

April 24, 2012

U.S. RMBS Classes Affected By The April 24, 2012, Rating Actions

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U.S. RMBS Classes Affected By The April 24, 2012, 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 April 24, 2012, rating actions. For the related press release, please see "541 Ratings On 326 U.S. RMBS Deals Lowered To 'D (sf)'," published April 24, 2012.

Ratings Lowered							Rating	
Transaction	Issue	Series	Class	Collateral	CUSIP	To	From	
2005-CB6 Trust	US\$489.199 mil c bass mortgage loan asset backed certificates series 2005-CB6	2005-CB6	M-3	RMBS Subprime	12489WNS9	D (sf)	CC (sf)	
ABFC 2004-FF1 Trust	US\$715.231 mil abfc asset backed certificates series 2004-FF1	2004-FF1	M-3	RMBS Subprime	04542BHP0	D (sf)	CC (sf)	
ABFC 2005-AQ1 Trust	US\$814.887 mil ABFC asset-backed certificates series 2005-AQ1	2005-AQ1	M-3	RMBS Subprime	04542BMX7	D (sf)	CC (sf)	
ABFC 2007-NC1 Trust	US\$295.091 mil asset-backed certificates series 2007-NC1	2007-NC1	M-4	RMBS Subprime	00076BAH7	D (sf)	CC (sf)	
Ace Securities Corp. Home Equity Loan Trust Series 2006-CW1	US\$822.319 mil asset backed pass-through certificates series 2006-CW1	2006-CW1	M-5	RMBS Subprime	00441QAK5	D (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2005-AG1	US\$692.989 mil asset backed pass-through certificates series 2005-AG1	2005-AG1	M-3	RMBS Subprime	004427CE8	D (sf)	CC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE6	US\$1.543 bil asset backed pass-through certificates series 2005-HE6	2005-HE6	M-3	RMBS Subprime	004421SP9	D (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2006-NC1	US\$1.324 bil asset-backed pass-through certificates series 2006-NC1	2006-NC1	M-3	RMBS Subprime	004421UW1	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2005-10	US\$1.335 bil adjustable rate mortgage backed pass through certificates series 2005-10	2005-10	3-A-1-2	RMBS Alternative-A	007036TF3	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2005-10	US\$1.335 bil adjustable rate mortgage backed pass through certificates series 2005-10	2005-10	3-A-2	RMBS Alternative-A	007036TG1	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2005-10	US\$1.335 bil adjustable rate mortgage backed pass through certificates series 2005-10	2005-10	3-A-3-2	RMBS Alternative-A	007036TJ5	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2005-10	US\$1.335 bil adjustable rate mortgage backed pass through certificates series 2005-10	2005-10	4-A-2	RMBS Alternative-A	007036TLO	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2005-9	US\$966.486 mil adjustable rate mortgage backed pass through certificates series 2005-9	2005-9	3-A-1	RMBS Alternative-A	007036RZ1	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2005-9	US\$966.486 mil adjustable rate mortgage backed pass through certificates series 2005-9	2005-9	3-A-2	RMBS Alternative-A	007036SA5	D (sf)	CC (sf)	

Ratings Lowered (cont.)							
Alternative Loan Trust 2004-34T1	US\$211.002 mil mortgage pass-through certificates series 2004-34T1	2004-34T1	B-1	RMBS Alternative-A	12667FM36	D (sf)	CC (sf)
Alternative Loan Trust 2005-13CB	US\$737.001 mil mortgage pass-through certificates, series 2005-13CB	2005-13CB	B-1	RMBS Alternative-A	12667GAM5	D (sf)	CC (sf)
Alternative Loan Trust 2005-16	US\$654.075 mil mortgage pass through certificates series 2005-16	2005-16	M-2	RMBS Alternative-A	12667GMN0	D (sf)	CC (sf)
Alternative Loan Trust 2005-37T1	US\$349 mil mortgage pass through certificates series 2005-37T1	2005-37T1	M	RMBS Alternative-A	12667G3A9	D (sf)	CC (sf)
Alternative Loan Trust 2005-38	US\$1.864 bil mortgage pass-through certificates series 2005-38	2005-28	A-2	RMBS Alternative-A	12667GZ22	D (sf)	CC (sf)
Alternative Loan Trust 2005-38	US\$1.864 bil mortgage pass-through certificates series 2005-38	2005-28	A-6	RMBS Alternative-A	12667GZ63	D (sf)	CC (sf)
Alternative Loan Trust 2005-4	US\$369.5 mil mortgage pass-through certificates series 2005-4	2005-4	M	RMBS Alternative-A	12667F7R0	D (sf)	CC (sf)
Alternative Loan Trust 2005-41	US\$794.923 mil mortgage pass-through certificates series 2005-41	2005-41	1-A-2B	RMBS Alternative-A	12667GW25	D (sf)	CC (sf)
Alternative Loan Trust 2005-41	US\$794.923 mil mortgage pass-through certificates series 2005-41	2005-41	1-A-2C	RMBS Alternative-A	12667GW33	D (sf)	CC (sf)
Alternative Loan Trust 2005-41	US\$794.923 mil mortgage pass-through certificates series 2005-41	2005-41	2-A-1	RMBS Alternative-A	12667GR96	D (sf)	CC (sf)
Alternative Loan Trust 2005-41	US\$794.923 mil mortgage pass-through certificates series 2005-41	2005-41	2-A-3	RMBS Alternative-A	12667G3K7	D (sf)	CC (sf)
Alternative Loan Trust 2005-62	US\$1.604 bil mortgage pass through certificates series 2005-62	2005-62	1-A-2	RMBS Alternative-A	12668ATP0	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-1	RMBS Alternative-A	12668AZL2	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-3	RMBS Alternative-A	12668AZN8	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-4	RMBS Alternative-A	12668AZP3	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-5	RMBS Alternative-A	12668AZQ1	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-6	RMBS Alternative-A	12668AZR9	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-8	RMBS Alternative-A	12668AZT5	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-9	RMBS Alternative-A	12668AZU2	D (sf)	CC (sf)

Ratings Lowered (cont.)							
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-10	RMBS Alternative-A	12668AZV0	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-11	RMBS Alternative-A	12668AZW8	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-12	RMBS Alternative-A	12668AZX6	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-14	RMBS Alternative-A	12668AZZ1	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-16	RMBS Alternative-A	12668AA39	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-17	RMBS Alternative-A	12668AA47	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	1-A-18	RMBS Alternative-A	12668AA54	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	2-A-1	RMBS Alternative-A	12668AA62	D (sf)	CC (sf)
Alternative Loan Trust 2005-64CB	US\$849.411 mil mortgage pass-through certificates series 2005-64CB	2005-64CB	3-A-1	RMBS Alternative-A	12668AA70	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-2	RMBS Alternative-A	12668AT70	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-3	RMBS Alternative-A	12668AT88	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-4	RMBS Alternative-A	12668AT96	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-5	RMBS Alternative-A	12668AU29	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-7	RMBS Alternative-A	12668AU45	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-8	RMBS Alternative-A	12668AU52	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-9	RMBS Alternative-A	12668AU60	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-10	RMBS Alternative-A	12668AU78	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-12	RMBS Alternative-A	12668AU94	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	1-A-13	RMBS Alternative-A	12668AV28	D (sf)	CC (sf)

