime	589929RJ9	AA+ (sf)	
Merrill Lynch Mortgage Investors Inc.	US\$132.568 mil mtg In asset-bckd certs ser 1998-GN2 due 07/25/2028	1998-GN2	A	RMBS Subprime	589929RH3	AAA (sf)	
Structured Asset Securities Corp.	US\$982.539 mil mtg pass-thru certs ser 1998-8 due 08/25/2028	1998-8	M-2	RMBS Subprime	863572UV3	A (sf)	
Structured Asset Securities Corp.	US\$982.539 mil mtg pass-thru certs ser 1998-8 due 08/25/2028	1998-8	M-1	RMBS Subprime	863572UU5	AA (sf)	
Structured Asset Securities Corp.	US\$982.539 mil mtg pass-thru certs ser 1998-8 due 08/25/2028	1998-8	A-3	RMBS Subprime	863572UX9	AAA (sf)	

Table 2

Ratings Affirmed (cont.)						
Salomon Brothers Mortgage Securities VII Inc.	US\$294.975 mil new century asset-bckd fltg rt certs ser 1998-NC4 due 09/25/2028	1998-NC4	M-2	RMBS Subprime	79548KC71	A (sf)
Merrill Lynch Mortgage Investors Inc.	US\$104.806 mil Golden National Mtg Ln asset-bckd certs ser 1998-GN3 due 12/25/2028	1998-GN3	A	RMBS Subprime	589929SE9	AAA (sf)
Provident Bank Home Equity Loan Trust 1998-4	US\$350 mil home equity ln asset-bckd certs ser 1998-4 due 01/25/2030	1998-4	A-6	RMBS Subprime	743844CA8	B (sf)
Provident Bank Home Equity Loan Trust 1998-4	US\$350 mil home equity ln asset-bckd certs ser 1998-4 due 01/25/2030	1998-4	A-7	RMBS Subprime	743844CB6	B (sf)
Provident Bank Home Equity Loan Trust 1998-4	US\$350 mil home equity ln asset-bckd certs ser 1998-4 due 01/25/2030	1998-4	A-9	RMBS Subprime	743844CD2	B (sf)
Residential Asset Securitization Trust 1999-A3	US\$150.349 mil mtg pass-thru certs ser 1999-C due: 03/26/2029	1999-C	B-3	RMBS Alternative-A	12669BAG7	AA (sf)
Residential Asset Securitization Trust 1999-A3	US\$150.349 mil mtg pass-thru certs ser 1999-C due: 03/26/2029	1999-C	A-1	RMBS Alternative-A	12669BAA0	AAA (sf)
Residential Asset Securitization Trust 1999-A3	US\$150.349 mil mtg pass-thru certs ser 1999-C due: 03/26/2029	1999-C	PO	RMBS Alternative-A	12669BAB8	AAA (sf)
Residential Asset Securitization Trust 1999-A3	US\$150.349 mil mtg pass-thru certs ser 1999-C due: 03/26/2029	1999-C	X	RMBS Alternative-A	12669BAC6	AAA (sf)
Residential Asset Securitization Trust 1999-A3	US\$150.349 mil mtg pass-thru certs ser 1999-C due: 03/26/2029	1999-C	B-1	RMBS Alternative-A	12669BAE2	AAA (sf)
Residential Asset Securitization Trust 1999-A3	US\$150.349 mil mtg pass-thru certs ser 1999-C due: 03/26/2029	1999-C	B-2	RMBS Alternative-A	12669BAF9	AAA (sf)
Mid-State Trust VII	US\$313.488 mil 6.34% asset-bckd nts due 12/15/2036		A	RMBS Subprime	595498AA4	BBB+ (sf)
Merrill Lynch Mortgage Investors Inc.	US\$196.903 mil C-BASS mtg ln asset-bckd certs ser 1999-CB1 due 02/25/2030	1999-CB1	1A	RMBS Subprime	12489WAA2	A (sf)
Merrill Lynch Mortgage Investors Inc.	US\$196.903 mil C-BASS mtg ln asset-bckd certs ser 1999-CB1 due 02/25/2030	1999-CB1	1A-PO	RMBS Subprime	12489WAC8	A (sf)
Merrill Lynch Mortgage Investors Inc.	US\$196.903 mil C-BASS mtg ln asset-bckd certs ser 1999-CB1 due 02/25/2030	1999-CB1	1M-2	RMBS Subprime	12489WAE4	CC (sf)
Merrill Lynch Mortgage Investors Inc.	US\$196.903 mil C-BASS mtg ln asset-bckd certs ser 1999-CB1 due 02/25/2030	1999-CB1	1M-3	RMBS Subprime	12489WAF1	CC (sf)
Merrill Lynch Mortgage Investors Inc.	US\$196.903 mil C-BASS mtg ln asset-bckd certs ser 1999-CB1 due 02/25/2030	1999-CB1	1M-4	RMBS Subprime	12489WAG9	CC (sf)
Merrill Lynch Mortgage Investors Inc.	US\$196.903 mil C-BASS mtg ln asset-bckd certs ser 1999-CB1 due 02/25/2030	1999-CB1	1M-1	RMBS Subprime	12489WAD6	CCC (sf)
ContiMortgage Home Equity Loan Trust 1999-2	US\$550 mil home equity ln pass through certs ser 1999-2 due 04/25/2029	1999-2	A-6	RMBS Subprime	21075WKJ3	A (sf)

Table 2

Ratings Affirmed (cont.)							
ContiMortgage Home Equity Loan Trust 1999-2	US\$550 mil home equity In pass through certs ser 1999-2 due 04/25/2029	1999-2	A-7	RMBS Subprime	21075WKK0	A (sf)	
ContiMortgage Home Equity Loan Trust 1999-2	US\$550 mil home equity In pass through certs ser 1999-2 due 04/25/2029	1999-2	A-8	RMBS Subprime	21075WKL8	A (sf)	
Residential Asset Securities Corp.	US\$181.378 mil mtg asset-bckd pass-thru certs ser 1999-RS1 due 10/25/2029	1999-RS1	A-I-3	RMBS Subprime	76110WFW1	A (sf)	
Residential Asset Securities Corp.	US\$181.378 mil mtg asset-bckd pass-thru certs ser 1999-RS1 due 10/25/2029	1999-RS1	A-II	RMBS Subprime	76110WFX9	A (sf)	
Delta Funding Home Equity Loan Trust 1999-1	US\$375 mil home equity In asset-bckd certs ser 1999-1 due 02/15/2029	1999-1	A-5F	RMBS Subprime	24763LFA3	A (sf)	
Delta Funding Home Equity Loan Trust 1999-1	US\$375 mil home equity In asset-bckd certs ser 1999-1 due 02/15/2029	1999-1	A-6F	RMBS Subprime	24763LFB1	A (sf)	
Delta Funding Home Equity Loan Trust 1999-1	US\$375 mil home equity In asset-bckd certs ser 1999-1 due 02/15/2029	1999-1	A-1A	RMBS Subprime	24763LFD7	A (sf)	
Residential Accredited Loans, Inc.	US\$209.461 mil mtg asset-bckd pass-thru certs ser 1999-QS4 due 04/30/2014	1999-QS4	A-1	RMBS Alternative-A	76110FG98	AAA (sf)	
Residential Accredited Loans, Inc.	US\$209.461 mil mtg asset-bckd pass-thru certs ser 1999-QS4 due 04/30/2014	1999-QS4	A-V	RMBS Alternative-A	76110FH30	AAA (sf)	
Mortgage Lenders Network Home Equity Loan Trust 1999-1	US\$145.11 mil asset- bckd nts ser 1999-1 due 06/25/2030	1999-1	A-1	RMBS Subprime	61913JAE6	B (sf)	
Fremont Home Loan Trust 1999-3	US\$500.257 mil home loan asset-backed certificates series 1999-3	1999-3	A-1	RMBS Subprime	35729BAE1	BB (sf)	
Fremont Home Loan Trust 1999-3	US\$500.257 mil home loan asset-backed certificates series 1999-3	1999-3	A-2	RMBS Subprime	35729BAF8	BB (sf)	
MRFC Mortgage Pass-Through Trust Series 1999-TBC3	US\$205.725 mil mortgage pass-through certificates series 1999-TBC3	1999-TBC3	A-2	RMBS Prime Jumbo	585525DF2	AAA (sf)	
MRFC Mortgage Pass-Through Trust Series 1999-TBC3	US\$205.725 mil mortgage pass-through certificates series 1999-TBC3	1999-TBC3	B-1	RMBS Prime Jumbo	585525DH8	AAA (sf)	
MRFC Mortgage Pass-Through Trust Series 1999-TBC3	US\$205.725 mil mortgage pass-through certificates series 1999-TBC3	1999-TBC3	B-2	RMBS Prime Jumbo	585525DJ4	AAA (sf)	
MRFC Mortgage Pass-Through Trust Series 1999-TBC3	US\$205.725 mil mortgage pass-through certificates series 1999-TBC3	1999-TBC3	B-3	RMBS Prime Jumbo	585525DK1	AAA (sf)	
PNC Mortgage Securities Corp.	US\$431.192 mil mortgage pass-through certificates series 1999-10	1999-10	I-A-1	RMBS Prime Jumbo	69348RSU1	AAA (sf)	
PNC Mortgage Securities Corp.	US\$431.192 mil mortgage pass-through certificates series 1999-10	1999-10	II-A-1	RMBS Prime Jumbo	69348RSV9	AAA (sf)	
PNC Mortgage Securities Corp.	US\$431.192 mil mortgage pass-through certificates series 1999-10	1999-10	II-X	RMBS Prime Jumbo	69348RSY3	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
PNC Mortgage Securities Corp.	US\$431.192 mil mortgage pass-through certificates series 1999-10	1999-10	II-P	RMBS Prime Jumbo	69348RTA4	AAA (sf)	
PNC Mortgage Securities Corp.	US\$431.192 mil mortgage pass-through certificates series 1999-10	1999-10	A-P	RMBS Prime Jumbo	69348RTB2	AAA (sf)	
Provident Bank Home Equity Loan Trust 1999-3	US\$1.2 bil home equity loan asset backed certificates series 1999-3	1999-3	A-1	RMBS Subprime	743844CU4	B (sf)	
Provident Bank Home Equity Loan Trust 1999-3	US\$1.2 bil home equity loan asset backed certificates series 1999-3	1999-3	A-3	RMBS Subprime	743844CW0	B (sf)	
AMRESKO Residential Securities Corp. Mortgage Loan Trust 1999-1	US\$212.775 mil mortgage In pass-through certificates series 1999-1	1999-1	M2	RMBS Subprime	03215PFQ7	CC (sf)	
AMRESKO Residential Securities Corp. Mortgage Loan Trust 1999-1	US\$212.775 mil mortgage In pass-through certificates series 1999-1	1999-1	M1	RMBS Subprime	03215PFP9	CCC (sf)	
Delta Funding Home Equity Loan Trust 1999-3	US\$700 mil home equity loan asset-backed certificates series 1999-3	1999-3	A-1A	RMBS Subprime	24763LFX3	AAA (sf)	
Sequoia Mortgage Trust 4	US\$384.001 mil mortgage loan asset backed pass-through certificates class A	CLASS A	A	RMBS Prime Jumbo	81743TAA6	A- (sf)	
AFC Trust Series 2000-1	US\$239 mil mortgage loan asset backed notes series 2000-1	2000-1	1A	RMBS Subprime	00105HEG7	BBB (sf)	
AFC Trust Series 2000-1	US\$239 mil mortgage loan asset backed notes series 2000-1	2000-1	2A	RMBS Subprime	00105HEH5	CC (sf)	
Provident Bank Home Equity Loan Trust 2000-1	US\$615 mil home equity loan asset-backed certificates series 2000-1	2000-1	A-1	RMBS Subprime	743844CY6	B (sf)	
Provident Bank Home Equity Loan Trust 2000-1	US\$615 mil home equity loan asset-backed certificates series 2000-1	2000-1	A-2	RMBS Subprime	743844CZ3	B (sf)	
Mid-State Trust VIII	US\$386.5 mil fixed-rate asset backed notes		Nts	RMBS Subprime	595497AA6	BBB (sf)	
MRFC Mortgage Pass-Through Trust, Series 2000-TBC2	US\$519.837 mil mortgage pass-through certificates series 2000-TBC2	2000-TBC2	A-1	RMBS Prime Jumbo	585525ED6	AAA (sf)	
MRFC Mortgage Pass-Through Trust, Series 2000-TBC2	US\$519.837 mil mortgage pass-through certificates series 2000-TBC2	2000-TBC2	X	RMBS Prime Jumbo	585525EE4	AAA (sf)	
MRFC Mortgage Pass-Through Trust, Series 2000-TBC2	US\$519.837 mil mortgage pass-through certificates series 2000-TBC2	2000-TBC2	B-1	RMBS Prime Jumbo	585525EG9	AAA (sf)	
AFC Trust Series 2000-2	US\$546 mil mortgage loan asset backed notes series 2000-2	2000-2	1A	RMBS Subprime	00105HEJ1	B (sf)	
AFC Trust Series 2000-2	US\$546 mil mortgage loan asset backed notes series 2000-2	2000-2	2A	RMBS Subprime	00105HEK8	B (sf)	
Provident Bank Home Equity Loan Trust 2000-2	US\$515 mil home equity loan asset-backed certificates series 2000-2	2000-2	A-1	RMBS Subprime	743844DA7	B (sf)	
Provident Bank Home Equity Loan Trust 2000-2	US\$515 mil home equity loan asset-backed certificates series 2000-2	2000-2	A-2	RMBS Subprime	743844DB5	B (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2000-B	US\$294.939 mil home equity mortgage loan asset-backed certificates series SPMD 2000-B	SPMD 2000B	AF-1	RMBS Subprime	456606AS1	AAA (sf)	



Table 2

Ratings Affirmed (cont.)						
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2000-B	US\$294.939 mil home equity mortgage loan asset-backed certificates series SPMD 2000-B	SPMD 2000B	MV-2	RMBS Subprime	456606AZ5	B (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2000-B	US\$294.939 mil home equity mortgage loan asset-backed certificates series SPMD 2000-B	SPMD 2000B	MV-1	RMBS Subprime	456606AY8	B+ (sf)
MRFC Mortgage Pass-Through Trust, Series 2000-TBC3	US\$480.058 mil mortgage pass-through certificates series 2000-TBC3	2000-TBC3	A-1	RMBS Prime Jumbo	585525EN4	AAA (sf)
MRFC Mortgage Pass-Through Trust, Series 2000-TBC3	US\$480.058 mil mortgage pass-through certificates series 2000-TBC3	2000-TBC3	X	RMBS Prime Jumbo	585525EP9	AAA (sf)
MRFC Mortgage Pass-Through Trust, Series 2000-TBC3	US\$480.058 mil mortgage pass-through certificates series 2000-TBC3	2000-TBC3	B-1	RMBS Prime Jumbo	585525ER5	AAA (sf)
MRFC Mortgage Pass-Through Trust, Series 2000-TBC3	US\$480.058 mil mortgage pass-through certificates series 2000-TBC3	2000-TBC3	B-2	RMBS Prime Jumbo	585525ES3	AAA (sf)
MRFC Mortgage Pass-Through Trust, Series 2000-TBC3	US\$480.058 mil mortgage pass-through certificates series 2000-TBC3	2000-TBC3	B-3	RMBS Prime Jumbo	585525ET1	AAA (sf)
Saxon Asset Securities Trust 2000-3	US\$674.999 mil mortgage loan asset backed certificates series 2000-3	2000-3	MF-1	RMBS Subprime	805564GS4	AA+ (sf)
Saxon Asset Securities Trust 2000-3	US\$674.999 mil mortgage loan asset backed certificates series 2000-3	2000-3	MF-2	RMBS Subprime	805564GT2	CC (sf)
Impac Secured Assets Corp.	US\$349.928 mil mortgage pass-through certificates series 2000-3	2000-3	A-13	RMBS Alternative-A	45254TDU5	AAA (sf)
Impac Secured Assets Corp.	US\$349.928 mil mortgage pass-through certificates series 2000-3	2000-3	A-14	RMBS Alternative-A	45254TDV3	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2000-C	US\$450 mil home equity mortgage loan asset backed certificates series SPMD 2000-C	SPMD 2000C	AF-5	RMBS Subprime	456606BF8	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2000-C	US\$450 mil home equity mortgage loan asset backed certificates series SPMD 2000-C	SPMD 2000C	AF-6	RMBS Subprime	456606BG6	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2000-C	US\$450 mil home equity mortgage loan asset backed certificates series SPMD 2000-C	SPMD 2000C	AV	RMBS Subprime	456606BM3	AAA (sf)
Long Beach Mortgage Loan Trust 2000-1	US\$980 mil asset backed certificates series 2000-1	2000-1	AF-3	RMBS Subprime	542514AC8	AAA (sf)
Long Beach Mortgage Loan Trust 2000-1	US\$980 mil asset backed certificates series 2000-1	2000-1	AF-4	RMBS Subprime	542514AD6	AAA (sf)
Long Beach Mortgage Loan Trust 2000-1	US\$980 mil asset backed certificates series 2000-1	2000-1	AV-1	RMBS Subprime	542514AH7	AAA (sf)
Long Beach Mortgage Loan Trust 2000-1	US\$980 mil asset backed certificates series 2000-1	2000-1	M-1	RMBS Subprime	542514AE4	CCC (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-A	US\$350 mil home equity loan asset-backed trust series SPMD 2001-A	SPMD2001-A	AF-5	RMBS Subprime	456606BW1	AAA (sf)

Table 2

Ratings Affirmed (cont.)						
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-A	US\$350 mil home equity loan asset-backed trust series SPMD 2001-A	SPMD2001-A	AF-6	RMBS Subprime	456606BX9	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-A	US\$350 mil home equity loan asset-backed trust series SPMD 2001-A	SPMD2001-A	AV	RMBS Subprime	456606CD2	BBB+ (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-A	US\$350 mil home equity loan asset-backed trust series SPMD 2001-A	SPMD2001-A	MF-1	RMBS Subprime	456606BZ4	CC (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-A	US\$350 mil home equity loan asset-backed trust series SPMD 2001-A	SPMD2001-A	MV-1	RMBS Subprime	456606CE0	CC (sf)
CSFB ABS Trust Series 2001-HE8	US\$379.674 mil mortgage pass-through certificates, series 2001-HE8	2001-HE8	A-1	RMBS Subprime	22540AB49	AAA (sf)
CSFB ABS Trust Series 2001-HE8	US\$379.674 mil mortgage pass-through certificates, series 2001-HE8	2001-HE8	M-1	RMBS Subprime	22540AB64	BB+ (sf)
ABFS Mortgage Loan Trust 2001-1	US\$275 mil mortgage pass-through certificates series 2001-1	2001-1	A-1	RMBS Subprime	000759BU3	B (sf)
New South Home Equity Trust 2001-1	US\$254.126 mil asset backed certificates series 2001-1	2001-1	A-1	RMBS Subprime	64880MAQ5	B (sf)
RASC Series 2001-KS1 Trust	US\$1.5 bil home equity mortgage asset backed pass-through certificates series 2001-KS1	2001-KS1	A-II	RMBS Subprime	76110WLD6	A+ (sf)
RASC Series 2001-KS1 Trust	US\$1.5 bil home equity mortgage asset backed pass-through certificates series 2001-KS1	2001-KS1	A-I-5	RMBS Subprime	76110WLB0	CC (sf)
RASC Series 2001-KS1 Trust	US\$1.5 bil home equity mortgage asset backed pass-through certificates series 2001-KS1	2001-KS1	A-I-6	RMBS Subprime	76110WLC8	CC (sf)
Soundview Home Equity Loan Trust 2001-1	US\$104.586 mil home equity loan asset-backed certificates series 2001-1	2001-1	A	RMBS Subprime	83611PAJ0	AAA (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2001-AQ1	US\$481.538 mil home equity loan trust 2001-AQ1	2001-AQ1	M-2	RMBS Subprime	004421AU7	BBB (sf)
ABFS Mortgage Loan Trust 2001-2	US\$355 mil mortgage pass-through certificates series 2001-2	2001-2	A-1	RMBS Subprime	00079CAB5	B (sf)
ABFS Mortgage Loan Trust 2001-2	US\$355 mil mortgage pass-through certificates series 2001-2	2001-2	A-4	RMBS Subprime	00079CAE9	B (sf)
Amortizing Residential Collateral Trust	US\$579.244 mil mortgage pass-through certificates series 2001-BC5	2001-BC5	A-1	RMBS Subprime	86358RHD2	AA (sf)
CSFB ABS Trust Series 2001-HE17	US\$410 mil CSFB mortgage pass-through certificates series 2001-HE17	2001-HE17	A-1	RMBS Subprime	22540A7A0	AAA (sf)
CSFB ABS Trust Series 2001-HE17	US\$410 mil CSFB mortgage pass-through certificates series 2001-HE17	2001-HE17	A-2	RMBS Subprime	22540A7B8	AAA (sf)
CSFB ABS Trust Series 2001-HE17	US\$410 mil CSFB mortgage pass-through certificates series 2001-HE17	2001-HE17	A-IO	RMBS Subprime	22540A7C6	AAA (sf)

