

## U.S. RMBS Ratings Affected By Dec. 5, 2011, Rating Actions

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### Table Of Contents

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Rating Actions

Rating Affirmations

# U.S. RMBS Ratings Affected By Dec. 5, 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 Dec. 5, 2011, rating actions. For the related press release, please see "Review Of 1997-2004 U.S. RMBS Deals Yields 201 Downgrades, 137 Upgrades, 870 Affirmations," published Dec. 5, 2011.

## Rating Actions

Table 1

Rating Actions						Rating	
Transaction	Series	Class	Collateral	CUSIP	To	From	
Aames Mortgage Investment Trust 2004-1	2004-1	M7	RMBS Subprime	00252FAL5	CCC (sf)	B- (sf)	
Aames Mortgage Trust 2001-3	2001-3	M-1	RMBS Subprime	00253CHB6	CCC (sf)	B- (sf)	Watch Neg
Aames Mortgage Trust 2001-4	2001-4	M-1	RMBS Subprime	00253CHK6	CCC (sf)	B- (sf)	
Aames Mortgage Trust 2003-1	2003-1	M2	RMBS Subprime	86359A6N8	BB- (sf)	BBB (sf)	
ABFC 2003-WF1 Trust	2003-WF1	M-3	RMBS Subprime	04542BCG5	BB (sf)	CCC (sf)	
Accredited Mortgage Loan Trust 2003-3	2003-3	A-1	RMBS Subprime	004375AR2	BB (sf)	B (sf)	
Accredited Mortgage Loan Trust 2003-3	2003-3	A-2	RMBS Subprime	004375AS0	BB (sf)	B (sf)	
Accredited Mortgage Loan Trust 2004-3	2004-3	1M2	RMBS Subprime	004375BF7	B- (sf)	CCC (sf)	
Accredited Mortgage Loan Trust 2004-3	2004-3	2M7	RMBS Subprime	004375BX8	B (sf)	B- (sf)	
Accredited Mortgage Loan Trust 2004-4	2004-4	M-6	RMBS Subprime	004375CM1	CC (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2002-HE2	2002-HE2	M-2	RMBS Subprime	004421AY9	B (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2002-HE2	2002-HE2	M-3	RMBS Subprime	004421AZ6	CCC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2002-HE3	2002-HE3	M-2	RMBS Subprime	004421BJ1	BB (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2004-HE3	2004-HE3	M-6	RMBS Subprime	004421HV8	CC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust 2004-6	2004-6	M3	RMBS Subprime	00764MDZ7	CCC (sf)	B- (sf)	
AFC Mortgage Loan Asset-Backed Certificates Series 1998-4	1998-4	1A-1	RMBS Subprime	00105HDT0	B (sf)	CCC (sf)	
AFC Mortgage Loan Asset-Backed Certificates Series 1998-4	1998-4	1A-2	RMBS Subprime	00105HDU7	B (sf)	CCC (sf)	
AFC Mortgage Loan Asset-Backed Certs 1998-1	1998-1	2A-1	RMBS Subprime	00105HDK9	BB (sf)	B (sf)	
AFC Mortgage Loan Asset-Backed Certs Ser 1998-3	1998-3	1A-1	RMBS Subprime	00105HDP8	CC (sf)	CCC (sf)	
AFC Mortgage Loan Asset-Backed Certs Ser 1998-3	1998-3	2A-1	RMBS Subprime	00105HDR4	BB (sf)	B (sf)	
AFC Mortgage Loan Asset-Backed Certs Ser 1998-3	1998-3	1A-2	RMBS Subprime	00105HDQ6	CC (sf)	CCC (sf)	
AFC Mortgage Loan Asset-Backed Certs Ser 1998-3	1998-3	2A-2	RMBS Subprime	00105HDS2	BB (sf)	B (sf)	
Ameriquest Mortgage Securities Inc.	2002-3	M-3	RMBS Subprime	03072SCW3	BB (sf)	B+ (sf)	
Ameriquest Mortgage Securities Inc.	2003-2	M-1	RMBS Subprime	03072SES0	A+ (sf)	AA (sf)	

Table 1

Rating Actions (cont.)						
Ameriquest Mortgage Securities Inc.	2003-2	M-2	RMBS Subprime	03072SET8	CC (sf)	CCC (sf)
Ameriquest Mortgage Securities Inc.	2003-7	M-3	RMBS Subprime	03072SHT5	CCC (sf)	CC (sf)
Ameriquest Mortgage Securities Inc.	2003-9	M-2	RMBS Subprime	03072SJK4	BBB+ (sf)	A (sf)
Ameriquest Mortgage Securities Inc.	2003-9	M-3	RMBS Subprime	03072SJK2	BB- (sf)	BBB- (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	M-4	RMBS Subprime	03072SQF5	CC (sf)	CCC (sf)
Ameriquest Mortgage Securities Inc.	2004-R4	M-2	RMBS Subprime	03072SRG2	CC (sf)	CCC (sf)
Amortizing Residential Collateral Trust	2002-BC2	M1	RMBS Subprime	86358RC54	B- (sf)	CCC (sf)
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	M2	RMBS Subprime	86358RW78	B (sf)	B- (sf)
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	M3	RMBS Subprime	86358RW86	B- (sf)	CC (sf)
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	B1	RMBS Subprime	86358RW94	CCC (sf)	CC (sf)
Argent Securities Inc.	2003-W4	M-3	RMBS Subprime	040104CF6	B (sf)	CCC (sf)
Argent Securities Inc.	2004-PW1	M-4	RMBS Subprime	040104KN0	CCC (sf)	B- (sf)
Argent Securities Inc.	2004-PW1	M-5	RMBS Subprime	040104KP5	CC (sf)	CCC (sf)
Argent Securities Inc.	2004-PW1	M-6	RMBS Subprime	040104KQ3	CC (sf)	CCC (sf)
Argent Securities Inc.	2004-W10	M-2	RMBS Subprime	040104LP4	A- (sf)	AA+ (sf)
Argent Securities Inc.	2004-W10	M-3	RMBS Subprime	040104LQ2	BB+ (sf)	A (sf)
Argent Securities Inc.	2004-W10	M-5	RMBS Subprime	040104LS8	CC (sf)	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series 2003-HE3	2003-HE3	M2	RMBS Subprime	04541GEM0	BB (sf)	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series 2003-HE3	2003-HE3	M3	RMBS Subprime	04541GEN8	B- (sf)	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2002-HE1	2002-HE1	M2	RMBS Subprime	04541GCH3	B- (sf)	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE2	2003-HE2	M4	RMBS Subprime	04541GDV1	BB (sf)	B- (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE2	2003-HE2	M5	RMBS Subprime	04541GDW9	CCC (sf)	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE10	2004-HE10	M3	RMBS Subprime	04541GNQ1	B- (sf)	B (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE10	2004-HE10	M5	RMBS Subprime	04541GNS7	CC (sf)	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE10	2004-HE10	M6	RMBS Subprime	04541GNT5	CC (sf)	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M4	RMBS Subprime	04541GKZ4	B (sf)	B- (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M5	RMBS Subprime	04541GLA8	B- (sf)	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M6	RMBS Subprime	04541GLB6	CCC (sf)	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE9	2004-HE9	M1	RMBS Subprime	04541GNA6	A- (sf)	AA- (sf)
BankBoston Home Equity Loan Trust 1998-1	1998-1	A-6	RMBS Subprime	06606WAF1	BB (sf)	B (sf)
Bear Stearns Asset Backed Securities I Trust 2004-B01	2004-B01	M-3	RMBS Subprime	073879JN9	BB (sf)	BB- (sf)
Bear Stearns Asset Backed Securities I Trust 2004-B01	2004-B01	M-4	RMBS Subprime	073879JP4	BB- (sf)	B- (sf)

Table 1

Rating Actions (cont.)							
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-5	RMBS Subprime	073879JQ2	B (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE10	2004-HE10	M-2	RMBS Subprime	073879MS4	BBB (sf)	A (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE10	2004-HE10	M-3	RMBS Subprime	073879MT2	CCC (sf)	B- (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE10	2004-HE10	M-5	RMBS Subprime	073879MV7	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE10	2004-HE10	M-6	RMBS Subprime	073879MW5	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE11	2004-HE11	M-4	RMBS Subprime	073879PB8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE11	2004-HE11	M-5	RMBS Subprime	073879PC6	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE11	2004-HE11	M-6	RMBS Subprime	073879PD4	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-2	RMBS Subprime	073879KD9	CCC (sf)	B (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-3	RMBS Subprime	073879KE7	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-4	RMBS Subprime	073879KF4	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-5	RMBS Subprime	073879KG2	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-4	RMBS Subprime	07384YPE0	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities, Inc.	2000-2	B	RMBS Subprime	07383GBP0	BB (sf)	BBB (sf)	
Centex Home Equity Loan Trust 2002-D	2002-D	M-1	RMBS Subprime	152314GD6	BBB- (sf)	AA- (sf)	
Centex Home Equity Loan Trust 2003-A	2003-A	M-2	RMBS Subprime	152314GS3	B- (sf)	A (sf)	
Centex Home Equity Loan Trust 2003-A	2003-A	M-3	RMBS Subprime	152314GT1	CC (sf)	B- (sf)	
Centex Home Equity Loan Trust 2004-A	2004-A	M-4	RMBS Subprime	152314JG6	BBB- (sf)	A- (sf)	
Centex Home Equity Loan Trust 2004-A	2004-A	M-5	RMBS Subprime	152314JH4	B- (sf)	B+ (sf)	
Centex Home Equity Loan Trust 2004-C	2004-C	AF-5	RMBS Subprime	152314KJ8	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2004-C	2004-C	M-3	RMBS Subprime	152314KT6	A+ (sf)	AA- (sf)	
Centex Home Equity Loan Trust 2004-C	2004-C	M-4	RMBS Subprime	152314KU3	BBB- (sf)	A+ (sf)	
Centex Home Equity Loan Trust 2004-C	2004-C	M-5	RMBS Subprime	152314KV1	B- (sf)	BB (sf)	
Centex Home Equity Loan Trust 2004-C	2004-C	M-6	RMBS Subprime	152314KW9	CCC (sf)	B- (sf)	
Centex Home Equity Loan Trust 2004-C	2004-C	M-7	RMBS Subprime	152314KX7	CC (sf)	CCC (sf)	
Centex Home Equity Loan Trust 2004-D	2004-D	AF-3	RMBS Subprime	152314LC2	NR	AAA (sf)	
Centex Home Equity Loan Trust 2004-D	2004-D	MV-1	RMBS Subprime	152314LQ1	A (sf)	A+ (sf)	
Centex Home Equity Loan Trust 2004-D	2004-D	MV-3	RMBS Subprime	152314LS7	B (sf)	B+ (sf)	
Centex Home Equity Loan Trust 2004-D	2004-D	MV-5	RMBS Subprime	152314LU2	CC (sf)	CCC (sf)	
Chase Funding Trust, Series 2002-3	2002-3	IIM-1	RMBS Subprime	161546DC7	B (sf)	B- (sf)	
Chase Funding Trust, Series 2002-3	2002-3	IIM-2	RMBS Subprime	161546DD5	B- (sf)	CCC (sf)	

Table 1

Rating Actions (cont.)							
Chase Funding Trust, Series 2003-1	2003-1	IIM-1	RMBS Subprime	161546EG7	B- (sf)	CCC (sf)	
Chase Funding Trust, Series 2003-2	2003-2	IM-1	RMBS Subprime	161546ES1	A (sf)	A+ (sf)	
Chase Funding Trust, Series 2003-2	2003-2	IIM-1	RMBS Subprime	161546EX0	BB (sf)	B (sf)	
Chase Funding Trust, Series 2003-2	2003-2	IIM-2	RMBS Subprime	161546EY8	B (sf)	CCC (sf)	
Citigroup Home Equity Loan Trust Series 2003-HE1	2003-HE1	M-2	RMBS Subprime	79549AXK0	BB (sf)	AA (sf)	
Citigroup Home Equity Loan Trust Series 2003-HE1	2003-HE1	M-3	RMBS Subprime	79549AXL8	CCC (sf)	B- (sf)	
Citigroup Home Equity Loan Trust Series 2003-HE1	2003-HE1	M-4	RMBS Subprime	79549AXM6	NR	CCC (sf)	
Citigroup Mortgage Loan Trust Inc.	2003-HE3	M-2	RMBS Subprime	17307GCW6	B- (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust Inc.	2003-HE4	M-2	RMBS Subprime	17307GDB1	B (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust Inc.	2003-HE4	M-3	RMBS Subprime	17307GDC9	B- (sf)	CC (sf)	
Citigroup Mortgage Loan Trust Inc.	2003-HE4	M-4	RMBS Subprime	17307GDD7	CCC (sf)	CC (sf)	
Conseco Finance Home Equity Loan Trust 2002-C	2002-C	MF-2	RMBS Subprime	20846QKH0	NR	AA+ (sf)	
Credit Suisse First Boston Mortgage Securities Corp.	2002-5	IV-B-1	RMBS Alternative-A	22540VZZ8	BB (sf)	CCC (sf)	
CSFB ABS Trust Series 2001-HE16	2001-HE16	M-1	RMBS Subprime	22540A3N6	CCC (sf)	CC (sf)	
CSFB ABS Trust Series 2001-HE25	2001-HE25	M-1	RMBS Subprime	22540VHE5	B- (sf)	B- (sf)	Watch Neg
CSFB ABS Trust Series 2001-HE30	2001-HE30	M-1	RMBS Subprime	22540VMH2	B (sf)	CCC (sf)	
CSFB ABS Trust Series 2001-HE30	2001-HE30	M-F-1	RMBS Subprime	22540VMK5	BB- (sf)	BBB+ (sf)	Watch Neg
CSFB ABS Trust Series 2002-HE4	2002-HE4	M-F-1	RMBS Subprime	22540VXE7	BB+ (sf)	BBB (sf)	
CSFB ABS Trust Series 2002-HE4	2002-HE4	M-2	RMBS Subprime	22540VXD9	CCC (sf)	CC (sf)	
CSFB ABS Trust, Series 2002-HE16	2002-HE16	M-2	RMBS Subprime	22540V2M3	B (sf)	CCC (sf)	
CSFB Home Equity Asset Trust 2002-1	2002-1	M-1	RMBS Subprime	22541NAG4	BB (sf)	B- (sf)	
CSFB Home Equity Asset Trust 2002-3	2002-3	M-1	RMBS Subprime	22541NHH5	BB (sf)	BB- (sf)	
CSFB Home Equity Asset Trust 2002-3	2002-3	M-2	RMBS Subprime	22541NHJ1	CCC (sf)	CC (sf)	
CSFB Home Equity Asset Trust 2002-5	2002-5	M-2	RMBS Subprime	2254W0AJ4	B (sf)	CCC (sf)	
CSFB Home Equity Asset Trust 2003-1	2003-1	M-3	RMBS Subprime	22541NZF9	B- (sf)	CCC (sf)	
CSFB Home Equity Asset Trust 2003-2	2003-2	M-1	RMBS Subprime	22541NP52	BB (sf)	B- (sf)	
CSFB Home Equity Asset Trust 2003-3	2003-3	M-2	RMBS Subprime	22541N3T4	B- (sf)	CC (sf)	
CSFB Home Equity Asset Trust 2003-4	2003-4	M-2	RMBS Subprime	22541QDW9	B (sf)	B- (sf)	
CWABS Asset Backed Certificates Trust 2004-BC3	2004-BC3	M-3	RMBS Subprime	126673CC4	CCC (sf)	B- (sf)	
CWABS Asset Backed Certificates Trust 2004-BC3	2004-BC3	M-4	RMBS Subprime	126673CD2	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2004-BC3	2004-BC3	M-5	RMBS Subprime	126673CE0	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2004-AB2	2004-AB2	M-5	RMBS Subprime	126673QK1	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	M-6	RMBS Subprime	126673PT3	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	M-7	RMBS Subprime	126673PU0	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	M-8	RMBS Subprime	126673PV8	CC (sf)	CCC (sf)	
CWABS, Inc.	2002-BC2	A	RMBS Subprime	126671PY6	CCC (sf)	B- (sf)	Watch Neg
CWABS, Inc.	2002-4	M-1	RMBS Subprime	126671SL1	B- (sf)	B (sf)	
CWABS, Inc.	2002-3	M-2	RMBS Subprime	126671RP3	B (sf)	B- (sf)	
CWABS, Inc.	2002-6	AF-5	RMBS Subprime	126671UP9	AA (sf)	AAA (sf)	

