

**Structured Finance** **Research**

## U.S. RMBS Classes Affected By The Dec. 27, 2011, Rating And Credit Watch Actions

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#### Rating Actions

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# U.S. RMBS Classes Affected By The Dec. 27, 2011, Rating And Credit Watch 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. 27, 2011, rating actions. For the related press release, please see "368 Ratings On 257 U.S. RMBS Deals Lowered To 'D (sf)'," published Dec. 27, 2011.

## Rating Actions

Transaction	Series	Class	Collateral	CUSIP	Rating	
					To	From
2006-CB4 Trust	2006-CB4	M-1	RMBS Subprime	12498QAE6	D (sf)	CCC (sf)
ABFC 2005-AQ1 Trust	2005-AQ1	M-4	RMBS Subprime	04542BMY5	D (sf)	CC (sf)
ABFC 2005-OPT 1 Trust	2005-OPT1	M6	RMBS Subprime	04542BQF2	D (sf)	CC (sf)
ACE Securities Corp., Home Equity Loan Trust, Series 2005-SD3	2005-SD3	M-4	RMBS Re-Performing	004421TT0	D (sf)	CC (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2004-RM1	2004-RM1	B-2	RMBS Subprime	004421FZ1	D (sf)	CC (sf)
ACE Securities Corp. Home Equity Loan Trust, Series 2004-RM1	2004-RM1	B-3	RMBS Subprime	004421GA5	D (sf)	CC (sf)
Adjustable Rate Mortgage Trust 2005-12	2005-12	4-A-1	RMBS Alternative-A	2254W0MK8	D (sf)	CCC (sf)
Alternative Loan Trust 2004-10CB	2004-10CB	B-1	RMBS Alternative-A	12667FJF3	D (sf)	CC (sf)
Alternative Loan Trust 2004-34T1	2004-34T1	B-2	RMBS Alternative-A	12667FM44	D (sf)	CC (sf)
Alternative Loan Trust 2004-J6	2004-J6	B-3	RMBS Alternative-A	12667FRR8	D (sf)	CC (sf)
Alternative Loan Trust 2005-16	2005-16	M-3	RMBS Alternative-A	12667GMP5	D (sf)	CC (sf)
Alternative Loan Trust 2005-25T1	2005-25T1	M	RMBS Alternative-A	12667GRL9	D (sf)	CC (sf)
Alternative Loan Trust 2005-31	2005-31	1-M	RMBS Alternative-A	12667GZH9	D (sf)	CC (sf)
Alternative Loan Trust 2005-31	2005-31	2-M	RMBS Alternative-A	12667GZM8	D (sf)	CC (sf)
Alternative Loan Trust 2005-32T1	2005-32T1	M	RMBS Alternative-A	12667GE25	D (sf)	CC (sf)
Alternative Loan Trust 2005-63	2005-63	3-A-1	RMBS Alternative-A	12668AXF7	D (sf)	CCC (sf)
Alternative Loan Trust 2005-69	2005-69	M-2	RMBS Alternative-A	12668AN76	D (sf)	CC (sf)
Alternative Loan Trust 2005-84	2005-84	4-A-1	RMBS Alternative-A	12668BAZ6	D (sf)	CCC (sf)
Alternative Loan Trust 2005-AR1	2005-AR1	2-A-3A	RMBS Alternative-A	12668A4S1	D (sf)	CC (sf)
Alternative Loan Trust 2005-J8	2005-J8	B-2	RMBS Alternative-A	12667GK51	D (sf)	CC (sf)
Alternative Loan Trust 2006-24CB	2006-24CB	A-19	RMBS Alternative-A	02146TAU1	D (sf)	CCC (sf)
Alternative Loan Trust 2006-32CB	2006-32CB	A-1	RMBS Alternative-A	02147XAA5	D (sf)	CC (sf)
Alternative Loan Trust 2006-32CB	2006-32CB	A-3	RMBS Alternative-A	02147XAC1	D (sf)	CC (sf)
Alternative Loan Trust 2006-32CB	2006-32CB	A-7	RMBS Alternative-A	02147XAG2	D (sf)	CC (sf)
Alternative Loan Trust 2006-32CB	2006-32CB	A-22	RMBS Alternative-A	02147XAX5	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-1	RMBS Alternative-A	12668BJX2	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-3	RMBS Alternative-A	12668BJZ7	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-4	RMBS Alternative-A	12668BKA0	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-6	RMBS Alternative-A	12668BKC6	D (sf)	CC (sf)