Ratings Lowered (cont.)							
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	2-A-2	RMBS Alternative-A	12668AV44	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	2-A-3	RMBS Alternative-A	12668AV51	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	2-A-4	RMBS Alternative-A	12668AV69	D (sf)	CC (sf)
Alternative Loan Trust 2005-73CB	US\$363.723 mil mortgage pass-through certificates series 2005-73CB	2005-73CB	2-A-5	RMBS Alternative-A	12668AW68	D (sf)	CC (sf)
Alternative Loan Trust 2005-77T1	US\$1.065 bil mortgage pass through certificates series 2005-77T1	2005-77T1	1-A-1	RMBS Alternative-A	12668BCF8	D (sf)	CCC (sf)
Alternative Loan Trust 2005-77T1	US\$1.065 bil mortgage pass through certificates series 2005-77T1	2005-77T1	1-A-2	RMBS Alternative-A	12668BCG6	D (sf)	CCC (sf)
Alternative Loan Trust 2005-77T1	US\$1.065 bil mortgage pass through certificates series 2005-77T1	2005-77T1	1-A-3	RMBS Alternative-A	12668BCH4	D (sf)	CCC (sf)
Alternative Loan Trust 2005-77T1	US\$1.065 bil mortgage pass through certificates series 2005-77T1	2005-77T1	1-A-4	RMBS Alternative-A	12668BCJ0	D (sf)	CCC (sf)
Alternative Loan Trust 2005-7CB	US\$1.028 bil mortgage pass-through certificates series 2005-7CB	2005-7CB	B-1	RMBS Alternative-A	12667F4X0	D (sf)	CC (sf)
Alternative Loan Trust 2005-84	US\$957.813 mil mortgage pass through certificates, series 2005-84	2005-84	3-A-1	RMBS Alternative-A	12668BAX1	D (sf)	CCC (sf)
Alternative Loan Trust 2005-J7	US\$234.859 mil mortgage pass through certificates series 2005-J7	2005-J7	M	RMBS Alternative-A	12667GG80	D (sf)	CCC (sf)
Alternative Loan Trust 2005-J9	US\$264.575 mil mortgage pass through certificates series 2005-J9	2005-J9	M	RMBS Alternative-A	12667GV34	D (sf)	CC (sf)
Alternative Loan Trust 2006-23CB	US\$997.998 mil mortgage pass through certificates series 2006-23CB	2006-23CB	1-A-9	RMBS Alternative-A	02147RAJ9	D (sf)	CCC (sf)
Alternative Loan Trust 2006-23CB	US\$997.998 mil mortgage pass through certificates series 2006-23CB	2006-23CB	1-A-11	RMBS Alternative-A	02147RAL4	D (sf)	CCC (sf)
Alternative Loan Trust 2006-36T2	US\$744.969 mil mortgage pass-through certificates series 2006-36T2	2006-36T2	1-A-4	RMBS Alternative-A	02146XAC2	D (sf)	CC (sf)
Alternative Loan Trust 2006-40T1	US\$599.978 mil mortgage pass through certificates series 2006-40T1	2006-40T1	2-A-1	RMBS Alternative-A	02148KAQ7	D (sf)	CC (sf)
Alternative Loan Trust 2006-40T1	US\$599.978 mil mortgage pass through certificates series 2006-40T1	2006-40T1	2-A-4	RMBS Alternative-A	02148KAT1	D (sf)	CC (sf)
Alternative Loan Trust 2006-6CB	US\$2.184 bil mortgage pass through certificates series 2006-6CB	2006-6CB	2-A-1	RMBS Alternative-A	12668BSF1	D (sf)	CCC (sf)
Alternative Loan Trust 2006-6CB	US\$2.184 bil mortgage pass through certificates series 2006-6CB	2006-6CB	2-A-4	RMBS Alternative-A	12668BSJ3	D (sf)	CCC (sf)

Ratings Lowered (cont.)							
Alternative Loan Trust 2006-HY13	US\$891.774 mil mortgage pass-through certificates series 2006-HY13	2006-HY13	2-A-1	RMBS Alternative-A	02149DAD1	D (sf)	CCC (sf)
Alternative Loan Trust 2006-HY13	US\$891.774 mil mortgage pass-through certificates series 2006-HY13	2006-HY13	2-A-2	RMBS Alternative-A	02149DAE9	D (sf)	CCC (sf)
Alternative Loan Trust 2006-HY13	US\$891.774 mil mortgage pass-through certificates series 2006-HY13	2006-HY13	2-A-4	RMBS Alternative-A	02149DBH1	D (sf)	CCC (sf)
Alternative Loan Trust 2006-HY13	US\$891.774 mil mortgage pass-through certificates series 2006-HY13	2006-HY13	2-A-5	RMBS Alternative-A	02149DBK4	D (sf)	CCC (sf)
Alternative Loan Trust 2006-HY13	US\$891.774 mil mortgage pass-through certificates series 2006-HY13	2006-HY13	2-A-6	RMBS Alternative-A	02149DBM0	D (sf)	CCC (sf)
Alternative Loan Trust 2006-HY13	US\$891.774 mil mortgage pass-through certificates series 2006-HY13	2006-HY13	2-A-7	RMBS Alternative-A	02149DBP3	D (sf)	CCC (sf)
Alternative Loan Trust 2006-OA22	US\$380.943 mil mortgage pass-through certificates series 2006-OA22	2006-OA22	M-1	RMBS Alternative-A	23245PAE1	D (sf)	CC (sf)
Alternative Loan Trust 2006-OC11	US\$1.089 bil mortgage pass-through certificates series 2006-OC11	2006-OC11	2-A-2A	RMBS Alternative-A	23244JAC0	D (sf)	CCC (sf)
Alternative Loan Trust 2007-18CB	US\$724.992 mil mortgage pass-through certificates series 2007-18CB	2007-18CB	1-A-6	RMBS Alternative-A	02151NAF9	D (sf)	CCC (sf)
Alternative Loan Trust 2007-18CB	US\$724.992 mil mortgage pass-through certificates series 2007-18CB	2007-18CB	1-A-7	RMBS Alternative-A	02151NBV3	D (sf)	CCC (sf)
Alternative Loan Trust 2007-18CB	US\$724.992 mil mortgage pass-through certificates series 2007-18CB	2007-18CB	2-A-1	RMBS Alternative-A	02151NAH5	D (sf)	CCC (sf)
Alternative Loan Trust 2007-18CB	US\$724.992 mil mortgage pass-through certificates series 2007-18CB	2007-18CB	2-A-2	RMBS Alternative-A	02151NAJ1	D (sf)	CCC (sf)
Alternative Loan Trust 2007-18CB	US\$724.992 mil mortgage pass-through certificates series 2007-18CB	2007-18CB	2-A-5	RMBS Alternative-A	02151NAM4	D (sf)	CCC (sf)
Alternative Loan Trust 2007-18CB	US\$724.992 mil mortgage pass-through certificates series 2007-18CB	2007-18CB	2-A-6	RMBS Alternative-A	02151NAN2	D (sf)	CCC (sf)
Alternative Loan Trust 2007-18CB	US\$724.992 mil mortgage pass-through certificates series 2007-18CB	2007-18CB	2-A-18	RMBS Alternative-A	02151NBA9	D (sf)	CCC (sf)
Alternative Loan Trust 2007-18CB	US\$724.992 mil mortgage pass-through certificates series 2007-18CB	2007-18CB	2-A-20	RMBS Alternative-A	02151NBC5	D (sf)	CCC (sf)
Alternative Loan Trust 2007-23CB	US\$1.038 bil mortgage pass-through certificates series 2007-23CB	2007-23CB	A-1	RMBS Alternative-A	02151EAA0	D (sf)	CCC (sf)
Alternative Loan Trust 2007-23CB	US\$1.038 bil mortgage pass-through certificates series 2007-23CB	2007-23CB	A-7	RMBS Alternative-A	02151EAR3	D (sf)	CCC (sf)
Alternative Loan Trust 2007-23CB	US\$1.038 bil mortgage pass-through certificates series 2007-23CB	2007-23CB	A-8	RMBS Alternative-A	02151EAS1	D (sf)	CCC (sf)