Table 1

Rating Actions (cont.)							
CWABS, Inc.	2002-6	AF-6	RMBS Subprime	126671UQ7	AA+ (sf)	AAA (sf)	
CWABS, Inc.	2002-6	M-1	RMBS Subprime	126671UR5	CCC (sf)	B- (sf)	
CWABS, Inc.	2002-5	MF-2	RMBS Subprime	126671TV8	B- (sf)	B+ (sf)	
CWABS, Inc.	2003-BC2	M-1	RMBS Subprime	126671YC4	CCC (sf)	B- (sf)	
CWABS, Inc.	2003-4	M-1	RMBS Subprime	126671H58	B+ (sf)	BB (sf)	
CWABS, Inc.	2004-5	M-4	RMBS Subprime	1266716N1	B (sf)	B- (sf)	
DLJ ABS Trust Series 2000-7	2000-7	M-1	RMBS Subprime	23323CCQ6	B- (sf)	CCC (sf)	
DLJ ABS Trust Series 2000-7	2000-7	M-2	RMBS Subprime	23323CCR4	B- (sf)	CCC (sf)	
EQCC Trust 2001-1F	2001-1F	A-4	RMBS Subprime	26882JAD8	BBB (sf)	A (sf)	
Equifirst Mortgage Loan Trust 2003-1	2003-1	M-2	RMBS Subprime	29445FAD0	BB (sf)	B- (sf)	
Equifirst Mortgage Loan Trust 2003-2	2003-2	M-5	RMBS Subprime	29445FAN8	B- (sf)	CCC (sf)	
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-8	RMBS Subprime	29445FCE6	B (sf)	BB- (sf)	
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-9	RMBS Subprime	29445FCF3	CC (sf)	CCC (sf)	
Equity One Mortgage Pass-Through Trust 2001-3	2001-3	AF-4	RMBS Subprime	294754AL0	B- (sf)	B (sf)	
Equity One Mortgage Pass-Through Trust 2002-4	2002-4	M-1	RMBS Subprime	294751BE1	A (sf)	AA (sf)	
Equity One Mortgage Pass-Through Trust 2002-4	2002-4	M-2	RMBS Subprime	294751BF8	CCC (sf)	B- (sf)	
Equity One Mortgage Pass-Through Trust 2003-2	2003-2	M-1	RMBS Subprime	294751CH3	BBB+ (sf)	AA- (sf)	
Equity One Mortgage Pass-Through Trust 2003-3	2003-3	M-1	RMBS Subprime	294751CT7	A- (sf)	AA (sf)	
Equity One Mortgage Pass-Through Trust 2003-3	2003-3	M-2	RMBS Subprime	294751CU4	CCC (sf)	B- (sf)	
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	M-2	RMBS Subprime	294751EL2	B- (sf)	BB- (sf)	
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	M-3	RMBS Subprime	294751EM0	CCC (sf)	B- (sf)	
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	M-2	RMBS Subprime	294751FA5	B (sf)	BB+ (sf)	
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	M-3	RMBS Subprime	294751FB3	CCC (sf)	B- (sf)	
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	M-4	RMBS Subprime	294751FC1	CC (sf)	CCC (sf)	
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	B-1	RMBS Subprime	294751FD9	CC (sf)	CCC (sf)	
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	B-2	RMBS Subprime	294751FE7	CC (sf)	CCC (sf)	
Fieldstone Mortgage Investment Trust, Series 2004-3	2004-3	M6	RMBS Subprime	31659TBT1	CCC (sf)	B- (sf)	
Finance America Mortgage Loan Trust 2003-1	2003-1	M-2	RMBS Subprime	317350AD8	BB (sf)	AA- (sf)	
Finance America Mortgage Loan Trust 2003-1	2003-1	M-3	RMBS Subprime	317350AE6	B- (sf)	BB+ (sf)	
Finance America Mortgage Loan Trust 2003-1	2003-1	M-4	RMBS Subprime	317350AF3	CCC (sf)	B- (sf)	
Finance America Mortgage Loan Trust 2004-3	2004-3	M-5	RMBS Subprime	317350BX3	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2001-FF1	2001-FF1	A-1	RMBS Subprime	32027NAD3	AAA (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2002-FF4	2002-FF4	M-1	RMBS Subprime	32027NBU4	CC (sf)	B- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2003-FF1	2003-FF1	M-1	RMBS Subprime	32027NBZ3	B (sf)	CC (sf)	
First Franklin Mortgage Loan Trust 2003-FFH1	2003-FFH1	M-1	RMBS Subprime	32027NED9	BB (sf)	B (sf)	
First Franklin Mortgage Loan Trust 2004-FF1	2004-FF1	B-1	RMBS Subprime	32027NGE5	CCC (sf)	B (sf)	
First Franklin Mortgage Loan Trust 2004-FF10	2004-FF10	M-1	RMBS Subprime	32027NMJ7	B (sf)	B- (sf)	
First Franklin Mortgage Loan Trust 2004-FF2	2004-FF2	M-2	RMBS Subprime	32027NHJ3	BB (sf)	BB- (sf)	
First Franklin Mortgage Loan Trust 2004-FF2	2004-FF2	M-3	RMBS Subprime	32027NHK0	B (sf)	B- (sf)	

Table 1

Rating Actions (cont.)							
First Franklin Mortgage Loan Trust 2004-FF2	2004-FF2	M-4	RMBS Subprime	32027NHL8	B- (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FF4	2004-FF4	M-1	RMBS Subprime	32027NJL6	A- (sf)	AA (sf)	
First Franklin Mortgage Loan Trust 2004-FF4	2004-FF4	M-2	RMBS Subprime	32027NJM4	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FF4	2004-FF4	M-3	RMBS Subprime	32027NJN2	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FF4	2004-FF4	B-1	RMBS Subprime	32027NJP7	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FF8	2004-FF8	M-4	RMBS Subprime	32027NNT4	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FF8	2004-FF8	B-1	RMBS Subprime	32027NNU1	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FF8	2004-FF8	B-2	RMBS Subprime	32027NNV9	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FFH1	2004-FFH1	M-2	RMBS Subprime	32027NGR6	BB (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FFH1	2004-FFH1	M-3	RMBS Subprime	32027NGS4	B (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FFH3	2004-FFH3	M-3	RMBS Subprime	32027NLT6	CCC (sf)	B- (sf)	
First Franklin Mortgage Loan Trust 2004-FFH3	2004-FFH3	M-4	RMBS Subprime	32027NLU3	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2004-FFH4	2004-FFH4	M-7	RMBS Subprime	32027NPJ4	CCC (sf)	B (sf)	
First Franklin Mortgage Loan Trust 2004-FFH4	2004-FFH4	M-8	RMBS Subprime	32027NPK1	CC (sf)	CCC (sf)	
FNBA Mortgage Loan Trust 2004-AR1	2004-AR1	M-1	RMBS Alternative-A	30251YAD0	BB (sf)	CCC (sf)	
Fremont Home Loan Trust 2002-1	2002-1	M-1	RMBS Subprime	35729PAC4	B- (sf)	B+ (sf)	Watch Neg
Fremont Home Loan Trust 2002-2	2002-2	M-2A	RMBS Subprime	35729PAL4	NR	CCC (sf)	
Fremont Home Loan Trust 2002-2	2002-2	M-2B	RMBS Subprime	35729PAM2	NR	CCC (sf)	
Fremont Home Loan Trust 2003-1	2003-1	M-1	RMBS Subprime	35729PAS9	A- (sf)	A+ (sf)	
Fremont Home Loan Trust 2003-1	2003-1	M-5	RMBS Subprime	35729PAW0	CCC (sf)	CC (sf)	
Fremont Home Loan Trust 2003-A	2003-A	M-1	RMBS Subprime	35729PBL3	A+ (sf)	AA (sf)	
Fremont Home Loan Trust 2003-A	2003-A	M-2	RMBS Subprime	35729PBM1	B- (sf)	B+ (sf)	
Fremont Home Loan Trust 2003-A	2003-A	M-5	RMBS Subprime	35729PBQ2	NR	CC (sf)	
Fremont Home Loan Trust 2004-4	2004-4	M-5	RMBS Subprime	35729PGX2	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2004-B	2004-B	M-6	RMBS Subprime	35729PDV9	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2004-D	2004-D	M3	RMBS Subprime	35729PGE4	CCC (sf)	B- (sf)	
Fremont Home Loan Trust 2004-D	2004-D	M4	RMBS Subprime	35729PGF1	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2004-D	2004-D	M5	RMBS Subprime	35729PGG9	CC (sf)	CCC (sf)	
GSAMP Trust 2003-AHL	2003-AHL	M-2	RMBS Subprime	36228FXL5	B+ (sf)	BB (sf)	
GSAMP Trust 2003-NC1	2003-NC1	M-2	RMBS Subprime	36228FLY0	BB+ (sf)	A+ (sf)	
GSAMP Trust 2003-NC1	2003-NC1	M-3	RMBS Subprime	36228FMA1	BB (sf)	A- (sf)	
GSAMP Trust 2003-NC1	2003-NC1	B-1	RMBS Subprime	36228FMB9	CCC (sf)	B- (sf)	
Home Equity Asset Trust 2003-5	2003-5	M-2	RMBS Subprime	22541QNL2	B- (sf)	CCC (sf)	
Home Equity Asset Trust 2003-5	2003-5	M-3	RMBS Subprime	22541QNM0	CCC (sf)	CC (sf)	
Home Equity Asset Trust 2003-8	2003-8	M-2	RMBS Subprime	22541QY48	B (sf)	B- (sf)	
Home Equity Asset Trust 2003-8	2003-8	M-3	RMBS Subprime	22541QY55	B- (sf)	CCC (sf)	
Home Equity Asset Trust 2004-2	2004-2	M-2	RMBS Subprime	437084BM7	CCC (sf)	B (sf)	
Home Equity Asset Trust 2004-2	2004-2	M-3	RMBS Subprime	437084BN5	CC (sf)	B- (sf)	
Home Equity Asset Trust 2004-4	2004-4	M-4	RMBS Subprime	437084DC7	B (sf)	B- (sf)	
Home Equity Asset Trust 2004-5	2004-5	M-4	RMBS Subprime	437084DZ6	B (sf)	B- (sf)	
Home Equity Asset Trust 2004-7	2004-7	M-5	RMBS Subprime	437084FW1	B (sf)	B- (sf)	

Table 1

Rating Actions (cont.)							
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-3	RMBS Subprime	456606FC1	A (sf)	AA (sf)	
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-4	RMBS Subprime	456606FD9	BBB- (sf)	A- (sf)	
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-5	RMBS Subprime	456606FE7	B+ (sf)	BB (sf)	
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-8	RMBS Subprime	456606FH0	CC (sf)	CCC (sf)	
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-9	RMBS Subprime	456606FJ6	CC (sf)	CCC (sf)	
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-10	RMBS Subprime	456606FK3	CC (sf)	CCC (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2002-B	SPMD2002-B	M-1	RMBS Subprime	456606DK5	BB (sf)	B- (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2004-A	SPMD2004-A	M-3	RMBS Subprime	456606ES7	B (sf)	BB+ (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2004-A	SPMD2004-A	M-4	RMBS Subprime	456606ET5	CC (sf)	CCC (sf)	
Homestar Mortgage Acceptance Corp.	2004-1	M-5	RMBS Subprime	437690AF7	CC (sf)	CCC (sf)	
Homestar Mortgage Acceptance Corp.	2004-5	M-3	RMBS Subprime	437690CA6	BB (sf)	B- (sf)	
Homestar Mortgage Acceptance Corp.	2004-5	M-4	RMBS Subprime	437690CB4	B (sf)	B- (sf)	
Homestar Mortgage Acceptance Corp.	2004-5	M-5	RMBS Subprime	437690CC2	B- (sf)	CCC (sf)	
IMC Home Equity Loan Trust 1997-5	1997-5	M-1	RMBS Subprime	449670DGO	B+ (sf)	BB- (sf)	
IMC Home Equity Loan Trust 1997-5	1997-5	A-9	RMBS Subprime	449670DD7	AA (sf)	AAA (sf)	
IMC Home Equity Loan Trust 1998-1	1998-1	A-5	RMBS Subprime	449670EA2	AA+ (sf)	AAA (sf)	
IMC Home Equity Loan Trust 1998-1	1998-1	M-1	RMBS Subprime	449670ED6	B- (sf)	B (sf)	
Impac CMB Trust Series 2004-7	2004-7	M-3	RMBS Alternative-A	45254NKM8	B (sf)	CCC (sf)	
Impac CMB Trust Series 2004-7	2004-7	M-4	RMBS Alternative-A	45254NKN6	CCC (sf)	CC (sf)	
Impac Secured Assets Corp.	2004-4	M-4	RMBS Alternative-A	45254TOV9	B (sf)	B- (sf)	
Long Beach Mortgage Loan Trust 2001-1	2001-1	M-1	RMBS Subprime	542514AM6	CCC (sf)	B- (sf)	
Long Beach Mortgage Loan Trust 2003-2	2003-2	M-1	RMBS Subprime	542514DU5	B (sf)	B- (sf)	
Long Beach Mortgage Loan Trust 2004-6	2004-6	M-1	RMBS Subprime	542514JM7	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2003-NC1	2003-NC1	M-6	RMBS Subprime	57643LBT2	CC (sf)	B- (sf)	
MASTR Asset Backed Securities Trust 2003-OPT1	2003-OPT1	M-4	RMBS Subprime	57643LAN6	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2003-WMC1	2003-WMC1	M-4	RMBS Subprime	57643LAY2	NR	CCC (sf)	
MASTR Asset Backed Securities Trust 2003-WMC1	2003-WMC1	M-5	RMBS Subprime	57643LAZ9	B- (sf)	CC (sf)	
MASTR Asset Backed Securities Trust 2003-WMC1	2003-WMC1	MV-6	RMBS Subprime	57643LBA3	CCC (sf)	CC (sf)	
MASTR Asset Backed Securities Trust 2003-WMC1	2003-WMC1	MF-6	RMBS Subprime	57643LBB1	CCC (sf)	CC (sf)	
Meritage Mortgage Loan Trust 2003-1	2003-1	M-3	RMBS Subprime	59001FAE1	BB (sf)	B- (sf)	
Meritage Mortgage Loan Trust 2003-1	2003-1	M-4	RMBS Subprime	59001FAF8	CCC (sf)	CC (sf)	
Meritage Mortgage Loan Trust 2004-1	2004-1	M-1	RMBS Subprime	59001FAQ4	CCC (sf)	B (sf)	
Merrill Lynch Mortgage Investors Inc.	1999-H1	M-1	RMBS Subprime	589929TR9	AA- (sf)	AA+ (sf)	



Table 1

Rating Actions (cont.)							
Merrill Lynch Mortgage Investors Trust Series 2004-WMC4	2004-WMC4	M-3	RMBS Subprime	59020UDH5	A (sf)	A+ (sf)	
Merrill Lynch Mortgage Investors Trust Series 2004-WMC4	2004-WMC4	B-1	RMBS Subprime	59020UDJ1	CC (sf)	B- (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2002-HE1	2002-HE1	M-1	RMBS Subprime	589929A81	BBB (sf)	A- (sf)	
Mid-State Trust XI		M-2	RMBS Subprime	59549WAC7	BB (sf)	B (sf)	
Mid-State Trust XI		B	RMBS Subprime	59549WAD5	B- (sf)	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2003-NC6	2003-NC6	B-1	RMBS Subprime	61746RBP5	B (sf)	B- (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2004-HE4	2004-HE4	M-1	RMBS Subprime	61746RGK1	AA- (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2004-HE4	2004-HE4	M-2	RMBS Subprime	61746RGL9	CCC (sf)	B (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2004-HE4	2004-HE4	B-1	RMBS Subprime	61746RGN5	CC (sf)	CCC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-AM3	2002-AM3	M-2	RMBS Subprime	61746WWL0	B- (sf)	CCC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-AM3	2002-AM3	B-1	RMBS Subprime	61746WWM8	CCC (sf)	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-HE2	2002-HE2	M-1	RMBS Subprime	61746WRR3	B (sf)	B- (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-NC3	2002-NC3	M-1	RMBS Subprime	61746WSR2	B (sf)	CCC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-NC4	2002-NC4	M-1	RMBS Subprime	61746WVS6	B (sf)	B- (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-NC1	2003-NC1	M-1	RMBS Subprime	61746WYU8	B (sf)	B- (sf)	
MortgageIT Trust 2004-2	2004-2	M-1	RMBS Alternative-A	61913PAM4	BB (sf)	B (sf)	
MortgageIT Trust 2004-2	2004-2	M-2	RMBS Alternative-A	61913PAN2	B- (sf)	CCC (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	A-II-6	RMBS Subprime	64352VGT2	B (sf)	B (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	A-II-7	RMBS Subprime	64352VGU9	B (sf)	B (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	A-II-8	RMBS Subprime	64352VGV7	B (sf)	B (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	A-II-9	RMBS Subprime	64352VGW5	B (sf)	B (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	M-III	RMBS Subprime	64352VHC8	B- (sf)	BBB (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	M-3	RMBS Subprime	64352VEK3	BB+ (sf)	BBB (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	M-4	RMBS Subprime	64352VEL1	B- (sf)	B (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	M-1	RMBS Alternative-A	65535VGV4	B (sf)	CCC (sf)	
NovaStar Mortgage Funding Trust Series 2002-3	2002-3	M-2	RMBS Subprime	66987XBX2	D (sf)	CC (sf)	Watch Neg
NovaStar Mortgage Funding Trust Series 2004-1	2004-1	M-5	RMBS Subprime	66987XEE1	B (sf)	B- (sf)	Watch Neg