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Alternative Loan Trust 2006-J1	2006-J1	1-A-7	RMBS Alternative-A	12668BKD4	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-9	RMBS Alternative-A	12668BKF9	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-10	RMBS Alternative-A	12668BKG7	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-12	RMBS Alternative-A	12668BKJ1	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-13	RMBS Alternative-A	12668BKK8	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	1-A-15	RMBS Alternative-A	12668BMB6	D (sf)	CC (sf)
Alternative Loan Trust 2006-J1	2006-J1	2-A-2	RMBS Alternative-A	12668BKN2	D (sf)	CC (sf)
Alternative Loan Trust 2006-J4	2006-J4	2-A-6	RMBS Alternative-A	23242WAN9	D (sf)	CCC (sf)
Alternative Loan Trust 2006-OA19	2006-OA19	A-5	RMBS Alternative-A	12668RAF5	D (sf)	CC (sf)
Alternative Loan Trust 2006-OC1	2006-OC1	1-A-2	RMBS Alternative-A	12668BJE4	D (sf)	CC (sf)
Alternative Loan Trust 2006-OC10	2006-OC10	2-A-2A	RMBS Alternative-A	23245FAC7	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-2	RMBS Alternative-A	02147BAB1	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-5	RMBS Alternative-A	02147BAE5	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-6	RMBS Alternative-A	02147BAF2	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-9	RMBS Alternative-A	02147BAJ4	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-11	RMBS Alternative-A	02147BAL9	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-12	RMBS Alternative-A	02147BAM7	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-13	RMBS Alternative-A	02147BAN5	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-14	RMBS Alternative-A	02147BAP0	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-15	RMBS Alternative-A	02147BAQ8	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-17	RMBS Alternative-A	02147BAS4	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-18	RMBS Alternative-A	02147BAT2	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-19	RMBS Alternative-A	02147BAU9	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-27	RMBS Alternative-A	02147BBC8	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-28	RMBS Alternative-A	02147BBD6	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-29	RMBS Alternative-A	02147BBE4	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-31	RMBS Alternative-A	02147BBG9	D (sf)	CC (sf)
Alternative Loan Trust 2007-7T2	2007-7T2	A-32	RMBS Alternative-A	02147BBH7	D (sf)	CC (sf)
Alternative Loan Trust 2007-HY3	2007-HY3	1-A-2	RMBS Alternative-A	02148DAB6	D (sf)	CC (sf)
Alternative Loan Trust 2007-HY3	2007-HY3	2-A-2	RMBS Alternative-A	02148DAD2	D (sf)	CC (sf)
Alternative Loan Trust 2007-HY4	2007-HY4	2-A-1	RMBS Alternative-A	02150QAD8	D (sf)	CCC (sf)
Alternative Loan Trust 2007-HY8C	2007-HY8C	M-1	RMBS Alternative-A	02150XAD3	D (sf)	CC (sf)
Alternative Loan Trust 2007-OA10	2007-OA10	M-4	RMBS Alternative-A	02149QAM2	D (sf)	CC (sf)
Alternative Loan Trust 2007-OA4	2007-OA4	M-2	RMBS Alternative-A	02150DAE5	D (sf)	CC (sf)
Alternative Loan Trust 2007-OH3	2007-OH3	M-2	RMBS Alternative-A	02151DAJ3	D (sf)	CC (sf)
American Home Mortgage Assets Trust 2006-3	2006-3	II-A-2	RMBS Alternative-A	02660UAG5	D (sf)	CC (sf)
American Home Mortgage Assets Trust 2006-6	2006-6	A1-B	RMBS Alternative-A	008684AB8	D (sf)	CC (sf)
American Home Mortgage Investment Trust 2006-1	2006-1	I-A-2	RMBS Alternative-A	02660THZ9	D (sf)	CC (sf)
Ameriquest Mortgage Securities Inc.	2004-IA1	M-4	RMBS Subprime	03072SVE2	D (sf)	CC (sf)
Ameriquest Mortgage Securities Inc.	2005-R1	M-7	RMBS Subprime	03072SYE9	D (sf)	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE8	2004-HE8	M4	RMBS Subprime	04541GMRO	D (sf)	CC (sf)