Table 2

Ratings Affirmed (cont.)						
CSFB ABS Trust Series 2001-HE17	US\$410 mil CSFB mortgage pass-through certificates series 2001-HE17	2001-HE17	M-1	RMBS Subprime	22540A7E2	CC (sf)
CWABS, Inc.	US\$400 mil asset-backed certificates series 2001-BC3	2001-BC3	M-1	RMBS Subprime	126671NB8	CC (sf)
CWABS, Inc.	US\$400 mil asset-backed certificates series 2001-BC3	2001-BC3	M-2	RMBS Subprime	126671NC6	CC (sf)
CWABS, Inc.	US\$400 mil asset-backed certificates series 2001-BC3	2001-BC3	B-1	RMBS Subprime	126671ND4	CC (sf)
CSFB ABS Trust Series 2001-HE20	US\$280 mil mortgage pass-through certificates, series 2001-HE20	2001-HE20	A-1	RMBS Subprime	22540VBU5	AAA (sf)
CSFB ABS Trust Series 2001-HE20	US\$280 mil mortgage pass-through certificates, series 2001-HE20	2001-HE20	A-IO	RMBS Subprime	22540VBW1	AAA (sf)
CSFB ABS Trust Series 2001-HE20	US\$280 mil mortgage pass-through certificates, series 2001-HE20	2001-HE20	M-1	RMBS Subprime	22540VBY7	B- (sf)
Saxon Asset Securities Trust 2001-3	US\$700 mil mortgage loan asset backed certificates series 2001-3	2001-3	AV-1	RMBS Subprime	805564KA8	AAA (sf)
Saxon Asset Securities Trust 2001-3	US\$700 mil mortgage loan asset backed certificates series 2001-3	2001-3	X-IO	RMBS Subprime	805564KH3	AAA (sf)
Saxon Asset Securities Trust 2001-3	US\$700 mil mortgage loan asset backed certificates series 2001-3	2001-3	AF-6	RMBS Subprime	805564KJ9	AAA (sf)
Saxon Asset Securities Trust 2001-3	US\$700 mil mortgage loan asset backed certificates series 2001-3	2001-3	M-1	RMBS Subprime	805564KE0	BB- (sf)
Saxon Asset Securities Trust 2001-3	US\$700 mil mortgage loan asset backed certificates series 2001-3	2001-3	M-2	RMBS Subprime	805564KF7	CC (sf)
CSFB ABS Trust Series 2001-HE22	US\$470 mil mortgage pass-through certificates series 2001-HE22	2001-HE22	A-1	RMBS Subprime	22540VCP5	AAA (sf)
CSFB ABS Trust Series 2001-HE22	US\$470 mil mortgage pass-through certificates series 2001-HE22	2001-HE22	A-IO	RMBS Subprime	22540VCR1	AAA (sf)
CSFB ABS Trust Series 2001-HE22	US\$470 mil mortgage pass-through certificates series 2001-HE22	2001-HE22	M-1	RMBS Subprime	22540VCT7	CC (sf)
Conseco Finance Home Equity Loan Trust 2001-D	US\$550 mil certificates for home equity loans series 2001-D	2001-D	M-2	RMBS Subprime	20847TBL4	A (sf)
Conseco Finance Home Equity Loan Trust 2001-D	US\$550 mil certificates for home equity loans series 2001-D	2001-D	M-1	RMBS Subprime	20847TBK6	AA (sf)
Conseco Finance Home Equity Loan Trust 2001-D	US\$550 mil certificates for home equity loans series 2001-D	2001-D	A-5	RMBS Subprime	20847TBH3	AAA (sf)
Conseco Finance Home Equity Loan Trust 2001-D	US\$550 mil certificates for home equity loans series 2001-D	2001-D	B-1	RMBS Subprime	20847TBM2	CC (sf)
Amortizing Residential Collateral Trust 2001-BC6	US\$847.838 mil mortgage pass through certificates series 2001-BC6	2001-BC6	A	RMBS Subprime	86358RMY0	AAA (sf)
Amortizing Residential Collateral Trust 2001-BC6	US\$847.838 mil mortgage pass through certificates series 2001-BC6	2001-BC6	M1	RMBS Subprime	86358RNA1	CC (sf)
Amortizing Residential Collateral Trust 2001-BC6	US\$847.838 mil mortgage pass through certificates series 2001-BC6	2001-BC6	M2	RMBS Subprime	86358RNB9	CC (sf)
Sequoia Mortgage Trust 5	US\$514.681 mil collateralized mortgage bonds series 5		5 A	RMBS Prime Jumbo	81743WAA9	AA (sf)
Sequoia Mortgage Trust 5	US\$514.681 mil collateralized mortgage bonds series 5		5 X	RMBS Prime Jumbo	81743WAJ0	AA (sf)

Table 2

Ratings Affirmed (cont.)						
Sequoia Mortgage Trust 5	US\$514.681 mil collateralized mortgage bonds series 5		5 B-1	RMBS Prime Jumbo	81743WAC5	BB (sf)
Sequoia Mortgage Trust 5	US\$514.681 mil collateralized mortgage bonds series 5		5 B-2	RMBS Prime Jumbo	81743WAD3	CC (sf)
Sequoia Mortgage Trust 5	US\$514.681 mil collateralized mortgage bonds series 5		5 B-3	RMBS Prime Jumbo	81743WAE1	CC (sf)
Sequoia Mortgage Trust 5	US\$514.681 mil collateralized mortgage bonds series 5		5 B-4	RMBS Prime Jumbo	81743WAF8	CC (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-C	US\$471.6 mil home equity loan asset-backed certificates, series SPMD 2001-C	SPMD2001-C	AF-A	RMBS Subprime	456606CY6	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-C	US\$471.6 mil home equity loan asset-backed certificates, series SPMD 2001-C	SPMD2001-C	M-2	RMBS Subprime	456606DD1	CC (sf)
RALI Series 2001-QS17 Trust	US\$265.557 mil mortgage asset-backed pass-through certificates series 2001-QS17	2001-QS17	A-11	RMBS Alternative-A	76110GTE1	AAA (sf)
RALI Series 2001-QS17 Trust	US\$265.557 mil mortgage asset-backed pass-through certificates series 2001-QS17	2001-QS17	A-V	RMBS Alternative-A	76110GTG6	AAA (sf)
RALI Series 2001-QS16 Trust	US\$292.085 mil mortgage asset-backed pass-through certificates series 2001-QS16	2001-QS16	A-2	RMBS Alternative-A	76110GRZ6	AAA (sf)
RALI Series 2001-QS16 Trust	US\$292.085 mil mortgage asset-backed pass-through certificates series 2001-QS16	2001-QS16	A-P	RMBS Alternative-A	76110GSG7	AAA (sf)
RALI Series 2001-QS16 Trust	US\$292.085 mil mortgage asset-backed pass-through certificates series 2001-QS16	2001-QS16	A-V	RMBS Alternative-A	76110GSH5	AAA (sf)
Long Beach Mortgage Loan Trust 2001-4	US\$2 bil asset backed certificates series 2001-4	2001-4	II-A1	RMBS Subprime	542514BQ6	AAA (sf)
Long Beach Mortgage Loan Trust 2001-4	US\$2 bil asset backed certificates series 2001-4	2001-4	II-A3	RMBS Subprime	542514BS2	AAA (sf)
First Republic Mortgage Loan Trust 2001-FRB1	US\$408.806 mil mortgage loan pass-through certificates series 2001-FRB1	2001-FRB1	B-3	RMBS Prime Jumbo	336161BE3	A- (sf)
First Republic Mortgage Loan Trust 2001-FRB1	US\$408.806 mil mortgage loan pass-through certificates series 2001-FRB1	2001-FRB1	B-2	RMBS Prime Jumbo	336161BD5	AA+ (sf)
First Republic Mortgage Loan Trust 2001-FRB1	US\$408.806 mil mortgage loan pass-through certificates series 2001-FRB1	2001-FRB1	A	RMBS Prime Jumbo	336161AZ7	AAA (sf)
First Republic Mortgage Loan Trust 2001-FRB1	US\$408.806 mil mortgage loan pass-through certificates series 2001-FRB1	2001-FRB1	X	RMBS Prime Jumbo	336161BA1	AAA (sf)
First Republic Mortgage Loan Trust 2001-FRB1	US\$408.806 mil mortgage loan pass-through certificates series 2001-FRB1	2001-FRB1	B-1	RMBS Prime Jumbo	336161BC7	AAA (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-AM1	US\$399.595 mil mortgage pass-through certificates series 2002-AM1	2002-AM1	M-2	RMBS Subprime	61746WMM9	CC (sf)
Centex Home Equity Loan Trust 2002-A	US\$515 mil asset backed certificates, series 2002-A	2002-A	AF-4	RMBS Subprime	152314EJ5	AAA (sf)
Centex Home Equity Loan Trust 2002-A	US\$515 mil asset backed certificates, series 2002-A	2002-A	AF-5	RMBS Subprime	152314EK2	AAA (sf)

Table 2

Ratings Affirmed (cont.)						
Centex Home Equity Loan Trust 2002-A	US\$515 mil asset backed certificates, series 2002-A	2002-A	AF-6	RMBS Subprime	152314E0	AAA (sf)
Centex Home Equity Loan Trust 2002-A	US\$515 mil asset backed certificates, series 2002-A	2002-A	AV	RMBS Subprime	152314E09	AAA (sf)
Salomon Home Equity Loan Trust, Series 2002-WMC1	US\$247.549 mil asset backed pass-through certificates series 2002-WMC1	2002-WMC1	M-1	RMBS Subprime	79549AKF5	AAA (sf)
Salomon Home Equity Loan Trust, Series 2002-WMC1	US\$247.549 mil asset backed pass-through certificates series 2002-WMC1	2002-WMC1	M-2	RMBS Subprime	79549AKG3	CC (sf)
CSFB ABS Trust Series 2002-HE1	US\$400 mil CSFB mortgage pass-through certificates series 2002-HE1	2002-HE1	A-1	RMBS Subprime	22540VUF7	AAA (sf)
CSFB ABS Trust Series 2002-HE1	US\$400 mil CSFB mortgage pass-through certificates series 2002-HE1	2002-HE1	A-2	RMBS Subprime	22540VUG5	AAA (sf)
CSFB ABS Trust Series 2002-HE1	US\$400 mil CSFB mortgage pass-through certificates series 2002-HE1	2002-HE1	M-1	RMBS Subprime	22540VUK6	B (sf)
CSFB ABS Trust Series 2002-HE1	US\$400 mil CSFB mortgage pass-through certificates series 2002-HE1	2002-HE1	M-2	RMBS Subprime	22540VUL4	CC (sf)
Equity One Mortgage Pass-Through Trust 2002-1	US\$266.02 mil mortgage pass-through certificates, series 2002-1	2002-1	M-1	RMBS Subprime	294754AS5	AA (sf)
Equity One Mortgage Pass-Through Trust 2002-1	US\$266.02 mil mortgage pass-through certificates, series 2002-1	2002-1	AV-1	RMBS Subprime	294754AR7	AAA (sf)
Equity One Mortgage Pass-Through Trust 2002-1	US\$266.02 mil mortgage pass-through certificates, series 2002-1	2002-1	M-2	RMBS Subprime	294754AT3	CCC (sf)
RASC Series 2002-KS2 Trust	US\$1.9 bil home equity mortgage asset-backed pass-through certificates series 2002-KS2	2002-KS2	A-I-5	RMBS Subprime	76110WNG7	AA (sf)
RASC Series 2002-KS2 Trust	US\$1.9 bil home equity mortgage asset-backed pass-through certificates series 2002-KS2	2002-KS2	A-I-6	RMBS Subprime	76110WNH5	AA (sf)
RASC Series 2002-KS2 Trust	US\$1.9 bil home equity mortgage asset-backed pass-through certificates series 2002-KS2	2002-KS2	M-I-1	RMBS Subprime	76110WNK8	CC (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2002-A	US\$269.5 mil home equity loan asset-backed certificates series SPMD 2002-A	SPMD2002-A	AF-4	RMBS Subprime	43708AAD4	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2002-A	US\$269.5 mil home equity loan asset-backed certificates series SPMD 2002-A	SPMD2002-A	M-1	RMBS Subprime	43708AAG7	BB (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2002-A	US\$269.5 mil home equity loan asset-backed certificates series SPMD 2002-A	SPMD2002-A	M-2	RMBS Subprime	43708AAH5	CC (sf)
Conseco Finance Home Equity Loan Trust 2002-B	US\$250 mil certificates for home equity loans series 2002-B	2002-B	M-2	RMBS Subprime	20847TBT7	A (sf)
Conseco Finance Home Equity Loan Trust 2002-B	US\$250 mil certificates for home equity loans series 2002-B	2002-B	M-1	RMBS Subprime	20847TBS9	AA (sf)
Conseco Finance Home Equity Loan Trust 2002-B	US\$250 mil certificates for home equity loans series 2002-B	2002-B	A-3	RMBS Subprime	20847TBQ3	AAA (sf)

Table 2

Ratings Affirmed (cont.)							
Conseco Finance Home Equity Loan Trust 2002-B	US\$250 mil certificates for home equity loans series 2002-B	2002-B	B-1	RMBS Subprime	20847TBU4	BBB (sf)	
Conseco Finance Home Equity Loan Trust 2002-B	US\$250 mil certificates for home equity loans series 2002-B	2002-B	B-2	RMBS Subprime	20847TBV2	CC (sf)	
Option One Mortgage Loan Trust 2002-3	US\$1.318 bil asset-backed certificates series 2002-3	2002-3	A-1	RMBS Subprime	68389FCF9	AAA (sf)	
Option One Mortgage Loan Trust 2002-3	US\$1.318 bil asset-backed certificates series 2002-3	2002-3	A-2	RMBS Subprime	68389FCG7	AAA (sf)	
Option One Mortgage Loan Trust 2002-3	US\$1.318 bil asset-backed certificates series 2002-3	2002-3	M-2	RMBS Subprime	68389FCJ1	CC (sf)	
Option One Mortgage Loan Trust 2002-3	US\$1.318 bil asset-backed certificates series 2002-3	2002-3	M-3	RMBS Subprime	68389FCK8	CC (sf)	
Option One Mortgage Loan Trust 2002-3	US\$1.318 bil asset-backed certificates series 2002-3	2002-3	M-1	RMBS Subprime	68389FCH5	CCC (sf)	
CSFB ABS Trust Series 2002-HE11	US\$515 mil CSFB mortgage pass-through certificates series 2002-HE11	2002-HE11	A-2	RMBS Subprime	22540VM82	AAA (sf)	
CSFB ABS Trust Series 2002-HE11	US\$515 mil CSFB mortgage pass-through certificates series 2002-HE11	2002-HE11	A-3	RMBS Subprime	22540VM90	AAA (sf)	
CSFB ABS Trust Series 2002-HE11	US\$515 mil CSFB mortgage pass-through certificates series 2002-HE11	2002-HE11	M-1	RMBS Subprime	22540VN40	BBB (sf)	
CSFB ABS Trust Series 2002-HE11	US\$515 mil CSFB mortgage pass-through certificates series 2002-HE11	2002-HE11	M-2	RMBS Subprime	22540VN57	CC (sf)	
CDC Mortgage Capital Trust 2002-HE1	US\$500 mil mortgage pass-through certificates, series 2002-HE1	2002-HE1	A	RMBS Subprime	12506YAF6	AA+ (sf)	
Equity One Mortgage Pass-Through Trust 2002-2	US\$287.552 mil mortgage pass-through certificates series 2002-2	2002-2	AV-1	RMBS Subprime	294754AZ9	A (sf)	
Equity One Mortgage Pass-Through Trust 2002-2	US\$287.552 mil mortgage pass-through certificates series 2002-2	2002-2	AF-4	RMBS Subprime	294754AY2	CCC (sf)	
RALI Series 2002-QS6 Trust	US\$508.484 mil mortgage asset-backed pass-through certificates series 2002-QS6	2002-QS6	A-3	RMBS Alternative-A	76110GYZ8	AAA (sf)	
RALI Series 2002-QS6 Trust	US\$508.484 mil mortgage asset-backed pass-through certificates series 2002-QS6	2002-QS6	A-4	RMBS Alternative-A	76110GZA2	AAA (sf)	
RALI Series 2002-QS6 Trust	US\$508.484 mil mortgage asset-backed pass-through certificates series 2002-QS6	2002-QS6	A-5	RMBS Alternative-A	76110GZB0	AAA (sf)	
RALI Series 2002-QS6 Trust	US\$508.484 mil mortgage asset-backed pass-through certificates series 2002-QS6	2002-QS6	A-7	RMBS Alternative-A	76110GZD6	AAA (sf)	
RALI Series 2002-QS6 Trust	US\$508.484 mil mortgage asset-backed pass-through certificates series 2002-QS6	2002-QS6	A-9	RMBS Alternative-A	76110GZF1	AAA (sf)	
RALI Series 2002-QS6 Trust	US\$508.484 mil mortgage asset-backed pass-through certificates series 2002-QS6	2002-QS6	A-11	RMBS Alternative-A	76110GZH7	AAA (sf)	
RALI Series 2002-QS6 Trust	US\$508.484 mil mortgage asset-backed pass-through certificates series 2002-QS6	2002-QS6	A-P	RMBS Alternative-A	76110GZL8	AAA (sf)	

Table 2

Ratings Affirmed (cont.)						
RALI Series 2002-QS6 Trust	US\$508.484 mil mortgage asset-backed pass-through certificates series 2002-QS6	2002-QS6	A-V	RMBS Alternative-A	76110GZM6	AAA (sf)
Structured Asset Mortgage Investments Trust 2002-AR2	US\$305.535 mil mortgage pass-through certificates series 2002-AR2	2002-AR2	A-1	RMBS Prime Jumbo	86358HNNH8	AAA (sf)
Structured Asset Mortgage Investments Trust 2002-AR2	US\$305.535 mil mortgage pass-through certificates series 2002-AR2	2002-AR2	X	RMBS Prime Jumbo	86358HNNJ4	AAA (sf)
Structured Asset Mortgage Investments Trust 2002-AR2	US\$305.535 mil mortgage pass-through certificates series 2002-AR2	2002-AR2	A-2	RMBS Prime Jumbo	86358HNNK1	AAA (sf)
Ameriquest Mortgage Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2002-2	2002-2	M-3	RMBS Subprime	03072SCJ2	BBB (sf)
Equity One Mortgage Pass-Through Trust 2002-3	US\$283.048 mil mortgage pass-through certificates, series 2002-3	2002-3	M-2	RMBS Subprime	294751AW2	A (sf)
Equity One Mortgage Pass-Through Trust 2002-3	US\$283.048 mil mortgage pass-through certificates, series 2002-3	2002-3	M-1	RMBS Subprime	294751AV4	AA (sf)
Equity One Mortgage Pass-Through Trust 2002-3	US\$283.048 mil mortgage pass-through certificates, series 2002-3	2002-3	AV-1	RMBS Subprime	294751AU6	AAA (sf)
Equity One Mortgage Pass-Through Trust 2002-3	US\$283.048 mil mortgage pass-through certificates, series 2002-3	2002-3	B-2	RMBS Subprime	294751AY8	CC (sf)
Equity One Mortgage Pass-Through Trust 2002-3	US\$283.048 mil mortgage pass-through certificates, series 2002-3	2002-3	B-1	RMBS Subprime	294751AX0	CCC (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-HE1	US\$946.025 mil mortgage pass through certificates series 2002-HE1	2002-HE1	M-1	RMBS Subprime	61746WPY0	B+ (sf)
CIT Home Equity Loan Trust 2002-2	US\$980 mil home equity loan asset backed certificates series 2002-2	2002-2	AF	RMBS Subprime	12558MAR3	AAA (sf)
CIT Home Equity Loan Trust 2002-2	US\$980 mil home equity loan asset backed certificates series 2002-2	2002-2	AV	RMBS Subprime	12558MBB7	AAA (sf)
CIT Home Equity Loan Trust 2002-2	US\$980 mil home equity loan asset backed certificates series 2002-2	2002-2	MF-2	RMBS Subprime	12558MAY8	CC (sf)
CIT Home Equity Loan Trust 2002-2	US\$980 mil home equity loan asset backed certificates series 2002-2	2002-2	MV-2	RMBS Subprime	12558MBD3	CC (sf)
CIT Home Equity Loan Trust 2002-2	US\$980 mil home equity loan asset backed certificates series 2002-2	2002-2	MF-1	RMBS Subprime	12558MAX0	CCC (sf)
CIT Home Equity Loan Trust 2002-2	US\$980 mil home equity loan asset backed certificates series 2002-2	2002-2	MV-1	RMBS Subprime	12558MBC5	CCC (sf)
Alternative Loan Trust 2002-8	US\$501.401 mil chl mortgage pass-through certificates series 2002-13	2002-13	A-4	RMBS Alternative-A	12669CE48	AAA (sf)
Alternative Loan Trust 2002-8	US\$501.401 mil chl mortgage pass-through certificates series 2002-13	2002-13	A-5	RMBS Alternative-A	12669CE55	AAA (sf)
Alternative Loan Trust 2002-8	US\$501.401 mil chl mortgage pass-through certificates series 2002-13	2002-13	A-6	RMBS Alternative-A	12669CE63	AAA (sf)

Table 2

Ratings Affirmed (cont.)							
Alternative Loan Trust 2002-8	US\$501.401 mil chl mortgage pass-through certificates series 2002-13	2002-13	A-8	RMBS Alternative-A	12669CE89	AAA (sf)	
Alternative Loan Trust 2002-8	US\$501.401 mil chl mortgage pass-through certificates series 2002-13	2002-13	A-9	RMBS Alternative-A	12669CE97	AAA (sf)	
Alternative Loan Trust 2002-8	US\$501.401 mil chl mortgage pass-through certificates series 2002-13	2002-13	PO	RMBS Alternative-A	12669CF47	AAA (sf)	
Alternative Loan Trust 2002-7	US\$1.061 bil mortgage pass-through certificates, series 2002-11	2002-11	CB-1	RMBS Alternative-A	12669CQ29	AAA (sf)	
Alternative Loan Trust 2002-7	US\$1.061 bil mortgage pass-through certificates, series 2002-11	2002-11	CB-2	RMBS Alternative-A	12669CQ37	AAA (sf)	
Alternative Loan Trust 2002-7	US\$1.061 bil mortgage pass-through certificates, series 2002-11	2002-11	CB-7	RMBS Alternative-A	12669CR69	AAA (sf)	
Alternative Loan Trust 2002-7	US\$1.061 bil mortgage pass-through certificates, series 2002-11	2002-11	PO	RMBS Alternative-A	12669CS43	AAA (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IM-1	RMBS Subprime	161551FU5	A (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IA-5	RMBS Subprime	161551FS0	AAA (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IA-6	RMBS Subprime	161551FT8	AAA (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IIA-1	RMBS Subprime	161551FX9	AAA (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IM-2	RMBS Subprime	161551FV3	CC (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IB	RMBS Subprime	161551FW1	CC (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IIM-2	RMBS Subprime	161551FZ4	CC (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IIB	RMBS Subprime	161551GA8	CC (sf)	
Chase Funding Trust, Series 2002-2	US\$1.094 bil mortgage loan asset backed certificates series 2002-2	2002-2	IIM-1	RMBS Subprime	161551FY7	CCC (sf)	
CSFB ABS Trust 2002-HI23	US\$122 mil asset-backed notes, series 2002-HI23	2002-HI23	M-2	RMBS Subprime	126331AD9	A+ (sf)	
CSFB ABS Trust 2002-HI23	US\$122 mil asset-backed notes, series 2002-HI23	2002-HI23	B-1	RMBS Subprime	126331AE7	BBB+ (sf)	
CDC Mortgage Capital Trust 2002-HE2	US\$400 mil mortgage pass-through certificates, series 2002-HE2	2002-HE2	M-1	RMBS Subprime	12506YAL3	B (sf)	
Structured Asset Securities Corp.	US\$505.452 mil mortgage pass-through certificates series 2002-15	2002-15	B3	RMBS Prime Jumbo	86358R3Q8	AA- (sf)	
Structured Asset Securities Corp.	US\$505.452 mil mortgage pass-through certificates series 2002-15	2002-15	B2	RMBS Prime Jumbo	86358R3P0	AA+ (sf)	
Structured Asset Securities Corp.	US\$505.452 mil mortgage pass-through certificates series 2002-15	2002-15	AP	RMBS Prime Jumbo	86358R3K1	AAA (sf)	