Table 1

Rating Actions (cont.)							
NovaStar Mortgage Funding Trust Series 2004-1	2004-1	M-6	RMBS Subprime	66987XEF8	B- (sf)	CCC (sf)	Watch Neg
Option One Mortgage Loan Trust 2002-4	2002-4	M-2	RMBS Subprime	68389FCP7	BB (sf)	BB- (sf)	Watch Neg
Option One Mortgage Loan Trust 2002-5	2002-5	M-1	RMBS Subprime	68389FCT9	BB- (sf)	BBB+ (sf)	Watch Neg
Option One Mortgage Loan Trust 2002-6	2002-6	M-1	RMBS Subprime	68400XAZ3	BBB- (sf)	AA (sf)	
Option One Mortgage Loan Trust 2002-6	2002-6	M-2	RMBS Subprime	68400XBA7	B (sf)	BB (sf)	
Option One Mortgage Loan Trust 2003-1	2003-1	M-2	RMBS Subprime	68389FDC5	B- (sf)	B (sf)	
Option One Mortgage Loan Trust 2003-2	2003-2	M-2	RMBS Subprime	68389FDK7	B- (sf)	B+ (sf)	
Option One Mortgage Loan Trust 2003-3	2003-3	M-2	RMBS Subprime	68400XBL3	A (sf)	AA- (sf)	
Option One Mortgage Loan Trust 2003-3	2003-3	M-3	RMBS Subprime	68400XBM1	BB+ (sf)	BBB (sf)	
Option One Mortgage Loan Trust 2003-5	2003-5	M-2	RMBS Subprime	68400XBV1	B- (sf)	BB (sf)	
Option One Mortgage Loan Trust 2003-5	2003-5	M-3	RMBS Subprime	68400XBW9	CCC (sf)	B- (sf)	
Option One Mortgage Loan Trust 2003-5	2003-5	M-4	RMBS Subprime	68400XBX7	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2004-WCW1	M-3	RMBS Subprime	70069FAE7	CCC (sf)	B- (sf)	
Park Place Securities, Inc.	2004-WCW1	M-4	RMBS Subprime	70069FAF4	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2004-WCW1	M-5	RMBS Subprime	70069FAG2	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2004-WHQ1	M-6	RMBS Subprime	70069FBW6	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2004-WCW2	M-4	RMBS Subprime	70069FBA4	CCC (sf)	B- (sf)	
Park Place Securities, Inc.	2004-WCW2	M-6	RMBS Subprime	70069FBC0	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	M-1	RMBS Subprime	73316PBA7	AA- (sf)	AA (sf)	
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	M-2	RMBS Subprime	73316PBB5	CCC (sf)	B- (sf)	
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	M-3	RMBS Subprime	73316PBC3	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	M-4	RMBS Subprime	73316PBD1	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	B-1	RMBS Subprime	73316PBE9	CC (sf)	CCC (sf)	
RAAC Series 2004-SP1 Trust	2004-SP1	M-1	RMBS Alternative-A	7609855X5	BB (sf)	B- (sf)	
RAAC Series 2004-SP1 Trust	2004-SP1	M-2	RMBS Alternative-A	7609855Z0	B (sf)	CCC (sf)	
RAAC Series 2004-SP1 Trust	2004-SP1	M-3	RMBS Alternative-A	7609855Y3	CCC (sf)	CC (sf)	
RASC Series 2001-KS2 Trust	2001-KS2	A-I-5	RMBS Subprime	76110WLL8	CCC (sf)	B- (sf)	
RASC Series 2001-KS2 Trust	2001-KS2	A-I-6	RMBS Subprime	76110WLM6	CCC (sf)	B- (sf)	
RASC Series 2001-KS3 Trust	2001-KS3	A-I-5	RMBS Subprime	76110WMB9	B (sf)	B- (sf)	
RASC Series 2001-KS3 Trust	2001-KS3	A-I-6	RMBS Subprime	76110WMC7	B (sf)	B- (sf)	
RASC Series 2001-KS3 Trust	2001-KS3	M-II-1	RMBS Subprime	76110WMJ2	CCC (sf)	CC (sf)	
RASC Series 2003-KS4 Trust	2003-KS4	M-I-1	RMBS Subprime	76110WRV0	BBB+ (sf)	AA (sf)	
RASC Series 2003-KS4 Trust	2003-KS4	M-I-2	RMBS Subprime	76110WRW8	CCC (sf)	B- (sf)	
RASC Series 2003-KS4 Trust	2003-KS4	A-II-A	RMBS Subprime	76110WRS7	B (sf)	CC (sf)	
RASC Series 2003-KS4 Trust	2003-KS4	A-II-B	RMBS Subprime	76110WRT5	B (sf)	CC (sf)	
RASC Series 2003-KS4 Trust	2003-KS4	A-III	RMBS Subprime	76110WRU2	B (sf)	CC (sf)	

Table 1

Rating Actions (cont.)							
RASC Series 2003-KS7 Trust	2003-KS7	M-I-1	RMBS Subprime	76110WTB2	BBB+ (sf)	A (sf)	
RASC Series 2003-KS7 Trust	2003-KS7	M-I-2	RMBS Subprime	76110WTC0	CC (sf)	CCC (sf)	
RASC Series 2004-KS1 Trust	2004-KS1	M-I-1	RMBS Subprime	74924PAG7	A- (sf)	AA (sf)	
RASC Series 2004-KS1 Trust	2004-KS1	M-I-2	RMBS Subprime	74924PAH5	CCC (sf)	B- (sf)	
Renaissance Home Equity Loan Trust 2002-2	2002-2	M-1	RMBS Subprime	759950AH1	B- (sf)	B- (sf)	
Renaissance Home Equity Loan Trust 2002-3	2002-3	M-1	RMBS Subprime	75970NAB3	BB (sf)	BB (sf)	
Renaissance Home Equity Loan Trust 2002-4	2002-4	M-2	RMBS Subprime	759950AN8	B (sf)	B- (sf)	
Renaissance Home Equity Loan Trust 2003-1	2003-1	M-2	RMBS Subprime	759950AT5	B+ (sf)	BB+ (sf)	
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-2	RMBS Subprime	759950CY2	BBB- (sf)	BBB+ (sf)	
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-3	RMBS Subprime	759950CZ9	B+ (sf)	BB (sf)	
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-4	RMBS Subprime	759950DA3	CCC (sf)	B- (sf)	
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-6	RMBS Subprime	759950DC9	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-1	RMBS Subprime	759950EP9	AA- (sf)	AA+ (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-2	RMBS Subprime	759950EQ7	B+ (sf)	BB+ (sf)	Watch Neg
Salomon Brothers Mortgage Securities VII Inc.	1998-AQ1	B-1	RMBS Subprime	79548KZL5	A+ (sf)	AA (sf)	
Salomon Home Equity Loan Trust, Series 2001-1	2001-1	MF-1	RMBS Subprime	79550DAD1	B- (sf)	CCC (sf)	
Saxon Asset Securities Trust 2002-1	2002-1	M-1	RMBS Subprime	805564KW0	BBB- (sf)	BBB (sf)	
Saxon Asset Securities Trust 2003-3	2003-3	M-2	RMBS Subprime	805564PF2	BB (sf)	A- (sf)	
Saxon Asset Securities Trust 2003-3	2003-3	M-3	RMBS Subprime	805564PG0	CCC (sf)	B (sf)	
Saxon Asset Securities Trust 2003-3	2003-3	M-5	RMBS Subprime	805564PJ4	CC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2004-3	2004-3	M-5	RMBS Subprime	805564QZ7	B (sf)	B- (sf)	
Saxon Asset Securities Trust 2004-3	2004-3	M-6	RMBS Subprime	805564RA1	B- (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2004-DO1	2004-DO1	M-2	RMBS Subprime	81375WUAU0	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2004-WMC1	2004-WMC1	M-6	RMBS Subprime	83611MCA4	CC (sf)	CCC (sf)	
Southern Pacific Secured Assets Corp.	1997-2	M-1F	RMBS Subprime	843590BQ2	B (sf)	BBB (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2003-BC2	2003-BC2	M-2	RMBS Subprime	84751PAP4	B- (sf)	B (sf)	
Structured Asset Investment Loan Trust 2003-BC3	2003-BC3	M1	RMBS Subprime	86358EAZ9	BB (sf)	B (sf)	
Structured Asset Investment Loan Trust 2003-BC3	2003-BC3	M2	RMBS Subprime	86358EBA3	BB (sf)	B- (sf)	
Structured Asset Investment Loan Trust 2003-BC3	2003-BC3	M3	RMBS Subprime	86358EBB1	BB (sf)	B- (sf)	
Structured Asset Investment Loan Trust 2003-BC3	2003-BC3	M5	RMBS Subprime	86358EBD7	BB (sf)	B- (sf)	
Structured Asset Investment Loan Trust 2003-BC3	2003-BC3	B	RMBS Subprime	86358EBE5	BB (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M2-A	RMBS Subprime	86358EBX3	BB (sf)	B- (sf)	
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M2-B	RMBS Subprime	86358ECC8	BB (sf)	B- (sf)	
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M4	RMBS Subprime	86358EBZ8	B- (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	B	RMBS Subprime	86358ECB0	B- (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M3	RMBS Subprime	86358EBY1	B (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2004-11	2004-11	M1	RMBS Subprime	86358EPQ3	A+ (sf)	AA+ (sf)	
Structured Asset Investment Loan Trust 2004-11	2004-11	M2	RMBS Subprime	86358EPR1	CCC (sf)	B- (sf)	

**Table 1**

Rating Actions (cont.)						
Structured Asset Investment Loan Trust 2004-11	2004-11	M4	RMBS Subprime	86358EPT7	CC (sf)	CCC (sf)
Structured Asset Investment Loan Trust 2004-11	2004-11	M5	RMBS Subprime	86358EPU4	CC (sf)	CCC (sf)
Structured Asset Securities Corp.	2002-HF1	M2	RMBS Subprime	86358RL54	B (sf)	B- (sf)
Structured Asset Securities Corp.	2002-HF1	M3	RMBS Subprime	86358RL62	CCC (sf)	CC (sf)
Structured Asset Securities Corp.	2002-25A	1-A1	RMBS Prime Jumbo	86359ADT7	BB (sf)	CCC (sf)
Structured Asset Securities Corp.	2002-25A	B1-II	RMBS Prime Jumbo	86359AEF6	B (sf)	CC (sf)
Structured Asset Securities Corp.	2002-25A	B2-II	RMBS Prime Jumbo	86359AEG4	B- (sf)	CC (sf)
Structured Asset Securities Corp.	2003-BC2	M1	RMBS Subprime	86359APY3	AA- (sf)	AA (sf)
Structured Asset Securities Corp.	2003-BC2	M2	RMBS Subprime	86359APZ0	B (sf)	B+ (sf)
UCFC Acceptance Corp.	1998-D	BF-1	RMBS Subprime	90263BHF8	CCC (sf)	B- (sf)
Wells Fargo Mortgage Backed Securities 2004-L Trust	2004-L	B-3	RMBS Prime Jumbo	94980PAN1	B- (sf)	CCC (sf)
Wells Fargo Mortgage Backed Securities 2004-U Trust	2004-U	B-1	RMBS Prime Jumbo	949803AC4	B- (sf)	CCC (sf)
WMC Mortgage Loan Trust 1998-1	1998-1	B	RMBS Subprime	92928XAD5	BB (sf)	B (sf)
WMC Mortgage Loan Trust 1998-B	1998-B	B	RMBS Subprime	92928SAK0	BB (sf)	BB- (sf)

## Rating Affirmations

**Table 2**

Rating Affirmations					
Transaction	Series	Class	Collateral	CUSIP	Rating
Aames Mortgage Investment Trust 2004-1	2004-1	M4	RMBS Subprime	00252FAH4	AA (sf)
Aames Mortgage Investment Trust 2004-1	2004-1	M5	RMBS Subprime	00252FAJ0	AA- (sf)
Aames Mortgage Investment Trust 2004-1	2004-1	M6	RMBS Subprime	00252FAK7	A (sf)
Aames Mortgage Investment Trust 2004-1	2004-1	M8	RMBS Subprime	00252FAM3	CC (sf)
Aames Mortgage Investment Trust 2004-1	2004-1	M9	RMBS Subprime	00252FAN1	CC (sf)
Aames Mortgage Investment Trust 2004-1	2004-1	B1A	RMBS Subprime	00252FAP6	CC (sf)
Aames Mortgage Investment Trust 2004-1	2004-1	B1F	RMBS Subprime	00252FAQ4	CC (sf)
Aames Mortgage Investment Trust 2004-1	2004-1	B2	RMBS Subprime	00252FAR2	CC (sf)
Aames Mortgage Investment Trust 2004-1	2004-1	B3	RMBS Subprime	00252FAS0	CC (sf)
Aames Mortgage Trust 2001-3	2001-3	A-1	RMBS Subprime	00253CGY7	AA (sf)
Aames Mortgage Trust 2001-4	2001-4	A-4	RMBS Subprime	00253CHH3	AAA (sf)
Aames Mortgage Trust 2001-4	2001-4	M-2	RMBS Subprime	00253CHL4	CC (sf)
Aames Mortgage Trust 2003-1	2003-1	M1	RMBS Subprime	86359A6M0	AA (sf)
Aames Mortgage Trust 2003-1	2003-1	M3	RMBS Subprime	86359A6P3	B- (sf)
Aames Mortgage Trust 2003-1	2003-1	M4	RMBS Subprime	86359A6Q1	CCC (sf)
Aames Mortgage Trust 2003-1	2003-1	M5	RMBS Subprime	86359A6R9	CC (sf)
ABFC 2002-NC1 Trust	2002-NC1	M-1	RMBS Subprime	04542BAZ5	AA+ (sf)
ABFC 2002-NC1 Trust	2002-NC1	M-2	RMBS Subprime	04542BBA9	CC (sf)
ABFC 2003-WF1 Trust	2003-WF1	A-2	RMBS Subprime	04542BCD2	AAA (sf)

Table 2

Rating Affirmations (cont.)					
ABFC 2003-WF1 Trust	2003-WF1	M-1	RMBS Subprime	04542BCE0	AA+ (sf)
ABFC 2003-WF1 Trust	2003-WF1	M-2	RMBS Subprime	04542BCF7	A- (sf)
Accredited Mortgage Loan Trust 2002-1	2002-1	A-1	RMBS Subprime	004375AE1	BBB (sf)
Accredited Mortgage Loan Trust 2002-1	2002-1	A-2	RMBS Subprime	004375AF8	A (sf)
Accredited Mortgage Loan Trust 2002-2	2002-2	A-1	RMBS Subprime	004375AG6	AA- (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	1A4	RMBS Subprime	004375BB6	AAA (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	1A5	RMBS Subprime	004375BC4	AAA (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	1A6	RMBS Subprime	004375BD2	AAA (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	1M1	RMBS Subprime	004375BE0	AA+ (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	1M3	RMBS Subprime	004375BG5	CCC (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	1M4	RMBS Subprime	004375BH3	CCC (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	1B	RMBS Subprime	004375BJ9	CC (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2A2	RMBS Subprime	004375BL4	AAA (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2A5	RMBS Subprime	004375BP5	AAA (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2A6	RMBS Subprime	004375BQ3	AAA (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2M1	RMBS Subprime	004375BR1	AA+ (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2M2	RMBS Subprime	004375BS9	AA (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2M3	RMBS Subprime	004375BT7	A+ (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2M4	RMBS Subprime	004375BU4	A (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2M5	RMBS Subprime	004375BV2	BBB- (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2M6	RMBS Subprime	004375BW0	B+ (sf)
Accredited Mortgage Loan Trust 2004-3	2004-3	2B	RMBS Subprime	004375BY6	CCC (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	A-1A	RMBS Subprime	004375CA7	AAA (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	A-1B	RMBS Subprime	004375CB5	AAA (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	A-2C	RMBS Subprime	004375CE9	AAA (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	A-2D	RMBS Subprime	004375CF6	AAA (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	M-1	RMBS Subprime	004375CG4	AA (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	M-2	RMBS Subprime	004375CH2	BBB (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	M-3	RMBS Subprime	004375CJ8	BB- (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	M-4	RMBS Subprime	004375CK5	B- (sf)
Accredited Mortgage Loan Trust 2004-4	2004-4	M-5	RMBS Subprime	004375CL3	CCC (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2002-HE2	2002-HE2	M-1	RMBS Subprime	004421AX1	BB (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2002-HE3	2002-HE3	A-1	RMBS Subprime	004421BE2	AAA (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2002-HE3	2002-HE3	M-1	RMBS Subprime	004421BH5	AA (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2004-HE3	2004-HE3	M-1	RMBS Subprime	004421HQ9	AAA (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2004-HE3	2004-HE3	M-2	RMBS Subprime	004421HR7	AA+ (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2004-HE3	2004-HE3	M-3	RMBS Subprime	004421HS5	BBB+ (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2004-HE3	2004-HE3	M-4	RMBS Subprime	004421HT3	B (sf)

Table 2

Rating Affirmations (cont.)					
Ace Securities Corp. Home Equity Loan Trust, Series 2004-HE3	2004-HE3	M-5	RMBS Subprime	004421HU0	CCC (sf)
Aegis Asset Backed Securities Trust 2004-6	2004-6	M1	RMBS Subprime	00764MDX2	AA (sf)
Aegis Asset Backed Securities Trust 2004-6	2004-6	M2	RMBS Subprime	00764MDY0	A- (sf)
Aegis Asset Backed Securities Trust 2004-6	2004-6	B1	RMBS Subprime	00764MEA1	CC (sf)
Aegis Asset Backed Securities Trust 2004-6	2004-6	B2	RMBS Subprime	00764MEB9	CC (sf)
Aegis Asset Backed Securities Trust 2004-6	2004-6	B3	RMBS Subprime	00764MEC7	CC (sf)
Aegis Asset Backed Securities Trust 2004-6	2004-6	N	RMBS Subprime	00764MED5	CC (sf)
AFC Mortgage Loan Asset-Backed Certificates Series 1998-4	1998-4	2A-1	RMBS Subprime	00105HDV5	BBB (sf)
AFC Mortgage Loan Asset-Backed Certificates Series 1998-4	1998-4	2A-2	RMBS Subprime	00105HDW3	BBB (sf)
AFC Mortgage Loan Asset-Backed Certs 1998-1	1998-1	1A-1	RMBS Subprime	00105HDH6	CCC (sf)
AFC Mortgage Loan Asset-Backed Certs 1998-1	1998-1	1A-2	RMBS Subprime	00105HDJ2	CCC (sf)
AFC Mortgage Loan Asset-Backed Certs 1998-1	1998-1	2A-2	RMBS Subprime	00105HDL7	BB (sf)
Ameriquest Mortgage Securities Inc.	2002-D	M-1	RMBS Subprime	03072SEB7	BBB (sf)
Ameriquest Mortgage Securities Inc.	2002-D	M-2	RMBS Subprime	03072SEC5	CC (sf)
Ameriquest Mortgage Securities Inc.	2003-7	A	RMBS Subprime	03072SHQ1	AAA (sf)
Ameriquest Mortgage Securities Inc.	2003-7	M-1	RMBS Subprime	03072SHR9	AAA (sf)
Ameriquest Mortgage Securities Inc.	2003-7	M-2	RMBS Subprime	03072SHS7	BB (sf)
Ameriquest Mortgage Securities Inc.	2003-7	M-4	RMBS Subprime	03072SHU2	CC (sf)
Ameriquest Mortgage Securities Inc.	2003-7	M-5	RMBS Subprime	03072SHV0	CC (sf)
Ameriquest Mortgage Securities Inc.	2003-9	AV-1	RMBS Subprime	03072SJQ9	AAA (sf)
Ameriquest Mortgage Securities Inc.	2003-9	AV-2	RMBS Subprime	03072SJR7	AAA (sf)
Ameriquest Mortgage Securities Inc.	2003-9	AF-3	RMBS Subprime	03072SJU0	AAA (sf)
Ameriquest Mortgage Securities Inc.	2003-9	M-1	RMBS Subprime	03072SJW6	AA (sf)
Ameriquest Mortgage Securities Inc.	2003-9	M-4	RMBS Subprime	03072SJZ9	B- (sf)
Ameriquest Mortgage Securities Inc.	2003-9	M-5	RMBS Subprime	03072SKA2	CC (sf)
Ameriquest Mortgage Securities Inc.	2003-9	M-6	RMBS Subprime	03072SKB0	CC (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	A-1A	RMBS Subprime	03072SRA5	AAA (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	A-1B	RMBS Subprime	03072SPY5	AAA (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	A-4	RMBS Subprime	03072SQB4	AAA (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	M-1	RMBS Subprime	03072SQC2	AA- (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	M-2	RMBS Subprime	03072SQD0	B- (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	M-3	RMBS Subprime	03072SQE8	CCC (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	M-5	RMBS Subprime	03072SQG3	CC (sf)
Ameriquest Mortgage Securities Inc.	2004-R3	M-6	RMBS Subprime	03072SQH1	CC (sf)
Ameriquest Mortgage Securities Inc.	2004-R4	M-1	RMBS Subprime	03072SRF4	AA (sf)
Ameriquest Mortgage Securities Inc.	2004-R4	M-3	RMBS Subprime	03072SRH0	CC (sf)
Ameriquest Mortgage Securities Inc.	2004-R4	M-4	RMBS Subprime	03072SRQ0	CC (sf)
Ameriquest Mortgage Securities Inc.	2004-R11	A-1	RMBS Subprime	03072SWN1	AAA (sf)
Ameriquest Mortgage Securities Inc.	2004-R11	A-2	RMBS Subprime	03072SWP6	AAA (sf)
Ameriquest Mortgage Securities Inc.	2004-R11	M-1	RMBS Subprime	03072SWQ4	BBB+ (sf)
Ameriquest Mortgage Securities Inc.	2004-R11	M-2	RMBS Subprime	03072SWR2	B+ (sf)