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Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	M5	RMBS Subprime	04541GUS9	D (sf)	CC (sf)
Banc of America Funding 2004-C Trust	2004-C	CB-2	RMBS Alternative-A	05946XMH3	D (sf)	CC (sf)
Banc of America Funding 2004-D Trust	2004-D	B-3	RMBS Prime Jumbo	05946XNJ8	D (sf)	CC (sf)
Banc of America Funding 2005-B Trust	2005-1	CB-2	RMBS Alternative-A	05946XSE4	D (sf)	CC (sf)
Banc of America Funding 2005-F Trust	2005-F	2-A-2	RMBS Alternative-A	05946XYW7	D (sf)	CC (sf)
Banc of America Funding 2005-F Trust	2005-F	3-A-2	RMBS Alternative-A	05946XY3	D (sf)	CC (sf)
Banc of America Funding 2005-F Trust	2005-F	4-A-2	RMBS Alternative-A	05946XZA4	D (sf)	CC (sf)
Banc of America Funding 2005-H	2005-H	1-A-2	RMBS Alternative-A	05946XH22	D (sf)	CC (sf)
Banc of America Funding 2005-H	2005-H	1-A-3	RMBS Alternative-A	05946XH30	D (sf)	CC (sf)
Banc of America Funding 2005-H	2005-H	2-A-2	RMBS Alternative-A	05946XH63	D (sf)	CC (sf)
Banc of America Funding 2005-H	2005-H	5-A-2	RMBS Alternative-A	05946XJ46	D (sf)	CC (sf)
Banc of America Funding 2006-7 Trust	2006-7	T2-A-7	RMBS Alternative-A	05951KBD4	D (sf)	CC (sf)
Banc of America Funding 2006-E Trust	2006-E	2-A-1	RMBS Prime Jumbo	05950DAD2	D (sf)	CC (sf)
Banc of America Funding 2006-G Trust	2006-G	M-3	RMBS Alternative-A	05950MAM2	D (sf)	CC (sf)
Banc of America Funding 2006-I Trust	2006-I	S-B-3	RMBS Alternative-A	05951VAQ2	D (sf)	CC (sf)
Banc of America Funding 2006-I Trust	2006-I	M-3	RMBS Alternative-A	05951VAZ2	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	4-A-4	RMBS Alternative-A	059523AP5	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	4-A-1	RMBS Alternative-A	059523AL4	D (sf)	CCC (sf)
Banc of America Funding 2007-5 Trust	2007-5	4-A-5	RMBS Alternative-A	059523AQ3	D (sf)	CCC (sf)
Banc of America Funding 2007-B Trust	2007-B	M-3	RMBS Alternative-A	05952EAE6	D (sf)	CC (sf)
Banc of America Funding 2007-D Trust	2007-D	M-5	RMBS Alternative-A	05952GAK7	D (sf)	CC (sf)
Banc of America Mortgage 2007-2 Trust	2007-2	A-3	RMBS Alternative-A	05952FAC7	D (sf)	CC (sf)
Banc of America Mortgage 2007-2 Trust	2007-2	A-11	RMBS Alternative-A	05952FAL7	D (sf)	CC (sf)
Bank of America Mortgage Securities Inc.	2004-A	B-4	RMBS Prime Jumbo	05948XU58	D (sf)	CC (sf)
Bank of America Mortgage Securities Inc.	2004-3	X-B-5	RMBS Prime Jumbo	05949ACU2	D (sf)	CC (sf)
Bayview Commercial Asset Trust 2006-4	2006-4	B-3	RMBS Small Balance Commercial	07325BAM0	D (sf)	CC (sf)
Bayview Commercial Asset Trust 2007-2	2007-2	B-2	RMBS Small Balance Commercial	07325XAK6	D (sf)	CCC (sf)
Bayview Commercial Asset Trust 2008-1	2008-1	B-1	RMBS Small Balance Commercial	07324AAN1	D (sf)	CCC (sf)
BCAP LLC Trust 2007-AA3	2007-AA3	II-M-1	RMBS Alternative-A	05530VAR0	D (sf)	CC (sf)
BCAPB LLC Trust 2007-AB1	2007-AB1	M-1	RMBS Subprime	05529DAF9	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2006-1	2006-1	II-2A-2	RMBS Alternative-A	07386HC33	D (sf)	CC (sf)
Bear Stearns Alt-A Trust 2006-3	2006-3	III-2A-1	RMBS Alternative-A	07386HP88	D (sf)	CCC (sf)
Bear Stearns ARM Trust 2004-6	2004-6	B-2	RMBS Prime Jumbo	07384MX49	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-12	2005-12	I-1-A-2	RMBS Prime Jumbo	07387AFW0	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-12	2005-12	I-2-A-2	RMBS Prime Jumbo	07387AFY6	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-12	2005-12	I-3-A-2	RMBS Prime Jumbo	07387AGA7	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-7	2005-7	B-1	RMBS Prime Jumbo	07387ADA0	D (sf)	CC (sf)
Bear Stearns ARM Trust 2006-2	2006-2	II-A-1	RMBS Prime Jumbo	07388DAC2	D (sf)	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2004-AC2	2004-AC2	B-3	RMBS Alternative-A	073879AM0	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC4	2005-AC4	B-1	RMBS Alternative-A	073879YL6	D (sf)	CC (sf)

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Bear Stearns Asset Backed Securities I Trust 2006-HE3	2006-HE3	M-4	RMBS Subprime	07387UHV6	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE2	2007-HE2	II-M-4	RMBS Subprime	07389YAK7	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE5	2007-HE5	M-9	RMBS Subprime	073859AQ3	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities Trust 2005-3	2005-3	M-6	RMBS Document Deficient	073877DT6	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2007-AR4	2007-AR4	I-B-1	RMBS Alternative-A	07401YAF2	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-3	2007-3	M4	RMBS Subprime	05568QAJ4	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-4	2007-4	M6	RMBS Subprime	05570GAK9	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-4	2007-4	M6A	RMBS Subprime	05570GBK8	D (sf)	CC (sf)
Carrington Mortgage Loan Trust Series 2004-NC1	2004-NC1	M-6	RMBS Subprime	144531AK6	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	M-6	RMBS Subprime	14454EAK7	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	M-3	RMBS Subprime	144526AG5	D (sf)	CC (sf)
ChaseFlex Trust Series 2007-M1	2007-M1	1-A1	RMBS Alternative-A	16165YAA0	D (sf)	CCC (sf)
ChaseFlex Trust Series 2007-M1	2007-M1	1-A2	RMBS Alternative-A	16165YAB8	D (sf)	CCC (sf)
ChaseFlex Trust Series 2007-M1	2007-M1	1-A3	RMBS Alternative-A	16165YAC6	D (sf)	CCC (sf)
Chevy Chase Funding LLC	2004-3	B-3	RMBS Alternative-A	16678RBY2	D (sf)	CC (sf)
CHL Mortgage Pass Through Trust 2006-TM1	2006-TM1	B-1	RMBS Alternative-A	126694V62	D (sf)	CC (sf)
CHL Mortgage Pass Through Trust 2007-19	2007-19	1-A-2	RMBS Prime Jumbo	12544PAB8	D (sf)	CC (sf)
CHL Mortgage Pass Through Trust 2007-19	2007-19	1-A-3	RMBS Prime Jumbo	12544PAC6	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-3	2005-3	M-3	RMBS Alternative-A	12669GVZ1	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-HYB4	2005-HYB4	2-A-2	RMBS Prime Jumbo	12669GM32	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-HYB3	2006-HYB3	1-A-1A	RMBS Prime Jumbo	1266943U0	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-HYB3	2006-HYB3	1-A-1B	RMBS Prime Jumbo	1266943V8	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-J2	2006-J2	1-A-1	RMBS Prime Jumbo	126694G93	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-J2	2006-J2	1-A-3	RMBS Prime Jumbo	126694H35	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-J2	2006-J2	1-A-4	RMBS Prime Jumbo	126694H43	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-J2	2006-J2	1-A-5	RMBS Prime Jumbo	126694H50	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-J2	2006-J2	1-A-7	RMBS Prime Jumbo	126694H76	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-J2	2006-J2	1-A-8	RMBS Prime Jumbo	126694H84	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2006-WFHE2	2006-WFHE2	M-4	RMBS Subprime	17309MAH6	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-10	2007-10	1B3	RMBS Seasoned Loans	17313QAE8	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-8	RMBS Subprime	17312TAE3	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AR5	2007-AR5	1-A3A	RMBS Alternative-A	17311LAE1	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust 2007-WFHE1	2007-WFHE1	M-6	RMBS Subprime	17311CAJ0	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2009-1	2009-1	2A2	RMBS Re-Remic	17314UAJ7	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust 2009-1	2009-1	2A2C	RMBS Re-Remic	17314UAP3	D (sf)	CCC (sf)