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Ratings Lowered (cont.)								
Alternative Loan Trust 2007-23CB	US\$1.038 bil mortgage pass-through certificates series 2007-23CB	2007-23CB	A-10	RMBS Alternative-A	02151EAU6	D (sf)	CCC (sf)	
Alternative Loan Trust 2007-4CB	US\$584.996 mil mortgage pass through certificates	2007-4CB	I-A-43	RMBS Alternative-A	02148FCQ6	D (sf)	CCC (sf)	
Alternative Loan Trust 2007-7T2	US\$370.951 mil mortgage pass-through certificates series 2007-7T2	2007-7T2	A-8	RMBS Alternative-A	02147BAH8	D (sf)	CC (sf)	
Alternative Loan Trust 2007-7T2	US\$370.951 mil mortgage pass-through certificates series 2007-7T2	2007-7T2	A-21	RMBS Alternative-A	02147BAW5	D (sf)	CC (sf)	
Alternative Loan Trust 2007-7T2	US\$370.951 mil mortgage pass-through certificates series 2007-7T2	2007-7T2	A-22	RMBS Alternative-A	02147BAX3	D (sf)	CC (sf)	
Alternative Loan Trust 2007-7T2	US\$370.951 mil mortgage pass-through certificates series 2007-7T2	2007-7T2	A-23	RMBS Alternative-A	02147BAY1	D (sf)	CC (sf)	
Alternative Loan Trust 2007-7T2	US\$370.951 mil mortgage pass-through certificates series 2007-7T2	2007-7T2	A-24	RMBS Alternative-A	02147BAZ8	D (sf)	CC (sf)	
Alternative Loan Trust 2007-7T2	US\$370.951 mil mortgage pass-through certificates series 2007-7T2	2007-7T2	A-25	RMBS Alternative-A	02147BBA2	D (sf)	CC (sf)	
Alternative Loan Trust 2007-HY6	US\$869.708 mil mortgage pass-through certificates series 2007-HY6	2007-HY6	A-5	RMBS Alternative-A	02151JAE1	D (sf)	CC (sf)	
Alternative Loan Trust 2007-HY9	US\$578.978 mil mortgage pass-through certificates series 2007-HY9	2007-HY9	M-1	RMBS Alternative-A	02152BAD9	D (sf)	CC (sf)	
Alternative Loan Trust 2007-OA7	US\$771.733 mil mortgage pass-through certificates series 2007-OA7	2007-OA7	A-3	RMBS Alternative-A	126680AF4	D (sf)	CC (sf)	
Alternative Loan Trust 2007-OH2	US\$994.639 mil mortgage pass-through certificates series 2007-OH2	2007-OH2	M-2	RMBS Alternative-A	02151RAF0	D (sf)	CC (sf)	
American Home Mortgage Assets Trust 2007-2	US\$1.743 bil mortgage-backed pass-through certificates series 2007-2	2007-2	A-2-A	RMBS Alternative-A	026930AC1	D (sf)	CC (sf)	
American Home Mortgage Assets Trust 2007-2	US\$1.743 bil mortgage-backed pass-through certificates series 2007-2	2007-2	A-2-B	RMBS Alternative-A	026930AR8	D (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	US\$1.6 bil asset-backed pass-through certificates series 2003-6	2003-6	M-5	RMBS Subprime	03072SGT6	D (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	US\$1.487 bil asset-backed pass-through certificates series 2005-R5	2005-R5	M-8	RMBS Subprime	03072SE92	D (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	US\$1.2 bil asset-backed pass-through certificates serie 2005-R6	2005-R6	M-8	RMBS Subprime	03072SG90	D (sf)	CC (sf)	
Argent Securities Inc.	US\$575.001 mil asset-backed pass-through certificates, series 2003-W4	2003-W4	M-5	RMBS Subprime	040104CH2	D (sf)	CC (sf)	
Argent Securities Inc.	US\$2.75 bil asset backed pass-through certificates series 2005-W2	2005-W2	M-4	RMBS Subprime	040104NG2	D (sf)	CC (sf)	

Ratings Lowered (cont.)							
Asset Backed Securities Corporation Home Equity Loan Trust Series 2003-HE3	US\$606.752 mil asset backed pass-through certificates series 2003-HE3	2003-HE3	M4	RMBS Subprime	04541GEP3	D (sf)	CC (sf)
Asset Repackaging Vehicle Limited	US\$119.88 mil re-remic certificates series 2009-17	2009-17	A5	RMBS Re-Remic		D (sf)	CC (sf)
Banc of America Funding 2005-H	US\$817.2 mil mortgage pass-through certificates series 2005-H	2005-H	6-A-2	RMBS Alternative-A	05946XJ61	D (sf)	CC (sf)
Banc of America Funding 2006-D Trust	US\$1.785 bil mortgage pass through certificates series 2006-D	2006-D	2-A-1	RMBS Alternative-A	058933AE2	D (sf)	CC (sf)
Banc of America Funding 2006-D Trust	US\$1.785 bil mortgage pass through certificates series 2006-D	2006-D	2-A-2	RMBS Alternative-A	058933AF9	D (sf)	CC (sf)
Banc of America Funding 2006-D Trust	US\$1.785 bil mortgage pass through certificates series 2006-D	2006-D	3-A-2	RMBS Alternative-A	058933AH5	D (sf)	CC (sf)
Banc of America Funding 2006-E Trust	US\$637.413 mil mortgage pass-through certificates series 2006-E	2006-E	2-A-2	RMBS Prime Jumbo	05950DAE0	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	US\$546.023 mil mortgage pass-through certificates series 2007-5	2007-5	7-A-3	RMBS Alternative-A	059523AZ3	D (sf)	CCC (sf)
Banc of America Funding 2007-5 Trust	US\$546.023 mil mortgage pass-through certificates series 2007-5	2007-5	7-A-5	RMBS Alternative-A	059523BB5	D (sf)	CCC (sf)
Banc of America Funding 2007-7 Trust	US\$1.275 bil mortgage pass through certificates series 2007-7	2007-7	2-A-2	RMBS Alternative-A	059529AF4	D (sf)	CCC (sf)
Banc of America Funding 2007-7 Trust	US\$1.275 bil mortgage pass through certificates series 2007-7	2007-7	2-A-3	RMBS Alternative-A	059529AG2	D (sf)	CCC (sf)
Banc of America Funding 2007-7 Trust	US\$1.275 bil mortgage pass through certificates series 2007-7	2007-7	C-A-1	RMBS Alternative-A	059529BB2	D (sf)	CCC (sf)
Banc of America Funding 2007-7 Trust	US\$1.275 bil mortgage pass through certificates series 2007-7	2007-7	3-A-5	RMBS Alternative-A	059529AM9	D (sf)	CCC (sf)
Banc of America Funding 2007-7 Trust	US\$1.275 bil mortgage pass through certificates series 2007-7	2007-7	3-A-8	RMBS Alternative-A	059529AQ0	D (sf)	CCC (sf)
Banc of America Funding 2007-7 Trust	US\$1.275 bil mortgage pass through certificates series 2007-7	2007-7	3-A-12	RMBS Alternative-A	059529AU1	D (sf)	CCC (sf)
Banc of America Funding 2007-7 Trust	US\$1.275 bil mortgage pass through certificates series 2007-7	2007-7	3-A-14	RMBS Alternative-A	059529AW7	D (sf)	CCC (sf)
Banc of America Funding 2007-E Trust	US\$1.035 bil mortgage pass-through certificates series 2007-E	2007-E	4-A-2	RMBS Prime Jumbo	05954DAH9	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	US\$1.035 bil mortgage pass-through certificates series 2007-E	2007-E	6-A-2	RMBS Prime Jumbo	05954DAM8	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	US\$1.035 bil mortgage pass-through certificates series 2007-E	2007-E	C-A-9	RMBS Prime Jumbo	05954DCH7	D (sf)	CC (sf)