Table 2

Ratings Affirmed (cont.)							
Structured Asset Securities Corp.	US\$505.452 mil mortgage pass-through certificates series 2002-15	2002-15	AX	RMBS Prime Jumbo	86358R3L9	AAA (sf)	
Structured Asset Securities Corp.	US\$505.452 mil mortgage pass-through certificates series 2002-15	2002-15	PAX	RMBS Prime Jumbo	86358R3M7	AAA (sf)	
Structured Asset Securities Corp.	US\$505.452 mil mortgage pass-through certificates series 2002-15	2002-15	B1	RMBS Prime Jumbo	86358R3N5	AAA (sf)	
Centex Home Equity Loan Trust 2002-C	US\$580 mil home equity loan asset-backed certificates, series 2002-C	2002-C	AF-4	RMBS Subprime	152314FM7	AAA (sf)	
Centex Home Equity Loan Trust 2002-C	US\$580 mil home equity loan asset-backed certificates, series 2002-C	2002-C	AF-5	RMBS Subprime	152314FN5	AAA (sf)	
Centex Home Equity Loan Trust 2002-C	US\$580 mil home equity loan asset-backed certificates, series 2002-C	2002-C	AF-6	RMBS Subprime	152314FP0	AAA (sf)	
Centex Home Equity Loan Trust 2002-C	US\$580 mil home equity loan asset-backed certificates, series 2002-C	2002-C	M-1	RMBS Subprime	152314FS4	B+ (sf)	
Centex Home Equity Loan Trust 2002-C	US\$580 mil home equity loan asset-backed certificates, series 2002-C	2002-C	M-2	RMBS Subprime	152314FT2	CC (sf)	
Ameriquest Mortgage Securities Inc.	US\$839.206 mil asset-backed pass-through certificates series 2002-AR1	2002-AR1	M-1	RMBS Subprime	03072SDB8	A- (sf)	
Ameriquest Mortgage Securities Inc.	US\$839.206 mil asset-backed pass-through certificates series 2002-AR1	2002-AR1	M-3	RMBS Subprime	03072SDD4	CC (sf)	
Ameriquest Mortgage Securities Inc.	US\$839.206 mil asset-backed pass-through certificates series 2002-AR1	2002-AR1	M-4	RMBS Subprime	03072SDE2	CC (sf)	
Ameriquest Mortgage Securities Inc.	US\$839.206 mil asset-backed pass-through certificates series 2002-AR1	2002-AR1	M-2	RMBS Subprime	03072SDC6	CCC (sf)	
Wells Fargo Alternative Loan 2002-1 Trust	US\$225.461 mil mortgage asset-backed pass-through certificates series 2002-1	2002-1	I-A-1	RMBS Alternative-A	94974SAA1	AAA (sf)	
Wells Fargo Alternative Loan 2002-1 Trust	US\$225.461 mil mortgage asset-backed pass-through certificates series 2002-1	2002-1	A-PO	RMBS Alternative-A	94974SAC7	AAA (sf)	
CWABS, Inc.	US\$500 mil asset-backed certificates series 2002-BC3	2002-BC3	M-1	RMBS Subprime	126671RE8	AA (sf)	
CWABS, Inc.	US\$500 mil asset-backed certificates series 2002-BC3	2002-BC3	M-2	RMBS Subprime	126671RF5	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-OP1	US\$408.241 mil mortgage pass-through certificates series 2002-OP1	2002-OP1	M-1	RMBS Subprime	61746WSY7	B (sf)	
Amortizing Residential Collateral Trust	US\$1.222 bil mortgage pass-through certificates, series 2002-BC6	2002-BC6	A1	RMBS Subprime	86358R5X1	AAA (sf)	
Amortizing Residential Collateral Trust	US\$1.222 bil mortgage pass-through certificates, series 2002-BC6	2002-BC6	A2	RMBS Subprime	86358R5Y9	AAA (sf)	

Table 2

Ratings Affirmed (cont.)						
Amortizing Residential Collateral Trust	US\$1.222 bil mortgage pass-through certificates, series 2002-BC6	2002-BC6	A4	RMBS Subprime	86358R6F9	AAA (sf)
Amortizing Residential Collateral Trust	US\$1.222 bil mortgage pass-through certificates, series 2002-BC6	2002-BC6	M1	RMBS Subprime	86358R6A0	BBB (sf)
Amortizing Residential Collateral Trust	US\$1.222 bil mortgage pass-through certificates, series 2002-BC6	2002-BC6	M2	RMBS Subprime	86358R6B8	CC (sf)
Structured Asset Mortgage Investments Trust 2002-AR3	US\$575.627 mil mortgage pass-through certificates, series 2002-AR3	2002-AR3	A-1	RMBS Prime Jumbo	86358HNX3	AAA (sf)
Structured Asset Mortgage Investments Trust 2002-AR3	US\$575.627 mil mortgage pass-through certificates, series 2002-AR3	2002-AR3	X	RMBS Prime Jumbo	86358HNY1	AAA (sf)
First Republic Mortgage Loan Trust 2002-FRB1	US\$407.641 mil mortgage loan pass-through certificates series 2002-FRB1	2002-FRB1	B-1	RMBS Prime Jumbo	336161BM5	AA (sf)
First Republic Mortgage Loan Trust 2002-FRB1	US\$407.641 mil mortgage loan pass-through certificates series 2002-FRB1	2002-FRB1	B-2	RMBS Prime Jumbo	336161BN3	AA- (sf)
First Republic Mortgage Loan Trust 2002-FRB1	US\$407.641 mil mortgage loan pass-through certificates series 2002-FRB1	2002-FRB1	A	RMBS Prime Jumbo	336161BJ2	AAA (sf)
First Republic Mortgage Loan Trust 2002-FRB1	US\$407.641 mil mortgage loan pass-through certificates series 2002-FRB1	2002-FRB1	X	RMBS Prime Jumbo	336161BK9	AAA (sf)
First Republic Mortgage Loan Trust 2002-FRB1	US\$407.641 mil mortgage loan pass-through certificates series 2002-FRB1	2002-FRB1	B-3	RMBS Prime Jumbo	336161BP8	BBB+ (sf)
First Franklin Mortgage Loan Trust 2002-FF2	US\$313.451 mil asset backed certificates series 2002-FF2	2002-FF2	A-2	RMBS Subprime	32027NAV3	AA (sf)
First Franklin Mortgage Loan Trust 2002-FF2	US\$313.451 mil asset backed certificates series 2002-FF2	2002-FF2	A-1	RMBS Subprime	32027NAU5	AAA (sf)
First Franklin Mortgage Loan Trust 2002-FF2	US\$313.451 mil asset backed certificates series 2002-FF2	2002-FF2	M-1	RMBS Subprime	32027NAW1	CC (sf)
ABFC 2002-OPT1 Trust	US\$635.181 mil abfc asset backed certificates series 2002-OPT1	2002-OPT1	M-2	RMBS Subprime	04542BBM3	BB (sf)
ABFC 2002-OPT1 Trust	US\$635.181 mil abfc asset backed certificates series 2002-OPT1	2002-OPT1	M-1	RMBS Subprime	04542BBL5	BBB (sf)
ABFC 2002-OPT1 Trust	US\$635.181 mil abfc asset backed certificates series 2002-OPT1	2002-OPT1	M-3	RMBS Subprime	04542BBN1	CCC (sf)
ABFC 2002-WF2 Trust	US\$258.86 mil abfc mortgage loan asset-backed certificates series 2002-WF2	2002-WF2	M-1	RMBS Subprime	04542BBV3	A- (sf)
ABFC 2002-WF2 Trust	US\$258.86 mil abfc mortgage loan asset-backed certificates series 2002-WF2	2002-WF2	A-2	RMBS Subprime	04542BBT8	AAA (sf)
ABFC 2002-WF2 Trust	US\$258.86 mil abfc mortgage loan asset-backed certificates series 2002-WF2	2002-WF2	M-2	RMBS Subprime	04542BBW1	CCC (sf)
Ameriquest Mortgage Securities Inc.	US\$1.3 bil asset-backed pass-through certificates series 2002-C	2002-C	M-1	RMBS Subprime	03072SDF9	CCC (sf)

Table 2

Ratings Affirmed (cont.)						
GSAMP Trust 2002-WF	US\$475.738 mil mortgage pass-through certificates series 2002-WF	2002-WF	M-1	RMBS Subprime	36228FJQ0	AA (sf)
GSAMP Trust 2002-WF	US\$475.738 mil mortgage pass-through certificates series 2002-WF	2002-WF	A-1	RMBS Subprime	36228FJM9	AAA (sf)
GSAMP Trust 2002-WF	US\$475.738 mil mortgage pass-through certificates series 2002-WF	2002-WF	A-2B	RMBS Subprime	36228FJP2	AAA (sf)
GSAMP Trust 2002-WF	US\$475.738 mil mortgage pass-through certificates series 2002-WF	2002-WF	M-2	RMBS Subprime	36228FJR8	BB (sf)
WaMu Mortgage Pass-Through Certificates Series 2002-AR17 Trust	US\$1.142 bil mortgage pass-through certificates, series 2002-AR17	2002-AR17	I-A	RMBS Prime Jumbo	929227XB7	A (sf)
WaMu Mortgage Pass-Through Certificates Series 2002-AR17 Trust	US\$1.142 bil mortgage pass-through certificates, series 2002-AR17	2002-AR17	I-B-1	RMBS Prime Jumbo	929227XD3	B+ (sf)
WaMu Mortgage Pass-Through Certificates Series 2002-AR17 Trust	US\$1.142 bil mortgage pass-through certificates, series 2002-AR17	2002-AR17	I-B-3	RMBS Prime Jumbo	929227XF8	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2002-AR17 Trust	US\$1.142 bil mortgage pass-through certificates, series 2002-AR17	2002-AR17	I-B-2	RMBS Prime Jumbo	929227XE1	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust 2002-HE3	US\$865.04 mil asset backed pass-through certificates, series 2002-HE3	2002-HE3	M2	RMBS Subprime	04541GCS9	BBB (sf)
Asset Backed Securities Corporation Home Equity Loan Trust 2002-HE3	US\$865.04 mil asset backed pass-through certificates, series 2002-HE3	2002-HE3	M3	RMBS Subprime	04541GCT7	CC (sf)
Home Equity Asset Trust 2002-4	US\$1.225 bil home equity pass-through certificates series 2002-4	2002-4	M-1	RMBS Subprime	22541NQM4	BBB- (sf)
Home Equity Asset Trust 2002-4	US\$1.225 bil home equity pass-through certificates series 2002-4	2002-4	M-2	RMBS Subprime	22541NQN2	CCC (sf)
Amortizing Residential Collateral Trust	US\$1.26 bil mortgage pass-through certificates series 2002-BC8	2002-BC8	A1	RMBS Subprime	86359ACU5	AAA (sf)
Amortizing Residential Collateral Trust	US\$1.26 bil mortgage pass-through certificates series 2002-BC8	2002-BC8	A3	RMBS Subprime	86359ACW1	AAA (sf)
Amortizing Residential Collateral Trust	US\$1.26 bil mortgage pass-through certificates series 2002-BC8	2002-BC8	M1	RMBS Subprime	86359ACZ4	BB- (sf)
Amortizing Residential Collateral Trust	US\$1.26 bil mortgage pass-through certificates series 2002-BC8	2002-BC8	M2	RMBS Subprime	86359ADA8	CC (sf)
Amortizing Residential Collateral Trust	US\$1.26 bil mortgage pass-through certificates series 2002-BC8	2002-BC8	M3	RMBS Subprime	86359ADB6	CC (sf)
Structured Asset Securities Corp.	US\$574.36 mil mortgage pass-through certificates series 2002-HF2	2002-HF2	M2	RMBS Subprime	86359ACQ4	A (sf)
Structured Asset Securities Corp.	US\$574.36 mil mortgage pass-through certificates series 2002-HF2	2002-HF2	M3	RMBS Subprime	86359ACR2	CC (sf)
Structured Asset Securities Corp.	US\$574.36 mil mortgage pass-through certificates series 2002-HF2	2002-HF2	B1	RMBS Subprime	86359ACS0	CC (sf)

Table 2

Ratings Affirmed (cont.)							
Long Beach Mortgage Loan Trust 2002-5	US\$981 mil asset-backed certificates series 2002-5	2002-5	M-1	RMBS Subprime	542514DB7	BBB (sf)	
Long Beach Mortgage Loan Trust 2002-5	US\$981 mil asset-backed certificates series 2002-5	2002-5	M-3	RMBS Subprime	542514DD3	CC (sf)	
Long Beach Mortgage Loan Trust 2002-5	US\$981 mil asset-backed certificates series 2002-5	2002-5	M-2	RMBS Subprime	542514DC5	CCC (sf)	
MRFC Mortgage Pass-Through Trust, Series 2002-TBC2	US\$350.105 mil mortgage pass-through certificates, series 2002-TBC2	2002-TBC2	B-2	RMBS Prime Jumbo	585525GB8	A (sf)	
MRFC Mortgage Pass-Through Trust, Series 2002-TBC2	US\$350.105 mil mortgage pass-through certificates, series 2002-TBC2	2002-TBC2	B-1	RMBS Prime Jumbo	585525GA0	AA (sf)	
MRFC Mortgage Pass-Through Trust, Series 2002-TBC2	US\$350.105 mil mortgage pass-through certificates, series 2002-TBC2	2002-TBC2	A	RMBS Prime Jumbo	585525FX1	AAA (sf)	
MRFC Mortgage Pass-Through Trust, Series 2002-TBC2	US\$350.105 mil mortgage pass-through certificates, series 2002-TBC2	2002-TBC2	X	RMBS Prime Jumbo	585525FY9	AAA (sf)	
MRFC Mortgage Pass-Through Trust, Series 2002-TBC2	US\$350.105 mil mortgage pass-through certificates, series 2002-TBC2	2002-TBC2	B-3	RMBS Prime Jumbo	585525GC6	BBB (sf)	
MASTR Asset Backed Securities Trust 2002-OPT1	US\$602.646 mil mortgage pass-through certificates series 2002-OPT1	2002-OPT1	M-3	RMBS Subprime	57643LAE6	A+ (sf)	
MASTR Asset Backed Securities Trust 2002-OPT1	US\$602.646 mil mortgage pass-through certificates series 2002-OPT1	2002-OPT1	M-5	RMBS Subprime	57643LAG1	B- (sf)	
MASTR Asset Backed Securities Trust 2002-OPT1	US\$602.646 mil mortgage pass-through certificates series 2002-OPT1	2002-OPT1	M-4	RMBS Subprime	57643LAF3	BBB+ (sf)	
Banc of America Funding 2002-2 Trust	US\$150.046 mil mortgage pass-through certificates series 2002-2	2002-2	B-2	RMBS Prime Jumbo	05946XBQ5	AA- (sf)	
Banc of America Funding 2002-2 Trust	US\$150.046 mil mortgage pass-through certificates series 2002-2	2002-2	A-3	RMBS Prime Jumbo	05946XBH5	AAA (sf)	
Banc of America Funding 2002-2 Trust	US\$150.046 mil mortgage pass-through certificates series 2002-2	2002-2	A-4	RMBS Prime Jumbo	05946XBJ1	AAA (sf)	
Banc of America Funding 2002-2 Trust	US\$150.046 mil mortgage pass-through certificates series 2002-2	2002-2	A-5	RMBS Prime Jumbo	05946XBK8	AAA (sf)	
Banc of America Funding 2002-2 Trust	US\$150.046 mil mortgage pass-through certificates series 2002-2	2002-2	A-WIO	RMBS Prime Jumbo	05946XBM4	AAA (sf)	
Banc of America Funding 2002-2 Trust	US\$150.046 mil mortgage pass-through certificates series 2002-2	2002-2	A-PO	RMBS Prime Jumbo	05946XBN2	AAA (sf)	
Banc of America Funding 2002-2 Trust	US\$150.046 mil mortgage pass-through certificates series 2002-2	2002-2	B-1	RMBS Prime Jumbo	05946XBP7	AAA (sf)	
Banc of America Funding 2002-2 Trust	US\$150.046 mil mortgage pass-through certificates series 2002-2	2002-2	B-3	RMBS Prime Jumbo	05946XBR3	BB- (sf)	

Table 2

Ratings Affirmed (cont.)							
First Franklin Mortgage Loan Trust 2002-FF3	US\$859.375 mil mortgage pass-through certificates, series 2002-FF3	2002-FF3	A1	RMBS Subprime	32027NBF7	AAA (sf)	
First Franklin Mortgage Loan Trust 2002-FF3	US\$859.375 mil mortgage pass-through certificates, series 2002-FF3	2002-FF3	M1	RMBS Subprime	32027NBL4	CCC (sf)	
CDC Mortgage Capital Trust 2002-HE3	US\$650 mil mortgage pass-through certificates series 2002-HE3	2002-HE3	M-1	RMBS Subprime	12506YAS8	BBB- (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2002-HE3	US\$497.02 mil mortgage pass-through certificates series 2002-HE3	2002-HE3	A-2	RMBS Subprime	61746RAA9	AAA (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2002-HE3	US\$497.02 mil mortgage pass-through certificates series 2002-HE3	2002-HE3	M-1	RMBS Subprime	61746RAB7	B (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2002-HE3	US\$497.02 mil mortgage pass-through certificates series 2002-HE3	2002-HE3	M-2	RMBS Subprime	61746RAC5	CC (sf)	
Washington Mutual MSC Mortgage Pass-Through Certificates Series 2002-AR3 Trust	US\$626.477 mil washington mutual MSC mortgage pass-through certificates series 2002-AR3	2002-AR3	B-1	RMBS Prime Jumbo	939336KS1	AA- (sf)	
Washington Mutual MSC Mortgage Pass-Through Certificates Series 2002-AR3 Trust	US\$626.477 mil washington mutual MSC mortgage pass-through certificates series 2002-AR3	2002-AR3	I-A-1	RMBS Prime Jumbo	939336KC6	AAA (sf)	
Washington Mutual MSC Mortgage Pass-Through Certificates Series 2002-AR3 Trust	US\$626.477 mil washington mutual MSC mortgage pass-through certificates series 2002-AR3	2002-AR3	I-A-2	RMBS Prime Jumbo	939336KD4	AAA (sf)	
Washington Mutual MSC Mortgage Pass-Through Certificates Series 2002-AR3 Trust	US\$626.477 mil washington mutual MSC mortgage pass-through certificates series 2002-AR3	2002-AR3	II-A	RMBS Prime Jumbo	939336KM4	AAA (sf)	
Washington Mutual MSC Mortgage Pass-Through Certificates Series 2002-AR3 Trust	US\$626.477 mil washington mutual MSC mortgage pass-through certificates series 2002-AR3	2002-AR3	M	RMBS Prime Jumbo	939336KR3	AAA (sf)	
Washington Mutual MSC Mortgage Pass-Through Certificates Series 2002-AR3 Trust	US\$626.477 mil washington mutual MSC mortgage pass-through certificates series 2002-AR3	2002-AR3	I-A-7	RMBS Prime Jumbo	939336KZ5	AAA (sf)	
Washington Mutual MSC Mortgage Pass-Through Certificates Series 2002-AR3 Trust	US\$626.477 mil washington mutual MSC mortgage pass-through certificates series 2002-AR3	2002-AR3	B-2	RMBS Prime Jumbo	939336KT9	BB (sf)	
Washington Mutual MSC Mortgage Pass-Through Certificates Series 2002-AR3 Trust	US\$626.477 mil washington mutual MSC mortgage pass-through certificates series 2002-AR3	2002-AR3	B-3	RMBS Prime Jumbo	939336KU6	CCC (sf)	
Amortizing Residential Collateral Trust	US\$667.136 mil mortgage pass-through certificates series 2002-BC9	2002-BC9	M1	RMBS Subprime	86359AFD0	B (sf)	
Amortizing Residential Collateral Trust	US\$667.136 mil mortgage pass-through certificates series 2002-BC9	2002-BC9	M2	RMBS Subprime	86359AFE8	CC (sf)	