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Citigroup Mortgage Loan Trust Inc.	2005-4	B-2	RMBS Prime Jumbo	17307GWG9	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust Inc.	2005-5	III-A4B	RMBS Alternative-A	17307GZL5	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust Inc.	2005-8	I-A1B	RMBS Prime Jumbo	17307GE38	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust Inc.	2005-8	I-A2B	RMBS Prime Jumbo	17307GE53	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust Inc.	2005-8	I-A3B	RMBS Prime Jumbo	17307GE79	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust Inc.	2005-8	I-A4B	RMBS Prime Jumbo	17307GE95	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust Inc.	2005-10	I-A2A	RMBS Prime Jumbo	17307GT57	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	M-5	RMBS Subprime	12489WQM9	D (sf)	CC (sf)
CMALT (CitiMortgage Alternative Loan Trust), Series 2007-A2	2007-A2	IA-1	RMBS Alternative-A	12566UAA2	D (sf)	CCC (sf)
CMO Holdings III Ltd.	2008-R2	II-A-2	RMBS Re-Remic	12587PFN5	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	C-B-1	RMBS Alternative-A	22541NYF0	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	C-B-2	RMBS Alternative-A	22541NYG8	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2002-AR33	C-B-3	RMBS Alternative-A	22541NYH6	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2004-AR3	C-B-4	RMBS Alternative-A	22541SDH8	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp., CSMC Series 2008-2R	2008-2R	2-A-2	RMBS Re-Remic	225492AG2	D (sf)	CC (sf)
CSFB Home Equity Pass-Through Certificates, Series 2005-FIX1 Trust	2005-FIX1	M-7	RMBS Subprime	22541S6B9	D (sf)	CC (sf)
CSFB Mortgage-Backed Trust Series 2005-4	2005-4	C-B-3	RMBS Prime Jumbo	225458RE0	D (sf)	CC (sf)
CSFB Mortgage-Backed Trust Series 2005-9	2005-9	III-A-2	RMBS Alternative-A	225470AB9	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust Series 2006-2	2006-2	5-A-6	RMBS Prime Jumbo	225470ZC0	D (sf)	CC (sf)
CSMC Series 2008-1R	2008-1R	A-1	RMBS Re-Remic	12640PAA3	D (sf)	CC (sf)
CSMC Trust 2006-CF3	2006-CF3	M-3	RMBS Re-Performing	12638GAD1	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2006-10	2006-10	MF-7	RMBS Subprime	12666PAN4	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2006-7	2006-7	M-4	RMBS Subprime	232422AJ4	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2006-17	2006-17	M-6	RMBS Subprime	12666VAK7	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-AB3	2005-AB3	M-4	RMBS Subprime	126670BU1	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-AB4	2005-AB4	M-2	RMBS Alternative-A	126670KQ0	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-AB5	2005-AB5	M-1	RMBS Alternative-A	126670QD3	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-14	2006-14	M-6	RMBS Subprime	23243LAK8	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-8	RMBS Subprime	12667HAN1	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-4	2006-4	M-6	RMBS Subprime	126670XA1	D (sf)	CC (sf)