Table 2

Rating Affirmations (cont.)					
Amerquest Mortgage Securities Inc.	2004-R11	M-3	RMBS Subprime	03072SWS0	B- (sf)
Amerquest Mortgage Securities Inc.	2004-R11	M-4	RMBS Subprime	03072SWT8	CCC (sf)
Amerquest Mortgage Securities Inc.	2004-R11	M-5	RMBS Subprime	03072SWU5	CCC (sf)
Amerquest Mortgage Securities Inc.	2004-R11	M-6	RMBS Subprime	03072SWV3	CC (sf)
Amerquest Mortgage Securities Inc.	2004-R11	M-7	RMBS Subprime	03072SWW1	CC (sf)
Amerquest Mortgage Securities Inc.	2004-R11	M-8	RMBS Subprime	03072SWX9	CC (sf)
Amerquest Mortgage Securities Inc.	2004-R11	M-9	RMBS Subprime	03072SWY7	CC (sf)
Amortizing Residential Collateral Trust	2002-BC2	A	RMBS Subprime	86358RC39	AAA (sf)
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	A	RMBS Subprime	86358RW45	AAA (sf)
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	M1	RMBS Subprime	86358RW60	A+ (sf)
Argent Securities Inc.	2003-W4	M-1	RMBS Subprime	040104CK5	AAA (sf)
Argent Securities Inc.	2003-W4	M-2	RMBS Subprime	040104CL3	BB (sf)
Argent Securities Inc.	2003-W4	M-4	RMBS Subprime	040104CG4	CC (sf)
Argent Securities Inc.	2003-W4	M-5	RMBS Subprime	040104CH2	CC (sf)
Argent Securities Inc.	2004-PW1	M-2	RMBS Subprime	040104KL4	AA (sf)
Argent Securities Inc.	2004-PW1	M-3	RMBS Subprime	040104KM2	A- (sf)
Argent Securities Inc.	2004-W10	A-1	RMBS Subprime	040104LL3	AAA (sf)
Argent Securities Inc.	2004-W10	A-2	RMBS Subprime	040104LM1	AAA (sf)
Argent Securities Inc.	2004-W10	M-1	RMBS Subprime	040104LN9	AAA (sf)
Argent Securities Inc.	2004-W10	M-4	RMBS Subprime	040104LR0	CCC (sf)
Argent Securities Inc.	2004-W10	M-6	RMBS Subprime	040104LT6	CC (sf)
Argent Securities Inc.	2004-W10	M-7	RMBS Subprime	040104LU3	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series 2003-HE3	2003-HE3	M1	RMBS Subprime	04541GEL2	A (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series 2003-HE3	2003-HE3	M4	RMBS Subprime	04541GEP3	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2002-HE1	2002-HE1	M1	RMBS Subprime	04541GCG5	BBB (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE2	2003-HE2	M1	RMBS Subprime	04541GDS8	AA (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE2	2003-HE2	M2	RMBS Subprime	04541GDT6	A (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE2	2003-HE2	M3	RMBS Subprime	04541GDU3	A- (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE10	2004-HE10	M1	RMBS Subprime	04541GNN8	AA+ (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE10	2004-HE10	M2	RMBS Subprime	04541GNP3	AA (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE10	2004-HE10	M4	RMBS Subprime	04541GNR9	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE10	2004-HE10	M7	RMBS Subprime	04541GNU2	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	A1	RMBS Subprime	04541GKR2	AAA (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	A1A	RMBS Subprime	04541GKS0	AAA (sf)

Table 2

Rating Affirmations (cont.)					
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M1	RMBS Subprime	04541GKW1	AA (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M2	RMBS Subprime	04541GKX9	A (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M3	RMBS Subprime	04541GKY7	BBB- (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M7	RMBS Subprime	04541GLC4	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE9	2004-HE9	M2	RMBS Subprime	04541GNB4	CC (sf)
BankBoston Home Equity Loan Trust 1998-1	1998-1	A-5	RMBS Subprime	06606WAE4	B (sf)
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	I-A-3	RMBS Subprime	073879JH2	AAA (sf)
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	II-A-1	RMBS Subprime	073879JJ8	AAA (sf)
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	II-A-2	RMBS Subprime	073879JK5	AAA (sf)
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-1	RMBS Subprime	073879JL3	AA- (sf)
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-2	RMBS Subprime	073879JM1	BBB+ (sf)
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-6	RMBS Subprime	073879JR0	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-7	RMBS Subprime	073879JS8	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-8	RMBS Subprime	073879JT6	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE10	2004-HE10	M-1	RMBS Subprime	073879MR6	AA (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE10	2004-HE10	M-4	RMBS Subprime	073879MU9	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE10	2004-HE10	M-7	RMBS Subprime	073879MX3	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE11	2004-HE11	M-1	RMBS Subprime	073879NY0	AA (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE11	2004-HE11	M-2	RMBS Subprime	073879NZ7	BBB (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE11	2004-HE11	M-3	RMBS Subprime	073879PA0	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE11	2004-HE11	M-7	RMBS Subprime	073879PE2	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-1	RMBS Subprime	073879KC1	AA+ (sf)
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-6	RMBS Subprime	073879KH0	CC (sf)
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-1	RMBS Subprime	07384YPB6	AA (sf)
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-2	RMBS Subprime	07384YPC4	B- (sf)
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-3	RMBS Subprime	07384YPD2	CCC (sf)
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-5	RMBS Subprime	07384YPF7	CC (sf)
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-6	RMBS Subprime	07384YPG5	CC (sf)
Bear Stearns Asset Backed Securities, Inc.	2000-2	M-2	RMBS Subprime	07383GBN5	A+ (sf)
CDC Mortgage Capital Trust 2004-HE1	2004-HE1	M-1	RMBS Subprime	12506YCL1	A+ (sf)
CDC Mortgage Capital Trust 2004-HE1	2004-HE1	M-2	RMBS Subprime	12506YCM9	B- (sf)
CDC Mortgage Capital Trust 2004-HE1	2004-HE1	M-3	RMBS Subprime	12506YCN7	CC (sf)
CDC Mortgage Capital Trust 2004-HE1	2004-HE1	B-1	RMBS Subprime	12506YCP2	CC (sf)
CDC Mortgage Capital Trust 2004-HE2	2004-HE2	M-1	RMBS Subprime	12506YCW7	B+ (sf)
CDC Mortgage Capital Trust 2004-HE2	2004-HE2	M-2	RMBS Subprime	12506YCX5	CC (sf)
CDC Mortgage Capital Trust 2004-HE2	2004-HE2	M-3	RMBS Subprime	12506YCY3	CC (sf)
Centex Home Equity Loan Trust 2002-D	2002-D	AF-4	RMBS Subprime	152314FZ8	AAA (sf)
Centex Home Equity Loan Trust 2002-D	2002-D	AF-5	RMBS Subprime	152314GA2	AAA (sf)
Centex Home Equity Loan Trust 2002-D	2002-D	AF-6	RMBS Subprime	152314GB0	AAA (sf)



Table 2

Rating Affirmations (cont.)					
Centex Home Equity Loan Trust 2002-D	2002-D	M-2	RMBS Subprime	152314GE4	CC (sf)
Centex Home Equity Loan Trust 2003-A	2003-A	AF-4	RMBS Subprime	152314GL8	AAA (sf)
Centex Home Equity Loan Trust 2003-A	2003-A	AF-5	RMBS Subprime	152314GM6	AAA (sf)
Centex Home Equity Loan Trust 2003-A	2003-A	AF-6	RMBS Subprime	152314GN4	AAA (sf)
Centex Home Equity Loan Trust 2003-A	2003-A	M-1	RMBS Subprime	152314GR5	AA+ (sf)
Centex Home Equity Loan Trust 2003-A	2003-A	B	RMBS Subprime	152314GU8	CC (sf)
Centex Home Equity Loan Trust 2004-A	2004-A	AF-4	RMBS Subprime	152314HY9	AAA (sf)
Centex Home Equity Loan Trust 2004-A	2004-A	AF-5	RMBS Subprime	152314HZ6	AAA (sf)
Centex Home Equity Loan Trust 2004-A	2004-A	AF-6	RMBS Subprime	152314JA9	AAA (sf)
Centex Home Equity Loan Trust 2004-A	2004-A	M-1	RMBS Subprime	152314JD3	AA (sf)
Centex Home Equity Loan Trust 2004-A	2004-A	M-2	RMBS Subprime	152314JE1	A+ (sf)
Centex Home Equity Loan Trust 2004-A	2004-A	M-3	RMBS Subprime	152314JF8	A (sf)
Centex Home Equity Loan Trust 2004-A	2004-A	B	RMBS Subprime	152314JJ0	CC (sf)
Centex Home Equity Loan Trust 2004-C	2004-C	AF-4	RMBS Subprime	152314KH2	AAA (sf)
Centex Home Equity Loan Trust 2004-C	2004-C	AF-6	RMBS Subprime	152314KK5	AAA (sf)
Centex Home Equity Loan Trust 2004-C	2004-C	M-1	RMBS Subprime	152314KR0	AA+ (sf)
Centex Home Equity Loan Trust 2004-C	2004-C	M-2	RMBS Subprime	152314KS8	AA (sf)
Centex Home Equity Loan Trust 2004-C	2004-C	B	RMBS Subprime	152314KY5	CC (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	AF-4	RMBS Subprime	152314LD0	AAA (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	AF-5	RMBS Subprime	152314LE8	AAA (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	MF-1	RMBS Subprime	152314LM0	AA (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	MV-2	RMBS Subprime	152314LR9	BB+ (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	MV-4	RMBS Subprime	152314LT5	CCC (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	MF-3	RMBS Subprime	152314LP3	B (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	MV-6	RMBS Subprime	152314LV0	CC (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	BF	RMBS Subprime	152314LW8	CCC (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	AF-6	RMBS Subprime	152314LF5	AAA (sf)
Centex Home Equity Loan Trust 2004-D	2004-D	MF-2	RMBS Subprime	152314LN8	A (sf)
Chase Funding Trust, Series 2002-3	2002-3	IA-5	RMBS Subprime	161546CW4	AAA (sf)
Chase Funding Trust, Series 2002-3	2002-3	IA-6	RMBS Subprime	161546CX2	AAA (sf)
Chase Funding Trust, Series 2002-3	2002-3	IM-1	RMBS Subprime	161546CY0	BB+ (sf)
Chase Funding Trust, Series 2002-3	2002-3	IM-2	RMBS Subprime	161546CZ7	CC (sf)
Chase Funding Trust, Series 2002-3	2002-3	IB	RMBS Subprime	161546DA1	CC (sf)
Chase Funding Trust, Series 2002-3	2002-3	IIA-1	RMBS Subprime	161546DB9	AAA (sf)
Chase Funding Trust, Series 2003-1	2003-1	IA-5	RMBS Subprime	161546DZ6	AAA (sf)
Chase Funding Trust, Series 2003-1	2003-1	IA-6	RMBS Subprime	161546EA0	AAA (sf)
Chase Funding Trust, Series 2003-1	2003-1	IM-1	RMBS Subprime	161546EB8	BBB (sf)
Chase Funding Trust, Series 2003-1	2003-1	IM-2	RMBS Subprime	161546EC6	CC (sf)
Chase Funding Trust, Series 2003-1	2003-1	IB	RMBS Subprime	161546ED4	CC (sf)
Chase Funding Trust, Series 2003-1	2003-1	IIA-2	RMBS Subprime	161546EF9	AAA (sf)
Chase Funding Trust, Series 2003-2	2003-2	IA-5	RMBS Subprime	161546EQ5	AAA (sf)
Chase Funding Trust, Series 2003-2	2003-2	IA-6	RMBS Subprime	161546ER3	AAA (sf)

Table 2

Rating Affirmations (cont.)					
Chase Funding Trust, Series 2003-2	2003-2	IM-2	RMBS Subprime	161546ET9	CCC (sf)
Chase Funding Trust, Series 2003-2	2003-2	IB	RMBS Subprime	161546EU6	CC (sf)
Chase Funding Trust, Series 2003-2	2003-2	IIA-2	RMBS Subprime	161546EW2	AAA (sf)
CitiFinancial Mortgage Securities Inc.	2003-1	AF-4	RMBS Subprime	17306UAP3	AAA (sf)
CitiFinancial Mortgage Securities Inc.	2003-1	AF-5	RMBS Subprime	17306UAQ1	AAA (sf)
CitiFinancial Mortgage Securities Inc.	2003-1	AF-PT	RMBS Subprime	17306UAR9	AAA (sf)
CitiFinancial Mortgage Securities Inc.	2003-1	MF-1	RMBS Subprime	17306UAT5	AA (sf)
CitiFinancial Mortgage Securities Inc.	2003-1	MF-2	RMBS Subprime	17306UAU2	A (sf)
CitiFinancial Mortgage Securities Inc.	2003-1	MF-3	RMBS Subprime	17306UAV0	CC (sf)
CitiFinancial Mortgage Securities Inc.	2003-1	MV-3	RMBS Subprime	17306U9J2	CCC (sf)
CitiFinancial Mortgage Securities Inc.	2003-1	MF-4	RMBS Subprime	17306UAW8	CC (sf)
Citigroup Home Equity Loan Trust Series 2003-HE1	2003-HE1	A	RMBS Subprime	79549AXH7	AAA (sf)
Citigroup Home Equity Loan Trust Series 2003-HE1	2003-HE1	M-1	RMBS Subprime	79549AXJ3	AAA (sf)
Citigroup Mortgage Loan Trust 2003-HYB1	2003-HYB1	A	RMBS Alternative-A	79549AYG8	AAA (sf)
Citigroup Mortgage Loan Trust 2003-HYB1	2003-HYB1	B-1	RMBS Alternative-A	79549AYH6	A- (sf)
Citigroup Mortgage Loan Trust 2003-HYB1	2003-HYB1	B-2	RMBS Alternative-A	79549AYJ2	CCC (sf)
Citigroup Mortgage Loan Trust Inc.	2003-HE3	A	RMBS Subprime	17307GCU0	AAA (sf)
Citigroup Mortgage Loan Trust Inc.	2003-HE3	M-1	RMBS Subprime	17307GCV8	BBB (sf)
Citigroup Mortgage Loan Trust Inc.	2003-HE3	M-3	RMBS Subprime	17307GCX4	CC (sf)
Citigroup Mortgage Loan Trust Inc.	2003-HE3	M-4	RMBS Subprime	17307GCV2	CC (sf)
Citigroup Mortgage Loan Trust Inc.	2003-HE4	A	RMBS Subprime	17307GCZ9	AAA (sf)
Citigroup Mortgage Loan Trust Inc.	2003-HE4	M-1	RMBS Subprime	17307GDA3	BB (sf)
Citigroup Mortgage Loan Trust Inc.	2003-HE4	M-5	RMBS Subprime	17307GDE5	CC (sf)
Citigroup Mortgage Loan Trust Inc.	2003-HE4	M-6	RMBS Subprime	17307GDF2	CC (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	A-1	RMBS Prime Jumbo	17307GKY3	AAA (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	A-2	RMBS Prime Jumbo	17307GKZ0	AAA (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	A-3	RMBS Prime Jumbo	17307GLA4	AAA (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	A-4	RMBS Prime Jumbo	17307GLB2	AAA (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	A-5	RMBS Prime Jumbo	17307GLC0	AAA (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	A-6	RMBS Prime Jumbo	17307GLD8	AAA (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	B-1	RMBS Prime Jumbo	17307GCI7	AA (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	B-2	RMBS Prime Jumbo	17307GCO4	A (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	B-3	RMBS Prime Jumbo	17307GDI6	BBB (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	B-4	RMBS Prime Jumbo	17307GDO3	BB (sf)
Citigroup Mortgage Loan Trust, Series 2004-UST1	2004-UST1	B-5	RMBS Prime Jumbo	17307GEI5	CCC (sf)
Conseco Finance Home Equity Loan Trust 2002-C	2002-C	BF-1	RMBS Subprime	20846QKJ6	BBB+ (sf)
Conseco Finance Home Equity Loan Trust 2002-C	2002-C	AV-1	RMBS Subprime	20846QKK3	AAA (sf)
Conseco Finance Home Equity Loan Trust 2002-C	2002-C	MV-1	RMBS Subprime	20846QKM9	AAA (sf)
Conseco Finance Home Equity Loan Trust 2002-C	2002-C	MV-2	RMBS Subprime	20846QKN7	AA (sf)
Conseco Finance Home Equity Loan Trust 2002-C	2002-C	BV-1	RMBS Subprime	20846QKP2	BBB (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-5	IV-A-1	RMBS Alternative-A	22540VZT2	AAA (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-5	P-P	RMBS Alternative-A	22540VZX3	AAA (sf)