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Ratings Lowered (cont.)								
Banc of America Funding 2008-1 Trust	US\$260.085 mil mortgage pass-through certificates series 2008-1	2008-1	M-4	RMBS Alternative-A	05955AAN1	D (sf)	CC (sf)	
Banc of America Mortgage 2007-3 Trust	US\$635.834 mil mortgage pass-through certificates series 2007-3	2007-3	2-A-3	RMBS Prime Jumbo	05954CAG3	D (sf)	CCC (sf)	
Banc of America Mortgage 2007-3 Trust	US\$635.834 mil mortgage pass-through certificates series 2007-3	2007-3	2-A-8	RMBS Prime Jumbo	05954CAM0	D (sf)	CCC (sf)	
Banc of America Mortgage 2007-3 Trust	US\$635.834 mil mortgage pass-through certificates series 2007-3	2007-3	2-A-9	RMBS Prime Jumbo	05954CAN8	D (sf)	CCC (sf)	
Banc of America Mortgage 2007-3 Trust	US\$635.834 mil mortgage pass-through certificates series 2007-3	2007-3	2-A-1	RMBS Prime Jumbo	05954CAE8	D (sf)	CCC (sf)	
Banc of America Mortgage 2007-3 Trust	US\$635.834 mil mortgage pass-through certificates series 2007-3	2007-3	2-A-10	RMBS Prime Jumbo	05954CAP3	D (sf)	CCC (sf)	
Banc of America Mortgage 2007-3 Trust	US\$635.834 mil mortgage pass-through certificates series 2007-3	2007-3	2-A-11	RMBS Prime Jumbo	05954CAQ1	D (sf)	CCC (sf)	
Banc of America Mortgage 2007-3 Trust	US\$635.834 mil mortgage pass-through certificates series 2007-3	2007-3	2-A-12	RMBS Prime Jumbo	05954CAR9	D (sf)	CCC (sf)	
Banc of America Mortgage 2007-3 Trust	US\$635.834 mil mortgage pass-through certificates series 2007-3	2007-3	2-A-13	RMBS Prime Jumbo	05954CAS7	D (sf)	CCC (sf)	
Banc of America Mortgage Securities Inc	US\$354.264 mil mortgage pass-through certificates series 2005-L	2005-L	2-A-1	RMBS Prime Jumbo	05949CPG5	D (sf)	CC (sf)	
Banc of America Mortgage Securities Inc	US\$354.264 mil mortgage pass-through certificates series 2005-L	2005-L	2-A-2	RMBS Prime Jumbo	05949CPH3	D (sf)	CC (sf)	
Banc of America Mortgage Securities Inc	US\$354.264 mil mortgage pass-through certificates series 2005-L	2005-L	2-A-3	RMBS Prime Jumbo	05949CPJ9	D (sf)	CC (sf)	
Banc of America Mortgage Securities Inc	US\$354.264 mil mortgage pass-through certificates series 2005-L	2005-L	2-A-4	RMBS Prime Jumbo	05949CPK6	D (sf)	CC (sf)	
Banc of America Mortgage Securities Inc	US\$354.264 mil mortgage pass-through certificates series 2005-L	2005-L	2-A-5	RMBS Prime Jumbo	05949CPL4	D (sf)	CC (sf)	
Banc of America Mortgage Trust 2004-6	US\$500.52 mil mortgage pass-through certificates, series 2004-6	2004-6	1-B-4	RMBS Prime Jumbo	05949AKR0	D (sf)	CC (sf)	
Banc of America Mortgage Trust 2005-2	US\$325.685 mil mortgage pass-through certificates series 2005-2	2005-2	B-4	RMBS Prime Jumbo	05949AW30	D (sf)	CC (sf)	
Bank of America Mortgage Securities Inc.	US\$727.316 mil mortgage pass-through certificates series 2004-C	2004-C	B-5	RMBS Prime Jumbo	05948X6C0	D (sf)	CC (sf)	
Bayview Commercial Asset Trust 2005-4	US\$498.691 mil asset backed securities series 2005-4	2005-4	B-3	RMBS Small Balance Commercial	07324SDB5	D (sf)	CCC (sf)	
Bayview Commercial Asset Trust 2006-SP2	US\$352.971 mil bayview commercial asset trust 2006-SP2 asset backed securities	2006-SP2	B-3	RMBS Small Balance Commercial	07325KAK4	D (sf)	CCC (sf)	

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Ratings Lowered (cont.)							
Bayview Financial Mortgage Pass-Through Trust 2006-A	US\$768.483 mil mortgage pass-through certificates series 2006-A	2006-A	B-3	RMBS Re-Performing	07325NDE9	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2005-9	US\$2.49 bil mortgage pass through certificates series 2005-9	2005-9	II-6A-2	RMBS Alternative-A	07386HYJ4	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2005-9	US\$2.49 bil mortgage pass through certificates series 2005-9	2005-9	I-1A-2	RMBS Alternative-A	07386HXP1	D (sf)	CCC (sf)
Bear Stearns ALT-A Trust 2006-2	US\$1.641 bil mortgage pass-through certificates series 2006-2	2006-2	II-3A-1	RMBS Alternative-A	07386HF71	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2006-7	US\$1.266 bil mortgage pass-through certificates series 2006-7	2006-7	II-3A-2	RMBS Alternative-A	073875AP1	D (sf)	CC (sf)
Bear Stearns ARM Trust 2004-8	US\$872.619 mil mortgage pass-through certificates series 2004-8	2004-8	I-B-2	RMBS Prime Jumbo	07384M2J0	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-1	US\$720.482 mil mortgage pass-through certificates series 2005-1	2005-1	B-3	RMBS Prime Jumbo	07387AAM7	D (sf)	CC (sf)
Bear Stearns ARM Trust 2007-4	US\$1.137 bil bear stearns arm trust mortgage pass-through certificates series 2007-4	2007-4	II-2A-1	RMBS Prime Jumbo	07401CAV5	D (sf)	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC2	US\$557.2 mil asset backed certificates series 2005-AC2	2005-AC2	I-B-2	RMBS Alternative-A	073879SR0	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-AC1	US\$799.632 mil asset backed certificates series 2006-AC1	2006-AC1	I-M-1	RMBS Alternative-A	07387UCG4	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE1	US\$661.201 mil asset-backed certificates series 2006-HE1	2006-HE1	I-M-6	RMBS Subprime	0738796U7	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE8	US\$425.157 mil asset backed certificates series 2006-HE8	2006-HE8	I-M-3	RMBS Subprime	07388JAF2	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE4	US\$868.973 mil asset-backed certificates series 2007-HE4	2007-HE4	M-1	RMBS Subprime	07386RAF6	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities Trust 2007-SD1	US\$287.278 mil asset-backed certificates series 2007-SD1	2007-SD1	I-B-1	RMBS Outside the Guidelines	07389QAH1	D (sf)	CC (sf)
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	US\$957.969 mil asset-backed certificates series 2005-HE7	2005-HE7	M-5	RMBS Subprime	073879ZL5	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2006-AR3	US\$802.543 mil mortgage pass through certificates series 2006-AR3	2006-AR3	II-A-2A	RMBS Alternative-A	07400HAR4	D (sf)	CCC (sf)
Bear Stearns Mortgage Funding Trust 2006-AR3	US\$802.543 mil mortgage pass through certificates series 2006-AR3	2006-AR3	II-A-2B	RMBS Alternative-A	07400HBD4	D (sf)	CCC (sf)
Bear Stearns Mortgage Funding Trust 2007-AR4	US\$1.311 bil mortgage pass-through certificates series 2007-AR4	2007-AR4	II-B-1	RMBS Alternative-A	07401YAU9	D (sf)	CC (sf)
BellaVista Mortgage Trust 2005-1	US\$911.999 mil million mortgage pass-through certificates, series 2005-1	2005-1	B-2	RMBS Alternative-A	07820QBW4	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-2	US\$1.116 bil mortgage pass-through certificates series 2007-2	2007-2	M3	RMBS Subprime	05569QAH7	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-3	US\$776.626 mil BNC mortgage loan trust 2007-3	2007-3	M3	RMBS Subprime	05568QAH8	D (sf)	CC (sf)