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CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	M-6	RMBS Subprime	12667NAK4	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-8	RMBS Subprime	12668NAN7	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-5	2007-5	M-6	RMBS Subprime	12668KAL7	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-6	2007-6	M-7	RMBS Subprime	12669LAM2	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-9	RMBS Subprime	12669WAQ9	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-BC2	2007-BC2	M-5	RMBS Subprime	12669QAK5	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-QH2	2007-QH2	B-1	RMBS Subprime	12668JAF3	D (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2007-SD1	2007-SD1	M-2	RMBS Re-Performing	12669TAJ2	D (sf)	CC (sf)	
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA4	2007-OA4	M-1	RMBS Alternative-A	25151XAK7	D (sf)	CC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR1	2006-AR1	III-A-1	RMBS Alternative-A	251510LH4	D (sf)	CCC (sf)	
Deutsche Mortgage Securities, Inc. Re-REMIC Trust Certificates, Series 2007-RS8	2007-RS8	2-A-2	RMBS Re-Remic	25156WAE8	D (sf)	CC (sf)	
DSLA Mortgage Loan Trust 2004-AR2	2004-AR2	B-1	RMBS Alternative-A	23332UAW4	D (sf)	CC (sf)	
Encore Credit Receivables Trust 2005-3	2005-3	M-7	RMBS Subprime	29256PAL8	D (sf)	CC (sf)	
First Franklin Mortgage Loan Trust 2006-FF8	2006-FF8	M-3	RMBS Subprime	320278AG9	D (sf)	CC (sf)	
Greenpoint Mortgage Funding Trust 2006-OH1	2006-OH1	A-2	RMBS Alternative-A	39539GAB8	D (sf)	CC (sf)	
GSAA Home Equity Trust 2005-15	2005-15	M-1	RMBS Alternative-A	362341D97	D (sf)	CCC (sf)	
GSAA Home Equity Trust 2005-6	2005-6	B-4	RMBS Alternative-A	36242D4G5	D (sf)	CC (sf)	
GSAA Home Equity Trust 2005-9	2005-9	B-3	RMBS Alternative-A	362341GT0	D (sf)	CC (sf)	
GSR Mortgage Loan Trust 2004-5	2004-5	B2	RMBS Prime Jumbo	36228FX35	D (sf)	CC (sf)	
GSR Mortgage Loan Trust 2007-AR2	2007-AR2	1A1	RMBS Prime Jumbo	3622N6AA7	D (sf)	CCC (sf)	
HarborView Mortgage Loan Trust 2005-8	2005-8	1-B1	RMBS Alternative-A	41161PRA3	D (sf)	CC (sf)	
Harborview Mortgage Loan Trust 2006-2	2006-2	4-A	RMBS Prime Jumbo	41161PK85	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2007-1	2007-1	B-2	RMBS Alternative-A	41164MAG2	D (sf)	CC (sf)	
Home Loan Trust 2006-HI1	2006-HI1	M-8	RMBS Second-Lien High LTV	76110VUE6	D (sf)	BBB- (sf)	Watch Neg
IndyMac INDA Mortgage Loan Trust 2007-AR1	2007-AR1	2-A-1	RMBS Alternative-A	45669AAD6	D (sf)	CCC (sf)	
IndyMac INDA Mortgage Loan Trust 2007-AR1	2007-AR1	2-A-3	RMBS Alternative-A	45669AAF1	D (sf)	CCC (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR5	2004-AR5	B-1	RMBS Alternative-A	45660NS97	D (sf)	CC (sf)	
IndyMac INDX Mortgage Loan Trust 2005-AR11	2005-AR11	A-2	RMBS Alternative-A	45660LQG7	D (sf)	CC (sf)	
IndyMac INDX Mortgage Loan Trust 2005-AR11	2005-AR11	A-3	RMBS Alternative-A	45660LQH5	D (sf)	CC (sf)	
IndyMac INDX Mortgage Loan Trust 2005-AR11	2005-AR11	A-5	RMBS Alternative-A	45660LQK8	D (sf)	CC (sf)	

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IndyMac INDX Mortgage Loan Trust 2005-AR11	2005-AR11	A-6	RMBS Alternative-A	45660LQL6	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR11	2005-AR11	A-1	RMBS Alternative-A	45660LQF9	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR27	2005-AR27	2-A-2	RMBS Alternative-A	45660LP29	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR33	2005-AR33	4-A-1	RMBS Alternative-A	45660L5C9	D (sf)	CCC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR35	2005-AR35	1-A-1	RMBS Alternative-A	45660L2F5	D (sf)	CCC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR31	2006-AR31	A-2	RMBS Alternative-A	45667QAB7	D (sf)	CCC (sf)
IndyMac INDX Mortgage Loan Trust 2007-AR21IP	2007-AR21IP	2-A-1	RMBS Alternative-A	45670BAC3	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2007-AR21IP	2007-AR21IP	7-A-2	RMBS Alternative-A	45670BAP4	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2007-FLX1	2007-FLX1	A-4	RMBS Alternative-A	45668WAD9	D (sf)	CCC (sf)
IXIS Real Estate Capital Trust 2006-HE1	2006-HE1	M-1	RMBS Subprime	45071KDF8	D (sf)	CC (sf)
Jefferies Resecuritization Trust 2009-R4	2009-R4	7-A5	RMBS Re-Remic	47232VBL5	D (sf)	CC (sf)
JPMorgan Alternative Loan Trust 2006-S3	2006-S3	M-2	RMBS Alternative-A	46628VAM8	D (sf)	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CW2	2006-CW2	MF-2	RMBS Subprime	46629BAH2	D (sf)	CC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MF-8	RMBS Subprime	46630LAQ7	D (sf)	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CH2	2006-CH2	MF-5	RMBS Subprime	46629QAM8	D (sf)	CC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH5	2007-CH5	M-8	RMBS Subprime	46631KAN5	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2004-A4	2004-A4	B-4	RMBS Prime Jumbo	466247DU4	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-A3	2007-A3	2-A-4	RMBS Prime Jumbo	46630UAK0	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-3	RMBS Prime Jumbo	46630WAC4	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-7	RMBS Prime Jumbo	46630WAG5	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-10	RMBS Prime Jumbo	46630WAK6	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-12	RMBS Prime Jumbo	46630WAM2	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-13	RMBS Prime Jumbo	46630WAN0	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-14	RMBS Prime Jumbo	46630WAP5	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-15	RMBS Prime Jumbo	46630WAQ3	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-16	RMBS Prime Jumbo	46630WAR1	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	1-A-18	RMBS Prime Jumbo	46630WBP4	D (sf)	CC (sf)
Lehman Mortgage Trust 2006-5	2006-5	1-A1	RMBS Alternative-A	52520TAA6	D (sf)	CCC (sf)
Lehman Mortgage Trust 2006-5	2006-5	1-A2	RMBS Alternative-A	52520TAB4	D (sf)	CCC (sf)
Lehman Mortgage Trust 2006-9	2006-9	2A1	RMBS Alternative-A	52521HBE2	D (sf)	CCC (sf)
Lehman Mortgage Trust 2006-9	2006-9	2A8	RMBS Alternative-A	52521HBM4	D (sf)	CCC (sf)
Lehman Mortgage Trust 2007-7	2007-7	1-A1	RMBS Alternative-A	52519BAC4	D (sf)	CCC (sf)
Lehman Mortgage Trust 2007-7	2007-7	1-A2	RMBS Alternative-A	52519BAD2	D (sf)	CCC (sf)
Lehman Mortgage Trust 2007-7	2007-7	1-A4	RMBS Alternative-A	52519BAF7	D (sf)	CCC (sf)
Lehman Mortgage Trust 2007-7	2007-7	2-A1	RMBS Alternative-A	52519BAJ9	D (sf)	CCC (sf)
Lehman Mortgage Trust 2007-7	2007-7	2-A7	RMBS Alternative-A	52519BAQ3	D (sf)	CCC (sf)