Table 2

Rating Affirmations (cont.)					
Credit Suisse First Boston Mortgage Securities Corp.	2002-5	IV-P	RMBS Alternative-A	22540VZY1	AAA (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-5	IV-B-2	RMBS Alternative-A	22540VA28	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	I-A-1	RMBS Alternative-A	22541NXT1	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	II-A-1	RMBS Alternative-A	22541NXU8	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	III-A-1	RMBS Alternative-A	22541NXV6	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	III-A-2	RMBS Alternative-A	22541NXW4	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	III-A-3	RMBS Alternative-A	22541NXX2	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	III-A-4	RMBS Alternative-A	22541NXY0	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	IV-A-1	RMBS Alternative-A	22541NXZ7	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	C-B-1	RMBS Alternative-A	22541NYF0	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	C-B-2	RMBS Alternative-A	22541NYG8	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	C-B-3	RMBS Alternative-A	22541NYH6	CC (sf)
CSFB ABS Trust Series 2001-HE16	2001-HE16	A	RMBS Subprime	22540A3L0	AAA (sf)
CSFB ABS Trust Series 2001-HE25	2001-HE25	A-1	RMBS Subprime	22540VHA3	AAA (sf)
CSFB ABS Trust Series 2001-HE25	2001-HE25	A-IO	RMBS Subprime	22540VHC9	AAA (sf)
CSFB ABS Trust Series 2001-HE30	2001-HE30	A-2	RMBS Subprime	22540VMB5	AAA (sf)
CSFB ABS Trust Series 2001-HE30	2001-HE30	A-3	RMBS Subprime	22540VMC3	AAA (sf)
CSFB ABS Trust Series 2001-HE30	2001-HE30	A-F	RMBS Subprime	22540VME9	AAA (sf)
CSFB ABS Trust Series 2001-HE30	2001-HE30	M-F-2	RMBS Subprime	22540VML3	CC (sf)
CSFB ABS Trust Series 2002-HE4	2002-HE4	A-F	RMBS Subprime	22540VWZ1	AAA (sf)
CSFB ABS Trust Series 2002-HE4	2002-HE4	M-1	RMBS Subprime	22540VXC1	BB (sf)
CSFB ABS Trust Series 2002-HE4	2002-HE4	M-F-2	RMBS Subprime	22540VXF4	CC (sf)
CSFB ABS Trust Series 2002-HE4	2002-HE4	B	RMBS Subprime	22540VXG2	CC (sf)
CSFB ABS Trust, Series 2002-HE16	2002-HE16	M-1	RMBS Subprime	22540V2L5	BB+ (sf)
CWABS Asset Backed Certificates Trust 2004-BC3	2004-BC3	M-2	RMBS Subprime	126673CB6	AA- (sf)
CWABS Asset Backed Certificates Trust 2004-BC3	2004-BC3	M-6	RMBS Subprime	126673CF7	CC (sf)
CWABS Asset-Backed Certificates Trust 2004-AB2	2004-AB2	A-3	RMBS Subprime	126673QE5	AAA (sf)
CWABS Asset-Backed Certificates Trust 2004-AB2	2004-AB2	M-1	RMBS Subprime	126673QF2	AA+ (sf)
CWABS Asset-Backed Certificates Trust 2004-AB2	2004-AB2	M-2	RMBS Subprime	126673QG0	BB (sf)
CWABS Asset-Backed Certificates Trust 2004-AB2	2004-AB2	M-3	RMBS Subprime	126673QH8	B- (sf)
CWABS Asset-Backed Certificates Trust 2004-AB2	2004-AB2	M-4	RMBS Subprime	126673QJ4	CCC (sf)
CWABS Asset-Backed Certificates Trust 2004-AB2	2004-AB2	M-6	RMBS Subprime	126673QL9	CC (sf)
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	M-1	RMBS Subprime	126673PN6	AA+ (sf)
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	M-2	RMBS Subprime	126673PP1	AA (sf)
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	M-3	RMBS Subprime	126673PQ9	AA- (sf)
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	M-4	RMBS Subprime	126673PR7	BB (sf)
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	M-5	RMBS Subprime	126673PS5	CCC (sf)
CWABS Asset-Backed Certificates Trust 2004-BC5	2004-BC5	B	RMBS Subprime	126673PW6	CC (sf)
CWABS, Inc.	2002-4	A-1	RMBS Subprime	126671SJ6	AAA (sf)
CWABS, Inc.	2002-4	M-2	RMBS Subprime	126671SM9	CC (sf)
CWABS, Inc.	2002-3	1-A-1	RMBS Subprime	126671RM0	AAA (sf)
CWABS, Inc.	2002-3	2-A-1	RMBS Subprime	126671SR8	AAA (sf)

Table 2

Rating Affirmations (cont.)					
CWABS, Inc.	2002-3	M-1	RMBS Subprime	126671RN8	BB+ (sf)
CWABS, Inc.	2002-6	AV-1	RMBS Subprime	126671UJ3	AAA (sf)
CWABS, Inc.	2002-6	M-2	RMBS Subprime	126671US3	CC (sf)
CWABS, Inc.	2002-6	B	RMBS Subprime	126671UT1	CC (sf)
CWABS, Inc.	2002-5	AF-6	RMBS Subprime	126671TT3	AAA (sf)
CWABS, Inc.	2002-5	MV-1	RMBS Subprime	126671TK2	AA (sf)
CWABS, Inc.	2002-5	MF-1	RMBS Subprime	126671TU0	AA (sf)
CWABS, Inc.	2002-5	MV-2	RMBS Subprime	126671TL0	A (sf)
CWABS, Inc.	2002-5	BV	RMBS Subprime	126671TM8	BB (sf)
CWABS, Inc.	2002-5	BF	RMBS Subprime	126671TW6	CC (sf)
CWABS, Inc.	2003-BC2	2-A-1	RMBS Subprime	126671YB6	AAA (sf)
CWABS, Inc.	2003-BC2	M-2	RMBS Subprime	126671YD2	CC (sf)
CWABS, Inc.	2003-BC2	M-3	RMBS Subprime	126671YE0	CC (sf)
CWABS, Inc.	2003-BC2	B-1	RMBS Subprime	126671YF7	CC (sf)
CWABS, Inc.	2003-4	A-2	RMBS Subprime	126671H41	AAA (sf)
CWABS, Inc.	2003-4	M-2	RMBS Subprime	126671H66	B- (sf)
CWABS, Inc.	2003-4	M-3	RMBS Subprime	126671H74	CC (sf)
CWABS, Inc.	2003-4	M-4	RMBS Subprime	126671H82	CC (sf)
CWABS, Inc.	2003-4	M-5	RMBS Subprime	126671H90	CC (sf)
CWABS, Inc.	2004-5	1-A	RMBS Subprime	1266716B7	AAA (sf)
CWABS, Inc.	2004-5	2-A	RMBS Subprime	1266716C5	AAA (sf)
CWABS, Inc.	2004-5	3-A	RMBS Subprime	1266716D3	AAA (sf)
CWABS, Inc.	2004-5	4-A-3	RMBS Subprime	1266716G6	AAA (sf)
CWABS, Inc.	2004-5	4-A-4	RMBS Subprime	1266716H4	AAA (sf)
CWABS, Inc.	2004-5	A	RMBS Subprime	1266716J0	AAA (sf)
CWABS, Inc.	2004-5	M-1	RMBS Subprime	1266716K7	AA+ (sf)
CWABS, Inc.	2004-5	M-2	RMBS Subprime	1266716L5	BBB (sf)
CWABS, Inc.	2004-5	M-3	RMBS Subprime	1266716M3	BB- (sf)
CWABS, Inc.	2004-5	M-5	RMBS Subprime	1266716P6	CCC (sf)
CWABS, Inc.	2004-5	M-6	RMBS Subprime	1266716Q4	CCC (sf)
CWABS, Inc.	2004-5	M-7	RMBS Subprime	1266716R2	CC (sf)
CWABS, Inc.	2004-5	B	RMBS Subprime	1266716S0	CC (sf)
DLJ ABS Trust Series 2000-7	2000-7	A-1	RMBS Subprime	23323CCL7	AAA (sf)
DLJ ABS Trust Series 2000-7	2000-7	A-3	RMBS Subprime	23323CCN3	AAA (sf)
DLJ ABS Trust Series 2000-7	2000-7	A-4	RMBS Subprime	23323CCP8	AAA (sf)
EQCC Trust 2001-1F	2001-1F	A-1	RMBS Subprime	26882JAA4	CCC (sf)
EQCC Trust 2001-1F	2001-1F	A-2	RMBS Subprime	26882JAB2	CCC (sf)
EQCC Trust 2001-1F	2001-1F	A-3	RMBS Subprime	26882JAC0	CCC (sf)
Equifirst Mortgage Loan Trust 2003-1	2003-1	I-F1	RMBS Subprime	29445FAA6	AAA (sf)
Equifirst Mortgage Loan Trust 2003-1	2003-1	M-1	RMBS Subprime	29445FAC2	AA (sf)
Equifirst Mortgage Loan Trust 2003-2	2003-2	I-A1	RMBS Subprime	29445FAF5	AAA (sf)
Equifirst Mortgage Loan Trust 2003-2	2003-2	II-A2	RMBS Subprime	29445FAG3	AAA (sf)

Table 2

Rating Affirmations (cont.)					
Equifirst Mortgage Loan Trust 2003-2	2003-2	III-A3	RMBS Subprime	29445FAH1	AAA (sf)
Equifirst Mortgage Loan Trust 2003-2	2003-2	M-1	RMBS Subprime	29445FAJ7	AA (sf)
Equifirst Mortgage Loan Trust 2003-2	2003-2	M-2	RMBS Subprime	29445FAK4	A (sf)
Equifirst Mortgage Loan Trust 2003-2	2003-2	M-3	RMBS Subprime	29445FAL2	A- (sf)
Equifirst Mortgage Loan Trust 2003-2	2003-2	M-4	RMBS Subprime	29445FAM0	BBB- (sf)
Equifirst Mortgage Loan Trust 2003-2	2003-2	M-6	RMBS Subprime	29445FAP3	CC (sf)
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-1	RMBS Subprime	29445FBX5	AA+ (sf)
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-2	RMBS Subprime	29445FBY3	AA (sf)
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-3	RMBS Subprime	29445FBZ0	AA- (sf)
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-4	RMBS Subprime	29445FCA4	A+ (sf)
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-5	RMBS Subprime	29445FCB2	A (sf)
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-6	RMBS Subprime	29445FCC0	A- (sf)
Equifirst Mortgage Loan Trust 2004-3	2004-3	M-7	RMBS Subprime	29445FCD8	BBB+ (sf)
Equity One Mortgage Pass-Through Trust 2002-4	2002-4	AV-1A	RMBS Subprime	294751BD3	AAA (sf)
Equity One Mortgage Pass-Through Trust 2002-4	2002-4	AV-1B	RMBS Subprime	294751BH4	AAA (sf)
Equity One Mortgage Pass-Through Trust 2002-4	2002-4	B	RMBS Subprime	294751BG6	CC (sf)
Equity One Mortgage Pass-Through Trust 2003-2	2003-2	AV-1	RMBS Subprime	294751CG5	AAA (sf)
Equity One Mortgage Pass-Through Trust 2003-2	2003-2	M-2	RMBS Subprime	294751CJ9	CCC (sf)
Equity One Mortgage Pass-Through Trust 2003-2	2003-2	M-3	RMBS Subprime	294751CK6	CC (sf)
Equity One Mortgage Pass-Through Trust 2003-3	2003-3	AF-4	RMBS Subprime	294751CQ3	AAA (sf)
Equity One Mortgage Pass-Through Trust 2003-3	2003-3	M-3	RMBS Subprime	294751CV2	CC (sf)
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	AF-4	RMBS Subprime	294751EE8	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	AF-5	RMBS Subprime	294751EF5	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	AF-6	RMBS Subprime	294751EG3	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	AV-1	RMBS Subprime	294751EH1	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	AV-2	RMBS Subprime	294751EJ7	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	M-1	RMBS Subprime	294751EK4	AA (sf)
Equity One Mortgage Pass-Through Trust 2004-2	2004-2	M-4	RMBS Subprime	294751EN8	CCC (sf)
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	AF-4	RMBS Subprime	294751EU2	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	AF-5	RMBS Subprime	294751EV0	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	AF-6	RMBS Subprime	294751EW8	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	AV-1	RMBS Subprime	294751EX6	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	AV-2	RMBS Subprime	294751EY4	AAA (sf)
Equity One Mortgage Pass-Through Trust 2004-3	2004-3	M-1	RMBS Subprime	294751EZ1	AA (sf)
Fieldstone Mortgage Investment Trust, Series 2004-3	2004-3	M4	RMBS Subprime	31659TBR5	A+ (sf)
Fieldstone Mortgage Investment Trust, Series 2004-3	2004-3	M5	RMBS Subprime	31659TBS3	A (sf)
Fieldstone Mortgage Investment Trust, Series 2004-3	2004-3	M7	RMBS Subprime	31659TBU8	CC (sf)
Fieldstone Mortgage Investment Trust, Series 2004-3	2004-3	M8	RMBS Subprime	31659TBV6	CC (sf)
Finance America Mortgage Loan Trust 2003-1	2003-1	M-1	RMBS Subprime	317350AC0	AAA (sf)
Finance America Mortgage Loan Trust 2003-1	2003-1	M-5	RMBS Subprime	317350AG1	CC (sf)
Finance America Mortgage Loan Trust 2003-1	2003-1	M-6	RMBS Subprime	317350AH9	CC (sf)
Finance America Mortgage Loan Trust 2004-3	2004-3	M-1	RMBS Subprime	317350BT2	AA+ (sf)

Table 2

Rating Affirmations (cont.)					
Finance America Mortgage Loan Trust 2004-3	2004-3	M-2	RMBS Subprime	317350BU9	BB (sf)
Finance America Mortgage Loan Trust 2004-3	2004-3	M-3	RMBS Subprime	317350BV7	B- (sf)
Finance America Mortgage Loan Trust 2004-3	2004-3	M-4	RMBS Subprime	317350BW5	CCC (sf)
Finance America Mortgage Loan Trust 2004-3	2004-3	M-6	RMBS Subprime	317350BY1	CC (sf)
First Franklin Mortgage Loan Trust 2002-FF4	2002-FF4	I-A2	RMBS Subprime	32027NBR1	AAA (sf)
First Franklin Mortgage Loan Trust 2002-FF4	2002-FF4	II-A2	RMBS Subprime	32027NBT7	AAA (sf)
First Franklin Mortgage Loan Trust 2002-FF4	2002-FF4	M-2	RMBS Subprime	32027NBV2	CC (sf)
First Franklin Mortgage Loan Trust 2002-FF4	2002-FF4	M-3	RMBS Subprime	32027NBW0	CC (sf)
First Franklin Mortgage Loan Trust 2003-FF1	2003-FF1	A-1	RMBS Subprime	32027NBX8	AAA (sf)
First Franklin Mortgage Loan Trust 2004-FF1	2004-FF1	S	RMBS Subprime	32027NGB1	AA (sf)
First Franklin Mortgage Loan Trust 2004-FF1	2004-FF1	M-1	RMBS Subprime	32027NGC9	AA (sf)
First Franklin Mortgage Loan Trust 2004-FF1	2004-FF1	M-2	RMBS Subprime	32027NGD7	A (sf)
First Franklin Mortgage Loan Trust 2004-FF10	2004-FF10	A-3	RMBS Subprime	32027NMH1	AAA (sf)
First Franklin Mortgage Loan Trust 2004-FF10	2004-FF10	M-2	RMBS Subprime	32027NMK4	CC (sf)
First Franklin Mortgage Loan Trust 2004-FF10	2004-FF10	M-3	RMBS Subprime	32027NML2	CC (sf)
First Franklin Mortgage Loan Trust 2004-FF2	2004-FF2	M-1	RMBS Subprime	32027NHH7	AA+ (sf)
First Franklin Mortgage Loan Trust 2004-FF2	2004-FF2	M-5	RMBS Subprime	32027NHM6	CCC (sf)
First Franklin Mortgage Loan Trust 2004-FF2	2004-FF2	M-6	RMBS Subprime	32027NHN4	CC (sf)
First Franklin Mortgage Loan Trust 2004-FF4	2004-FF4	A-1	RMBS Subprime	32027NJS1	AAA (sf)
First Franklin Mortgage Loan Trust 2004-FF4	2004-FF4	B-2	RMBS Subprime	32027NJQ5	CC (sf)
First Franklin Mortgage Loan Trust 2004-FF4	2004-FF4	B-3	RMBS Subprime	32027NJR3	CC (sf)
First Franklin Mortgage Loan Trust 2004-FF8	2004-FF8	M-1	RMBS Subprime	32027NNQ0	AA+ (sf)
First Franklin Mortgage Loan Trust 2004-FF8	2004-FF8	M-2	RMBS Subprime	32027NNR8	AA (sf)
First Franklin Mortgage Loan Trust 2004-FF8	2004-FF8	M-3	RMBS Subprime	32027NNS6	CCC (sf)
First Franklin Mortgage Loan Trust 2004-FF8	2004-FF8	B-3	RMBS Subprime	32027NNW7	CC (sf)
First Franklin Mortgage Loan Trust 2004-FFH1	2004-FFH1	M-1	RMBS Subprime	32027NGQ8	A (sf)
First Franklin Mortgage Loan Trust 2004-FFH1	2004-FFH1	M-4	RMBS Subprime	32027NGT2	CC (sf)
First Franklin Mortgage Loan Trust 2004-FFH3	2004-FFH3	I-A2	RMBS Subprime	32027NMD0	AAA (sf)
First Franklin Mortgage Loan Trust 2004-FFH3	2004-FFH3	M-1	RMBS Subprime	32027NLR0	AA+ (sf)
First Franklin Mortgage Loan Trust 2004-FFH3	2004-FFH3	M-2	RMBS Subprime	32027NLS8	B (sf)
First Franklin Mortgage Loan Trust 2004-FFH4	2004-FFH4	M-2	RMBS Subprime	32027NPD7	AA (sf)
First Franklin Mortgage Loan Trust 2004-FFH4	2004-FFH4	M-3	RMBS Subprime	32027NPE5	AA- (sf)
First Franklin Mortgage Loan Trust 2004-FFH4	2004-FFH4	M-4	RMBS Subprime	32027NPF2	A+ (sf)
First Franklin Mortgage Loan Trust 2004-FFH4	2004-FFH4	M-5	RMBS Subprime	32027NPG0	BBB (sf)
First Franklin Mortgage Loan Trust 2004-FFH4	2004-FFH4	M-6	RMBS Subprime	32027NPH8	BB (sf)
FNBA Mortgage Loan Trust 2004-AR1	2004-AR1	A-1	RMBS Alternative-A	30251YAA6	BBB+ (sf)
FNBA Mortgage Loan Trust 2004-AR1	2004-AR1	A-2	RMBS Alternative-A	30251YAB4	AAA (sf)
FNBA Mortgage Loan Trust 2004-AR1	2004-AR1	A-3	RMBS Alternative-A	30251YAC2	BBB+ (sf)
FNBA Mortgage Loan Trust 2004-AR1	2004-AR1	M-2	RMBS Alternative-A	30251YAE8	CCC (sf)
Fremont Home Loan Trust 2002-1	2002-1	M-2	RMBS Subprime	35729PAD2	CC (sf)
Fremont Home Loan Trust 2002-1	2002-1	M-3	RMBS Subprime	35729PAE0	CC (sf)
Fremont Home Loan Trust 2002-1	2002-1	M-4	RMBS Subprime	35729PAF7	CC (sf)