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Ratings Lowered (cont.)								
Carrington Mortgage Loan Trust, Series 2006-NC4	US\$1.619 bil carrington mortgage loan trust series 2006-NC4, asset-backed pass-through certificates series 2006-NC4	2006-NC4	M-2	RMBS Subprime	14453MAG9	D (sf)	CC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC5	US\$1.14 bil asset-backed pass-through certificates series 2006-NC5	2006-NC5	M-2	RMBS Subprime	144539AG8	D (sf)	CC (sf)	
Carrington Mortgage Loan Trust, Series 2007-HE1	US\$384.546 mil asset-backed pass-through certificates series 2007-HE1	2007-HE1	M-5	RMBS Subprime	14454EAJ0	D (sf)	CC (sf)	
C-BASS 2006-CB6 Trust	US\$764.71 mil c bass mortgage loan asset backed certificates series 2006-CB6	2006-CB6	M-2	RMBS Subprime	14986PAG8	D (sf)	CC (sf)	
C-BASS ABS, LLC 2005-B Trust Certificates, Series 2005-B	US\$20.25 mil class a, class m-1, class m-2, class m-3, class m-4, class m-5 and class b certificates, series 2005-B	2005-B	M-5	RMBS Re-Remic	124860FU6	D (sf)	CC (sf)	
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2006-CB8	US\$571.698 mil asset backed certificates series 2006-CB8	2006-CB8	M-1	RMBS Subprime	1248P1AF1	D (sf)	CC (sf)	
Centex Home Equity Loan Trust 2005-D	US\$996 mil centex home equity loan asset-backed certificates series 2005-D	2005-D	B-2	RMBS Subprime	152314PV6	D (sf)	CC (sf)	
Chase Mortgage Finance Trust Series 2007-A1	US\$4.101 bil mult-class mortgage pass-through certificates series 2007-A1	2007-A1	I-B1	RMBS Prime Jumbo	161630CR7	D (sf)	CC (sf)	
ChaseFlex Trust Series 2005-2	US\$655.068 mil multi-class mortgage pass-through certificates series 2005-2	2005-2	B-1	RMBS Prime Jumbo	16165TBW2	D (sf)	CC (sf)	
ChaseFlex Trust Series 2007-3	US\$760.055 mil multi class mortgage pass through certificates series 2007-3	2007-3	II-M2	RMBS Alternative-A	16165AAL8	D (sf)	CC (sf)	
ChaseFlex Trust Series 2007-M1	US\$939.943 mil multi-class mortgage pass-through certificates series 2007-M1	2007-M1	2-F7	RMBS Alternative-A	16165YAW2	D (sf)	CC (sf)	
CHL Mortgage Pass Through Trust 2006-HYB2	US\$665.877 mil mortgage pass through certificates series 2006-HYB2	2006-HYB2	1-A-1	RMBS Prime Jumbo	126694C63	D (sf)	CCC (sf)	
CHL Mortgage Pass -Through Trust 2007-16	US\$777 mil mortgage pass through certificates series 2007-16	2007-16	A-2	RMBS Prime Jumbo	12544MAB5	D (sf)	CCC (sf)	
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-1	RMBS Prime Jumbo	17025QAA5	D (sf)	CC (sf)	
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-3	RMBS Prime Jumbo	17025QAC1	D (sf)	CC (sf)	
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-4	RMBS Prime Jumbo	17025QAD9	D (sf)	CC (sf)	
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-8	RMBS Prime Jumbo	17025QAH0	D (sf)	CC (sf)	
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-9	RMBS Prime Jumbo	17025QAJ6	D (sf)	CC (sf)	

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Ratings Lowered (cont.)								
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-11	RMBS Prime Jumbo	17025QAW7	D (sf)	CC (sf)	
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-13	RMBS Prime Jumbo	17025QAY3	D (sf)	CC (sf)	
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-15	RMBS Prime Jumbo	17025QBA4	D (sf)	CC (sf)	
CHL Mortgage Pass Through Trust 2007-J3	US\$225.909 mil mortgage pass through certificates series 2007-J3	2007-J3	A-17	RMBS Prime Jumbo	17025QBC0	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2004-11	US\$434.415 mil mortgage pass-through certificates series 2004-11	2004-11	B-3	RMBS Prime Jumbo	12669FD83	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2005-2	US\$1.243 bil mortgage pass through certificates series 2005-2	2005-2	M-2	RMBS Alternative-A	12669GSF9	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2005-3	US\$1.517 bil mortgage pass-through certificates series 2005-3	2005-3	M-2	RMBS Alternative-A	12669GUB5	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2005-31	US\$627.595 mil mortgage pass-through certificates series 2005-31	2005-31	2-A-1	RMBS Prime Jumbo	126694UL0	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-31	US\$627.595 mil mortgage pass-through certificates series 2005-31	2005-31	2-A-2	RMBS Prime Jumbo	126694UM8	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2005-31	US\$627.595 mil mortgage pass-through certificates series 2005-31	2005-31	2-A-3	RMBS Prime Jumbo	126694UN6	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-1	RMBS Prime Jumbo	17025JAA1	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-3	RMBS Prime Jumbo	17025JAC7	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-5	RMBS Prime Jumbo	17025JAE3	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-6	RMBS Prime Jumbo	17025JAF0	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-9	RMBS Prime Jumbo	17025JAJ2	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-10	RMBS Prime Jumbo	17025JAK9	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-11	RMBS Prime Jumbo	17025JAL7	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-12	RMBS Prime Jumbo	17025JAM5	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-14	RMBS Prime Jumbo	17025JAP8	D (sf)	CCC (sf)	