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Lehman Mortgage Trust 2007-7	2007-7	2-A10	RMBS Alternative-A	52519BAT7	D (sf)	CCC (sf)
Lehman Mortgage Trust 2007-7	2007-7	3-A1	RMBS Alternative-A	52519BAW0	D (sf)	CCC (sf)
Lehman Mortgage Trust 2008-4	2008-4	A2	RMBS Re-Remic	52524UAB7	D (sf)	CC (sf)
Long Beach Mortgage Loan Trust 2005-WL1	2005-WL1	III-M3	RMBS Subprime	542514MH4	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2005-5	2005-5	B-1	RMBS Alternative-A	576434U69	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2006-1	2006-1	A-1	RMBS Alternative-A	576434Y32	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2006-1	2006-1	A-4	RMBS Alternative-A	576434Y65	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2006-1	2006-1	A-6	RMBS Alternative-A	5764342B9	D (sf)	CC (sf)
MASTR Asset Securitization Trust 2004-8	2004-8	B-5	RMBS Prime Jumbo	57643MEZ3	D (sf)	CC (sf)
MASTR Asset Securitization Trust 2004-9	2004-9	30-B-4	RMBS Prime Jumbo	57643MGS7	D (sf)	CC (sf)
MASTR Asset Securitization Trust 2005-2	2005-2	B-3	RMBS Prime Jumbo	57643MLS1	D (sf)	CC (sf)
Merrill Lynch Alternative Note Asset Trust Series 2007-OAR5	2007-OAR5	A-2	RMBS Alternative-A	590227AB0	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust Series 2004-WMC2	2004-WMC2	B-3	RMBS Subprime	59020UBQ7	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust Series 2005-2	MLCC2005-2	M-2	RMBS Prime Jumbo	59020UA54	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	B-2	RMBS Subprime	61744CSN7	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	B-2	RMBS Subprime	61744CTC0	D (sf)	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	M-3	RMBS Subprime	61750MAJ4	D (sf)	CC (sf)
Morgan Stanley Home Equity Loan Trust 2005-3	2005-3	M-6	RMBS Subprime	61744CUC8	D (sf)	CC (sf)
Morgan Stanley Home Equity Loan Trust 2007-2	2007-2	M-3	RMBS Subprime	61752UAG0	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2004-7AR	2004-7AR	B-2	RMBS Prime Jumbo	61748HCQ2	D (sf)	CC (sf)
Morgan Stanley Mortgage Loan Trust 2004-8AR	2004-8AR	B-2	RMBS Alternative-A	61748HEQ0	D (sf)	CC (sf)
Nationstar Home Equity Loan Trust 2007-C	2007-C	M-5	RMBS Subprime	63860KAK8	D (sf)	CC (sf)
New Century Home Equity Loan Trust 2005-3	2005-3	M-9	RMBS Subprime	64352VLS8	D (sf)	CC (sf)
Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-AP1	2005-AP1	II-M-3	RMBS Alternative-A	65535VHM3	D (sf)	CC (sf)
NovaStar Mortgage Funding Trust Series 2003-1	2003-1	M-3	RMBS Subprime	66987XCH6	D (sf)	CC (sf)
Option One Mortgage Loan Trust 2007-1	2007-1	M-2	RMBS Subprime	68400DAH7	D (sf)	CC (sf)
Option One Mortgage Loan Trust 2007-2	2007-2	M-1	RMBS Subprime	68401TAF5	D (sf)	CC (sf)
Ownit Mortgage Loan Trust 2006-4	2006-4	M-1	RMBS Subprime	69121QAF8	D (sf)	CC (sf)
Park Place Securities, Inc.	2004-MHQ1	M-6	RMBS Subprime	70069FDA2	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-4	2005-4	M-5	RMBS Subprime	73316PFG0	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2006-E	2006-E	M-2	RMBS Subprime	73316TAE2	D (sf)	CC (sf)
RALI Series 2002-QS17 Trust	2002-QS17	M-3	RMBS Alternative-A	76110G2A8	D (sf)	CC (sf)
RALI Series 2005-QS16 Trust	2005-QS16	A-9	RMBS Alternative-A	761118MJ4	D (sf)	CCC (sf)
RALI Series 2006-Q010 Trust	2006-Q010	A-2	RMBS Alternative-A	751153AB3	D (sf)	CC (sf)