Table 2

Rating Affirmations (cont.)					
Fremont Home Loan Trust 2002-2	2002-2	M-1	RMBS Subprime	35729PAK6	B- (sf)
Fremont Home Loan Trust 2003-1	2003-1	M-2	RMBS Subprime	35729PAT7	B- (sf)
Fremont Home Loan Trust 2003-A	2003-A	M-3	RMBS Subprime	35729PBN9	CCC (sf)
Fremont Home Loan Trust 2003-A	2003-A	M-4	RMBS Subprime	35729PBP4	CCC (sf)
Fremont Home Loan Trust 2004-4	2004-4	M-1	RMBS Subprime	35729PGT1	AA+ (sf)
Fremont Home Loan Trust 2004-4	2004-4	M-2	RMBS Subprime	35729PGU8	BB+ (sf)
Fremont Home Loan Trust 2004-4	2004-4	M-3	RMBS Subprime	35729PGV6	B (sf)
Fremont Home Loan Trust 2004-4	2004-4	M-4	RMBS Subprime	35729PGW4	CCC (sf)
Fremont Home Loan Trust 2004-4	2004-4	M-6	RMBS Subprime	35729PGY0	CC (sf)
Fremont Home Loan Trust 2004-B	2004-B	M-1	RMBS Subprime	35729PDQ0	AA+ (sf)
Fremont Home Loan Trust 2004-B	2004-B	M-2	RMBS Subprime	35729PDR8	BBB- (sf)
Fremont Home Loan Trust 2004-B	2004-B	M-3	RMBS Subprime	35729PDS6	B (sf)
Fremont Home Loan Trust 2004-B	2004-B	M-4	RMBS Subprime	35729PDT4	B- (sf)
Fremont Home Loan Trust 2004-B	2004-B	M-5	RMBS Subprime	35729PDU1	CCC (sf)
Fremont Home Loan Trust 2004-B	2004-B	M-7	RMBS Subprime	35729PDW7	CC (sf)
Fremont Home Loan Trust 2004-B	2004-B	M-8	RMBS Subprime	35729PDX5	CC (sf)
Fremont Home Loan Trust 2004-B	2004-B	M-9	RMBS Subprime	35729PDY3	CC (sf)
Fremont Home Loan Trust 2004-D	2004-D	M1	RMBS Subprime	35729PGC8	AA+ (sf)
Fremont Home Loan Trust 2004-D	2004-D	M2	RMBS Subprime	35729PGD6	BB (sf)
Fremont Home Loan Trust 2004-D	2004-D	M6	RMBS Subprime	35729PGH7	CC (sf)
Fremont Home Loan Trust 2004-D	2004-D	M7	RMBS Subprime	35729PGJ3	CC (sf)
GSAMP Trust 2003-AHL	2003-AHL	A-1	RMBS Subprime	36228FXG6	AAA (sf)
GSAMP Trust 2003-AHL	2003-AHL	A-2B	RMBS Subprime	36228FXP6	AAA (sf)
GSAMP Trust 2003-AHL	2003-AHL	M-1	RMBS Subprime	36228FXK7	AA (sf)
GSAMP Trust 2003-AHL	2003-AHL	B-1	RMBS Subprime	36228FXM3	CCC (sf)
GSAMP Trust 2003-AHL	2003-AHL	B-2	RMBS Subprime	36228FXN1	CC (sf)
GSAMP Trust 2003-HE1	2003-HE1	M-1	RMBS Subprime	36228FSU1	AA+ (sf)
GSAMP Trust 2003-HE1	2003-HE1	M-2	RMBS Subprime	36228FSV9	CC (sf)
GSAMP Trust 2003-HE1	2003-HE1	M-3	RMBS Subprime	36228FSW7	CC (sf)
GSAMP Trust 2003-HE1	2003-HE1	B-1	RMBS Subprime	36228FSX5	CC (sf)
GSAMP Trust 2003-NC1	2003-NC1	M-1	RMBS Subprime	36228FLX2	AAA (sf)
CSFB Home Equity Asset Trust 2002-1	2002-1	A-2	RMBS Subprime	22541NAB5	AAA (sf)
CSFB Home Equity Asset Trust 2002-1	2002-1	A-3	RMBS Subprime	22541NAC3	AAA (sf)
CSFB Home Equity Asset Trust 2002-1	2002-1	A-4	RMBS Subprime	22541NAD1	AAA (sf)
CSFB Home Equity Asset Trust 2002-1	2002-1	M-2	RMBS Subprime	22541NAH2	CC (sf)
CSFB Home Equity Asset Trust 2002-3	2002-3	A-2	RMBS Subprime	22541NHC6	AAA (sf)
CSFB Home Equity Asset Trust 2002-3	2002-3	A-4	RMBS Subprime	22541NHE2	AAA (sf)
CSFB Home Equity Asset Trust 2002-3	2002-3	A-5	RMBS Subprime	22541NHN2	AAA (sf)
CSFB Home Equity Asset Trust 2002-5	2002-5	M-1	RMBS Subprime	2254W0AH8	BBB+ (sf)
CSFB Home Equity Asset Trust 2003-1	2003-1	M-1	RMBS Subprime	22541NZD4	A (sf)
CSFB Home Equity Asset Trust 2003-1	2003-1	M-2	RMBS Subprime	22541NZE2	B (sf)
CSFB Home Equity Asset Trust 2003-1	2003-1	B-1	RMBS Subprime	22541NZG7	CC (sf)

Table 2

Rating Affirmations (cont.)					
CSFB Home Equity Asset Trust 2003-2	2003-2	M-2	RMBS Subprime	22541NP60	CC (sf)
CSFB Home Equity Asset Trust 2003-2	2003-2	M-3	RMBS Subprime	22541NQ28	CC (sf)
CSFB Home Equity Asset Trust 2003-3	2003-3	M-1	RMBS Subprime	22541N3S6	AA- (sf)
CSFB Home Equity Asset Trust 2003-3	2003-3	M-3	RMBS Subprime	22541N5J4	CC (sf)
CSFB Home Equity Asset Trust 2003-4	2003-4	M-1	RMBS Subprime	22541QDV1	AA (sf)
CSFB Home Equity Asset Trust 2003-4	2003-4	M-3	RMBS Subprime	22541QDX7	CC (sf)
Home Equity Asset Trust 2003-5	2003-5	A-1	RMBS Subprime	22541QNG3	AAA (sf)
Home Equity Asset Trust 2003-5	2003-5	A-2	RMBS Subprime	22541QNH1	AAA (sf)
Home Equity Asset Trust 2003-5	2003-5	M-1	RMBS Subprime	22541QNK4	BBB- (sf)
Home Equity Asset Trust 2003-8	2003-8	M-1	RMBS Subprime	22541QY30	AA (sf)
Home Equity Asset Trust 2003-8	2003-8	B-1	RMBS Subprime	22541QY63	CC (sf)
Home Equity Asset Trust 2004-2	2004-2	M-1	RMBS Subprime	437084BL9	AA (sf)
Home Equity Asset Trust 2004-2	2004-2	B-1	RMBS Subprime	437084BP0	CC (sf)
Home Equity Asset Trust 2004-2	2004-2	B-2	RMBS Subprime	437084BQ8	CC (sf)
Home Equity Asset Trust 2004-4	2004-4	A-1	RMBS Subprime	437084CS3	AAA (sf)
Home Equity Asset Trust 2004-4	2004-4	M-1	RMBS Subprime	437084CZ7	AA+ (sf)
Home Equity Asset Trust 2004-4	2004-4	M-2	RMBS Subprime	437084DA1	AA (sf)
Home Equity Asset Trust 2004-4	2004-4	M-3	RMBS Subprime	437084DB9	B+ (sf)
Home Equity Asset Trust 2004-4	2004-4	M-5	RMBS Subprime	437084DD5	CCC (sf)
Home Equity Asset Trust 2004-4	2004-4	M-6	RMBS Subprime	437084DE3	CC (sf)
Home Equity Asset Trust 2004-4	2004-4	B-1	RMBS Subprime	437084DF0	CC (sf)
Home Equity Asset Trust 2004-5	2004-5	A-1	RMBS Subprime	437084DQ6	AAA (sf)
Home Equity Asset Trust 2004-5	2004-5	A-3	RMBS Subprime	437084DS2	AAA (sf)
Home Equity Asset Trust 2004-5	2004-5	M-1	RMBS Subprime	437084DW3	AA+ (sf)
Home Equity Asset Trust 2004-5	2004-5	M-2	RMBS Subprime	437084DX1	A+ (sf)
Home Equity Asset Trust 2004-5	2004-5	M-3	RMBS Subprime	437084DY9	BB (sf)
Home Equity Asset Trust 2004-5	2004-5	M-5	RMBS Subprime	437084EA0	CCC (sf)
Home Equity Asset Trust 2004-5	2004-5	M-6	RMBS Subprime	437084EB8	CC (sf)
Home Equity Asset Trust 2004-7	2004-7	A-1	RMBS Subprime	437084FK7	AAA (sf)
Home Equity Asset Trust 2004-7	2004-7	A-2	RMBS Subprime	437084FL5	AAA (sf)
Home Equity Asset Trust 2004-7	2004-7	A-3	RMBS Subprime	437084FM3	AAA (sf)
Home Equity Asset Trust 2004-7	2004-7	A-5	RMBS Subprime	437084GJ9	AAA (sf)
Home Equity Asset Trust 2004-7	2004-7	M-1	RMBS Subprime	437084FS0	AA+ (sf)
Home Equity Asset Trust 2004-7	2004-7	M-2	RMBS Subprime	437084FT8	AA+ (sf)
Home Equity Asset Trust 2004-7	2004-7	M-3	RMBS Subprime	437084FU5	BBB (sf)
Home Equity Asset Trust 2004-7	2004-7	M-4	RMBS Subprime	437084FV3	BB (sf)
Home Equity Asset Trust 2004-7	2004-7	M-6	RMBS Subprime	437084FX9	CCC (sf)
Home Equity Asset Trust 2004-7	2004-7	B-1	RMBS Subprime	437084FY7	CC (sf)
Home Equity Asset Trust 2004-7	2004-7	B-2	RMBS Subprime	437084FZ4	CC (sf)
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	A-1	RMBS Subprime	456606EZ1	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	A-II-3	RMBS Subprime	456606FN7	AAA (sf)



Table 2

Rating Affirmations (cont.)					
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-1	RMBS Subprime	456606FA5	AA+ (sf)
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-2	RMBS Subprime	456606FB3	AA (sf)
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-6	RMBS Subprime	456606FF4	B- (sf)
Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B	2004-B	M-7	RMBS Subprime	456606FG2	CCC (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2000-A	SPMD2000-A	AF-3	RMBS Subprime	456606AF9	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2002-B	SPMD2002-B	AF	RMBS Subprime	456606DG4	AAA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2002-B	SPMD2002-B	M-2	RMBS Subprime	456606DL3	CC (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2004-A	SPMD2004-A	M-1	RMBS Subprime	456606EQ1	AA (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2004-A	SPMD2004-A	M-2	RMBS Subprime	456606ER9	A (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2004-A	SPMD2004-A	M-5	RMBS Subprime	456606EU2	CC (sf)
Homestar Mortgage Acceptance Corp.	2004-1	A-1	RMBS Subprime	437690AA8	AAA (sf)
Homestar Mortgage Acceptance Corp.	2004-1	A-2	RMBS Subprime	437690AK6	AAA (sf)
Homestar Mortgage Acceptance Corp.	2004-1	M-1	RMBS Subprime	437690AB6	A (sf)
Homestar Mortgage Acceptance Corp.	2004-1	M-2	RMBS Subprime	437690AC4	BB- (sf)
Homestar Mortgage Acceptance Corp.	2004-1	M-3	RMBS Subprime	437690AD2	B- (sf)
Homestar Mortgage Acceptance Corp.	2004-1	M-4	RMBS Subprime	437690AE0	CCC (sf)
Homestar Mortgage Acceptance Corp.	2004-1	M-6	RMBS Subprime	437690AG5	CC (sf)
Homestar Mortgage Acceptance Corp.	2004-5	A-1	RMBS Subprime	437690BU3	AAA (sf)
Homestar Mortgage Acceptance Corp.	2004-5	A-4	RMBS Subprime	437690BX7	AAA (sf)
Homestar Mortgage Acceptance Corp.	2004-5	M-1	RMBS Subprime	437690BY5	AA+ (sf)
Homestar Mortgage Acceptance Corp.	2004-5	M-2	RMBS Subprime	437690BZ2	A- (sf)
Homestar Mortgage Acceptance Corp.	2004-5	M-6	RMBS Subprime	437690CD0	CC (sf)
Homestar Mortgage Acceptance Corp.	2004-5	M-7	RMBS Subprime	437690CE8	CC (sf)
IMC Home Equity Loan Trust 1997-5	1997-5	A-10	RMBS Subprime	449670DE5	AAA (sf)
IMC Home Equity Loan Trust 1997-5	1997-5	M-2	RMBS Subprime	449670DH8	CCC (sf)
IMC Home Equity Loan Trust 1998-1	1998-1	A-6	RMBS Subprime	449670EB0	AAA (sf)
IMC Home Equity Loan Trust 1998-1	1998-1	M-2	RMBS Subprime	449670EE4	CC (sf)
Impac CMB Trust Series 2004-10	2004-10	1-A-1	RMBS Alternative-A	45254NLJ4	B (sf)
Impac CMB Trust Series 2004-10	2004-10	3-A-1	RMBS Alternative-A	45254NLM7	AAA (sf)
Impac CMB Trust Series 2004-10	2004-10	3-A-2	RMBS Alternative-A	45254NLN5	AAA (sf)
Impac CMB Trust Series 2004-10	2004-10	4-A-1	RMBS Alternative-A	45254NLP0	AAA (sf)
Impac CMB Trust Series 2004-10	2004-10	3-M-1	RMBS Alternative-A	45254NLR6	A (sf)
Impac CMB Trust Series 2004-10	2004-10	3-M-2	RMBS Alternative-A	45254NLS4	BB- (sf)
Impac CMB Trust Series 2004-10	2004-10	3-M-3	RMBS Alternative-A	45254NLT2	B- (sf)
Impac CMB Trust Series 2004-10	2004-10	3-M-4	RMBS Alternative-A	45254NLU9	CCC (sf)
Impac CMB Trust Series 2004-7	2004-7	1-A-1	RMBS Alternative-A	45254NKF3	AAA (sf)