Table 2

Ratings Affirmed (cont.)							
MASTR Alternative Loan Trust 2002-3	US\$675.078 mil mortgage pass-through certificates series 2002-3	2002-3	A-6	RMBS Alternative-A	576434BR4	AAA (sf)	
MASTR Alternative Loan Trust 2002-3	US\$675.078 mil mortgage pass-through certificates series 2002-3	2002-3	A-7	RMBS Alternative-A	576434BW3	AAA (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2002-NC6	US\$825.236 mil mortgage pass-through certificates series 2002-NC6	2002-NC6	M-1	RMBS Subprime	61746RAG6	BBB (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2002-NC6	US\$825.236 mil mortgage pass-through certificates series 2002-NC6	2002-NC6	M-2	RMBS Subprime	61746RAH4	CC (sf)	
GSAMP Trust 2002-HE	US\$432.046 mil mortgage pass-through certificates series 2002-HE	2002-HE	M-1	RMBS Subprime	36228FKP0	B- (sf)	
Impac CMB Trust Series 2002-9F	US\$199.004 mil collateralized asset-backed bonds, series 2002-9F	2002-9F	M-2	RMBS Alternative-A	45254NDN4	A+ (sf)	
Impac CMB Trust Series 2002-9F	US\$199.004 mil collateralized asset-backed bonds, series 2002-9F	2002-9F	M-1	RMBS Alternative-A	45254NDM6	AA+ (sf)	
Impac CMB Trust Series 2002-9F	US\$199.004 mil collateralized asset-backed bonds, series 2002-9F	2002-9F	A-1	RMBS Alternative-A	45254NDK0	AAA (sf)	
Impac CMB Trust Series 2002-9F	US\$199.004 mil collateralized asset-backed bonds, series 2002-9F	2002-9F	B	RMBS Alternative-A	45254NDP9	BBB (sf)	
Bear Stearns ARM Trust 2002-12	US\$1.347 bil mortgage pass-through certificates series 2002-12	2002-12	I-B-2	RMBS Prime Jumbo	07384MRN4	A+ (sf)	
Bear Stearns ARM Trust 2002-12	US\$1.347 bil mortgage pass-through certificates series 2002-12	2002-12	I-A-1	RMBS Prime Jumbo	07384MOX3	AAA (sf)	
Bear Stearns ARM Trust 2002-12	US\$1.347 bil mortgage pass-through certificates series 2002-12	2002-12	I-A-7	RMBS Prime Jumbo	07384MRE4	AAA (sf)	
Bear Stearns ARM Trust 2002-12	US\$1.347 bil mortgage pass-through certificates series 2002-12	2002-12	I-X-1	RMBS Prime Jumbo	07384MRF1	AAA (sf)	
Bear Stearns ARM Trust 2002-12	US\$1.347 bil mortgage pass-through certificates series 2002-12	2002-12	I-X-2	RMBS Prime Jumbo	07384MRG9	AAA (sf)	
Bear Stearns ARM Trust 2002-12	US\$1.347 bil mortgage pass-through certificates series 2002-12	2002-12	I-B-1	RMBS Prime Jumbo	07384MRM6	AAA (sf)	
Bear Stearns ARM Trust 2002-12	US\$1.347 bil mortgage pass-through certificates series 2002-12	2002-12	I-B-3	RMBS Prime Jumbo	07384MRP9	B+ (sf)	
Structured Asset Mortgage Investments Trust 2002-AR5	US\$400 mil mortgage pass-through certificates series 2002-AR5	2002-AR5	X	RMBS Prime Jumbo	86358HRG6	AAA (sf)	
GSAMP Trust 2002-HE2	US\$2.708 bil mortgage pass-through certificates series 2002-HE2	2002-HE2	A-1	RMBS Subprime	36228FKY1	BBB (sf)	
GSAMP Trust 2002-HE2	US\$2.708 bil mortgage pass-through certificates series 2002-HE2	2002-HE2	A-2	RMBS Subprime	36228FKZ8	BBB (sf)	
GSAMP Trust 2002-HE2	US\$2.708 bil mortgage pass-through certificates series 2002-HE2	2002-HE2	B-1	RMBS Subprime	36228FLB0	CC (sf)	

Table 2

Ratings Affirmed (cont.)						
GSAMP Trust 2002-HE2	US\$2.708 bil mortgage pass-through certificates series 2002-HE2	2002-HE2	B-2	RMBS Subprime	36228FLC8	CC (sf)
Amortizing Residential Collateral Trust	US\$637.105 mil mortgage pass-through certificates, series 2002-BC10	2002-BC10	A4	RMBS Subprime	86359AHD8	B+ (sf)
Amortizing Residential Collateral Trust	US\$637.105 mil mortgage pass-through certificates, series 2002-BC10	2002-BC10	M1	RMBS Subprime	86359AHE6	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE1	US\$748.043 mil asset-backed pass-through certificates series 2003-HE1	2003-HE1	M2	RMBS Subprime	04541GDL3	A (sf)
WaMu Mortgage Pass-Through Certificates Series 2003-AR1 Trust	US\$1.93 bil wamu mortgage pass-through certificates series 2003-AR1	2003-AR1	B-1	RMBS Prime Jumbo	939336PD9	AA (sf)
WaMu Mortgage Pass-Through Certificates Series 2003-AR1 Trust	US\$1.93 bil wamu mortgage pass-through certificates series 2003-AR1	2003-AR1	A-5	RMBS Prime Jumbo	939336PB3	AAA (sf)
WaMu Mortgage Pass-Through Certificates Series 2003-AR1 Trust	US\$1.93 bil wamu mortgage pass-through certificates series 2003-AR1	2003-AR1	A-6	RMBS Prime Jumbo	939336PC1	AAA (sf)
WaMu Mortgage Pass-Through Certificates Series 2003-AR1 Trust	US\$1.93 bil wamu mortgage pass-through certificates series 2003-AR1	2003-AR1	B-2	RMBS Prime Jumbo	939336PE7	B (sf)
WaMu Mortgage Pass-Through Certificates Series 2003-AR1 Trust	US\$1.93 bil wamu mortgage pass-through certificates series 2003-AR1	2003-AR1	B-3	RMBS Prime Jumbo	939336PF4	CC (sf)
CHL Mortgage Pass-Through Trust 2003-2	US\$499.901 mil mortgage pass-through certificates series 2003-2	2003-2	A-15	RMBS Prime Jumbo	12669DB23	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-2	US\$499.901 mil mortgage pass-through certificates series 2003-2	2003-2	A-16	RMBS Prime Jumbo	12669DB31	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-2	US\$499.901 mil mortgage pass-through certificates series 2003-2	2003-2	A-17	RMBS Prime Jumbo	12669DB49	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-2	US\$499.901 mil mortgage pass-through certificates series 2003-2	2003-2	A-18	RMBS Prime Jumbo	12669DB56	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-2	US\$499.901 mil mortgage pass-through certificates series 2003-2	2003-2	A-1	RMBS Prime Jumbo	12669DZU5	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-2	US\$499.901 mil mortgage pass-through certificates series 2003-2	2003-2	A-2	RMBS Prime Jumbo	12669DZV3	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-2	US\$499.901 mil mortgage pass-through certificates series 2003-2	2003-2	A-4	RMBS Prime Jumbo	12669DZX9	AAA (sf)
Ameriquest Mortgage Securities Inc.	US\$1.699 bil asset backed pass-through certificates series 2003-1	2003-1	M-1	RMBS Subprime	03072SEY7	BBB (sf)
Ameriquest Mortgage Securities Inc.	US\$1.699 bil asset backed pass-through certificates series 2003-1	2003-1	M-2	RMBS Subprime	03072SEZ4	CCC (sf)

Table 2

Ratings Affirmed (cont.)							
Equity One Mortgage Pass-Through Trust 2003-1	US\$505.542 mil mortgage pass-through certificates series 2003-1	2003-1	AV-1A	RMBS Subprime	294751BW1	AAA (sf)	
Equity One Mortgage Pass-Through Trust 2003-1	US\$505.542 mil mortgage pass-through certificates series 2003-1	2003-1	AV-1B	RMBS Subprime	294751CA8	AAA (sf)	
Equity One Mortgage Pass-Through Trust 2003-1	US\$505.542 mil mortgage pass-through certificates series 2003-1	2003-1	M-1	RMBS Subprime	294751BX9	BBB+ (sf)	
Equity One Mortgage Pass-Through Trust 2003-1	US\$505.542 mil mortgage pass-through certificates series 2003-1	2003-1	M-2	RMBS Subprime	294751BY7	CCC (sf)	
NovaStar Mortgage Funding Trust Series 2003-1	US\$1.3 bil home equity loan asset backed certificates series 2003-1	2003-1	M-1	RMBS Subprime	66987XCF0	AA (sf)	
NovaStar Mortgage Funding Trust Series 2003-1	US\$1.3 bil home equity loan asset backed certificates series 2003-1	2003-1	A-1	RMBS Subprime	66987XCD5	AAA (sf)	
NovaStar Mortgage Funding Trust Series 2003-1	US\$1.3 bil home equity loan asset backed certificates series 2003-1	2003-1	A-2	RMBS Subprime	66987XCE3	AAA (sf)	
NovaStar Mortgage Funding Trust Series 2003-1	US\$1.3 bil home equity loan asset backed certificates series 2003-1	2003-1	AIO	RMBS Subprime	66987XCJ2	AAA (sf)	
NovaStar Mortgage Funding Trust Series 2003-1	US\$1.3 bil home equity loan asset backed certificates series 2003-1	2003-1	M-2	RMBS Subprime	66987XCG8	B- (sf)	
NovaStar Mortgage Funding Trust Series 2003-1	US\$1.3 bil home equity loan asset backed certificates series 2003-1	2003-1	M-3	RMBS Subprime	66987XCH6	CC (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-1	RMBS Alternative-A	76110G6A4	AAA (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-2	RMBS Alternative-A	76110G6B2	AAA (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-3	RMBS Alternative-A	76110G6C0	AAA (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-4	RMBS Alternative-A	76110G6D8	AAA (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-5	RMBS Alternative-A	76110G6E6	AAA (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-7	RMBS Alternative-A	76110G6G1	AAA (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-8	RMBS Alternative-A	76110G6H9	AAA (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-P	RMBS Alternative-A	76110G6J5	AAA (sf)	
RALI Series 2003-QS3 Trust	US\$208.41 mil mortgage asset-backed pass-through certificates series 2003-QS3	2003-QS3	A-V	RMBS Alternative-A	76110G6K2	AAA (sf)	
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	B-3	RMBS Prime Jumbo	15132ECU0	A- (sf)	



Table 2

Ratings Affirmed (cont.)							
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	B-2	RMBS Prime Jumbo	15132ECT3	AA (sf)	
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	B-1	RMBS Prime Jumbo	15132ECS5	AA+ (sf)	
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	A-9	RMBS Prime Jumbo	15132ECN6	AAA (sf)	
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	A-10	RMBS Prime Jumbo	15132ECP1	AAA (sf)	
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	P	RMBS Prime Jumbo	15132ECQ9	AAA (sf)	
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	X	RMBS Prime Jumbo	15132ECR7	AAA (sf)	
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	B-5	RMBS Prime Jumbo	15132ECX4	B (sf)	
Cendant Mortgage Capital LLC	US\$275.149 mil CDMC mortgage pass-through certificates series 2003-1	2003-1	B-4	RMBS Prime Jumbo	15132ECW6	BB+ (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2003-WMC1	US\$779.387 mil mortgage loan asset-backed certificates series 2003-WMC1	2003-WMC1	M-2	RMBS Subprime	589929J58	AAA (sf)	
CIT Home Equity Loan Trust 2003-1	US\$940 mil home equity loan asset backed certificates series 2003-1	2003-1	M-1	RMBS Subprime	12558MBM3	A- (sf)	
CIT Home Equity Loan Trust 2003-1	US\$940 mil home equity loan asset backed certificates series 2003-1	2003-1	A-4	RMBS Subprime	12558MBJ0	AAA (sf)	
CIT Home Equity Loan Trust 2003-1	US\$940 mil home equity loan asset backed certificates series 2003-1	2003-1	A-5	RMBS Subprime	12558MBK7	AAA (sf)	
CIT Home Equity Loan Trust 2003-1	US\$940 mil home equity loan asset backed certificates series 2003-1	2003-1	A-6	RMBS Subprime	12558MBL5	AAA (sf)	
CIT Home Equity Loan Trust 2003-1	US\$940 mil home equity loan asset backed certificates series 2003-1	2003-1	B	RMBS Subprime	12558MBP6	CC (sf)	
CIT Home Equity Loan Trust 2003-1	US\$940 mil home equity loan asset backed certificates series 2003-1	2003-1	M-2	RMBS Subprime	12558MBN1	CCC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-NC3	US\$696.64 mil mortgage pass-through certificates series 2003-NC3	2003-NC3	M-1	RMBS Subprime	61745MPM9	A (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-NC3	US\$696.64 mil mortgage pass-through certificates series 2003-NC3	2003-NC3	M-3	RMBS Subprime	61745MPP2	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-NC3	US\$696.64 mil mortgage pass-through certificates series 2003-NC3	2003-NC3	B-1	RMBS Subprime	61745MPQ0	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-NC3	US\$696.64 mil mortgage pass-through certificates series 2003-NC3	2003-NC3	B-2	RMBS Subprime	61745MPR8	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-NC3	US\$696.64 mil mortgage pass-through certificates series 2003-NC3	2003-NC3	M-2	RMBS Subprime	61745MPN7	CCC (sf)	

Table 2

Ratings Affirmed (cont.)						
GSAMP Trust 2003-FM1	US\$442.677 mil mortgage pass-through certificates series 2003-FM1	2003-FM1	M-1	RMBS Subprime	36228FNP7	AA (sf)
GSAMP Trust 2003-FM1	US\$442.677 mil mortgage pass-through certificates series 2003-FM1	2003-FM1	M-2	RMBS Subprime	36228FNQ5	CC (sf)
RALI Series 2003-QS5 Trust	US\$262.019 mil mortgage asset-backed pass-through certificates series 2003-QS5	2003-QS5	A-1	RMBS Alternative-A	76110G6U0	AAA (sf)
RALI Series 2003-QS5 Trust	US\$262.019 mil mortgage asset-backed pass-through certificates series 2003-QS5	2003-QS5	A-2	RMBS Alternative-A	76110G6V8	AAA (sf)
RALI Series 2003-QS5 Trust	US\$262.019 mil mortgage asset-backed pass-through certificates series 2003-QS5	2003-QS5	A-3	RMBS Alternative-A	76110G6W6	AAA (sf)
RALI Series 2003-QS5 Trust	US\$262.019 mil mortgage asset-backed pass-through certificates series 2003-QS5	2003-QS5	A-4	RMBS Alternative-A	76110G6X4	AAA (sf)
RALI Series 2003-QS5 Trust	US\$262.019 mil mortgage asset-backed pass-through certificates series 2003-QS5	2003-QS5	A-5	RMBS Alternative-A	76110G6Y2	AAA (sf)
RALI Series 2003-QS5 Trust	US\$262.019 mil mortgage asset-backed pass-through certificates series 2003-QS5	2003-QS5	A-6	RMBS Alternative-A	76110G6Z9	AAA (sf)
RALI Series 2003-QS5 Trust	US\$262.019 mil mortgage asset-backed pass-through certificates series 2003-QS5	2003-QS5	A-P	RMBS Alternative-A	76110G7A3	AAA (sf)
RALI Series 2003-QS5 Trust	US\$262.019 mil mortgage asset-backed pass-through certificates series 2003-QS5	2003-QS5	A-V	RMBS Alternative-A	76110G7B1	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	B-1	RMBS Prime Jumbo	12669EBA3	A+ (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	M	RMBS Prime Jumbo	12669EAZ9	AA+ (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	A-1	RMBS Prime Jumbo	12669EAP1	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	A-2	RMBS Prime Jumbo	12669EAQ9	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	A-3	RMBS Prime Jumbo	12669EAR7	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	A-8	RMBS Prime Jumbo	12669EAW6	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	PO	RMBS Prime Jumbo	12669EAX4	AAA (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	B-2	RMBS Prime Jumbo	12669EBB1	B (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	B-4	RMBS Prime Jumbo	12669EBD7	CC (sf)
CHL Mortgage Pass-Through Trust 2003-8	US\$300 mil mortgage pass through certificates series 2003-8	2003-8	B-3	RMBS Prime Jumbo	12669EBC9	CCC (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	M-2	RMBS Prime Jumbo	760985TP6	AA (sf)

Table 2

Ratings Affirmed (cont.)						
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	M-1	RMBS Prime Jumbo	760985TN1	AA+ (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-2	RMBS Prime Jumbo	760985SW2	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-4	RMBS Prime Jumbo	760985SY8	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-5	RMBS Prime Jumbo	760985SZ5	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-6	RMBS Prime Jumbo	760985TA9	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-7	RMBS Prime Jumbo	760985TB7	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-8	RMBS Prime Jumbo	760985TC5	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-8A	RMBS Prime Jumbo	760985TD3	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-P	RMBS Prime Jumbo	760985TJ0	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	A-V	RMBS Prime Jumbo	760985TK7	AAA (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	M-3	RMBS Prime Jumbo	760985TQ4	BB (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	B-2	RMBS Prime Jumbo	760985TS0	CC (sf)
RFSC Series 2003-RM1 Trust	US\$422.346 mil mortgage asset-backed pass-through certificates series 2003-RM1	2003-RM1	B-1	RMBS Prime Jumbo	760985TR2	CCC (sf)
ABFS Mortgage Loan Trust 2003-1	US\$450 mil mortgage pass-through certificates series 2003-1	2003-1	A	RMBS Subprime	000759DE7	AAA (sf)
ABFS Mortgage Loan Trust 2003-1	US\$450 mil mortgage pass-through certificates series 2003-1	2003-1	M	RMBS Subprime	000759DG2	BB- (sf)
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	B-3	RMBS Prime Jumbo	251563CX8	A (sf)
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	B-2	RMBS Prime Jumbo	251563BU5	AA- (sf)
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	B-1	RMBS Prime Jumbo	251563BT8	AA+ (sf)
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	I-A-7	RMBS Prime Jumbo	251563BL5	AAA (sf)