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RALI Series 2006-Q08 Trust	2006-Q08	I-A3A	RMBS Alternative-A	75115FAD2	D (sf)	CC (sf)
RALI Series 2006-QS 18 Trust	2006-QS18	III-A-2	RMBS Alternative-A	74922RAQ3	D (sf)	CC (sf)
RALI Series 2006-QS17 Trust	2006-QS17	A-3	RMBS Alternative-A	74922SAC2	D (sf)	CCC (sf)
RALI Series 2006-QS17 Trust	2006-QS17	A-5	RMBS Alternative-A	74922SAE8	D (sf)	CCC (sf)
RALI Series 2006-QS17 Trust	2006-QS17	A-8	RMBS Alternative-A	74922SAH1	D (sf)	CCC (sf)
RAMP Series 2004-SL1 Trust	2004-SL1	B-II-1	RMBS Seasoned Loans	7609852L4	D (sf)	CC (sf)
RAMP Series 2005-SL2 Trust	2005-SL2	M-3	RMBS Alternative-A	76112BVG2	D (sf)	CC (sf)
RAMP Series 2006-NC3 Trust	2006-NC3	M-3	RMBS Subprime	76112B4R8	D (sf)	CC (sf)
RASC Series 2003-KS11 Trust	2003-KS11	M-II-3	RMBS Subprime	76110WVX1	D (sf)	CC (sf)
RASC Series 2005-EMX4 Trust	2005-EMX4	M-6	RMBS Subprime	76110W6E1	D (sf)	CC (sf)
RBSGC Mortgage Loan Trust 2007-A	2007-A	2-A-2	RMBS Alternative-A	74927WAC8	D (sf)	CCC (sf)
Renaissance Home Equity Loan Trust 2004-4	2004-4	MF-9	RMBS Subprime	759950EX2	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2006-3	2006-3	M-2	RMBS Subprime	75971EAL0	D (sf)	CC (sf)
Real Estate Synthetic Investment Securities, Series 2005-B	2005-B	B8	RMBS Risk Transfers	74951PEE4	D (sf)	CC (sf)
Real Estate Synthetic Investment Securities, Series 2005-D	2005-D	B6	RMBS Risk Transfers	74951PEM6	D (sf)	CC (sf)
Real Estate Synthetic Investment Securities, Series 2006-A	2006-A	B5 NOTES	RMBS Risk Transfers	76113DAC9	D (sf)	CC (sf)
Residential Asset Securitization Trust 2005-A5	2005-E	B-1	RMBS Alternative-A	45660LKJ7	D (sf)	CC (sf)
Residential Asset Securitization Trust 2006-A1	2006-A1	1-A-2	RMBS Alternative-A	45660L6J3	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2006-A1	2006-A1	1-A-3	RMBS Alternative-A	45660L6K0	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2006-A1	2006-A1	1-A-4	RMBS Alternative-A	45660L6L8	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2006-A1	2006-A1	1-A-6	RMBS Alternative-A	45660L6N4	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2006-A1	2006-A1	1-A-8	RMBS Alternative-A	45660L6Q7	D (sf)	CCC (sf)
RESIX Finance Limited	2005-B-B8	B8	RMBS Risk Transfers	76116LCC6	D (sf)	CC (sf)
RFMSI Series 2004-S1 Trust	2004-S1	B-2	RMBS Prime Jumbo	76111XFR9	D (sf)	CC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-1	RMBS Prime Jumbo	749583AA8	D (sf)	CCC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-2	RMBS Prime Jumbo	749583AB6	D (sf)	CCC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-4	RMBS Prime Jumbo	749583AD2	D (sf)	CCC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-5	RMBS Prime Jumbo	749583AE0	D (sf)	CCC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-8	RMBS Prime Jumbo	749583AH3	D (sf)	CCC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-9	RMBS Prime Jumbo	749583AJ9	D (sf)	CCC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-10	RMBS Prime Jumbo	749583AK6	D (sf)	CCC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-13	RMBS Prime Jumbo	749583AY6	D (sf)	CCC (sf)
RFMSI Series 2007-S2 Trust	2007-S2	A-14	RMBS Prime Jumbo	749583AZ3	D (sf)	CCC (sf)
Saxon Asset Securities Trust 2007-1	2007-1	M-3	RMBS Subprime	80556BAH8	D (sf)	CC (sf)
Saxon Asset Securities Trust 2007-3	2007-3	1-M6	RMBS Subprime	80557BAR5	D (sf)	CC (sf)
Saxon Asset Securities Trust 2007-3	2007-3	2-M6	RMBS Subprime	80557BAS3	D (sf)	CC (sf)
Sequoia Mortgage Trust 2004-6	2004-6	B-5	RMBS Prime Jumbo	81744FCS4	D (sf)	CC (sf)