Table 2

Rating Affirmations (cont.)					
Impac CMB Trust Series 2004-7	2004-7	1-A-2	RMBS Alternative-A	45254NKG1	AAA (sf)
Impac CMB Trust Series 2004-7	2004-7	2-A	RMBS Alternative-A	45254NKJ5	AAA (sf)
Impac CMB Trust Series 2004-7	2004-7	M-1	RMBS Alternative-A	45254NKK2	A (sf)
Impac CMB Trust Series 2004-7	2004-7	M-2	RMBS Alternative-A	45254NKL0	BB (sf)
Impac Secured Assets Corp.	2004-4	1-A-3	RMBS Alternative-A	45254TQP2	AAA (sf)
Impac Secured Assets Corp.	2004-4	2-A-1	RMBS Alternative-A	45254TQQ0	AAA (sf)
Impac Secured Assets Corp.	2004-4	2-A-2	RMBS Alternative-A	45254TQR8	AAA (sf)
Impac Secured Assets Corp.	2004-4	M-1	RMBS Alternative-A	45254TQS6	AA+ (sf)
Impac Secured Assets Corp.	2004-4	M-2	RMBS Alternative-A	45254TQT4	AA+ (sf)
Impac Secured Assets Corp.	2004-4	M-3	RMBS Alternative-A	45254TQU1	BBB+ (sf)
Long Beach Mortgage Loan Trust 2001-1	2001-1	A-1	RMBS Subprime	542514AJ3	AAA (sf)
Long Beach Mortgage Loan Trust 2001-1	2001-1	M-2	RMBS Subprime	542514AN4	CC (sf)
Long Beach Mortgage Loan Trust 2003-2	2003-2	M-2	RMBS Subprime	542514DV3	CC (sf)
Long Beach Mortgage Loan Trust 2003-2	2003-2	M-3	RMBS Subprime	542514DW1	CC (sf)
Long Beach Mortgage Loan Trust 2003-2	2003-2	M-4	RMBS Subprime	542514DX9	CC (sf)
Long Beach Mortgage Loan Trust 2003-2	2003-2	M-5	RMBS Subprime	542514DY7	CC (sf)
Long Beach Mortgage Loan Trust 2004-6	2004-6	I-A2	RMBS Subprime	542514JH8	AAA (sf)
Long Beach Mortgage Loan Trust 2004-6	2004-6	A-3	RMBS Subprime	542514JL9	A (sf)
Long Beach Mortgage Loan Trust 2004-6	2004-6	M-2	RMBS Subprime	542514JN5	CC (sf)
MASTR Asset Backed Securities Trust 2003-NC1	2003-NC1	M-3	RMBS Subprime	57643LBO8	AA+ (sf)
MASTR Asset Backed Securities Trust 2003-NC1	2003-NC1	M-4	RMBS Subprime	57643LBR6	AA (sf)
MASTR Asset Backed Securities Trust 2003-NC1	2003-NC1	M-5	RMBS Subprime	57643LBS4	BBB (sf)
MASTR Asset Backed Securities Trust 2003-OPT1	2003-OPT1	M-2	RMBS Subprime	57643LAL0	AA+ (sf)
MASTR Asset Backed Securities Trust 2003-OPT1	2003-OPT1	M-3	RMBS Subprime	57643LAM8	AA (sf)
MASTR Asset Backed Securities Trust 2003-OPT1	2003-OPT1	MV-5	RMBS Subprime	57643LAP1	CC (sf)
MASTR Asset Backed Securities Trust 2003-OPT1	2003-OPT1	MF-5	RMBS Subprime	57643LAR7	CC (sf)
MASTR Asset Backed Securities Trust 2003-WMC1	2003-WMC1	M-1	RMBS Subprime	57643LAV8	AA (sf)
MASTR Asset Backed Securities Trust 2003-WMC1	2003-WMC1	M-2	RMBS Subprime	57643LAW6	B+ (sf)
Meritage Mortgage Loan Trust 2003-1	2003-1	M-1	RMBS Subprime	59001FAC5	AA (sf)
Meritage Mortgage Loan Trust 2003-1	2003-1	M-2	RMBS Subprime	59001FAD3	BB (sf)
Meritage Mortgage Loan Trust 2003-1	2003-1	M-5	RMBS Subprime	59001FAG6	CC (sf)
Merrill Lynch Mortgage Investors Inc.	1999-H1	A-5	RMBS Subprime	589929TP3	AAA (sf)
Merrill Lynch Mortgage Investors Inc.	2002-AFC1	MV-2	RMBS Subprime	589929YE2	A (sf)
Merrill Lynch Mortgage Investors Trust Series 2004-WMC4	2004-WMC4	M-2	RMBS Subprime	59020UDG7	AA (sf)
Merrill Lynch Mortgage Investors Trust, Series 2002-HE1	2002-HE1	A-1	RMBS Subprime	589929A57	AAA (sf)
Merrill Lynch Mortgage Investors Trust, Series 2002-HE1	2002-HE1	M-2	RMBS Subprime	589929A99	CCC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2002-HE1	2002-HE1	B	RMBS Subprime	589929A73	CCC (sf)
Mid-State Trust XI		A	RMBS Subprime	59549WAA1	AAA (sf)
Mid-State Trust XI		M-1	RMBS Subprime	59549WAB9	AA (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC6	2003-NC6	M-1	RMBS Subprime	61746RBL4	AA+ (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC6	2003-NC6	M-2	RMBS Subprime	61746RBM2	A (sf)
Morgan Stanley ABS Capital I Inc. Trust 2003-NC6	2003-NC6	M-3	RMBS Subprime	61746RBN0	BB (sf)

Table 2

Rating Affirmations (cont.)						
Morgan Stanley ABS Capital I Inc. Trust 2003-NC6	2003-NC6	B-2	RMBS Subprime	61746RBQ3	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2004-HE4	2004-HE4	M-3	RMBS Subprime	61746RGM7	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2004-HE4	2004-HE4	B-2	RMBS Subprime	61746RGP0	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2004-HE4	2004-HE4	B-3	RMBS Subprime	61746RGQ8	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2001-AM1	2001-AM1	M-1	RMBS Subprime	61746WJD3	B- (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2001-AM1	2001-AM1	M-2	RMBS Subprime	61746WJE1	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-AM3	2002-AM3	A-2	RMBS Subprime	61746WWJ5	AAA (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-AM3	2002-AM3	A-3	RMBS Subprime	61746WWR7	AAA (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-AM3	2002-AM3	M-1	RMBS Subprime	61746WWK2	AA (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-HE2	2002-HE2	M-2	RMBS Subprime	61746WRS1	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-NC3	2002-NC3	A-2	RMBS Subprime	61746WSQ4	AAA (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-NC3	2002-NC3	A-3	RMBS Subprime	61746WSW1	AAA (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-NC4	2002-NC4	M-2	RMBS Subprime	61746WVT4	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-NC5	2002-NC5	M-1	RMBS Subprime	61746WWA4	BB+ (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-NC5	2002-NC5	M-2	RMBS Subprime	61746WWB2	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-NC5	2002-NC5	M-3	RMBS Subprime	61746WWC0	CC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-NC1	2003-NC1	M-2	RMBS Subprime	61746WYV6	CC (sf)	
MortgageIT Trust 2004-2	2004-2	A-1	RMBS Alternative-A	61913PAG7	AAA (sf)	
MortgageIT Trust 2004-2	2004-2	A-2	RMBS Alternative-A	61913PAH5	AAA (sf)	
MortgageIT Trust 2004-2	2004-2	B-1	RMBS Alternative-A	61913PAK8	CC (sf)	
MortgageIT Trust 2004-2	2004-2	B-2	RMBS Alternative-A	61913PAL6	CC (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	A-I-6	RMBS Subprime	64352VHK0	AAA (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	A-I-7	RMBS Subprime	64352VHL8	AAA (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	A-I-8	RMBS Subprime	64352VHM6	AAA (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	A-I-9	RMBS Subprime	64352VHN4	AAA (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	M-I-1	RMBS Subprime	64352VGK1	CCC (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	M-II	RMBS Subprime	64352VGX3	CCC (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	B-II	RMBS Subprime	64352VGY1	CC (sf)	
New Century Home Equity Loan Trust Series 2004-A	2004-A	B-III	RMBS Subprime	64352VHD6	CC (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	A-I-4	RMBS Subprime	64352VEB3	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	A-I-5	RMBS Subprime	64352VEC1	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	A-I-6	RMBS Subprime	64352VED9	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	A-I-6A	RMBS Subprime	64352VEE7	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	A-I-7	RMBS Subprime	64352VEF4	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	A-II	RMBS Subprime	64352VEG2	AAA (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	M-1	RMBS Subprime	64352VEH0	AA (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	M-2	RMBS Subprime	64352VEJ6	A (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	M-5	RMBS Subprime	64352VEM9	CCC (sf)	
New Century Home Equity Loan Trust, Series 2003-5	2003-5	B	RMBS Subprime	64352VEN7	CC (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	I-A-1	RMBS Alternative-A	65535VGK8	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	I-A-2	RMBS Alternative-A	65535VGL6	AAA (sf)	

Table 2

Rating Affirmations (cont.)						
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	II-A-1	RMBS Alternative-A	65535VGM4	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	II-A-2	RMBS Alternative-A	65535VGN2	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	II-A-3	RMBS Alternative-A	65535VGP7	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	II-A-4	RMBS Alternative-A	65535VGQ5	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	II-A-5	RMBS Alternative-A	65535VGR3	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	II-A-6	RMBS Alternative-A	65535VGS1	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	III-A-1	RMBS Alternative-A	65535VGT9	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	III-A-2	RMBS Alternative-A	65535VGU6	AAA (sf)	
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2004-AR4	2004-AR4	M-2	RMBS Alternative-A	65535VGW2	CC (sf)	
NovaStar Mortgage Funding Trust Series 2002-3	2002-3	A-1	RMBS Subprime	66987XBU8	CCC (sf)	
NovaStar Mortgage Funding Trust Series 2002-3	2002-3	A-2	RMBS Subprime	66987XBV6	AAA (sf)	
NovaStar Mortgage Funding Trust Series 2002-3	2002-3	M-1	RMBS Subprime	66987XBW4	CC (sf)	
NovaStar Mortgage Funding Trust Series 2002-3	2002-3	AIO	RMBS Subprime	66987XBZ7	AAA (sf)	
NovaStar Mortgage Funding Trust Series 2002-3	2002-3	P	RMBS Subprime	66987XCA1	CCC (sf)	
NovaStar Mortgage Funding Trust Series 2004-1	2004-1	M-2	RMBS Subprime	66987XEB7	AA (sf)	
NovaStar Mortgage Funding Trust Series 2004-1	2004-1	M-3	RMBS Subprime	66987XEC5	AA- (sf)	
NovaStar Mortgage Funding Trust Series 2004-1	2004-1	M-4	RMBS Subprime	66987XED3	BBB (sf)	
NovaStar Mortgage Funding Trust Series 2004-1	2004-1	B-1	RMBS Subprime	66987XEG6	CC (sf)	
NovaStar Mortgage Funding Trust Series 2004-1	2004-1	B-2	RMBS Subprime	66987XEH4	CC (sf)	
Option One Mortgage Loan Trust 2002-4	2002-4	M-1	RMBS Subprime	68389FCN2	AAA (sf)	
Option One Mortgage Loan Trust 2002-5	2002-5	M-2	RMBS Subprime	68389FCU6	CCC (sf)	
Option One Mortgage Loan Trust 2002-6	2002-6	A-1	RMBS Subprime	68400XAX8	AAA (sf)	
Option One Mortgage Loan Trust 2002-6	2002-6	A-2	RMBS Subprime	68400XAY6	AAA (sf)	
Option One Mortgage Loan Trust 2003-1	2003-1	A-1	RMBS Subprime	68389FCZ5	AAA (sf)	
Option One Mortgage Loan Trust 2003-1	2003-1	A-2	RMBS Subprime	68389FDA9	AAA (sf)	
Option One Mortgage Loan Trust 2003-1	2003-1	M-1	RMBS Subprime	68389FDB7	AAA (sf)	
Option One Mortgage Loan Trust 2003-2	2003-2	A-1	RMBS Subprime	68389FDF8	AAA (sf)	
Option One Mortgage Loan Trust 2003-2	2003-2	A-2	RMBS Subprime	68389FDG6	AAA (sf)	
Option One Mortgage Loan Trust 2003-2	2003-2	A-3	RMBS Subprime	68389FDH4	AAA (sf)	
Option One Mortgage Loan Trust 2003-2	2003-2	M-1	RMBS Subprime	68389FDJ0	AA+ (sf)	
Option One Mortgage Loan Trust 2003-3	2003-3	A-1	RMBS Subprime	68400XBH2	AAA (sf)	
Option One Mortgage Loan Trust 2003-3	2003-3	A-2	RMBS Subprime	68400XBJ8	AAA (sf)	
Option One Mortgage Loan Trust 2003-3	2003-3	A-4	RMBS Subprime	68389FDQ4	AAA (sf)	
Option One Mortgage Loan Trust 2003-3	2003-3	M-1	RMBS Subprime	68400XBK5	AA+ (sf)	
Option One Mortgage Loan Trust 2003-3	2003-3	M-1A	RMBS Subprime	68389FDR2	AA (sf)	
Option One Mortgage Loan Trust 2003-3	2003-3	M-4	RMBS Subprime	68400XBN9	B- (sf)	

Table 2

Rating Affirmations (cont.)					
Option One Mortgage Loan Trust 2003-3	2003-3	M-5	RMBS Subprime	68400XBP4	CCC (sf)
Option One Mortgage Loan Trust 2003-5	2003-5	A-1	RMBS Subprime	68400XBR0	AAA (sf)
Option One Mortgage Loan Trust 2003-5	2003-5	A-2	RMBS Subprime	68400XBS8	AAA (sf)
Option One Mortgage Loan Trust 2003-5	2003-5	A-3	RMBS Subprime	68400XBT6	AAA (sf)
Option One Mortgage Loan Trust 2003-5	2003-5	M-1	RMBS Subprime	68400XBU3	AA+ (sf)
Option One Mortgage Loan Trust 2003-5	2003-5	M-5	RMBS Subprime	68400XBY5	CC (sf)
Park Place Securities, Inc.	2004-WCW1	M-1	RMBS Subprime	70069FAB3	AA (sf)
Park Place Securities, Inc.	2004-WCW1	M-2	RMBS Subprime	70069FAD9	AA- (sf)
Park Place Securities, Inc.	2004-WCW1	M-6	RMBS Subprime	70069FAH0	CC (sf)
Park Place Securities, Inc.	2004-WHQ1	M-1	RMBS Subprime	70069FBR7	AA+ (sf)
Park Place Securities, Inc.	2004-WHQ1	M-2	RMBS Subprime	70069FBS5	AA (sf)
Park Place Securities, Inc.	2004-WHQ1	M-3	RMBS Subprime	70069FBT3	A (sf)
Park Place Securities, Inc.	2004-WHQ1	M-4	RMBS Subprime	70069FBU0	BB- (sf)
Park Place Securities, Inc.	2004-WHQ1	M-5	RMBS Subprime	70069FBV8	B- (sf)
Park Place Securities, Inc.	2004-WCW2	M-1	RMBS Subprime	70069FAX5	AA+ (sf)
Park Place Securities, Inc.	2004-WCW2	M-2	RMBS Subprime	70069FAY3	AA (sf)
Park Place Securities, Inc.	2004-WCW2	M-3	RMBS Subprime	70069FAZ0	BBB- (sf)
Park Place Securities, Inc.	2004-WCW2	M-5	RMBS Subprime	70069FBB2	CCC (sf)
Park Place Securities, Inc.	2004-WCW2	M-7	RMBS Subprime	70069FBD8	CC (sf)
Park Place Securities, Inc.	2004-WCW2	M-8	RMBS Subprime	70069FBE6	CC (sf)
Park Place Securities, Inc.	2004-WCW2	M-9	RMBS Subprime	70069FBF3	CC (sf)
Park Place Securities, Inc.	2004-WCW2	M-10	RMBS Subprime	70069FBG1	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	AF-4	RMBS Subprime	73316PAU4	AAA (sf)
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	AF-5	RMBS Subprime	73316PAV2	AAA (sf)
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	AF-6	RMBS Subprime	73316PAW0	AAA (sf)
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	AV-1A	RMBS Subprime	73316PAX8	AAA (sf)
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	AV-1B	RMBS Subprime	73316PAY6	AAA (sf)
Popular ABS Mortgage Pass-Through Trust 2004-5	2004-5	AV-2	RMBS Subprime	73316PAZ3	AAA (sf)
RAAC Series 2004-SP1 Trust	2004-SP1	A-I-3	RMBS Alternative-A	7609855T4	AA- (sf)
RAAC Series 2004-SP1 Trust	2004-SP1	A-I-4	RMBS Alternative-A	7609855U1	AA- (sf)
RAAC Series 2004-SP1 Trust	2004-SP1	A-II	RMBS Alternative-A	7609855V9	AA- (sf)
RALI Series 2004-QA1 Trust	2004-QA1	A-I	RMBS Alternative-A	76110HRL5	AAA (sf)
RALI Series 2004-QA1 Trust	2004-QA1	A-II	RMBS Alternative-A	76110HRM3	AAA (sf)
RALI Series 2004-QA1 Trust	2004-QA1	M-1	RMBS Alternative-A	76110HRN1	BBB+ (sf)
RALI Series 2004-QA1 Trust	2004-QA1	M-2	RMBS Alternative-A	76110HRP6	CCC (sf)
RALI Series 2004-QA1 Trust	2004-QA1	M-3	RMBS Alternative-A	76110HRQ4	CCC (sf)
RASC Series 2001-KS2 Trust	2001-KS2	A-II	RMBS Subprime	76110WLR5	AAA (sf)
RASC Series 2001-KS2 Trust	2001-KS2	M-I-1	RMBS Subprime	76110WLN4	CC (sf)
RASC Series 2001-KS2 Trust	2001-KS2	M-II-1	RMBS Subprime	76110WLS3	CC (sf)
RASC Series 2001-KS3 Trust	2001-KS3	A-II	RMBS Subprime	76110WME3	AAA (sf)
RASC Series 2001-KS3 Trust	2001-KS3	M-I-1	RMBS Subprime	76110WMF0	CC (sf)
RASC Series 2001-KS3 Trust	2001-KS3	M-II-2	RMBS Subprime	76110WMK9	CC (sf)