Table 2

Ratings Affirmed (cont.)							
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	I-A-8	RMBS Prime Jumbo	251563BM3	AAA (sf)	
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	I-A-X	RMBS Prime Jumbo	251563BP6	AAA (sf)	
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	II-A	RMBS Prime Jumbo	251563BQ4	AAA (sf)	
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	II-A-X	RMBS Prime Jumbo	251563BR2	AAA (sf)	
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	M	RMBS Prime Jumbo	251563BS0	AAA (sf)	
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust, Series 2003-1	US\$431.645 mil mortgage pass-through certificates, series 2003-1	2003-1	B-4	RMBS Prime Jumbo	251563CY6	BB (sf)	
RASC Series 2003-KS2 Trust	US\$2.1 bil home equity mortgage asset backed pass-through certificates series 2003-KS2	2003-KS2	M-I-1	RMBS Subprime	76110WQT6	A (sf)	
RASC Series 2003-KS2 Trust	US\$2.1 bil home equity mortgage asset backed pass-through certificates series 2003-KS2	2003-KS2	A-I-5	RMBS Subprime	76110WQQ2	AAA (sf)	
RASC Series 2003-KS2 Trust	US\$2.1 bil home equity mortgage asset backed pass-through certificates series 2003-KS2	2003-KS2	A-I-6	RMBS Subprime	76110WQR0	AAA (sf)	
RASC Series 2003-KS2 Trust	US\$2.1 bil home equity mortgage asset backed pass-through certificates series 2003-KS2	2003-KS2	M-I-3	RMBS Subprime	76110WQV1	CC (sf)	
RASC Series 2003-KS2 Trust	US\$2.1 bil home equity mortgage asset backed pass-through certificates series 2003-KS2	2003-KS2	M-I-2	RMBS Subprime	76110WQU3	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2003-WMC2	US\$737.974 mil mortgage loan asset-backed certificates series 2003-WMC2	2003-WMC2	M-2	RMBS Subprime	589929M47	AAA (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2003-WMC2	US\$737.974 mil mortgage loan asset-backed certificates series 2003-WMC2	2003-WMC2	B-1	RMBS Subprime	589929M54	CC (sf)	
Sequoia Mortgage Trust 2003-2	US\$820 mil mortgage pass-through certificates series 2003-2	2003-2	M-1	RMBS Prime Jumbo	81743PAR7	A+ (sf)	
Sequoia Mortgage Trust 2003-2	US\$820 mil mortgage pass-through certificates series 2003-2	2003-2	A-1	RMBS Prime Jumbo	81743PAP1	AAA (sf)	
Sequoia Mortgage Trust 2003-2	US\$820 mil mortgage pass-through certificates series 2003-2	2003-2	A-2	RMBS Prime Jumbo	81743PAQ9	AAA (sf)	
GMACM Mortgage Loan Trust 2003-J3	US\$300.109 mil GMACM mortgage pass-through certificates series 2003-J3	2003-J3	A-1	RMBS Prime Jumbo	36185NXV7	AAA (sf)	
GMACM Mortgage Loan Trust 2003-J3	US\$300.109 mil GMACM mortgage pass-through certificates series 2003-J3	2003-J3	A-2	RMBS Prime Jumbo	36185NXW5	AAA (sf)	
GMACM Mortgage Loan Trust 2003-J3	US\$300.109 mil GMACM mortgage pass-through certificates series 2003-J3	2003-J3	PO	RMBS Prime Jumbo	36185NXX3	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
GMACM Mortgage Loan Trust 2003-J3	US\$300.109 mil GMACM mortgage pass-through certificates series 2003-J3	2003-J3	IO	RMBS Prime Jumbo	36185NXY1	AAA (sf)	
Structured Asset Securities Corp.	US\$485.572 mil mortgage pass-through certificates series 2003-AM1	2003-AM1	M2	RMBS Subprime	86359ATM5	A (sf)	
Structured Asset Securities Corp.	US\$485.572 mil mortgage pass-through certificates series 2003-AM1	2003-AM1	M1	RMBS Subprime	86359ATL7	AA (sf)	
Structured Asset Securities Corp.	US\$485.572 mil mortgage pass-through certificates series 2003-AM1	2003-AM1	B2	RMBS Subprime	86359ATS2	BB+ (sf)	
Ameriquest Mortgage Securities Inc.	US\$1 bil asset-backed pass-through certificates series 2003-AR2	2003-AR2	M-1	RMBS Subprime	03072SGX7	BBB+ (sf)	
Ameriquest Mortgage Securities Inc.	US\$1 bil asset-backed pass-through certificates series 2003-AR2	2003-AR2	M-2	RMBS Subprime	03072SGY5	CC (sf)	
Encore Credit Corporation	US\$274.954 mil mortgage pass-through certificates series 2003-1	2003-1	M1	RMBS Subprime	29256AAC1	AA (sf)	
CDC Mortgage Capital Trust 2003-HE2	US\$685.627 mil mortgage pass-through certificates, series 2003-HE2	2003-HE2	M-1	RMBS Subprime	12506YBE8	AA (sf)	
CDC Mortgage Capital Trust 2003-HE2	US\$685.627 mil mortgage pass-through certificates, series 2003-HE2	2003-HE2	M-2	RMBS Subprime	12506YBF5	CC (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	A-1	RMBS Alternative-A	45660NQR9	AAA (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	A-2	RMBS Alternative-A	45660NQS7	AAA (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	A-3	RMBS Alternative-A	45660NQT5	AAA (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	A-4	RMBS Alternative-A	45660NQU2	AAA (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	A-5	RMBS Alternative-A	45660NQV0	AAA (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	A-6	RMBS Alternative-A	45660NQW8	AAA (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	A-7	RMBS Alternative-A	45660NQX6	AAA (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	PO	RMBS Alternative-A	45660NQY4	AAA (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	A-X	RMBS Alternative-A	45660NQZ1	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	B-1	RMBS Alternative-A	45660NRB3	B+ (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	B-2	RMBS Alternative-A	45660NRC1	CC (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	B-3	RMBS Alternative-A	45660NRD9	CC (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	B-4	RMBS Alternative-A	45660NRE7	CC (sf)	
Residential Asset Securitization Trust 2003-A6	US\$296.694 mil mortgage pass-through certificates series 2003-F	2003-F	B-5	RMBS Alternative-A	45660NRF4	CC (sf)	
American General Mortgage Loan Trust 2003-1	US\$257.06 mil mortgage loan asset-backed pass-through certificates, series 2003-1	2003-1	M-2	RMBS Subprime	02639MAE6	A (sf)	
American General Mortgage Loan Trust 2003-1	US\$257.06 mil mortgage loan asset-backed pass-through certificates, series 2003-1	2003-1	M-1	RMBS Subprime	02639MAD8	AA (sf)	
American General Mortgage Loan Trust 2003-1	US\$257.06 mil mortgage loan asset-backed pass-through certificates, series 2003-1	2003-1	A-3	RMBS Subprime	02639MAC0	AAA (sf)	
RFMSI Series 2003-S8 Trust	US\$253.513 mil mortgage pass-through certificates, series 2003-S8	2003-S8	M-2	RMBS Prime Jumbo	76111J2N3	AA (sf)	
RFMSI Series 2003-S8 Trust	US\$253.513 mil mortgage pass-through certificates, series 2003-S8	2003-S8	M-1	RMBS Prime Jumbo	76111J2M5	AA+ (sf)	
RFMSI Series 2003-S8 Trust	US\$253.513 mil mortgage pass-through certificates, series 2003-S8	2003-S8	A-1	RMBS Prime Jumbo	76111J2H6	AAA (sf)	
RFMSI Series 2003-S8 Trust	US\$253.513 mil mortgage pass-through certificates, series 2003-S8	2003-S8	A-P	RMBS Prime Jumbo	76111J2J2	AAA (sf)	
RFMSI Series 2003-S8 Trust	US\$253.513 mil mortgage pass-through certificates, series 2003-S8	2003-S8	A-V	RMBS Prime Jumbo	76111J2K9	AAA (sf)	
RFMSI Series 2003-S8 Trust	US\$253.513 mil mortgage pass-through certificates, series 2003-S8	2003-S8	B-1	RMBS Prime Jumbo	76111J2Q6	B- (sf)	
RFMSI Series 2003-S8 Trust	US\$253.513 mil mortgage pass-through certificates, series 2003-S8	2003-S8	M-3	RMBS Prime Jumbo	76111J2P8	BBB (sf)	
RFMSI Series 2003-S8 Trust	US\$253.513 mil mortgage pass-through certificates, series 2003-S8	2003-S8	B-2	RMBS Prime Jumbo	76111J2R4	CC (sf)	
Accredited Mortgage Loan Trust 2003-1	US\$303.047 mil asset-backed notes, series 2003-1	2003-1	A-1	RMBS Subprime	004375AK7	AA+ (sf)	
Structured Asset Mortgage Investments Trust 2003-AR1	US\$556.295 mil mortgage pass-through certificates, series 2003-AR1	2003-AR1	A-1	RMBS Prime Jumbo	86358HRV3	AAA (sf)	
Structured Asset Mortgage Investments Trust 2003-AR1	US\$556.295 mil mortgage pass-through certificates, series 2003-AR1	2003-AR1	A-2	RMBS Prime Jumbo	86358HRW1	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
Structured Asset Mortgage Investments Trust 2003-AR1	US\$556.295 mil mortgage pass-through certificates, series 2003-AR1	2003-AR1	A-3	RMBS Prime Jumbo	86358HRX9	AAA (sf)	
Structured Asset Mortgage Investments Trust 2003-AR1	US\$556.295 mil mortgage pass-through certificates, series 2003-AR1	2003-AR1	A-3M	RMBS Prime Jumbo	86358HRY7	AAA (sf)	
Structured Asset Mortgage Investments Trust 2003-AR1	US\$556.295 mil mortgage pass-through certificates, series 2003-AR1	2003-AR1	A-4	RMBS Prime Jumbo	86358HRZ4	AAA (sf)	
Structured Asset Mortgage Investments Trust 2003-AR1	US\$556.295 mil mortgage pass-through certificates, series 2003-AR1	2003-AR1	A-5	RMBS Prime Jumbo	86358HSA8	AAA (sf)	
Structured Asset Mortgage Investments Trust 2003-AR1	US\$556.295 mil mortgage pass-through certificates, series 2003-AR1	2003-AR1	X-1	RMBS Prime Jumbo	86358HSB6	AAA (sf)	
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	A-3	RMBS Prime Jumbo	15132EDZ8	AAA (sf)	
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	A-4	RMBS Prime Jumbo	15132EEA2	AAA (sf)	
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	A-5	RMBS Prime Jumbo	15132EEB0	AAA (sf)	
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	A-6	RMBS Prime Jumbo	15132EEC8	AAA (sf)	
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	A-7	RMBS Prime Jumbo	15132EED6	AAA (sf)	
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	P	RMBS Prime Jumbo	15132EEE4	AAA (sf)	
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	X	RMBS Prime Jumbo	15132EEF1	AAA (sf)	
Cendant Mortgage Capital LLC	US\$180.733 mil cdmc mortgage pass-through certificates series 2003-6	2003-6	B-3	RMBS Prime Jumbo	15132EEJ3	CC (sf)	
New Century Home Equity Loan Trust, Series 2003-3	US\$712.409 mil asset backed pass-through certificates series 2003-3	2003-3	M-1	RMBS Subprime	64352VCZ2	AA (sf)	
New Century Home Equity Loan Trust, Series 2003-3	US\$712.409 mil asset backed pass-through certificates series 2003-3	2003-3	A-2	RMBS Subprime	64352VCW9	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-3	US\$712.409 mil asset backed pass-through certificates series 2003-3	2003-3	A-3	RMBS Subprime	64352VCX7	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-3	US\$712.409 mil asset backed pass-through certificates series 2003-3	2003-3	M-2	RMBS Subprime	64352VDA6	B+ (sf)	
New Century Home Equity Loan Trust, Series 2003-3	US\$712.409 mil asset backed pass-through certificates series 2003-3	2003-3	M-5	RMBS Subprime	64352VDD0	CC (sf)	

Table 2

Ratings Affirmed (cont.)							
New Century Home Equity Loan Trust, Series 2003-3	US\$712.409 mil asset backed pass-through certificates series 2003-3	2003-3	M-6	RMBS Subprime	64352VDE8	CC (sf)	
New Century Home Equity Loan Trust, Series 2003-3	US\$712.409 mil asset backed pass-through certificates series 2003-3	2003-3	M-3	RMBS Subprime	64352VDB4	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2003-HE1	US\$898.273 mil mortgage pass-through certificates, series 2003-HE1	2003-HE1	M-1	RMBS Subprime	61746RBV2	AA (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2003-HE1	US\$898.273 mil mortgage pass-through certificates, series 2003-HE1	2003-HE1	M-2	RMBS Subprime	61746RBW0	B- (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2003-HE1	US\$898.273 mil mortgage pass-through certificates, series 2003-HE1	2003-HE1	B-1	RMBS Subprime	61746RBY6	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2003-HE1	US\$898.273 mil mortgage pass-through certificates, series 2003-HE1	2003-HE1	B-2	RMBS Subprime	61746RBZ3	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2003-HE1	US\$898.273 mil mortgage pass-through certificates, series 2003-HE1	2003-HE1	M-3	RMBS Subprime	61746RBX8	CCC (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	A-1	RMBS Prime Jumbo	76111J5U4	AAA (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	A-2	RMBS Prime Jumbo	76111J5V2	AAA (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	A-3	RMBS Prime Jumbo	76111J5W0	AAA (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	A-4	RMBS Prime Jumbo	76111J5X8	AAA (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	A-5	RMBS Prime Jumbo	76111J5Y6	AAA (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	A-P	RMBS Prime Jumbo	76111J6B5	AAA (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	A-V	RMBS Prime Jumbo	76111J6C3	AAA (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	M-2	RMBS Prime Jumbo	76111J6G4	B- (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	M-1	RMBS Prime Jumbo	76111J6F6	BBB+ (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	M-3	RMBS Prime Jumbo	76111J6H2	CC (sf)	
RFMSI Series 2003-S13 Trust	US\$410.988 mil mortgage pass-through certificates series 2003-S13	2003-S13	B-1	RMBS Prime Jumbo	76111J6J8	CC (sf)	
CWABS, Inc.	US\$520 mil asset-backed certificates, series 2003-BC3	2003-BC3	A-2	RMBS Subprime	126671B47	AAA (sf)	



Table 2

Ratings Affirmed (cont.)						
CWABS, Inc.	US\$520 mil asset-backed certificates, series 2003-BC3	2003-BC3	M-1	RMBS Subprime	126671B54	CC (sf)
CWABS, Inc.	US\$520 mil asset-backed certificates, series 2003-BC3	2003-BC3	M-2	RMBS Subprime	126671B62	CC (sf)
CWABS, Inc.	US\$520 mil asset-backed certificates, series 2003-BC3	2003-BC3	M-3	RMBS Subprime	126671B70	CC (sf)
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	1-A1	RMBS Prime Jumbo	86359AYV9	AAA (sf)
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	2-A1	RMBS Prime Jumbo	86359AYX5	AAA (sf)
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	2-A2	RMBS Prime Jumbo	86359AYY3	AAA (sf)
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	3-A1	RMBS Prime Jumbo	86359AZA4	AAA (sf)
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	4-A	RMBS Prime Jumbo	86359AZC0	AAA (sf)
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	B1	RMBS Prime Jumbo	86359AZE6	BB- (sf)
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	B2	RMBS Prime Jumbo	86359AZF3	CC (sf)
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	B3	RMBS Prime Jumbo	86359AZG1	CC (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D	US\$1.025 bil mortgage pass-through certificates series 2003-D	2003-D	B-3	RMBS Prime Jumbo	589929V88	A+ (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D	US\$1.025 bil mortgage pass-through certificates series 2003-D	2003-D	B-2	RMBS Prime Jumbo	589929V70	AA+ (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D	US\$1.025 bil mortgage pass-through certificates series 2003-D	2003-D	A	RMBS Prime Jumbo	589929V21	AAA (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D	US\$1.025 bil mortgage pass-through certificates series 2003-D	2003-D	X-B	RMBS Prime Jumbo	589929V47	AAA (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D	US\$1.025 bil mortgage pass-through certificates series 2003-D	2003-D	B-1	RMBS Prime Jumbo	589929V62	AAA (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D	US\$1.025 bil mortgage pass-through certificates series 2003-D	2003-D	X-A-2	RMBS Prime Jumbo	589929W46	AAA (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D	US\$1.025 bil mortgage pass-through certificates series 2003-D	2003-D	B-5	RMBS Prime Jumbo	589929W20	B- (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D	US\$1.025 bil mortgage pass-through certificates series 2003-D	2003-D	B-4	RMBS Prime Jumbo	589929V96	BBB- (sf)

Table 2

Ratings Affirmed (cont.)						
RASC Series 2003-KS6 Trust	US\$675.001 mil home equity mortgage asset-backed pass-through certificates series 2003-KS6	2003-KS6	A-I	RMBS Subprime	76110WSN7	AAA (sf)
RASC Series 2003-KS6 Trust	US\$675.001 mil home equity mortgage asset-backed pass-through certificates series 2003-KS6	2003-KS6	A-II	RMBS Subprime	76110WSP2	AAA (sf)
RASC Series 2003-KS6 Trust	US\$675.001 mil home equity mortgage asset-backed pass-through certificates series 2003-KS6	2003-KS6	M-1	RMBS Subprime	76110WSQ0	CC (sf)
First Franklin Mortgage Loan Trust 2003-FF3	US\$770.836 mil asset-backed certificates, series 2003-FF3	2003-FF3	1-A	RMBS Subprime	32027NDF5	AAA (sf)
First Franklin Mortgage Loan Trust 2003-FF3	US\$770.836 mil asset-backed certificates, series 2003-FF3	2003-FF3	2-A2	RMBS Subprime	32027NDH1	AAA (sf)
First Franklin Mortgage Loan Trust 2003-FF3	US\$770.836 mil asset-backed certificates, series 2003-FF3	2003-FF3	M1	RMBS Subprime	32027NDK4	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC7	US\$580.901 mil mortgage pass-through certificates series 2003-NC7	2003-NC7	M-2	RMBS Subprime	61746RCS8	A (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC7	US\$580.901 mil mortgage pass-through certificates series 2003-NC7	2003-NC7	M-1	RMBS Subprime	61746RCR0	AA+ (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC7	US\$580.901 mil mortgage pass-through certificates series 2003-NC7	2003-NC7	M-3	RMBS Subprime	61746RCT6	BB- (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC7	US\$580.901 mil mortgage pass-through certificates series 2003-NC7	2003-NC7	B-1	RMBS Subprime	61746RCU3	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC7	US\$580.901 mil mortgage pass-through certificates series 2003-NC7	2003-NC7	B-2	RMBS Subprime	61746RCV1	CC (sf)
Impac CMB Trust Series 2003-9F	US\$155.543 mil collateralized asset-backed bonds, series 2003-9F	2003-9F	M	RMBS Alternative-A	45254NFN2	AA (sf)
Impac CMB Trust Series 2003-9F	US\$155.543 mil collateralized asset-backed bonds, series 2003-9F	2003-9F	A-1	RMBS Alternative-A	45254NFL6	AAA (sf)
Structured Asset Mortgage Investments Trust 2003-AR2	US\$500 mil mortgage pass-through certificates, series 2003-AR2	2003-AR2	A-1	RMBS Prime Jumbo	86358HTY5	AAA (sf)
Structured Asset Mortgage Investments Trust 2003-AR2	US\$500 mil mortgage pass-through certificates, series 2003-AR2	2003-AR2	A-2	RMBS Prime Jumbo	86358HTZ2	AAA (sf)
Structured Asset Mortgage Investments Trust 2003-AR2	US\$500 mil mortgage pass-through certificates, series 2003-AR2	2003-AR2	X	RMBS Prime Jumbo	86358HUA5	AAA (sf)
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	B-2	RMBS Prime Jumbo	949804AK4	AA- (sf)
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	B-1	RMBS Prime Jumbo	949804AJ7	AA+ (sf)
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	A-1	RMBS Prime Jumbo	949804AA6	AAA (sf)
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	A-2	RMBS Prime Jumbo	949804AB4	AAA (sf)

Table 2

Ratings Affirmed (cont.)							
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	A-4	RMBS Prime Jumbo	949804AD0	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	A-PO	RMBS Prime Jumbo	949804AG3	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	B-4	RMBS Prime Jumbo	949804AM0	B (sf)	
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	B-3	RMBS Prime Jumbo	949804AL2	BBB+ (sf)	
Wells Fargo Mortgage Backed Securities 2003-7 Trust	US\$500.507 mil mortgage pass-through certificates series 2003-7	2003-7	B-5	RMBS Prime Jumbo	949804AN8	CC (sf)	
Argent Securities Inc.	US\$1.272 bil asset-backed pass-through certificates series 2003-W1	2003-W1	M-2	RMBS Subprime	040104AD3	A (sf)	
Argent Securities Inc.	US\$1.272 bil asset-backed pass-through certificates series 2003-W1	2003-W1	M-3	RMBS Subprime	040104AE1	A- (sf)	
Argent Securities Inc.	US\$1.272 bil asset-backed pass-through certificates series 2003-W1	2003-W1	M-5	RMBS Subprime	040104AG6	BBB (sf)	
Argent Securities Inc.	US\$1.272 bil asset-backed pass-through certificates series 2003-W1	2003-W1	M-4	RMBS Subprime	040104AF8	BBB+ (sf)	
Argent Securities Inc.	US\$1.272 bil asset-backed pass-through certificates series 2003-W1	2003-W1	MV-6	RMBS Subprime	040104AH4	CCC (sf)	
Argent Securities Inc.	US\$1.272 bil asset-backed pass-through certificates series 2003-W1	2003-W1	MF-6	RMBS Subprime	040104AM3	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE5	US\$548.803 mil asset-backed pass-through certificates series 2003-HE5	2003-HE5	M1	RMBS Subprime	04541GFM9	AA (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE5	US\$548.803 mil asset-backed pass-through certificates series 2003-HE5	2003-HE5	M2	RMBS Subprime	04541GFN7	B+ (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE5	US\$548.803 mil asset-backed pass-through certificates series 2003-HE5	2003-HE5	M4	RMBS Subprime	04541GFQ0	CC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE5	US\$548.803 mil asset-backed pass-through certificates series 2003-HE5	2003-HE5	M3	RMBS Subprime	04541GFP2	CCC (sf)	
Thornburg Mortgage Securities Trust 2003-4	US\$1.396 bil mortgage backed notes, series 2003-4	2003-4	M-2	RMBS Alternative-A	885220DY6	A (sf)	
Thornburg Mortgage Securities Trust 2003-4	US\$1.396 bil mortgage backed notes, series 2003-4	2003-4	M-1	RMBS Alternative-A	885220DX8	AA (sf)	
Thornburg Mortgage Securities Trust 2003-4	US\$1.396 bil mortgage backed notes, series 2003-4	2003-4	A-1	RMBS Alternative-A	885220DW0	AAA (sf)	
Thornburg Mortgage Securities Trust 2003-4	US\$1.396 bil mortgage backed notes, series 2003-4	2003-4	A-2	RMBS Alternative-A	885220EA7	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-2	RMBS Prime Jumbo	172973RD3	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-3	RMBS Prime Jumbo	172973RE1	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-5	RMBS Prime Jumbo	172973RG6	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-6	RMBS Prime Jumbo	172973RH4	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-12	RMBS Prime Jumbo	172973RP6	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-13	RMBS Prime Jumbo	172973RQ4	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-14	RMBS Prime Jumbo	172973RR2	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-15	RMBS Prime Jumbo	172973RS0	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-16	RMBS Prime Jumbo	172973RT8	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-PO	RMBS Prime Jumbo	172973RU5	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$300.152 mil remic pass-through certificates series 2003-8	2003-8	A-IO	RMBS Prime Jumbo	172973RV3	AAA (sf)	
CDC Mortgage Capital Trust 2003-HE3	US\$713.557 mil mortgage pass-through certificates series 2003-HE3	2003-HE3	M-1	RMBS Subprime	12506YBN8	A (sf)	
CDC Mortgage Capital Trust 2003-HE3	US\$713.557 mil mortgage pass-through certificates series 2003-HE3	2003-HE3	M-2	RMBS Subprime	12506YBP3	CC (sf)	
RFMSI Series 2003-S15 Trust	US\$227.701 mil mortgage pass-through certificates, series 2003-S15	2003-S15	M-2	RMBS Prime Jumbo	76111XAX1	AA (sf)	
RFMSI Series 2003-S15 Trust	US\$227.701 mil mortgage pass-through certificates, series 2003-S15	2003-S15	M-1	RMBS Prime Jumbo	76111XAW3	AA+ (sf)	
RFMSI Series 2003-S15 Trust	US\$227.701 mil mortgage pass-through certificates, series 2003-S15	2003-S15	A-1	RMBS Prime Jumbo	76111XAS2	AAA (sf)	
RFMSI Series 2003-S15 Trust	US\$227.701 mil mortgage pass-through certificates, series 2003-S15	2003-S15	A-P	RMBS Prime Jumbo	76111XAT0	AAA (sf)	
RFMSI Series 2003-S15 Trust	US\$227.701 mil mortgage pass-through certificates, series 2003-S15	2003-S15	A-V	RMBS Prime Jumbo	76111XAU7	AAA (sf)	
RFMSI Series 2003-S15 Trust	US\$227.701 mil mortgage pass-through certificates, series 2003-S15	2003-S15	M-3	RMBS Prime Jumbo	76111XAY9	BB- (sf)	
RFMSI Series 2003-S15 Trust	US\$227.701 mil mortgage pass-through certificates, series 2003-S15	2003-S15	B-2	RMBS Prime Jumbo	76111XBA0	CC (sf)	
RFMSI Series 2003-S15 Trust	US\$227.701 mil mortgage pass-through certificates, series 2003-S15	2003-S15	B-1	RMBS Prime Jumbo	76111XAZ6	CCC (sf)	
GreenPoint Mortgage Securities Inc.	US\$208.937 mil mortgage-backed pass-through certificates, series 2003-1	2003-1	A-1	RMBS Prime Jumbo	395387AA1	B (sf)	