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Ratings Lowered (cont.)								
CHL Mortgage Pass-Through Trust 2007-13	US\$574.963 mil mortgage pass-through certificates series 2007-13	2007-13	A-15	RMBS Prime Jumbo	17025JQA6	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	1-A-1	RMBS Prime Jumbo	17025TAA9	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	1-A-17	RMBS Prime Jumbo	17025TAS0	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	1-A-18	RMBS Prime Jumbo	17025TAT8	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	1-A-27	RMBS Prime Jumbo	17025TBC4	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	1-A-28	RMBS Prime Jumbo	17025TBD2	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	2-A-1	RMBS Prime Jumbo	17025TBH3	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	2-A-3	RMBS Prime Jumbo	17025TBK6	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	2-A-10	RMBS Prime Jumbo	17025TCC3	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-15	US\$1.038 bil mortgage pass-through certificates series 2007-15	2007-15	2-A-6	RMBS Prime Jumbo	17025TBN0	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-17	US\$878.585 mil mortgage pass through certificates series 2007-17	2007-17	1-A-4	RMBS Prime Jumbo	12544KAD5	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-17	US\$878.585 mil mortgage pass through certificates series 2007-17	2007-17	2-A-2	RMBS Prime Jumbo	12544KAG8	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-17	US\$878.585 mil mortgage pass through certificates series 2007-17	2007-17	3-A-2	RMBS Prime Jumbo	12544KAK9	D (sf)	CC (sf)	
CHL Mortgage Pass-Through Trust 2007-18	US\$413.464 mil mortgage pass-through certificates 2007-18	2007-18	1-A-2	RMBS Prime Jumbo	12544JAB2	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-18	US\$413.464 mil mortgage pass-through certificates 2007-18	2007-18	1-A-3	RMBS Prime Jumbo	12544JAR7	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-18	US\$413.464 mil mortgage pass-through certificates 2007-18	2007-18	2-A-2	RMBS Prime Jumbo	12544JAF3	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-1	RMBS Prime Jumbo	12544CAA9	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-2	RMBS Prime Jumbo	12544CAB7	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-3	RMBS Prime Jumbo	12544CAC5	D (sf)	CCC (sf)	

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Ratings Lowered (cont.)								
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-4	RMBS Prime Jumbo	12544CAD3	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-5	RMBS Prime Jumbo	12544CAE1	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-6	RMBS Prime Jumbo	12544CAF8	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-7	RMBS Prime Jumbo	12544CAG6	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-8	RMBS Prime Jumbo	12544CAH4	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-10	RMBS Prime Jumbo	12544CAK7	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-11	RMBS Prime Jumbo	12544CAL5	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-12	RMBS Prime Jumbo	12544CAM3	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-13	RMBS Prime Jumbo	12544CAN1	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-14	RMBS Prime Jumbo	12544CAP6	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-15	RMBS Prime Jumbo	12544CAQ4	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-16	RMBS Prime Jumbo	12544CAR2	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-17	RMBS Prime Jumbo	12544CAS0	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-20	RMBS Prime Jumbo	12544CAV3	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-2	US\$499.997 mil mortgage pass-through certificates series 2007-2	2007-2	A-21	RMBS Prime Jumbo	12544CAW1	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-8	US\$855 mil mortgage pass-through certificates series 2007-8	2007-8	1-A-2	RMBS Prime Jumbo	12545AAB0	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-HY1	US\$396.371 mil mortgage pass-through certificates series 2007-HY1	2007-HY1	2-A-1	RMBS Prime Jumbo	12544EAC1	D (sf)	CCC (sf)	
CHL Mortgage Pass-Through Trust 2007-HYB2	US\$633.37 mil mortgage pass-through certificates series 2007-HYB2	2007-HYB2	3-A-1	RMBS Alternative-A	125438AB7	D (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2007-1	US\$705.718 mil REMIC pass-through certificates series 2007-1	2007-1	M-8	RMBS Subprime	173109AP4	D (sf)	CC (sf)	

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Ratings Lowered (cont.)							
Citicorp Residential Mortgage Trust Series 2007-2	US\$863.062 mil REMIC pass through certificates series 2007-2	2007-2	M-8	RMBS Alternative-A	17312HAP4	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2006-AR7	US\$946.08 mil mortgage pass-through certificates series 2006-AR7	2006-AR7	1-A4A	RMBS Alternative-A	172987AF6	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AHL3	US\$920.494 mil asset-backed pass-through certificates series 2007-AHL3	2007-AHL3	M-7	RMBS Subprime	17312GAK7	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AMC4	US\$1.171 bil asset-backed pass-through certificates series 2007-AMC4	2007-AMC4	M-3	RMBS Subprime	17313BAH4	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AR4	US\$1.182 bil mortgage pass-through certificates series 2007-AR4	2007-AR4	2-A3A	RMBS Prime Jumbo	17311WAH0	D (sf)	CCC (sf)
CitiMortgage Alternative Loan Trust, Series 2006-A1	US\$506.974 mil senior and subordinated remic pass-through certificates series 2006-A1	2006-A1	IA-2	RMBS Alternative-A	17309AAB5	D (sf)	CCC (sf)
CitiMortgage Alternative Loan Trust, Series 2006-A1	US\$506.974 mil senior and subordinated remic pass-through certificates series 2006-A1	2006-A1	IA-3	RMBS Alternative-A	17309AAC3	D (sf)	CCC (sf)
CitiMortgage Alternative Loan Trust, Series 2006-A1	US\$506.974 mil senior and subordinated remic pass-through certificates series 2006-A1	2006-A1	IA-4	RMBS Alternative-A	17309AAD1	D (sf)	CCC (sf)
CitiMortgage Alternative Loan Trust, Series 2006-A1	US\$506.974 mil senior and subordinated remic pass-through certificates series 2006-A1	2006-A1	IA-5	RMBS Alternative-A	17309AAE9	D (sf)	CCC (sf)
CitiMortgage Alternative Loan Trust, Series 2006-A1	US\$506.974 mil senior and subordinated remic pass-through certificates series 2006-A1	2006-A1	IA-6	RMBS Alternative-A	17309AAF6	D (sf)	CCC (sf)
CMALT (CitiMortgage Alternative Loan Trust), Series 2006-A6	US\$503.904 mil remic pass-through certificates series 2006-A6	2006-A6	IA-7	RMBS Alternative-A	12566RAG6	D (sf)	CCC (sf)
CMALT (CitiMortgage Alternative Loan Trust), Series 2007-A8	US\$514.115 mil senior and subordinated remic pass-through certificates series 2007-A8	2007-A8	A-1	RMBS Alternative-A	17313MAA5	D (sf)	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp CSMC Series 2008-3R	US\$138.389 mil certificates series 2008-3R	2008-3R	1-A-1	RMBS Re-Remic	12640WAA8	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp CSMC Series 2008-3R	US\$138.389 mil certificates series 2008-3R	2008-3R	1-A-3	RMBS Re-Remic	12640WAE0	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	US\$324.839 mil CSFB mortgage-backed pass-through certificates series 2002-AR2	2002-AR2	I-B-1	RMBS Alternative-A	22540VTW2	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	US\$324.839 mil CSFB mortgage-backed pass-through certificates series 2002-AR2	2002-AR2	I-A	RMBS Alternative-A	22540VTR3	D (sf)	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	US\$498.788 mil csfb mortgage-backed pass-through certificates series 2003-10	2003-10	C-B-5	RMBS Prime Jumbo	22541N7F0	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	US\$951.729 mil csfb mortgage-backed pass-through certificates series 2003-AR24	2003-AR24	C-B-4	RMBS Alternative-A	22541QUE0	D (sf)	CC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	US\$1.342 bil csfb mortgage backed pass-through certificates series 2004-AR8	2004-AR8	C-B-2	RMBS Alternative-A	22541SXW3	D (sf)	CC (sf)