Table 2

Rating Affirmations (cont.)					
RASC Series 2003-KS4 Trust	2003-KS4	A-I-5	RMBS Subprime	76110WRP3	AAA (sf)
RASC Series 2003-KS4 Trust	2003-KS4	A-I-6	RMBS Subprime	76110WRQ1	AAA (sf)
RASC Series 2003-KS4 Trust	2003-KS4	M-I-3	RMBS Subprime	76110WRX6	CC (sf)
RASC Series 2003-KS7 Trust	2003-KS7	A-I-5	RMBS Subprime	76110WSZ0	AAA (sf)
RASC Series 2003-KS7 Trust	2003-KS7	A-I-6	RMBS Subprime	76110WTA4	AAA (sf)
RASC Series 2003-KS7 Trust	2003-KS7	M-I-3	RMBS Subprime	76110WTD8	CC (sf)
RASC Series 2004-KS1 Trust	2004-KS1	A-I-4	RMBS Subprime	74924PAD4	AAA (sf)
RASC Series 2004-KS1 Trust	2004-KS1	A-I-5	RMBS Subprime	74924PAE2	AAA (sf)
RASC Series 2004-KS1 Trust	2004-KS1	A-I-6	RMBS Subprime	74924PAF9	AAA (sf)
RASC Series 2004-KS1 Trust	2004-KS1	M-II-1	RMBS Subprime	74924PAM4	BBB (sf)
RASC Series 2004-KS1 Trust	2004-KS1	M-II-2	RMBS Subprime	74924PAN2	CC (sf)
RASC Series 2004-KS1 Trust	2004-KS1	M-I-3	RMBS Subprime	74924PAJ1	CC (sf)
RASC Series 2004-KS1 Trust	2004-KS1	M-II-3	RMBS Subprime	74924PAP7	CC (sf)
Renaissance Home Equity Loan Trust 2002-2	2002-2	A	RMBS Subprime	759950AG3	AAA (sf)
Renaissance Home Equity Loan Trust 2002-2	2002-2	M-2	RMBS Subprime	759950AJ7	CC (sf)
Renaissance Home Equity Loan Trust 2002-3	2002-3	A	RMBS Subprime	75970NAA5	AAA (sf)
Renaissance Home Equity Loan Trust 2002-3	2002-3	M-2	RMBS Subprime	75970NAC1	CC (sf)
Renaissance Home Equity Loan Trust 2002-4	2002-4	A	RMBS Subprime	759950AL2	AAA (sf)
Renaissance Home Equity Loan Trust 2002-4	2002-4	M-1	RMBS Subprime	759950AM0	AA (sf)
Renaissance Home Equity Loan Trust 2003-1	2003-1	A	RMBS Subprime	759950AQ1	AAA (sf)
Renaissance Home Equity Loan Trust 2003-1	2003-1	M-1	RMBS Subprime	759950AS7	AA (sf)
Renaissance Home Equity Loan Trust 2003-1	2003-1	B-A	RMBS Subprime	759950AU2	CC (sf)
Renaissance Home Equity Loan Trust 2003-1	2003-1	B-F	RMBS Subprime	759950AV0	CC (sf)
Renaissance Home Equity Loan Trust 2003-3	2003-3	A	RMBS Subprime	759950BD9	AAA (sf)
Renaissance Home Equity Loan Trust 2003-3	2003-3	M-1	RMBS Subprime	759950BG2	AA (sf)
Renaissance Home Equity Loan Trust 2003-3	2003-3	M-2A	RMBS Subprime	759950BH0	A- (sf)
Renaissance Home Equity Loan Trust 2003-3	2003-3	M-2F	RMBS Subprime	759950BJ6	A- (sf)
Renaissance Home Equity Loan Trust 2003-3	2003-3	M-3	RMBS Subprime	759950BK3	B+ (sf)
Renaissance Home Equity Loan Trust 2003-3	2003-3	M-4	RMBS Subprime	759950BL1	B- (sf)
Renaissance Home Equity Loan Trust 2003-3	2003-3	M-5	RMBS Subprime	759950BM9	CC (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	A-1	RMBS Subprime	759950BP2	AAA (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	A-3	RMBS Subprime	759950BR8	AAA (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	M-1	RMBS Subprime	759950BT4	AA (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	M-2A	RMBS Subprime	759950BU1	BBB- (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	M-2F	RMBS Subprime	759950BV9	BBB- (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	M-3	RMBS Subprime	759950BW7	B- (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	M-4	RMBS Subprime	759950BX5	CCC (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	M-5	RMBS Subprime	759950BY3	CC (sf)
Renaissance Home Equity Loan Trust 2003-4	2003-4	M-6	RMBS Subprime	759950BZ0	CC (sf)
Renaissance Home Equity Loan Trust 2004-2	2004-2	AV-3	RMBS Subprime	759950CP1	AAA (sf)
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-1	RMBS Subprime	759950CX4	AA+ (sf)
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-5	RMBS Subprime	759950DB1	CCC (sf)

Table 2

Rating Affirmations (cont.)					
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-7	RMBS Subprime	759950DD7	CC (sf)
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-8	RMBS Subprime	759950DE5	CC (sf)
Renaissance Home Equity Loan Trust 2004-2	2004-2	AF-4	RMBS Subprime	759950CT3	AAA (sf)
Renaissance Home Equity Loan Trust 2004-2	2004-2	AF-5	RMBS Subprime	759950CU0	AAA (sf)
Renaissance Home Equity Loan Trust 2004-2	2004-2	AF-6	RMBS Subprime	759950CV8	AAA (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	AF-4	RMBS Subprime	759950EL8	AAA (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	AF-5	RMBS Subprime	759950EM6	AAA (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	AF-6	RMBS Subprime	759950EN4	AAA (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-3	RMBS Subprime	759950ER5	B- (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-4	RMBS Subprime	759950ES3	CCC (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-5	RMBS Subprime	759950ET1	CC (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-6	RMBS Subprime	759950EU8	CC (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-7	RMBS Subprime	759950EV6	CC (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-8	RMBS Subprime	759950EW4	CC (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-9	RMBS Subprime	759950EX2	CC (sf)
Salomon Brothers Mortgage Securities VII Inc.	1998-AQ1	A-5	RMBS Subprime	79548KZH4	AAA (sf)
Salomon Brothers Mortgage Securities VII Inc.	1998-AQ1	A-6	RMBS Subprime	79548KZJ0	AAA (sf)
Salomon Brothers Mortgage Securities VII Inc.	1998-AQ1	A-7	RMBS Subprime	79548KZK7	AAA (sf)
Salomon Home Equity Loan Trust, Series 2001-1	2001-1	AF-3	RMBS Subprime	79550DAC3	AAA (sf)
Salomon Home Equity Loan Trust, Series 2002-CIT1	2002-CIT1	M-1	RMBS Subprime	79549AQJ1	AA- (sf)
Salomon Home Equity Loan Trust, Series 2002-CIT1	2002-CIT1	M-2	RMBS Subprime	79549AQK8	CCC (sf)
Salomon Home Equity Loan Trust, Series 2002-CIT1	2002-CIT1	M-3	RMBS Subprime	79549AQL6	CC (sf)
Salomon Home Equity Loan Trust, Series 2002-CIT1	2002-CIT1	M-4	RMBS Subprime	79549AQM4	CC (sf)
Salomon Home Equity Loan Trust, Series 2002-CIT1	2002-CIT1	M-5	RMBS Subprime	79549AQN2	CC (sf)
Saxon Asset Securities Trust 2002-1	2002-1	AF-5	RMBS Subprime	805564KQ3	AAA (sf)
Saxon Asset Securities Trust 2002-1	2002-1	AF-6	RMBS Subprime	805564KR1	AAA (sf)
Saxon Asset Securities Trust 2002-1	2002-1	AV-1	RMBS Subprime	805564KS9	AAA (sf)
Saxon Asset Securities Trust 2002-1	2002-1	M-2	RMBS Subprime	805564KX8	CC (sf)
Saxon Asset Securities Trust 2002-1	2002-1	B	RMBS Subprime	805564KY6	CC (sf)
Saxon Asset Securities Trust 2003-3	2003-3	AF-5	RMBS Subprime	805564PA3	AAA (sf)
Saxon Asset Securities Trust 2003-3	2003-3	AF-6	RMBS Subprime	805564PB1	AAA (sf)
Saxon Asset Securities Trust 2003-3	2003-3	AV-2	RMBS Subprime	805564PD7	AAA (sf)
Saxon Asset Securities Trust 2003-3	2003-3	M-1	RMBS Subprime	805564PE5	AA (sf)
Saxon Asset Securities Trust 2003-3	2003-3	M-4	RMBS Subprime	805564PH8	CCC (sf)
Saxon Asset Securities Trust 2003-3	2003-3	M-6	RMBS Subprime	805564PK1	CC (sf)
Saxon Asset Securities Trust 2004-2	2004-2	MV-1	RMBS Subprime	805564QK0	AA (sf)
Saxon Asset Securities Trust 2004-2	2004-2	MV-2	RMBS Subprime	805564QL8	A+ (sf)
Saxon Asset Securities Trust 2004-2	2004-2	MV-3	RMBS Subprime	805564QM6	A (sf)
Saxon Asset Securities Trust 2004-2	2004-2	MV-4	RMBS Subprime	805564QN4	BBB (sf)
Saxon Asset Securities Trust 2004-2	2004-2	MV-5	RMBS Subprime	805564QP9	BB (sf)
Saxon Asset Securities Trust 2004-2	2004-2	MV-6	RMBS Subprime	805564QQ7	B+ (sf)
Saxon Asset Securities Trust 2004-3	2004-3	A-1A	RMBS Subprime	805564QR5	AAA (sf)

Table 2

Rating Affirmations (cont.)					
Saxon Asset Securities Trust 2004-3	2004-3	A-1C	RMBS Subprime	805564RG8	AAA (sf)
Saxon Asset Securities Trust 2004-3	2004-3	A-4	RMBS Subprime	805564QU8	AAA (sf)
Saxon Asset Securities Trust 2004-3	2004-3	M-1	RMBS Subprime	805564QV6	AAA (sf)
Saxon Asset Securities Trust 2004-3	2004-3	M-2	RMBS Subprime	805564QW4	A+ (sf)
Saxon Asset Securities Trust 2004-3	2004-3	M-3	RMBS Subprime	805564QX2	BBB- (sf)
Saxon Asset Securities Trust 2004-3	2004-3	M-4	RMBS Subprime	805564QY0	B+ (sf)
Saxon Asset Securities Trust 2004-3	2004-3	B-1	RMBS Subprime	805564RB9	CCC (sf)
Saxon Asset Securities Trust 2004-3	2004-3	B-2	RMBS Subprime	805564RC7	CCC (sf)
Saxon Asset Securities Trust 2004-3	2004-3	B-3	RMBS Subprime	805564RD5	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2004-DO1	2004-DO1	A-1	RMBS Subprime	81375WAZ9	AAA (sf)
Securitized Asset Backed Receivables LLC Trust 2004-DO1	2004-DO1	M-1	RMBS Subprime	81375WAT3	B- (sf)
Securitized Asset Backed Receivables LLC Trust 2004-DO1	2004-DO1	M-3	RMBS Subprime	81375WAV8	CC (sf)
Securitized Asset Backed Receivables LLC Trust 2004-DO1	2004-DO1	B-1	RMBS Subprime	81375WAW6	CC (sf)
Securitized Asset Backed Receivables LLC Trust 2004-DO1	2004-DO1	B-2	RMBS Subprime	81375WAX4	CC (sf)
Soundview Home Loan Trust 2003-1	2003-1	M-1	RMBS Subprime	83611MAD0	AAA (sf)
Soundview Home Loan Trust 2003-1	2003-1	M-2	RMBS Subprime	83611MAE8	AA+ (sf)
Soundview Home Loan Trust 2003-1	2003-1	M-3	RMBS Subprime	83611MAK4	BBB (sf)
Soundview Home Loan Trust 2003-1	2003-1	M-4	RMBS Subprime	83611MAH1	CCC (sf)
Soundview Home Loan Trust 2003-1	2003-1	M-5	RMBS Subprime	83611MAJ7	CC (sf)
Soundview Home Loan Trust 2004-WMC1	2004-WMC1	M-1	RMBS Subprime	83611MBV9	AA+ (sf)
Soundview Home Loan Trust 2004-WMC1	2004-WMC1	M-2	RMBS Subprime	83611MBW7	A- (sf)
Soundview Home Loan Trust 2004-WMC1	2004-WMC1	M-3	RMBS Subprime	83611MBX5	B+ (sf)
Soundview Home Loan Trust 2004-WMC1	2004-WMC1	M-4	RMBS Subprime	83611MBY3	B- (sf)
Soundview Home Loan Trust 2004-WMC1	2004-WMC1	M-5	RMBS Subprime	83611MBZ0	CCC (sf)
Soundview Home Loan Trust 2004-WMC1	2004-WMC1	M-7	RMBS Subprime	83611MCB2	CC (sf)
Southern Pacific Secured Assets Corp.	1997-2	A-4	RMBS Subprime	843590BL3	AAA (sf)
Southern Pacific Secured Assets Corp.	1997-2	A-5	RMBS Subprime	843590BM1	AAA (sf)
Southern Pacific Secured Assets Corp.	1997-2	M-2F	RMBS Subprime	843590BS8	B (sf)
Specialty Underwriting and Residential Finance Trust, Series 2003-BC2	2003-BC2	S	RMBS Subprime	84751PAM1	AAA (sf)
Specialty Underwriting and Residential Finance Trust, Series 2003-BC2	2003-BC2	M-1	RMBS Subprime	84751PAN9	AAA (sf)
Structured Asset Investment Loan Trust 2003-BC3	2003-BC3	1-A2	RMBS Subprime	86358EAV8	AAA (sf)
Structured Asset Investment Loan Trust 2003-BC3	2003-BC3	2-A2	RMBS Subprime	86358EAX4	AAA (sf)
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M1	RMBS Subprime	86358EBW5	AA+ (sf)
Structured Asset Investment Loan Trust 2004-11	2004-11	A4	RMBS Subprime	86358EPP5	AAA (sf)
Structured Asset Investment Loan Trust 2004-11	2004-11	M3	RMBS Subprime	86358EPS9	CCC (sf)
Structured Asset Investment Loan Trust 2004-11	2004-11	M6	RMBS Subprime	86358EPV2	CC (sf)
Structured Asset Securities Corp.	2002-HF1	A	RMBS Subprime	86358RL21	AAA (sf)
Structured Asset Securities Corp.	2002-HF1	M1	RMBS Subprime	86358RL47	AA- (sf)
Structured Asset Securities Corp.	2002-25A	B1-l	RMBS Prime Jumbo	86359AEB5	CC (sf)
Structured Asset Securities Corp.	2002-25A	B2-l	RMBS Prime Jumbo	86359AED1	CC (sf)
Structured Asset Securities Corp.	2002-25A	2-A1	RMBS Prime Jumbo	86359ADV2	AAA (sf)



Table 2

Rating Affirmations (cont.)					
Structured Asset Securities Corp.	2002-25A	3-A1	RMBS Prime Jumbo	86359ADX8	BBB- (sf)
Structured Asset Securities Corp.	2002-25A	4-A1	RMBS Prime Jumbo	86359ADZ3	AAA (sf)
Structured Asset Securities Corp.	2002-25A	B3	RMBS Prime Jumbo	86359AEH2	CC (sf)
Structured Asset Securities Corp.	2003-BC2	M3	RMBS Subprime	86359AQA4	CCC (sf)
Structured Asset Securities Corp.	2003-BC2	M4	RMBS Subprime	86359AQB2	CC (sf)
Terwin Mortgage Trust, Series TMTS 2004-3HE	2004-3HE	M-1	RMBS Subprime	881561FE9	AA+ (sf)
Terwin Mortgage Trust, Series TMTS 2004-3HE	2004-3HE	M-1-X	RMBS Subprime	881561FB5	AA+ (sf)
Terwin Mortgage Trust, Series TMTS 2004-3HE	2004-3HE	M-2	RMBS Subprime	881561FF6	B (sf)
Terwin Mortgage Trust, Series TMTS 2004-3HE	2004-3HE	M-3	RMBS Subprime	881561FG4	CCC (sf)
Terwin Mortgage Trust, Series TMTS 2004-3HE	2004-3HE	B-1	RMBS Subprime	881561FH2	CC (sf)
Terwin Mortgage Trust, Series TMTS 2004-3HE	2004-3HE	N	RMBS Subprime	881561FT6	CC (sf)
UCFC Acceptance Corp.	1998-D	AF-6	RMBS Subprime	90263BHA9	AAA (sf)
UCFC Acceptance Corp.	1998-D	AF-7	RMBS Subprime	90263BHB7	AAA (sf)
UCFC Acceptance Corp.	1998-D	AF-8	RMBS Subprime	90263BHC5	AAA (sf)
UCFC Acceptance Corp.	1998-D	MF-1	RMBS Subprime	90263BHD3	AAA (sf)
UCFC Acceptance Corp.	1998-D	MF-2	RMBS Subprime	90263BHE1	B- (sf)
UCFC Acceptance Corp.	1998-D	MV-1	RMBS Subprime	90263BHH4	AA+ (sf)
UCFC Acceptance Corp.	1998-D	MV-2	RMBS Subprime	90263BHJ0	BBB (sf)
UCFC Acceptance Corp.	1998-D	BV-1	RMBS Subprime	90263BHK7	CCC (sf)
Wells Fargo Mortgage Backed Securities 2004-L Trust	2004-L	A-7	RMBS Prime Jumbo	94980PAG6	AAA (sf)
Wells Fargo Mortgage Backed Securities 2004-L Trust	2004-L	A-8	RMBS Prime Jumbo	94980PAH4	AAA (sf)
Wells Fargo Mortgage Backed Securities 2004-L Trust	2004-L	A-9	RMBS Prime Jumbo	94980PAJ0	AAA (sf)
Wells Fargo Mortgage Backed Securities 2004-L Trust	2004-L	B-1	RMBS Prime Jumbo	94980PAL5	AA (sf)
Wells Fargo Mortgage Backed Securities 2004-L Trust	2004-L	B-2	RMBS Prime Jumbo	94980PAM3	BB (sf)
Wells Fargo Mortgage Backed Securities 2004-L Trust	2004-L	B-4	RMBS Prime Jumbo	94980PAP6	CCC (sf)
Wells Fargo Mortgage Backed Securities 2004-L Trust	2004-L	B-5	RMBS Prime Jumbo	94980PAQ4	CC (sf)
Wells Fargo Mortgage Backed Securities 2004-U Trust	2004-U	A-1	RMBS Prime Jumbo	949803AA8	AAA (sf)
Wells Fargo Mortgage Backed Securities 2004-U Trust	2004-U	B-2	RMBS Prime Jumbo	949803AD2	CC (sf)
Wells Fargo Mortgage Backed Securities 2004-U Trust	2004-U	B-3	RMBS Prime Jumbo	949803AE0	CC (sf)
WMC Mortgage Loan Trust 1998-1	1998-1	M-1	RMBS Subprime	92928XAB9	AAA (sf)
WMC Mortgage Loan Trust 1998-B	1998-B	A-2	RMBS Subprime	92928SAF1	AAA (sf)
WMC Mortgage Loan Trust 1998-B	1998-B	M-1	RMBS Subprime	92928SAH7	AA (sf)
WMC Mortgage Loan Trust 1998-B	1998-B	M-2	RMBS Subprime	92928SAJ3	BBB- (sf)

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