Table 2

Ratings Affirmed (cont.)							
GreenPoint Mortgage Securities Inc.	US\$208.937 mil mortgage-backed pass-through certificates, series 2003-1	2003-1	M-1	RMBS Prime Jumbo	395387AB9	CC (sf)	
GreenPoint Mortgage Securities Inc.	US\$208.937 mil mortgage-backed pass-through certificates, series 2003-1	2003-1	M-2	RMBS Prime Jumbo	395387AC7	CC (sf)	
Argent Securities Inc.	US\$1.6 bil asset-backed pass-through certificates series 2003-W3	2003-W3	M-2	RMBS Subprime	040104BG5	A- (sf)	
Argent Securities Inc.	US\$1.6 bil asset-backed pass-through certificates series 2003-W3	2003-W3	M-1	RMBS Subprime	040104BF7	AA (sf)	
Argent Securities Inc.	US\$1.6 bil asset-backed pass-through certificates series 2003-W3	2003-W3	M-3	RMBS Subprime	040104BH3	BB- (sf)	
Argent Securities Inc.	US\$1.6 bil asset-backed pass-through certificates series 2003-W3	2003-W3	M-5	RMBS Subprime	040104BK6	CC (sf)	
Argent Securities Inc.	US\$1.6 bil asset-backed pass-through certificates series 2003-W3	2003-W3	MV-6	RMBS Subprime	040104BL4	CC (sf)	
Argent Securities Inc.	US\$1.6 bil asset-backed pass-through certificates series 2003-W3	2003-W3	MF-6	RMBS Subprime	040104BM2	CC (sf)	
Argent Securities Inc.	US\$1.6 bil asset-backed pass-through certificates series 2003-W3	2003-W3	M-4	RMBS Subprime	040104BJ9	CCC (sf)	
Accredited Mortgage Loan Trust 2003-2	US\$416.8 mil asset-backed notes series 2003-2	2003-2	A-1	RMBS Subprime	004375AN1	AA (sf)	
Accredited Mortgage Loan Trust 2003-2	US\$416.8 mil asset-backed notes series 2003-2	2003-2	A-1 (SPUR)	RMBS Subprime	004375AN1	AA (sf)	
Accredited Mortgage Loan Trust 2003-2	US\$416.8 mil asset-backed notes series 2003-2	2003-2	A-2	RMBS Subprime	004375AP6	AA (sf)	
First Franklin Mortgage Loan Trust 2003-FF4	US\$1.199 bil asset-backed certificates series 2003-FF4	2003-FF4	M-1	RMBS Subprime	32027NDU2	B- (sf)	
First Franklin Mortgage Loan Trust 2003-FF4	US\$1.199 bil asset-backed certificates series 2003-FF4	2003-FF4	M-2	RMBS Subprime	32027NDV0	CC (sf)	
New Century Home Equity Loan Trust, Series 2003-A	US\$299.369 mil asset backed pass-through certificates, series 2003-A	2003-A	A	RMBS Subprime	64352VDR9	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-A	US\$299.369 mil asset backed pass-through certificates, series 2003-A	2003-A	M-1	RMBS Subprime	64352VDS7	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-A	US\$299.369 mil asset backed pass-through certificates, series 2003-A	2003-A	M-3	RMBS Subprime	64352VDU2	B- (sf)	
New Century Home Equity Loan Trust, Series 2003-A	US\$299.369 mil asset backed pass-through certificates, series 2003-A	2003-A	M-2	RMBS Subprime	64352VDT5	BBB- (sf)	
New Century Home Equity Loan Trust, Series 2003-A	US\$299.369 mil asset backed pass-through certificates, series 2003-A	2003-A	M-5	RMBS Subprime	64352VDW8	CC (sf)	
New Century Home Equity Loan Trust, Series 2003-A	US\$299.369 mil asset backed pass-through certificates, series 2003-A	2003-A	M-4	RMBS Subprime	64352VDV0	CCC (sf)	

Table 2

Ratings Affirmed (cont.)						
MASTR Asset Backed Securities Trust 2003-WMC2	US\$1.058 bil mortgage pass-through certificates, series 2003-WMC2.	2003-WMC2	M-2	RMBS Subprime	57643LBZ8	A (sf)
MASTR Asset Backed Securities Trust 2003-WMC2	US\$1.058 bil mortgage pass-through certificates, series 2003-WMC2.	2003-WMC2	M-3	RMBS Subprime	57643LCA2	A- (sf)
MASTR Asset Backed Securities Trust 2003-WMC2	US\$1.058 bil mortgage pass-through certificates, series 2003-WMC2.	2003-WMC2	M-1	RMBS Subprime	57643LBY1	AA (sf)
MASTR Asset Backed Securities Trust 2003-WMC2	US\$1.058 bil mortgage pass-through certificates, series 2003-WMC2.	2003-WMC2	M-4	RMBS Subprime	57643LCB0	BB- (sf)
MASTR Asset Backed Securities Trust 2003-WMC2	US\$1.058 bil mortgage pass-through certificates, series 2003-WMC2.	2003-WMC2	M-6	RMBS Subprime	57643LCD6	CC (sf)
MASTR Asset Backed Securities Trust 2003-WMC2	US\$1.058 bil mortgage pass-through certificates, series 2003-WMC2.	2003-WMC2	M-5	RMBS Subprime	57643LCC8	CCC (sf)
Aegis Asset Backed Securities Trust	US\$367.45 mil mortgage pass-through certificates, series 2003-2	2003-2	M1	RMBS Subprime	00764MAH0	AA (sf)
Aegis Asset Backed Securities Trust	US\$367.45 mil mortgage pass-through certificates, series 2003-2	2003-2	M2	RMBS Subprime	00764MAJ6	CCC (sf)
Ameriquest Mortgage Securities Inc.	US\$400 mil asset-backed pass-through certificates, series 2003-IA1	2003-IA1	M-2	RMBS Alternative-A	03072SLH6	A (sf)
Ameriquest Mortgage Securities Inc.	US\$400 mil asset-backed pass-through certificates, series 2003-IA1	2003-IA1	MF-1	RMBS Alternative-A	03072SLG8	AA (sf)
Ameriquest Mortgage Securities Inc.	US\$400 mil asset-backed pass-through certificates, series 2003-IA1	2003-IA1	MV-1	RMBS Alternative-A	03072SLL7	AA (sf)
Ameriquest Mortgage Securities Inc.	US\$400 mil asset-backed pass-through certificates, series 2003-IA1	2003-IA1	A-4	RMBS Alternative-A	03072SLD5	AAA (sf)
Ameriquest Mortgage Securities Inc.	US\$400 mil asset-backed pass-through certificates, series 2003-IA1	2003-IA1	A-5	RMBS Alternative-A	03072SLE3	AAA (sf)
Ameriquest Mortgage Securities Inc.	US\$400 mil asset-backed pass-through certificates, series 2003-IA1	2003-IA1	A-6	RMBS Alternative-A	03072SLF0	AAA (sf)
Ameriquest Mortgage Securities Inc.	US\$400 mil asset-backed pass-through certificates, series 2003-IA1	2003-IA1	M-3	RMBS Alternative-A	03072SLJ2	BBB (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC10	US\$1.443 bil mortgage pass-through certificates series 2003-NC10	2003-NC10	M-1	RMBS Subprime	61746RDX6	BB+ (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC10	US\$1.443 bil mortgage pass-through certificates series 2003-NC10	2003-NC10	B-1	RMBS Subprime	61746REA5	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC10	US\$1.443 bil mortgage pass-through certificates series 2003-NC10	2003-NC10	B-2	RMBS Subprime	61746REB3	CC (sf)

Table 2

Ratings Affirmed (cont.)							
Morgan Stanley ABS Capital I Inc. Trust 2003-NC10	US\$1.443 bil mortgage pass-through certificates series 2003-NC10	2003-NC10	B-3	RMBS Subprime	61746REC1	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2003-NC10	US\$1.443 bil mortgage pass-through certificates series 2003-NC10	2003-NC10	M-2	RMBS Subprime	61746RDY4	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2003-NC10	US\$1.443 bil mortgage pass-through certificates series 2003-NC10	2003-NC10	M-3	RMBS Subprime	61746RDZ1	CCC (sf)	
Home Equity Asset Trust 2003-6	US\$725 mil home equity pass-through certificates series 2003-6	2003-6	M-1	RMBS Subprime	22541QTS1	AA (sf)	
Home Equity Asset Trust 2003-6	US\$725 mil home equity pass-through certificates series 2003-6	2003-6	M-2	RMBS Subprime	22541QTT9	CC (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	B-2	RMBS Prime Jumbo	94979FAJ5	A (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	B-1	RMBS Prime Jumbo	94979FAH9	AA (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	A-1	RMBS Prime Jumbo	94979FAA4	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	A-2	RMBS Prime Jumbo	94979FAB2	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	A-3	RMBS Prime Jumbo	94979FAC0	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	A-PO	RMBS Prime Jumbo	94979FAF3	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	B-3	RMBS Prime Jumbo	94979FAK2	B+ (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	B-5	RMBS Prime Jumbo	94979FAM8	CC (sf)	
Wells Fargo Mortgage Backed Securities 2003-12 Trust	US\$400.15 mil mortgage pass-through certificates, series 2003-12	2003-12	B-4	RMBS Prime Jumbo	94979FAL0	CCC (sf)	
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	M-1	RMBS Subprime	294751DF6	AA (sf)	
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	AF-5	RMBS Subprime	294751DB5	AAA (sf)	
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	AF-6	RMBS Subprime	294751DC3	AAA (sf)	
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	AV-1	RMBS Subprime	294751DD1	AAA (sf)	

Table 2

Ratings Affirmed (cont.)						
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	AV-2	RMBS Subprime	294751DE9	AAA (sf)
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	M-2	RMBS Subprime	294751DG4	B+ (sf)
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	M-4	RMBS Subprime	294751DJ8	CC (sf)
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	B-1	RMBS Subprime	294751DK5	CC (sf)
Equity One Mortgage Pass-Through Trust 2003-4	US\$1.002 bil mortgage pass-through certificates series 2003-4	2003-4	M-3	RMBS Subprime	294751DH2	CCC (sf)
Citigroup Mortgage Loan Trust Inc.	US\$146.373 mil asset backed pass-through certificates series 2003-HE2	2003-HE2	M-5	RMBS Subprime	17307GAF5	A (sf)
Citigroup Mortgage Loan Trust Inc.	US\$146.373 mil asset backed pass-through certificates series 2003-HE2	2003-HE2	M-4	RMBS Subprime	17307GAE8	A+ (sf)
Citigroup Mortgage Loan Trust Inc.	US\$146.373 mil asset backed pass-through certificates series 2003-HE2	2003-HE2	M-3	RMBS Subprime	17307GAD0	AA (sf)
Citigroup Mortgage Loan Trust Inc.	US\$146.373 mil asset backed pass-through certificates series 2003-HE2	2003-HE2	M-2	RMBS Subprime	17307GAC2	AA+ (sf)
Citigroup Mortgage Loan Trust Inc.	US\$146.373 mil asset backed pass-through certificates series 2003-HE2	2003-HE2	M-1	RMBS Subprime	17307GAB4	AAA (sf)
Citigroup Mortgage Loan Trust Inc.	US\$146.373 mil asset backed pass-through certificates series 2003-HE2	2003-HE2	M-6	RMBS Subprime	17307GAG3	BB (sf)
Citigroup Mortgage Loan Trust Inc.	US\$146.373 mil asset backed pass-through certificates series 2003-HE2	2003-HE2	M-7	RMBS Subprime	17307GAH1	CCC (sf)
Aegis Asset Backed Securities Trust	US\$393.879 mil mortgage pass-through certificates series 2003-3	2003-3	M1	RMBS Subprime	00764MAV9	AAA (sf)
Aegis Asset Backed Securities Trust	US\$393.879 mil mortgage pass-through certificates series 2003-3	2003-3	M2	RMBS Subprime	00764MAW7	B- (sf)
Aegis Asset Backed Securities Trust	US\$393.879 mil mortgage pass-through certificates series 2003-3	2003-3	M3	RMBS Subprime	00764MAX5	CCC (sf)
GMACM Mortgage Loan Trust 2003-J8	US\$515.619 mil GMACM mortgage pass-through certificates series 2003-J8	2003-J8	A	RMBS Prime Jumbo	36185NH78	AAA (sf)
GMACM Mortgage Loan Trust 2003-J8	US\$515.619 mil GMACM mortgage pass-through certificates series 2003-J8	2003-J8	PO	RMBS Prime Jumbo	36185NH86	AAA (sf)
GMACM Mortgage Loan Trust 2003-J8	US\$515.619 mil GMACM mortgage pass-through certificates series 2003-J8	2003-J8	IO	RMBS Prime Jumbo	36185NH94	AAA (sf)



Table 2

Ratings Affirmed (cont.)							
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	B-2	RMBS Prime Jumbo	466247BF9	A (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	B-1	RMBS Prime Jumbo	466247BE2	AA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	I-A-1	RMBS Prime Jumbo	466247AS2	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	1-A-2	RMBS Prime Jumbo	466247AT0	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	2-A-2	RMBS Prime Jumbo	466247AV5	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	2-A-3	RMBS Prime Jumbo	466247AW3	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	2-A-4	RMBS Prime Jumbo	466247AX1	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	3-A-1	RMBS Prime Jumbo	466247AZ6	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	4-A-1	RMBS Prime Jumbo	466247BA0	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	4-A-2	RMBS Prime Jumbo	466247BB8	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	5-A-1	RMBS Prime Jumbo	466247BC6	AAA (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	B-5	RMBS Prime Jumbo	466247BJ1	B (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	B-4	RMBS Prime Jumbo	466247BH5	BB (sf)	
JPMorgan Mortgage Trust 2003-A2	US\$275.299 mil mortgage pass-through certificates series 2003-A2	2003-A2	B-3	RMBS Prime Jumbo	466247BG7	BBB (sf)	
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	B-2	RMBS Prime Jumbo	17307G9F7	A (sf)	
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	B-1	RMBS Prime Jumbo	17307G9E0	AA (sf)	
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	A-1	RMBS Prime Jumbo	17307GAJ7	AAA (sf)	
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	IO-1	RMBS Prime Jumbo	17307GAK4	AAA (sf)	

Table 2

Ratings Affirmed (cont.)						
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	PO-1	RMBS Prime Jumbo	17307GAL2	AAA (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	A-2	RMBS Prime Jumbo	17307GAM0	AAA (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	IO-2	RMBS Prime Jumbo	17307GAN8	AAA (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	PO-2	RMBS Prime Jumbo	17307GAP3	AAA (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	A-3	RMBS Prime Jumbo	17307GAQ1	AAA (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	IO-3	RMBS Prime Jumbo	17307GAR9	AAA (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	PO-3	RMBS Prime Jumbo	17307GAS7	AAA (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	B-5	RMBS Prime Jumbo	17307G9I1	B (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	B-4	RMBS Prime Jumbo	17307G9H3	BB (sf)
Citigroup Mortgage Loan Trust Series 2003-UST1	US\$353.794 mil mortgage pass-through certificates series 2003-UST1	2003-UST1	B-3	RMBS Prime Jumbo	17307G9G5	BBB (sf)
ABFC 2003-WMC1 Trust	US\$428.092 mil abfc asset-backed certificates series 2003-WMC1	2003-WMC1	M-2	RMBS Subprime	04542BEB4	A (sf)
ABFC 2003-WMC1 Trust	US\$428.092 mil abfc asset-backed certificates series 2003-WMC1	2003-WMC1	M-3	RMBS Subprime	04542BEC2	A- (sf)
ABFC 2003-WMC1 Trust	US\$428.092 mil abfc asset-backed certificates series 2003-WMC1	2003-WMC1	M-1	RMBS Subprime	04542BEA6	AA+ (sf)
ABFC 2003-WMC1 Trust	US\$428.092 mil abfc asset-backed certificates series 2003-WMC1	2003-WMC1	M-6	RMBS Subprime	04542BEF5	BBB- (sf)
ABFC 2003-WMC1 Trust	US\$428.092 mil abfc asset-backed certificates series 2003-WMC1	2003-WMC1	M-4	RMBS Subprime	04542BED0	BBB+ (sf)
Argent Securities Inc.	US\$750 mil asset-backed pass-through certificates series 2003-W8	2003-W8	M-1	RMBS Subprime	040104DQ1	AA (sf)
Argent Securities Inc.	US\$750 mil asset-backed pass-through certificates series 2003-W8	2003-W8	M-3	RMBS Subprime	040104DS7	B+ (sf)
Argent Securities Inc.	US\$750 mil asset-backed pass-through certificates series 2003-W8	2003-W8	M-2	RMBS Subprime	040104DR9	BBB+ (sf)
Argent Securities Inc.	US\$750 mil asset-backed pass-through certificates series 2003-W8	2003-W8	M-5	RMBS Subprime	040104DU2	CC (sf)
Argent Securities Inc.	US\$750 mil asset-backed pass-through certificates series 2003-W8	2003-W8	M-4	RMBS Subprime	040104DT5	CCC (sf)

Table 2

Ratings Affirmed (cont.)							
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	B-1	RMBS Prime Jumbo	12669FKK8	A (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	M	RMBS Prime Jumbo	12669FKJ1	AA (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	1-A-1	RMBS Prime Jumbo	12669FKA0	AAA (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	1-X	RMBS Prime Jumbo	12669FKB8	AAA (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	2-A-1	RMBS Prime Jumbo	12669FKC6	AAA (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	2-X	RMBS Prime Jumbo	12669FKD4	AAA (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	3-A-1	RMBS Prime Jumbo	12669FKE2	AAA (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	3-X	RMBS Prime Jumbo	12669FKF9	AAA (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	PO	RMBS Prime Jumbo	12669FKG7	AAA (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	B-2	RMBS Prime Jumbo	12669FKL6	B+ (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	B-4	RMBS Prime Jumbo	12669FKN2	CC (sf)	
CHL Mortgage Pass-Through Trust 2003-J15	US\$247.543 mil mortgage pass-through certificates series 2003-J15	2003-J15	B-3	RMBS Prime Jumbo	12669FKM4	CCC (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IA-10	RMBS Prime Jumbo	1729736J3	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IIA-10	RMBS Prime Jumbo	1729736K0	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IA-4	RMBS Prime Jumbo	172973UB3	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IA-5	RMBS Prime Jumbo	172973UC1	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IA-6	RMBS Prime Jumbo	172973UD9	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IA-7	RMBS Prime Jumbo	172973UE7	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IA-8	RMBS Prime Jumbo	172973UF4	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IA-PO	RMBS Prime Jumbo	172973UG2	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IIA-10	RMBS Prime Jumbo	172973US6	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IIA-11	RMBS Prime Jumbo	172973UT4	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IIA-12	RMBS Prime Jumbo	172973UU1	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IIA-13	RMBS Prime Jumbo	172973UV9	AAA (sf)	
Citicorp Mortgage Securities Inc.	US\$647.139 mil remic pass-through certificates series 2003-11	2003-11	IIA-14	RMBS Prime Jumbo	172973UW7	AAA (sf)	
Structured Asset Mortgage Investments II Trust 2003-AR4	US\$500 mil mortgage pass-through certificates series 2003-AR4	2003-AR4	A-1	RMBS Prime Jumbo	86359LAA7	AAA (sf)	
Structured Asset Mortgage Investments II Trust 2003-AR4	US\$500 mil mortgage pass-through certificates series 2003-AR4	2003-AR4	X	RMBS Prime Jumbo	86359LAC3	AAA (sf)	
Soundview Home Loan Trust 2003-2	US\$367.976 mil asset-backed certificates series 2003-2	2003-2	M-2	RMBS Subprime	83611MAS7	A (sf)	
Soundview Home Loan Trust 2003-2	US\$367.976 mil asset-backed certificates series 2003-2	2003-2	M-3	RMBS Subprime	83611MAT5	A- (sf)	
Soundview Home Loan Trust 2003-2	US\$367.976 mil asset-backed certificates series 2003-2	2003-2	M-1	RMBS Subprime	83611MAR9	AA (sf)	
Soundview Home Loan Trust 2003-2	US\$367.976 mil asset-backed certificates series 2003-2	2003-2	A-2	RMBS Subprime	83611MAQ1	AAA (sf)	
Soundview Home Loan Trust 2003-2	US\$367.976 mil asset-backed certificates series 2003-2	2003-2	M-5	RMBS Subprime	83611MAV0	BBB (sf)	
Soundview Home Loan Trust 2003-2	US\$367.976 mil asset-backed certificates series 2003-2	2003-2	M-6	RMBS Subprime	83611MAW8	BBB- (sf)	
Soundview Home Loan Trust 2003-2	US\$367.976 mil asset-backed certificates series 2003-2	2003-2	M-4	RMBS Subprime	83611MAU2	BBB+ (sf)	
Residential Asset Securitization Trust 2003-A14	US\$286.398 mil mortgage pass-through certificates series 2003-N	2003-N	A-1	RMBS Alternative-A	45660NXN0	AAA (sf)	
Residential Asset Securitization Trust 2003-A14	US\$286.398 mil mortgage pass-through certificates series 2003-N	2003-N	PO	RMBS Alternative-A	45660NXP5	AAA (sf)	
Residential Asset Securitization Trust 2003-A14	US\$286.398 mil mortgage pass-through certificates series 2003-N	2003-N	A-X	RMBS Alternative-A	45660NXQ3	AAA (sf)	
Residential Asset Securitization Trust 2003-A14	US\$286.398 mil mortgage pass-through certificates series 2003-N	2003-N	B-2	RMBS Alternative-A	45660NXT7	CC (sf)	
Residential Asset Securitization Trust 2003-A14	US\$286.398 mil mortgage pass-through certificates series 2003-N	2003-N	B-3	RMBS Alternative-A	45660NXU4	CC (sf)	
Residential Asset Securitization Trust 2003-A14	US\$286.398 mil mortgage pass-through certificates series 2003-N	2003-N	B-1	RMBS Alternative-A	45660NXS9	CCC (sf)	
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	M-1	RMBS Subprime	294751DV1	AA (sf)	
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	AF-4	RMBS Subprime	294751DQ2	AAA (sf)	
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	AF-5	RMBS Subprime	294751DR0	AAA (sf)	