Ratings Lowered (cont.)								
CSFB ABS Trust Series 2001-HE30	US\$594 mil CSFB mortgage pass-through certificates series 2001-HE30	2001-HE30	M-F-2	RMBS Subprime	22540VML3	D (sf)	CC (sf)	
CSFB Home Equity Pass-Through Certificates, Series 2005-FIX1 Trust	US\$375.002 mil csfb home equity pass-through certificates, series 2005-FIX1	2005-FIX1	M-6	RMBS Subprime	22541S6A1	D (sf)	CC (sf)	
CSFB Mortgage-Backed Trust Series 2005-6	US\$804.903 mil csfb mortgage-backed pass-through certificates series 2005-6	2005-6	D-B-1	RMBS Prime Jumbo	225458YQ5	D (sf)	CC (sf)	
CSMC Mortgage Backed Trust 2006-5	US\$402.777 mil CSMC mortgage backed through certificates series 2006-5	2006-5	2-A-1	RMBS Alternative-A	12637VAC1	D (sf)	CC (sf)	
CSMC Mortgage-Backed Trust 2007-2	US\$989.287 mil csmc mortgage-backed pass-through certificates series 2007-2	2007-2	C-B-1	RMBS Prime Jumbo	126384BF2	D (sf)	CC (sf)	
CWABS Asset Backed Certificates Trust 2005-11	US\$2 bil asset-backed certificates series 2005-11	2005-11	BF	RMBS Subprime	126670CV8	D (sf)	CC (sf)	
CWABS Asset Backed Certificates Trust 2005-12	US\$876.15 mil asset backed certificates series 2005-12	2005-12	B	RMBS Subprime	126670ET1	D (sf)	CC (sf)	
CWABS Asset Backed Certificates Trust 2005-7	US\$2.139 bil CWABS asset backed certificates series 2005-7	2005-7	BV	RMBS Subprime	1266732R2	D (sf)	CC (sf)	
CWABS Asset Backed Certificates Trust 2006-16	US\$492.25 mil asset backed certificates series 2006-16	2006-16	M-4	RMBS Subprime	23242FAH9	D (sf)	CC (sf)	
CWABS Asset Backed Certificates Trust 2006-7	US\$1.028 bil asset backed certificates series 2006-7	2006-7	M-3	RMBS Subprime	232422AH8	D (sf)	CC (sf)	
CWABS Asset Backed Certificates Trust 2007-10	US\$985 mil asset backed certificates series 2007-10	2007-10	M9	RMBS Subprime	23246BAX9	D (sf)	CC (sf)	
CWABS Asset Backed Certificates Trust 2007-9	US\$1.183 bil asset backed certificates series 2007-9	2007-9	M-8	RMBS Subprime	12670FAN0	D (sf)	CC (sf)	
CWABS Asset Backed Notes Trust 2007-SEA1	US\$191.539 mil asset backed notes series 2007-SEA1	2007-SEA1	1-M-4	RMBS Re-Performing	23248AAE1	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Series 2007-11	US\$788.4 mil asset-backed certificates series 2007-11	2007-11	M-8	RMBS Subprime	23247LAQ1	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2004-AB2	US\$1.225 bil asset-backed certificates series 2004-AB2	2004-AB2	M-6	RMBS Subprime	126673QL9	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2005-14	US\$2.033 bil asset backed certificates series 2005-14	2005-14	M-8	RMBS Subprime	126670LW6	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB2	US\$1 bil asset-backed certificates series 2005-AB2	2005-AB2	M-4	RMBS Subprime	126673T44	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB3	US\$637.975 mil asset backed certificates, series 2005-AB3	2005-AB3	M-3	RMBS Subprime	126670BT4	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-13	US\$1.603 bil asset-backed certificates series 2006-13	2006-13	MV-6	RMBS Subprime	23242EAR0	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-14	US\$1.474 bil asset-backed certificates series 2006-14	2006-14	M-5	RMBS Subprime	23243LAJ1	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-15	US\$966 mil asset-backed certificates series 2006-15	2006-15	M-6	RMBS Subprime	12666UAN3	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-19	US\$882.9 mil asset backed certificates series 2006-19	2006-19	M-5	RMBS Subprime	12667CAJ1	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-20	US\$982.5 mil asset-backed certificates series 2006-20	2006-20	M-6	RMBS Subprime	12667HAL5	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-25	US\$1.523 bil asset-backed certificates series 2006-25	2006-25	M-6	RMBS Subprime	12667TAL9	D (sf)	CC (sf)	

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CWABS Asset-Backed Certificates Trust 2006-26	US\$1.179 bil asset-backed certificates series 2006-26	2006-26	M-6	RMBS Subprime	12668HAL4	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-5	US\$734.25 mil asset-backed certificates series 2006-5	2006-5	M-5	RMBS Subprime	126670YN2	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-6	US\$1.78 bil asset backed certificates series 2006-6	2006-6	M-4	RMBS Subprime	126670ZR2	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-9	US\$600 mil asset-backed certificates series 2006-9	2006-9	MF-3	RMBS Subprime	12666RAJ9	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2006-BC4	US\$588.3 mil asset backed certificates series 2006-BC4	2006-BC4	M-5	RMBS Subprime	12667NAJ7	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-8	US\$1.28 bil asset-backed certificates series 2007-8	2007-8	M-8	RMBS Subprime	12669WAP1	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-BC2	US\$633.75 mil asset-backed certificates series 2007-BC2	2007-BC2	M-4	RMBS Subprime	12669QAJ8	D (sf)	CC (sf)	
CWABS Asset-Backed Certificates Trust 2007-BC3	US\$563.492 mil asset-backed certificates series 2007-BC3	2007-BC3	M-4	RMBS Subprime	23246LAJ8	D (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2005-SD3	US\$206.106 mil asset-backed notes series 2005-SD3	2005-SD3	M-6	RMBS Document Deficient	126670GC6	D (sf)	CC (sf)	
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2006-AR5	US\$1.435 bil mortgage pass-through certificates series 2006-AR5	2006-AR5	II-1A	RMBS Alternative-A	25150NAT1	D (sf)	CCC (sf)	
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2	US\$660.949 mil mortgage pass-through certificates series 2005-AR2	2005-AR2	I-A-2	RMBS Alternative-A	251510GM9	D (sf)	CC (sf)	
Deutsche Mortgage Securities, Inc. Mortgage Loan Resecuritization Trust, Series 2009-RS2	US\$212.982 mil Resecuritization Trust Certificates, Series 2009-RS2	2009-RS2	III-A-2	RMBS Re-Remic	25158EAR7	D (sf)	CC (sf)	
DSLA Mortgage Loan Trust 2006-AR2	US\$1.21 bil mortgage loan pass-through certificates series 2006-AR2	2006-AR2	2A-1B2	RMBS Alternative-A	23332QAE3	D (sf)	CC (sf)	
DSLA Mortgage Loan Trust 2006-AR2	US\$1.21 bil mortgage loan pass-through certificates series 2006-AR2	2006-AR2	2A-1B3	RMBS Alternative-A	23332QAS2	D (sf)	CC (sf)	
First Franklin Mortgage Loan Trust 2006-FF9	US\$1.685 bil mortgage pass through certificates series 2006-FF9	2006-FF9	M-2	RMBS Subprime	320276AH1	D (sf)	CC (sf)	
First Horizon Alternative Mortgage Securities Trust 2004-AA6	US\$285.056 mil mortgage pass-through certificates series 2004-AA6	2004-AA6	B-1	RMBS Alternative-A	32051GCF0	D (sf)	CC (sf)	
First Horizon Alternative Mortgage Securities Trust 2006-FA8	US\$502.059 mil mortgage pass-through certificates series 2006-FA8	2006-FA8	I-A-5	RMBS Alternative-A	32052DAE1	D (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2005-AR6	US\$305.125 mil mortgage pass-through certificates series 2005-AR6	2005-AR6	II-A-2	RMBS Alternative-A	32051GJ63	D (sf)	CCC (sf)	
First Horizon Mortgage Pass-Through Trust 2007-AR1	US\$327.213 mil mortgage pass-through certificates series 2007-AR1	2007-AR1	I-A-1	RMBS Prime Jumbo	32053EAA6	D (sf)	CC (sf)	
Fremont Home Loan Trust 2006-2	US\$983.091 mil asset-backed certificates series 2006-2	2006-2	M-2	RMBS Subprime	35729PQA1	D (sf)	CC (sf)	
Global Mortgage Securitization 2005-A Ltd	US\$3.864 bil global mortgage securitization 2005-A ltd series 2005-A notes series 2005-A	2005-A	B6	RMBS Prime Jumbo	378961AZ9	D (sf)	CC (sf)	