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Sequoia Mortgage Trust 2007-1	2007-1	1-A2	RMBS Prime Jumbo	81744HAB9	D (sf)	CC (sf)
Sequoia Mortgage Trust 2007-1	2007-1	2-A2	RMBS Prime Jumbo	81744HAE3	D (sf)	CC (sf)
Sequoia Mortgage Trust 2007-1	2007-1	4-A2	RMBS Prime Jumbo	81744HAJ2	D (sf)	CC (sf)
Sequoia Mortgage Trust 2007-1	2007-1	5-A2	RMBS Prime Jumbo	81744HAL7	D (sf)	CC (sf)
SG Mortgage Securities Trust 2007-AHL1	2007-AHL1	M-1	RMBS Subprime	784209AB4	D (sf)	CCC (sf)
Soundview Home Loan Trust 2007-NS1	2007-NS1	M-4	RMBS Subprime	83612QAH1	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust	2004-19	B4	RMBS Prime Jumbo	863579JN9	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust	2005-16XS	M2	RMBS Alternative-A	863579WW4	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust	2005-23	3-A2	RMBS Prime Jumbo	863579L55	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust	2005-23	4-A2	RMBS Prime Jumbo	863579L71	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust	2006-12	2-A1	RMBS Alternative-A	86362RAC5	D (sf)	CCC (sf)
Structured Adjustable Rate Mortgage Loan Trust	2006-2	5-A1	RMBS Alternative-A	863579V47	D (sf)	CCC (sf)
Structured Adjustable Rate Mortgage Loan Trust	2004-20	B3	RMBS Prime Jumbo	863579HM3	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR5	2006-AR5	4-A-2	RMBS Alternative-A	86360JAP6	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR6	2006-AR6	B-1	RMBS Alternative-A	86360UAK2	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR8	2006-AR8	A-6A	RMBS Alternative-A	86361WAJ0	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR8	2006-AR8	A-6B	RMBS Alternative-A	86361WAK7	D (sf)	CC (sf)
Structured Asset Securities Corp.	2003-14	B5	RMBS Prime Jumbo	86359AVG5	D (sf)	CC (sf)
Structured Asset Securities Corp.	2003-32	B4	RMBS Prime Jumbo	86359A7F4	D (sf)	CC (sf)
Structured Asset Securities Corp.	2003-38	B3	RMBS Prime Jumbo	86359BFH9	D (sf)	CC (sf)
Structured Asset Securities Corp.	2004-6XS	M3	RMBS Alternative-A	86359BJX0	D (sf)	CC (sf)
Structured Asset Securities Corp.	2004-9XS	1-M2	RMBS Alternative-A	86359BRG8	D (sf)	CC (sf)
Structured Asset Securities Corp.	2004-22	B3	RMBS Prime Jumbo	86359BR78	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-EQ1	2007-EQ1	M1	RMBS Subprime	86363HAF9	D (sf)	CCC (sf)
Terwin Mortgage Trust 2007-QHL1	2007-QHL1	M-3	RMBS Subprime	88157YAD3	D (sf)	CCC (sf)
Thornburg Mortgage Securities Trust 2004-3	2004-3	B-4	RMBS Prime Jumbo	885220FY4	D (sf)	CC (sf)
Wachovia Mortgage Loan Trust LLC, Series 2007-A Trust	2007-A	4-A-2	RMBS Prime Jumbo	92979DAH8	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR11 Trust	2005-AR11	B-7	RMBS Alternative-A	92922F2X5	D (sf)	CC (sf)
Wamu Mortgage Pass-Through Certificates Series 2005-AR14 Trust	2005-AR14	B-1	RMBS Prime Jumbo	92922F4H8	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR15 Trust	2005-AR15	B-3	RMBS Alternative-A	92922F6G8	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR6 Trust	2005-AR6	B-5	RMBS Alternative-A	92922FK31	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2006-AR10 Trust	2006-AR10	1-A5	RMBS Prime Jumbo	93363EAE5	D (sf)	CC (sf)

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WaMu Mortgage Pass-Through Certificates Series 2006-AR10 Trust	2006-AR10	2-A2	RMBS Prime Jumbo	93363EAG0	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2007-HY1 Trust	2007-HY1	4-A2	RMBS Prime Jumbo	92925VAN0	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2007-HY1 Trust	2007-HY1	5-A2	RMBS Prime Jumbo	92925VAQ3	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2007-HY5 Trust	2007-HY5	3-A2	RMBS Alternative-A	92990GAK9	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR9	2006-AR9	1A-1B2	RMBS Alternative-A	93363DAE7	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR9	2006-AR9	1A-1B3	RMBS Alternative-A	93363DAF4	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR9	2006-AR9	1A-1B4	RMBS Alternative-A	93363DAG2	D (sf)	CC (sf)
Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust	2006-HE5	M-1	RMBS Subprime	93934XAE3	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-3 Trust	2006-3	3-CB-1	RMBS Alternative-A	93934F0	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-6 Trust	2006-6	2-A-2	RMBS Alternative-A	93935GAD1	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-3 Trust	2007-3	A-4	RMBS Alternative-A	93936JAD4	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-3 Trust	2007-3	A-16	RMBS Alternative-A	93936JBB7	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-3 Trust	2007-3	A-17	RMBS Alternative-A	93936JBC5	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2006-AR2 Trust	2006-AR2	A-1B	RMBS Alternative-A	93934FMP4	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2007-5 Trust	2007-5	A-3	RMBS Alternative-A	93936PAC2	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2007-5 Trust	2007-5	A-25	RMBS Alternative-A	93936PBA5	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2007-5 Trust	2007-5	A-22	RMBS Alternative-A	93936PAX6	D (sf)	CCC (sf)
Washington Mutual MSC Mortgage Pass-Through Certificates, Series 2003-AR2 Trust	2003-AR2	B-3	RMBS Prime Jumbo	939336F40	D (sf)	CC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	M-6	RMBS Subprime	9497EMAM7	D (sf)	CC (sf)
Wells Fargo Mortgage Backed Securities 2004-F Trust	2004-F	B-5	RMBS Prime Jumbo	949770AS0	D (sf)	CC (sf)
Wells Fargo Mortgage Backed Securities 2004-P Trust	2004-P	B-2	RMBS Prime Jumbo	94980MAF5	D (sf)	CC (sf)
Wells Fargo Mortgage Backed Securities 2004-Z Trust	2004-Z	B-2	RMBS Prime Jumbo	94980RAH0	D (sf)	CC (sf)

*U.S. RMBS Classes Affected By The Dec. 27, 2011, Rating And Credit Watch Actions*

Wells Fargo Mortgage Backed Securities 2005-AR12 Trust	2005-AR12	B-2	RMBS Prime Jumbo	94983EAQ6	D (sf)	CC (sf)
Wells Fargo Mortgage Backed Securities 2005-AR16 Trust	2005-AR16	Cr-B-1	RMBS Prime Jumbo	94981QAW8	D (sf)	CC (sf)

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