Table 2

Ratings Affirmed (cont.)							
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	AF-6	RMBS Subprime	294751DS8	AAA (sf)	
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	AV-1	RMBS Subprime	294751DT6	AAA (sf)	
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	AV-2	RMBS Subprime	294751DU3	AAA (sf)	
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	M-3	RMBS Subprime	294751DX7	B- (sf)	
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	M-2	RMBS Subprime	294751DW9	BB- (sf)	
Equity One Mortgage Pass-Through Trust 2004-1	US\$900 mil mortgage pass-through certificates series 2004-1	2004-1	M-4	RMBS Subprime	294751DY5	CCC (sf)	
Fremont Home Loan Trust 2004-A	US\$834.554 mil mortgage backed certificates series 2004-A	2004-A	M-1	RMBS Subprime	35729PCK4	B (sf)	
Fremont Home Loan Trust 2004-A	US\$834.554 mil mortgage backed certificates series 2004-A	2004-A	M-2	RMBS Subprime	35729PCL2	CC (sf)	
Fremont Home Loan Trust 2004-A	US\$834.554 mil mortgage backed certificates series 2004-A	2004-A	M-3	RMBS Subprime	35729PCM0	CC (sf)	
Fremont Home Loan Trust 2004-A	US\$834.554 mil mortgage backed certificates series 2004-A	2004-A	B-1	RMBS Subprime	35729PCN8	CC (sf)	
Fremont Home Loan Trust 2004-A	US\$834.554 mil mortgage backed certificates series 2004-A	2004-A	B-2	RMBS Subprime	35729PCP3	CC (sf)	
Fremont Home Loan Trust 2004-A	US\$834.554 mil mortgage backed certificates series 2004-A	2004-A	B-3	RMBS Subprime	35729PCQ1	CC (sf)	
Residential Asset Securitization Trust Series 2004-IndyPort1	US\$516.508 mil mortgage pass-through certificates series 2004-1	2004-1	A-1	RMBS Alternative-A	45660NYL3	AAA (sf)	
Residential Asset Securitization Trust Series 2004-IndyPort1	US\$516.508 mil mortgage pass-through certificates series 2004-1	2004-1	A-1X	RMBS Alternative-A	45660NYM1	AAA (sf)	
Residential Asset Securitization Trust Series 2004-IndyPort1	US\$516.508 mil mortgage pass-through certificates series 2004-1	2004-1	B-1	RMBS Alternative-A	45660NYP4	CC (sf)	
Residential Asset Securitization Trust Series 2004-IndyPort1	US\$516.508 mil mortgage pass-through certificates series 2004-1	2004-1	B-2	RMBS Alternative-A	45660NYR0	CC (sf)	
Impac Secured Assets Corp.	US\$229.195 mil mortgage pass-through certificates series 2004-1	2004-1	M-2	RMBS Alternative-A	45254TPB4	A- (sf)	
Impac Secured Assets Corp.	US\$229.195 mil mortgage pass-through certificates series 2004-1	2004-1	M-1	RMBS Alternative-A	45254TPA6	AA (sf)	
Impac Secured Assets Corp.	US\$229.195 mil mortgage pass-through certificates series 2004-1	2004-1	A-4	RMBS Alternative-A	45254TNW0	AAA (sf)	
Impac Secured Assets Corp.	US\$229.195 mil mortgage pass-through certificates series 2004-1	2004-1	A-5	RMBS Alternative-A	45254TNX8	AAA (sf)	
Impac Secured Assets Corp.	US\$229.195 mil mortgage pass-through certificates series 2004-1	2004-1	A-6	RMBS Alternative-A	45254TNY6	AAA (sf)	
Impac Secured Assets Corp.	US\$229.195 mil mortgage pass-through certificates series 2004-1	2004-1	M-3	RMBS Alternative-A	45254TPC2	CC (sf)	

Table 2

Ratings Affirmed (cont.)							
Structured Asset Mortgage Investments II Trust 2004-AR1	US\$764.914 mil mortgage pass-through certificates series 2004-AR1	2004-AR1	I-A-1	RMBS Prime Jumbo	86359LAP4	AAA (sf)	
Structured Asset Mortgage Investments II Trust 2004-AR1	US\$764.914 mil mortgage pass-through certificates series 2004-AR1	2004-AR1	I-A-2	RMBS Prime Jumbo	86359LAQ2	AAA (sf)	
Structured Asset Mortgage Investments II Trust 2004-AR1	US\$764.914 mil mortgage pass-through certificates series 2004-AR1	2004-AR1	I-A-3	RMBS Prime Jumbo	86359LAR0	AAA (sf)	
Structured Asset Mortgage Investments II Trust 2004-AR1	US\$764.914 mil mortgage pass-through certificates series 2004-AR1	2004-AR1	II-A-1	RMBS Prime Jumbo	86359LAS8	AAA (sf)	
Structured Asset Mortgage Investments II Trust 2004-AR1	US\$764.914 mil mortgage pass-through certificates series 2004-AR1	2004-AR1	X	RMBS Prime Jumbo	86359LAT6	AAA (sf)	
Structured Asset Securities Corp.	US\$330.653 mil mortgage pass-through certificates series 2004-6XS	2004-6XS	A3	RMBS Alternative-A	86359BJR3	AAA (sf)	
Structured Asset Securities Corp.	US\$330.653 mil mortgage pass-through certificates series 2004-6XS	2004-6XS	A5A	RMBS Alternative-A	86359BJT9	AAA (sf)	
Structured Asset Securities Corp.	US\$330.653 mil mortgage pass-through certificates series 2004-6XS	2004-6XS	A6	RMBS Alternative-A	86359BJU6	AAA (sf)	
Structured Asset Securities Corp.	US\$330.653 mil mortgage pass-through certificates series 2004-6XS	2004-6XS	A5B	RMBS Alternative-A	86359BMB4	AAA (sf)	
Structured Asset Securities Corp.	US\$330.653 mil mortgage pass-through certificates series 2004-6XS	2004-6XS	M1	RMBS Alternative-A	86359BJV4	BBB (sf)	
Structured Asset Securities Corp.	US\$330.653 mil mortgage pass-through certificates series 2004-6XS	2004-6XS	M2	RMBS Alternative-A	86359BJW2	CC (sf)	
Structured Asset Securities Corp.	US\$330.653 mil mortgage pass-through certificates series 2004-6XS	2004-6XS	M3	RMBS Alternative-A	86359BJX0	CC (sf)	
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W3	2004-W3	M-1	RMBS Subprime	040104FX4	B (sf)	
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W3	2004-W3	A-3	RMBS Subprime	040104FW6	BBB (sf)	
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W3	2004-W3	M-3	RMBS Subprime	040104FZ9	CC (sf)	
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W3	2004-W3	M-4	RMBS Subprime	040104GA3	CC (sf)	
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W3	2004-W3	M-5	RMBS Subprime	040104GB1	CC (sf)	
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W3	2004-W3	M-2	RMBS Subprime	040104FY2	CCC (sf)	

Table 2

Ratings Affirmed (cont.)						
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W4	2004-W4	A	RMBS Subprime	040104GC9	AA- (sf)
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W4	2004-W4	M-1	RMBS Subprime	040104GD7	B (sf)
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W4	2004-W4	M-3	RMBS Subprime	040104GF2	CC (sf)
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W4	2004-W4	M-4	RMBS Subprime	040104GG0	CC (sf)
Argent Securities Inc.	US\$500 mil asset-backed pass-through certificates series 2004-W4	2004-W4	M-2	RMBS Subprime	040104GE5	CCC (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	M-1	RMBS Prime Jumbo	76111XGG2	A- (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-1	RMBS Prime Jumbo	76111XFT5	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-3	RMBS Prime Jumbo	76111XFV0	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-4	RMBS Prime Jumbo	76111XFW8	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-5	RMBS Prime Jumbo	76111XFX6	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-6	RMBS Prime Jumbo	76111XFY4	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-7	RMBS Prime Jumbo	76111XFZ1	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-8	RMBS Prime Jumbo	76111XGA5	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-9	RMBS Prime Jumbo	76111XGB3	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-P	RMBS Prime Jumbo	76111XGC1	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	A-V	RMBS Prime Jumbo	76111XGD9	AAA (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	M-2	RMBS Prime Jumbo	76111XGH0	B (sf)
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	M-3	RMBS Prime Jumbo	76111XGJ6	CC (sf)

Table 2

Ratings Affirmed (cont.)							
RFMSI Series 2004-S2 Trust	US\$361.986 mil mortgage pass-through certificates series 2004-S2	2004-S2	B-1	RMBS Prime Jumbo	76111XGK3	CC (sf)	
Compass Residential Mortgage Trust 2004-R1	US\$590.966 mil mortgage pass-through certificates series 2004-R1	2004-R1	A-2	RMBS Alternative-A	20450NBB7	A (sf)	
Compass Residential Mortgage Trust 2004-R1	US\$590.966 mil mortgage pass-through certificates series 2004-R1	2004-R1	A-1	RMBS Alternative-A	20450NBA9	BBB+ (sf)	
Aegis Asset Backed Securities Trust	US\$780 mil mortgage pass-through certificates series 2004-2	2004-2	M1	RMBS Subprime	00764MBT3	AA (sf)	
Aegis Asset Backed Securities Trust	US\$780 mil mortgage pass-through certificates series 2004-2	2004-2	A1	RMBS Subprime	00764MBN6	AAA (sf)	
Aegis Asset Backed Securities Trust	US\$780 mil mortgage pass-through certificates series 2004-2	2004-2	A3	RMBS Subprime	00764MBO9	AAA (sf)	
Aegis Asset Backed Securities Trust	US\$780 mil mortgage pass-through certificates series 2004-2	2004-2	A5	RMBS Subprime	00764MBS5	AAA (sf)	
Aegis Asset Backed Securities Trust	US\$780 mil mortgage pass-through certificates series 2004-2	2004-2	M2	RMBS Subprime	00764MBU0	B (sf)	
Aegis Asset Backed Securities Trust	US\$780 mil mortgage pass-through certificates series 2004-2	2004-2	B1	RMBS Subprime	00764MBW6	CC (sf)	
Aegis Asset Backed Securities Trust	US\$780 mil mortgage pass-through certificates series 2004-2	2004-2	M3	RMBS Subprime	00764MBV8	CCC (sf)	
Wells Fargo Mortgage Backed Securities 2004-D Trust	US\$357.876 mil mortgage pass-through certificates series 2004-D	2004-D	B-2	RMBS Prime Jumbo	949805AG0	A (sf)	
Wells Fargo Mortgage Backed Securities 2004-D Trust	US\$357.876 mil mortgage pass-through certificates series 2004-D	2004-D	B-1	RMBS Prime Jumbo	949805AF2	AA (sf)	
Wells Fargo Mortgage Backed Securities 2004-D Trust	US\$357.876 mil mortgage pass-through certificates series 2004-D	2004-D	A-1	RMBS Prime Jumbo	949805AA3	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2004-D Trust	US\$357.876 mil mortgage pass-through certificates series 2004-D	2004-D	A-2	RMBS Prime Jumbo	949805AB1	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2004-D Trust	US\$357.876 mil mortgage pass-through certificates series 2004-D	2004-D	A-10	RMBS Prime Jumbo	949805AC9	AAA (sf)	
Wells Fargo Mortgage Backed Securities 2004-D Trust	US\$357.876 mil mortgage pass-through certificates series 2004-D	2004-D	B-3	RMBS Prime Jumbo	949805AH8	BBB (sf)	
Wells Fargo Mortgage Backed Securities 2004-D Trust	US\$357.876 mil mortgage pass-through certificates series 2004-D	2004-D	B-5	RMBS Prime Jumbo	949805AK1	CC (sf)	
Wells Fargo Mortgage Backed Securities 2004-D Trust	US\$357.876 mil mortgage pass-through certificates series 2004-D	2004-D	B-4	RMBS Prime Jumbo	949805AJ4	CCC (sf)	
Alternative Loan Trust 2004-7T1	US\$249.999 mil mortgage pass-through certificates series 2004-7T1	2004-7T1	A-2	RMBS Alternative-A	12667FGB5	AA+ (sf)	
Alternative Loan Trust 2004-7T1	US\$249.999 mil mortgage pass-through certificates series 2004-7T1	2004-7T1	A-3	RMBS Alternative-A	12667FGC3	AA+ (sf)	



Table 2

Ratings Affirmed (cont.)						
Alternative Loan Trust 2004-7T1	US\$249.999 mil mortgage pass-through certificates series 2004-7T1	2004-7T1	A-4	RMBS Alternative-A	12667FGD1	AA+ (sf)
Alternative Loan Trust 2004-7T1	US\$249.999 mil mortgage pass-through certificates series 2004-7T1	2004-7T1	PO	RMBS Alternative-A	12667FGE9	AA+ (sf)
Alternative Loan Trust 2004-7T1	US\$249.999 mil mortgage pass-through certificates series 2004-7T1	2004-7T1	M	RMBS Alternative-A	12667FGG4	CC (sf)
Structured Asset Mortgage Investments II Trust 2004-AR2	US\$602.049 mil mortgage pass through certificates series 2004-AR2	2004-AR2	I-A	RMBS Prime Jumbo	86359LBL2	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR2	US\$602.049 mil mortgage pass through certificates series 2004-AR2	2004-AR2	II-A	RMBS Prime Jumbo	86359LBM0	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR2	US\$602.049 mil mortgage pass through certificates series 2004-AR2	2004-AR2	III-A	RMBS Prime Jumbo	86359LBN8	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR2	US\$602.049 mil mortgage pass through certificates series 2004-AR2	2004-AR2	X	RMBS Prime Jumbo	86359LBP3	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	1-A-1	RMBS Prime Jumbo	576433LW4	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	1-A-X	RMBS Prime Jumbo	576433LX2	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	2-A-1	RMBS Prime Jumbo	576433LY0	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	2-A-2	RMBS Prime Jumbo	576433LZ7	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	2-A-3	RMBS Prime Jumbo	576433MA1	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	2-A-X	RMBS Prime Jumbo	576433MB9	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	3-A-1	RMBS Prime Jumbo	576433MC7	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	3-A-X	RMBS Prime Jumbo	576433MD5	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	4-A-1	RMBS Prime Jumbo	576433ME3	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	4-A-2	RMBS Prime Jumbo	576433MF0	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	4-A-X	RMBS Prime Jumbo	576433MG8	AAA (sf)

Table 2

Ratings Affirmed (cont.)							
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	5-A-1	RMBS Prime Jumbo	576433MH6	AAA (sf)	
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	5-A-X	RMBS Prime Jumbo	576433MJ2	AAA (sf)	
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	B-1	RMBS Prime Jumbo	576433MM5	BB (sf)	
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	B-3	RMBS Prime Jumbo	576433MP8	CC (sf)	
MASTR Adjustable Rate Mortgages Trust 2004-4	US\$269.649 mil mortgage pass-through certificates series 2004-4	2004-4	B-2	RMBS Prime Jumbo	576433MN3	CCC (sf)	
Home Equity Asset Trust 2004-3	US\$700 mil home equity pass-through certificates series 2004-3	2004-3	M-1	RMBS Subprime	437084CE4	AA (sf)	
Home Equity Asset Trust 2004-3	US\$700 mil home equity pass-through certificates series 2004-3	2004-3	M-2	RMBS Subprime	437084CF1	B- (sf)	
Home Equity Asset Trust 2004-3	US\$700 mil home equity pass-through certificates series 2004-3	2004-3	M-3	RMBS Subprime	437084CG9	CC (sf)	
Accredited Mortgage Loan Trust 2004-2	US\$684.92 mil asset-backed notes series 2004-2	2004-2	A-1	RMBS Subprime	004375AW1	A (sf)	
Accredited Mortgage Loan Trust 2004-2	US\$684.92 mil asset-backed notes series 2004-2	2004-2	A-2	RMBS Subprime	004375AX9	A (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	1-A-1	RMBS Prime Jumbo	05949AGR5	AAA (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	4-A-1	RMBS Prime Jumbo	05949AHH6	AAA (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	2-A-6	RMBS Prime Jumbo	05949AHA1	BBB (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	2-A-7	RMBS Prime Jumbo	05949AHB9	BBB (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	2-A-10	RMBS Prime Jumbo	05949AHE3	BBB (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	3-A-1	RMBS Prime Jumbo	05949AHG8	BBB (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	2-A-8	RMBS Prime Jumbo	05949AHC7	BBB+ (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	B-2	RMBS Prime Jumbo	05949AHK9	CC (sf)	
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	B-3	RMBS Prime Jumbo	05949AHL7	CC (sf)	

Table 2

Ratings Affirmed (cont.)						
Banc of America Mortgage 2004-E Trust	US\$1.555 bil mortgage pass-through certificates series 2004-E	2004-E	B-1	RMBS Prime Jumbo	05949AHJ2	CCC (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	1-M-4	RMBS Alternative-A	45254NJJN8	AA (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	1-M-2	RMBS Alternative-A	45254NJJL2	AA+ (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	1-M-3	RMBS Alternative-A	45254NJJM0	AA+ (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	1-A-1	RMBS Alternative-A	45254NJJG3	AAA (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	I-A-2	RMBS Alternative-A	45254NJJH1	AAA (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	1-A-3	RMBS Alternative-A	45254NJJJ7	AAA (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	1-M-1	RMBS Alternative-A	45254NJJK4	AAA (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	2-A	RMBS Alternative-A	45254NJJR9	AAA (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	1-M-6	RMBS Alternative-A	45254NJJQ1	B (sf)
Impac CMB Trust 2004-5	US\$1.423 bil collateralized asset-backed bonds, series 2004-5	2004-5	1-M-5	RMBS Alternative-A	45254NJJP3	BBB+ (sf)
Structured Asset Mortgage Investments II Trust 2004-AR3	US\$699.916 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	I-A-1	RMBS Prime Jumbo	86359LBX6	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR3	US\$699.916 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	I-A-2	RMBS Prime Jumbo	86359LBY4	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR3	US\$699.916 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	I-A-3	RMBS Prime Jumbo	86359LBZ1	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR3	US\$699.916 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	II-A-1	RMBS Prime Jumbo	86359LCA5	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR3	US\$699.916 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	X	RMBS Prime Jumbo	86359LCB3	AAA (sf)
NovaStar Mortgage Funding Trust, Series 2004-2	US\$1.4 bil home equity loan asset-backed certificates series 2004-2	2004-2	M-2	RMBS Subprime	66987XEU5	AA (sf)
NovaStar Mortgage Funding Trust, Series 2004-2	US\$1.4 bil home equity loan asset-backed certificates series 2004-2	2004-2	M-3	RMBS Subprime	66987XEV3	AA- (sf)
NovaStar Mortgage Funding Trust, Series 2004-2	US\$1.4 bil home equity loan asset-backed certificates series 2004-2	2004-2	M-1	RMBS Subprime	66987XET8	AA+ (sf)
NovaStar Mortgage Funding Trust, Series 2004-2	US\$1.4 bil home equity loan asset-backed certificates series 2004-2	2004-2	M-4	RMBS Subprime	66987XEW1	B (sf)
NovaStar Mortgage Funding Trust, Series 2004-2	US\$1.4 bil home equity loan asset-backed certificates series 2004-2	2004-2	B-1	RMBS Subprime	66987XEY7	CC (sf)

Table 2

Ratings Affirmed (cont.)							
NovaStar Mortgage Funding Trust, Series 2004-2	US\$1.4 bil home equity loan asset-backed certificates series 2004-2	2004-2	B-2	RMBS Subprime	66987XEZ4	CC (sf)	
NovaStar Mortgage Funding Trust, Series 2004-2	US\$1.4 bil home equity loan asset-backed certificates series 2004-2	2004-2	M-5	RMBS Subprime	66987XEX9	CCC (sf)	
GSAA Home Equity Trust 2004-4	US\$310.713 mil asset backed certificates series 2004-4	2004-4	M-1	RMBS Alternative-A	36228F4J2	A- (sf)	
GSAA Home Equity Trust 2004-4	US\$310.713 mil asset backed certificates series 2004-4	2004-4	A-1	RMBS Alternative-A	36228F4F0	AAA (sf)	
GSAA Home Equity Trust 2004-4	US\$310.713 mil asset backed certificates series 2004-4	2004-4	A-2B	RMBS Alternative-A	36228F4H6	AAA (sf)	
GSAA Home Equity Trust 2004-4	US\$310.713 mil asset backed certificates series 2004-4	2004-4	M-3	RMBS Alternative-A	36228F4L7	CC (sf)	
GSAA Home Equity Trust 2004-4	US\$310.713 mil asset backed certificates series 2004-4	2004-4	M-2	RMBS Alternative-A	36228F4K9	CCC (sf)	
GSAMP Trust 2004-SEA2	US\$620.717 mil mortgage pass-through certificates, series 2004-SEA2	2004-SEA2	A-1	RMBS Subprime	36228F5V4	AAA (sf)	
GSAMP Trust 2004-SEA2	US\$620.717 mil mortgage pass-through certificates, series 2004-SEA2	2004-SEA2	A-2B	RMBS Subprime	36228F5X0	AAA (sf)	
GSAMP Trust 2004-SEA2	US\$620.717 mil mortgage pass-through certificates, series 2004-SEA2	2004-SEA2	M-1	RMBS Subprime	36228F5Z5	BBB (sf)	
GSAMP Trust 2004-SEA2	US\$620.717 mil mortgage pass-through certificates, series 2004-SEA2	2004-SEA2	M-2	RMBS Subprime	36228F6A9	CC (sf)	
Homestar Mortgage Acceptance Corp.	US\$417.055 mil asset-backed pass-through certificates, series 2004-3	2004-3	M-2	RMBS Alternative-A	437690AZ3	A (sf)	
Homestar Mortgage Acceptance Corp.	US\$417.055 mil asset-backed pass-through certificates, series 2004-3	2004-3	M-1	RMBS Alternative-A	437690AY6	AA (sf)	
Homestar Mortgage Acceptance Corp.	US\$417.055 mil asset-backed pass-through certificates, series 2004-3	2004-3	AV-1	RMBS Alternative-A	437690AT7	AAA (sf)	
Homestar Mortgage Acceptance Corp.	US\$417.055 mil asset-backed pass-through certificates, series 2004-3	2004-3	AV-2C	RMBS Alternative-A	437690AW0	AAA (sf)	
Homestar Mortgage Acceptance Corp.	US\$417.055 mil asset-backed pass-through certificates, series 2004-3	2004-3	AV-3	RMBS Alternative-A	437690AX8	AAA (sf)	
Homestar Mortgage Acceptance Corp.	US\$417.055 mil asset-backed pass-through certificates, series 2004-3	2004-3	M-4	RMBS Alternative-A	437690BB5	B- (sf)	
Homestar Mortgage Acceptance Corp.	US\$417.055 mil asset-backed pass-through certificates, series 2004-3	2004-3	M-3	RMBS Alternative-A	437690BA7	BB+ (sf)	
Homestar Mortgage Acceptance Corp.	US\$417.055 mil asset-backed pass-through certificates, series 2004-3	2004-3	M-5	RMBS Alternative-A	437690BC3	CCC (sf)	
GSAMP Trust 2004-AR1	US\$1.225 bil mortgage pass-through certificates series 2004-AR1	2004-AR1	A-1A	RMBS Subprime	36228F6J0	AAA (sf)	

Table 2

Ratings Affirmed (cont.)						
Citigroup Mortgage Loan Trust Inc.	US\$110.718 mil asset-backed pass-through certificates series 2004-HE1	2004-HE1	A	RMBS Subprime	17307GGP7	AAA (sf)
GSR Mortgage Loan Trust 2004-9	US\$969.269 mil mortgage pass-through certificates, series 2004-9	2004-9	3A1	RMBS Prime Jumbo	36242DBK8	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR4	US\$711.633 mil mortgage pass-through certificates series 2004-AR4	2004-AR4	I-A-1	RMBS Prime Jumbo	86359LDH9	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR4	US\$711.633 mil mortgage pass-through certificates series 2004-AR4	2004-AR4	II-A-1	RMBS Prime Jumbo	86359LDJ5	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR4	US\$711.633 mil mortgage pass-through certificates series 2004-AR4	2004-AR4	X	RMBS Prime Jumbo	86359LDK2	AAA (sf)
Structured Asset Mortgage Investments II Trust 2004-AR4	US\$711.633 mil mortgage pass-through certificates series 2004-AR4	2004-AR4	III-A-1	RMBS Prime Jumbo	86359LDW6	AAA (sf)
Finance America Mortgage Loan Trust 2004-2	US\$700.098 mil asset-backed certificates series 2004-2	2004-2	M-4	RMBS Subprime	317350BG0	A (sf)
Finance America Mortgage Loan Trust 2004-2	US\$700.098 mil asset-backed certificates series 2004-2	2004-2	M-2	RMBS Subprime	317350BE5	AA (sf)
Finance America Mortgage Loan Trust 2004-2	US\$700.098 mil asset-backed certificates series 2004-2	2004-2	M-3	RMBS Subprime	317350BF2	AA- (sf)
Finance America Mortgage Loan Trust 2004-2	US\$700.098 mil asset-backed certificates series 2004-2	2004-2	M-1	RMBS Subprime	317350BD7	AA+ (sf)
Finance America Mortgage Loan Trust 2004-2	US\$700.098 mil asset-backed certificates series 2004-2	2004-2	M-5	RMBS Subprime	317350BH8	B+ (sf)
Finance America Mortgage Loan Trust 2004-2	US\$700.098 mil asset-backed certificates series 2004-2	2004-2	M-7	RMBS Subprime	317350BK1	CC (sf)
Finance America Mortgage Loan Trust 2004-2	US\$700.098 mil asset-backed certificates series 2004-2	2004-2	M-6	RMBS Subprime	317350BJ4	CCC (sf)
Merrill Lynch Mortgage Investors Trust Series 2004-FM1	US\$347.395 mil mortgage loan asset-backed certificates, series 2004-FM1	2004-FM1	M-3	RMBS Subprime	59020UFX8	A+ (sf)
Merrill Lynch Mortgage Investors Trust Series 2004-FM1	US\$347.395 mil mortgage loan asset-backed certificates, series 2004-FM1	2004-FM1	M-2	RMBS Subprime	59020UFW0	AA (sf)
Merrill Lynch Mortgage Investors Trust Series 2004-FM1	US\$347.395 mil mortgage loan asset-backed certificates, series 2004-FM1	2004-FM1	B-1	RMBS Subprime	59020UFY6	BBB (sf)
Merrill Lynch Mortgage Investors Trust Series 2004-FM1	US\$347.395 mil mortgage loan asset-backed certificates, series 2004-FM1	2004-FM1	B-2	RMBS Subprime	59020UFZ3	CCC (sf)
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE6	US\$850.691 mil asset-backed pass-through certificates, series 2004-HE6	2004-HE6	M-1	RMBS Subprime	04541GLJ9	AA (sf)
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE6	US\$850.691 mil asset-backed pass-through certificates, series 2004-HE6	2004-HE6	A-1	RMBS Subprime	04541GLG5	AAA (sf)
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE6	US\$850.691 mil asset-backed pass-through certificates, series 2004-HE6	2004-HE6	A-2	RMBS Subprime	04541GLH3	AAA (sf)

Table 2

Ratings Affirmed (cont.)						
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE6	US\$850.691 mil asset-backed pass-through certificates, series 2004-HE6	2004-HE6	M-2	RMBS Subprime	04541GLK6	B (sf)
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE6	US\$850.691 mil asset-backed pass-through certificates, series 2004-HE6	2004-HE6	M-4	RMBS Subprime	04541GLM2	CC (sf)
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE6	US\$850.691 mil asset-backed pass-through certificates, series 2004-HE6	2004-HE6	M-5	RMBS Subprime	04541GLN0	CC (sf)
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE6	US\$850.691 mil asset-backed pass-through certificates, series 2004-HE6	2004-HE6	M-3	RMBS Subprime	04541GLL4	CCC (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-1	RMBS Prime Jumbo	172973E47	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-2	RMBS Prime Jumbo	172973E54	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-3	RMBS Prime Jumbo	172973E62	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-4	RMBS Prime Jumbo	172973E70	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-5	RMBS Prime Jumbo	172973E88	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-6	RMBS Prime Jumbo	172973E96	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-7	RMBS Prime Jumbo	172973F20	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-8	RMBS Prime Jumbo	172973F38	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IA-PO	RMBS Prime Jumbo	172973F46	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IIA-1	RMBS Prime Jumbo	172973F53	AAA (sf)
Citicorp Mortgage Securities Inc.	US\$362.978 mil REMIC pass-through certificates series 2004-7	2004-7	IIA-PO	RMBS Prime Jumbo	172973F61	AAA (sf)
Impac CMB Trust Series 2004-8	US\$1.6 bil collateralized asset-backed bonds series 2004-8	2004-8	3-M-2	RMBS Alternative-A	45254NKV8	A (sf)
Impac CMB Trust Series 2004-8	US\$1.6 bil collateralized asset-backed bonds series 2004-8	2004-8	3-M-1	RMBS Alternative-A	45254NKU0	AA (sf)
Impac CMB Trust Series 2004-8	US\$1.6 bil collateralized asset-backed bonds series 2004-8	2004-8	3-A	RMBS Alternative-A	45254NKT3	AAA (sf)
Impac CMB Trust Series 2004-8	US\$1.6 bil collateralized asset-backed bonds series 2004-8	2004-8	3-B	RMBS Alternative-A	45254NKW6	BBB (sf)
Impac CMB Trust Series 2004-8	US\$1.6 bil collateralized asset-backed bonds series 2004-8	2004-8	2-A-1	RMBS Alternative-A	45254NKR7	CCC (sf)

Table 2

Ratings Affirmed (cont.)						
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	1-A-3	RMBS Alternative-A	12667FTW5	AAA (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	1-A-4	RMBS Alternative-A	12667FTX3	AAA (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	1-A-5	RMBS Alternative-A	12667FTY1	AAA (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	2-A-1	RMBS Alternative-A	12667FUB9	AAA (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	3-A-3	RMBS Alternative-A	12667FUF0	AAA (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	3-A-4	RMBS Alternative-A	12667FUG8	AAA (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	3-A-5	RMBS Alternative-A	12667FUH6	AAA (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	M-1	RMBS Alternative-A	12667FUK9	B (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	M-2	RMBS Alternative-A	12667FUL7	CC (sf)
Alternative Loan Trust 2004-J9	US\$907.593 mil mortgage pass-through certificates series 2004-J9	2004-J9	B	RMBS Alternative-A	12667FUM5	CC (sf)
Citigroup Mortgage Loan Trust Series 2004-HYB3	US\$407.834 mil million mortgage pass through certificates series 2004-HYB3	2004 HYB3	I-A	RMBS Prime Jumbo	17307GJX7	AA- (sf)
Citigroup Mortgage Loan Trust Series 2004-HYB3	US\$407.834 mil million mortgage pass through certificates series 2004-HYB3	2004 HYB3	III-A	RMBS Prime Jumbo	17307GJZ2	AA- (sf)
Citigroup Mortgage Loan Trust Series 2004-HYB3	US\$407.834 mil million mortgage pass through certificates series 2004-HYB3	2004 HYB3	II-A	RMBS Prime Jumbo	17307GJY5	BBB (sf)
MASTR Adjustable Rate Mortgages Trust 2004-9	US\$827.942 mil mortgage pass-through certificates series 2004-9	2004-9	M-1	RMBS Alternative-A	576433RT5	AA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-9	US\$827.942 mil mortgage pass-through certificates series 2004-9	2004-9	I-A-3	RMBS Alternative-A	576433RK4	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-9	US\$827.942 mil mortgage pass-through certificates series 2004-9	2004-9	I-A-4	RMBS Alternative-A	576433RL2	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-9	US\$827.942 mil mortgage pass-through certificates series 2004-9	2004-9	I-A-5	RMBS Alternative-A	576433RM0	AAA (sf)
MASTR Adjustable Rate Mortgages Trust 2004-9	US\$827.942 mil mortgage pass-through certificates series 2004-9	2004-9	I-A-6	RMBS Alternative-A	576433RN8	AAA (sf)

Table 2

Ratings Affirmed (cont.)							
MASTR Adjustable Rate Mortgages Trust 2004-9	US\$827.942 mil mortgage pass-through certificates series 2004-9	2004-9	M-2	RMBS Alternative-A	576433RU2	BB (sf)	
MASTR Adjustable Rate Mortgages Trust 2004-9	US\$827.942 mil mortgage pass-through certificates series 2004-9	2004-9	B-2	RMBS Alternative-A	576433RW8	CC (sf)	
MASTR Adjustable Rate Mortgages Trust 2004-9	US\$827.942 mil mortgage pass-through certificates series 2004-9	2004-9	B-1	RMBS Alternative-A	576433RV0	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2004-DO2	US\$224.63 mil mortgage pass-through certificates series 2004-DO2	2004-DO2	M-1	RMBS Subprime	81375WBV7	A- (sf)	
Securitized Asset Backed Receivables LLC Trust 2004-DO2	US\$224.63 mil mortgage pass-through certificates series 2004-DO2	2004-DO2	M-3	RMBS Subprime	81375WBX3	CC (sf)	
Securitized Asset Backed Receivables LLC Trust 2004-DO2	US\$224.63 mil mortgage pass-through certificates series 2004-DO2	2004-DO2	B-1	RMBS Subprime	81375WBY1	CC (sf)	
Securitized Asset Backed Receivables LLC Trust 2004-DO2	US\$224.63 mil mortgage pass-through certificates series 2004-DO2	2004-DO2	B-2	RMBS Subprime	81375WBZ8	CC (sf)	
Securitized Asset Backed Receivables LLC Trust 2004-DO2	US\$224.63 mil mortgage pass-through certificates series 2004-DO2	2004-DO2	B-3	RMBS Subprime	81375WCA2	CC (sf)	
Securitized Asset Backed Receivables LLC Trust 2004-DO2	US\$224.63 mil mortgage pass-through certificates series 2004-DO2	2004-DO2	M-2	RMBS Subprime	81375WBW5	CCC (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	M2	RMBS Subprime	04541GMD1	A+ (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	M1	RMBS Subprime	04541GMC3	AA (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	A1	RMBS Subprime	04541GLY6	AAA (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	A2	RMBS Subprime	04541GLZ3	AAA (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	A4	RMBS Subprime	04541GMB5	AAA (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	M5	RMBS Subprime	04541GMG4	B- (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	M4	RMBS Subprime	04541GMF6	B+ (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	M3	RMBS Subprime	04541GME9	BBB- (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	M8	RMBS Subprime	04541GMK5	CC (sf)	



Table 2

Ratings Affirmed (cont.)							
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	M6	RMBS Subprime	04541GMH2	CCC (sf)	
Asset Backed Securities Corp. Home Equity Loan Trust, Series 2004-HE7	US\$1.5 bil asset backed pass-through certificates, series 2004-HE7	2004-HE7	M7	RMBS Subprime	04541GMJ8	CCC (sf)	
GSA Home Equity Trust 2004-7	US\$287.107 mil asset backed certificates series 2004-7	2004-7	AF-4	RMBS Alternative-A	36242DDD2	AA+ (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	M-3	RMBS Alternative-A	437690CM0	A+ (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	M-2	RMBS Alternative-A	437690CL2	AA (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	M-1	RMBS Alternative-A	437690CK4	AA+ (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	A-3A	RMBS Alternative-A	437690CH1	AAA (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	A-3B	RMBS Alternative-A	437690CJ7	AAA (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	M-5	RMBS Alternative-A	437690CP3	B- (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	M-4	RMBS Alternative-A	437690CN8	BB (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	M-7	RMBS Alternative-A	437690CR9	CC (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	M-8	RMBS Alternative-A	437690CS7	CC (sf)	
Homestar Mortgage Acceptance Corp.	US\$760.954 mil asset-backed pass-through certificates series 2004-6	2004-6	M-6	RMBS Alternative-A	437690CQ1	CCC (sf)	
NovaStar Mortgage Funding Trust, Series 2004-4	US\$2.5 bil novastar home equity loan asset-backed certificates, series 2004-4	2004-4	M-3	RMBS Subprime	66987WBV8	AA (sf)	
NovaStar Mortgage Funding Trust, Series 2004-4	US\$2.5 bil novastar home equity loan asset-backed certificates, series 2004-4	2004-4	M-4	RMBS Subprime	66987WBW6	AA (sf)	
NovaStar Mortgage Funding Trust, Series 2004-4	US\$2.5 bil novastar home equity loan asset-backed certificates, series 2004-4	2004-4	M-5	RMBS Subprime	66987WBX4	AA- (sf)	
NovaStar Mortgage Funding Trust, Series 2004-4	US\$2.5 bil novastar home equity loan asset-backed certificates, series 2004-4	2004-4	M-2	RMBS Subprime	66987WBU0	AA+ (sf)	
NovaStar Mortgage Funding Trust, Series 2004-4	US\$2.5 bil novastar home equity loan asset-backed certificates, series 2004-4	2004-4	M-6	RMBS Subprime	66987WBY2	BBB- (sf)	
NovaStar Mortgage Funding Trust, Series 2004-4	US\$2.5 bil novastar home equity loan asset-backed certificates, series 2004-4	2004-4	B-2	RMBS Subprime	66987WCA3	CC (sf)	

Table 2

Ratings Affirmed (cont.)							
NovaStar Mortgage Funding Trust, Series 2004-4	US\$2.5 bil novastar home equity loan asset-backed certificates, series 2004-4	2004-4	B-1	RMBS Subprime	66987WBZ9	CCC (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	I-A-1	RMBS Alternative-A	65535VFE3	AAA (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	II-A	RMBS Alternative-A	65535VFF0	AAA (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	III-A-1	RMBS Alternative-A	65535VFG8	AAA (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	III-A-2	RMBS Alternative-A	65535VFH6	AAA (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	III-A-3	RMBS Alternative-A	65535VFJ2	AAA (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	III-A-4	RMBS Alternative-A	65535VFK9	AAA (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	III-A-5	RMBS Alternative-A	65535VFL7	AAA (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	I-A-2	RMBS Alternative-A	65535VGJ1	AAA (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	M-2	RMBS Alternative-A	65535VFN3	CC (sf)	
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2004-AR3	US\$395.176 mil mortgage pass-through certificates series 2004-AR3	2004-AR3	M-1	RMBS Alternative-A	65535VFM5	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE8	US\$942.55 mil asset backed pass-through certificates series 2004-HE8	2004-HE8	M1	RMBS Subprime	04541GMN9	AA+ (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE8	US\$942.55 mil asset backed pass-through certificates series 2004-HE8	2004-HE8	M2	RMBS Subprime	04541GMP4	B (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE8	US\$942.55 mil asset backed pass-through certificates series 2004-HE8	2004-HE8	M4	RMBS Subprime	04541GMR0	CC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE8	US\$942.55 mil asset backed pass-through certificates series 2004-HE8	2004-HE8	M3	RMBS Subprime	04541GMQ2	CCC (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	II-AX	RMBS Prime Jumbo	885220GE7	AA (sf)	

Table 2

Ratings Affirmed (cont.)							
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	I-A	RMBS Prime Jumbo	885220GB3	AAA (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	I-AX	RMBS Prime Jumbo	885220GC1	AAA (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	II-A	RMBS Prime Jumbo	885220GD9	AAA (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	III-A	RMBS Prime Jumbo	885220GF4	AAA (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	III-AX	RMBS Prime Jumbo	885220GG2	AAA (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	IV-A	RMBS Prime Jumbo	885220GH0	AAA (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	IV-AX	RMBS Prime Jumbo	885220GJ6	AAA (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	V-A	RMBS Prime Jumbo	885220GK3	AAA (sf)	
Thornburg Mortgage Securities Trust 2004-4	US\$1.134 bil mortgage pass-through certificates series 2004-4	2004-4	V-AX	RMBS Prime Jumbo	885220GL1	AAA (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR15	US\$441.266 mil mortgage pass-through certificates series 2004-AR15	2004-AR15	5-A-1	RMBS Alternative-A	45660LBK4	AAA (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR15	US\$441.266 mil mortgage pass-through certificates series 2004-AR15	2004-AR15	1-A-1	RMBS Alternative-A	45660LBE8	B- (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR15	US\$441.266 mil mortgage pass-through certificates series 2004-AR15	2004-AR15	2-A-1	RMBS Alternative-A	45660LBF5	B- (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR15	US\$441.266 mil mortgage pass-through certificates series 2004-AR15	2004-AR15	3-A-1	RMBS Alternative-A	45660LBG3	B- (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR15	US\$441.266 mil mortgage pass-through certificates series 2004-AR15	2004-AR15	4-A-2	RMBS Alternative-A	45660LBJ7	B- (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR15	US\$441.266 mil mortgage pass-through certificates series 2004-AR15	2004-AR15	5-A-2	RMBS Alternative-A	45660LBL2	B- (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR15	US\$441.266 mil mortgage pass-through certificates series 2004-AR15	2004-AR15	6-A-1	RMBS Alternative-A	45660LBM0	B- (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR15	US\$441.266 mil mortgage pass-through certificates series 2004-AR15	2004-AR15	4-A-1	RMBS Alternative-A	45660LBH1	BBB- (sf)	
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	II-A1	RMBS Prime Jumbo	17307GMS4	AAA (sf)	

Table 2

Ratings Affirmed (cont.)						
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	IO-2	RMBS Prime Jumbo	17307GMU9	AAA (sf)
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	PO-2	RMBS Prime Jumbo	17307GMW5	AAA (sf)
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	I-A1	RMBS Prime Jumbo	17307GMQ8	BBB (sf)
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	I-A2	RMBS Prime Jumbo	17307GMR6	BBB- (sf)
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	PO-1	RMBS Prime Jumbo	17307GMV7	BBB- (sf)
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	B-2	RMBS Prime Jumbo	17307GMY1	CC (sf)
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	B-3	RMBS Prime Jumbo	17307GMZ8	CC (sf)
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	B-4	RMBS Prime Jumbo	17307GNA2	CC (sf)
Citigroup Mortgage Loan Trust Inc.	US\$82.427 mil mortgage pass-through certificates, series 2004-2	2004-2	B-1	RMBS Prime Jumbo	17307GMX3	CCC (sf)
Structured Asset Mortgage Investment II Trust 2004-AR8	US\$1 bil structured asset mortgage investments II trust 2004-AR8, mortgage pass-through certificates series 2004-AR8	2004-AR8	A-1A	RMBS Prime Jumbo	86359LGE3	AAA (sf)
Structured Asset Mortgage Investment II Trust 2004-AR8	US\$1 bil structured asset mortgage investments II trust 2004-AR8, mortgage pass-through certificates series 2004-AR8	2004-AR8	A-2A	RMBS Prime Jumbo	86359LGF0	AAA (sf)
Structured Asset Mortgage Investment II Trust 2004-AR8	US\$1 bil structured asset mortgage investments II trust 2004-AR8, mortgage pass-through certificates series 2004-AR8	2004-AR8	A-2B	RMBS Prime Jumbo	86359LGG8	AAA (sf)
Structured Asset Mortgage Investment II Trust 2004-AR8	US\$1 bil structured asset mortgage investments II trust 2004-AR8, mortgage pass-through certificates series 2004-AR8	2004-AR8	X-1	RMBS Prime Jumbo	86359LGH6	AAA (sf)
Structured Asset Mortgage Investment II Trust 2004-AR8	US\$1 bil structured asset mortgage investments II trust 2004-AR8, mortgage pass-through certificates series 2004-AR8	2004-AR8	X-2	RMBS Prime Jumbo	86359LGJ2	AAA (sf)

## Ratings Remaining On CreditWatch Negative

Table 3

Ratings Remaining On CreditWatch Negative							
Transaction	Issue	Series	Class	Collateral	CUSIP	Rating	
New Century Home Equity Loan Trust Ser 1997-NC6	US\$170 mil asset-bckd pass-thru certs ser 1997-NC6 due 09/2028	1997-NC6	A-8IO	RMBS Subprime	64352VAT8	AA+ (sf)	Watch Neg
IMC Home Equity Loan Trust 1998-3	US\$1 bil home equity In pass-thru certs ser 1998-3 due 08/20/2029	1998-3	A-7	RMBS Subprime	449670EP9	AA+ (sf)	Watch Neg
IMC Home Equity Loan Trust 1998-3	US\$1 bil home equity In pass-thru certs ser 1998-3 due 08/20/2029	1998-3	A-8	RMBS Subprime	449670EQ7	AA+ (sf)	Watch Neg
HomeGold Home Equity Loan Trust 1999-1	US\$53.964 mil home equity In asst-bckd nts ser 1999-1 due 08/15/2029	1999-1	A-2	RMBS Subprime	43740CAA6	AA+ (sf)	Watch Neg
HomeGold Home Equity Loan Trust 1999-1	US\$53.964 mil home equity In asst-bckd nts ser 1999-1 due 08/15/2029	1999-1	A-1	RMBS Subprime	43740CAB4	AA+ (sf)	Watch Neg
Mortgage Lenders Network Home Equity Loan Trust 2000-1	US\$211.994 mil pass-through certificates series 2000-1	2000-1	A-4	RMBS Subprime	61913JAM8	AA+ (sf)	Watch Neg
Mortgage Lenders Network Home Equity Loan Trust 2000-1	US\$211.994 mil pass-through certificates series 2000-1	2000-1	A-5	RMBS Subprime	61913JAN6	AA+ (sf)	Watch Neg
Option One Mortgage Loan Trust 2000-5	US\$237.001 mil asset- backed certificates series 2000-5	2000-5	A	RMBS Subprime	68389FBH6	AA+ (sf)	Watch Neg
ITLA Mortgage Loan Securitization Corporation	US\$86.337 mil variable rate asset backed notes series 2002-1	2002-1	A	RMBS Subprime	46571TAA6	AA+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2003-NC9	US\$340.615 mil mortgage pass-through certificates series 2003-NC9	2003-NC9	M	RMBS Subprime	61744CAQ9	AA+ (sf)	Watch Neg

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