Ratings Lowered (cont.)								
GMACM Mortgage Loan Trust 2003-AR1	US\$535.822 mil gmacm mortgage pass-through certificates series 2003-AR1	2003-AR1	M-3	RMBS Prime Jumbo	36185NZG8	D (sf)	CC (sf)	
GreenPoint Mortgage Funding Trust 2005-AR4	US\$3.104 bil mortgage pass-through certificates series 2005-AR4	2005-AR4	II-A-1	RMBS Alternative-A	39538WBU1	D (sf)	CC (sf)	
GreenPoint Mortgage Funding Trust 2005-AR4	US\$3.104 bil mortgage pass-through certificates series 2005-AR4	2005-AR4	IV-A-2	RMBS Alternative-A	39538WCA4	D (sf)	CC (sf)	
GSAA Home Equity Trust 2005-12	US\$568.44 mil asset backed certificates series 2005-12	2005-12	M-3	RMBS Alternative-A	362341SX8	D (sf)	CC (sf)	
GSAA Home Equity Trust 2005-7	US\$692.046 mil asset backed certificates series 2005-7	2005-7	M-6	RMBS Alternative-A	362341AX7	D (sf)	CC (sf)	
GSAA Home Equity Trust 2006-4	US\$892.139 mil asset-backed certificates series 2006-4	2006-4	1A1	RMBS Alternative-A	362334FD1	D (sf)	CCC (sf)	
GSAMP Trust 2004-AHL	US\$512.654 mil mortgage pass-through certificates series 2004-AHL	2004-AHL	B-3	RMBS Subprime	36242DHV8	D (sf)	CC (sf)	
GSAMP Trust 2005-WMC2	US\$1.069 bil mortgage pass through certificates series 2005-WMC2	2005-WMC2	M-2	RMBS Subprime	362341VB2	D (sf)	CC (sf)	
GSAMP Trust 2005-WMC3	US\$703.326 mil mortgage pass through certificates series 2005-WMC3	2005-WMC3	M-1	RMBS Subprime	362341L64	D (sf)	CC (sf)	
GSAMP Trust 2006-HE7	US\$864.98 mil mortgage pass through certificates series 2006-HE7	2006-HE7	M-3	RMBS Subprime	36245EAH1	D (sf)	CC (sf)	
GSAMP Trust 2007-HE1	US\$627.927 mil mortgage pass-through certificates series 2007-HE1	2007-HE1	M-3	RMBS Subprime	3622MDAH8	D (sf)	CC (sf)	
GSR Mortgage Loan Trust 2004-3F	US\$507.013 mil mortgage pass-through certificates series 2004-3F	2004-3F	B5	RMBS Prime Jumbo	36228FK62	D (sf)	CC (sf)	
GSR Mortgage Loan Trust 2005-7F	US\$420.363 mil mortgage pass-through certificates series 2005-7F	2005-7F	B2	RMBS Prime Jumbo	362341NK1	D (sf)	CC (sf)	
GSR Mortgage Loan Trust 2005-9F	US\$873.282 mil mortgage pass-through certificates series 2005-9F	2005-9F	6A-2	RMBS Prime Jumbo	362341U23	D (sf)	CC (sf)	
GSR Mortgage Loan Trust 2005-AR-7	US\$1.797 bil mortgage pass through certificates series 2005-AR-7	2005-AR7	2B2	RMBS Prime Jumbo	362341XM6	D (sf)	CC (sf)	
GSR Mortgage Loan Trust 2007-4F	US\$790.101 mil mortgage pass-through certificates series 2007-4F	2007-4F	6A-1	RMBS Prime Jumbo	362669AV5	D (sf)	CCC (sf)	
GSR Mortgage Loan Trust 2007-4F	US\$790.101 mil mortgage pass-through certificates series 2007-4F	2007-4F	7A-1	RMBS Prime Jumbo	362669AW3	D (sf)	CCC (sf)	
HarborView Mortgage Loan Trust 2005-12	US\$1.067 bil mortgage pass-through certificates series 2005-12	2005-12	1-A1B	RMBS Alternative-A	41161PVH3	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2005-12	US\$1.067 bil mortgage pass-through certificates series 2005-12	2005-12	2-A1B	RMBS Alternative-A	41161PVL4	D (sf)	CC (sf)	

Ratings Lowered (cont.)								
HarborView Mortgage Loan Trust 2005-12	US\$1.067 bil mortgage pass-through certificates series 2005-12	2005-12	PO-B	RMBS Alternative-A	41161PVX8	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2005-5	US\$642.243 mil mortgage loan pass through certificates series 2005-5	2005-5	2-A-1C	RMBS Alternative-A	41161PNR0	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2005-8	US\$2.537 bil mortgage pass-through certificates series 2005-8	2005-8	1-A1B	RMBS Alternative-A	41161PQT3	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2005-8	US\$2.537 bil mortgage pass-through certificates series 2005-8	2005-8	1-A2C	RMBS Alternative-A	41161PQW6	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2005-9	US\$2.591 bil mortgage pass through certificates series 2005-9	2005-9	B-11	RMBS Alternative-A	41161PTF0	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2006-8	US\$1.193 bil mortgage loan pass-through certificates series 2006-8	2006-8	2A-1B	RMBS Alternative-A	41161GAD5	D (sf)	CCC (sf)	
HarborView Mortgage Loan Trust 2006-9	US\$2.867 bil mortgage loan pass-through certificates series 2006-9	2006-9	1A-1A	RMBS Alternative-A	41161XAA4	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2006-9	US\$2.867 bil mortgage loan pass-through certificates series 2006-9	2006-9	2A-1C1	RMBS Alternative-A	41161XAM8	D (sf)	CC (sf)	
HarborView Mortgage Loan Trust 2006-9	US\$2.867 bil mortgage loan pass-through certificates series 2006-9	2006-9	2A-1C2	RMBS Alternative-A	41161XAP1	D (sf)	CC (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-D	US\$872.55 mil home equity mortgage loan asset-backed certificates series INABS 2005-D	2005-D	M-3	RMBS Subprime	456606JR4	D (sf)	CC (sf)	
HomeBanc Mortgage Trust 2007-1	US\$296.83 mil mortgage pass-through certificates series 2007-1	2007-1	II-M-2	RMBS Closed End Second Lien	43741BAQ2	D (sf)	CC (sf)	
HSI Asset Loan Obligation Trust 2006-2	US\$352.702 mil mortgage pass-through certificates series 2006-2	2006-2	II-A-1	RMBS Alternative-A	40431HAQ0	D (sf)	CC (sf)	
HSI Asset Securitization Corporation Trust 2006-OPT2	US\$1.375 bil mortgage pass-through certificates series 2006-OPT2	2006-OPT2	M-7	RMBS Subprime	40430HEG9	D (sf)	CC (sf)	
IndyMac IMJA Mortgage Loan Trust 2007-A2	US\$376.641 mil mortgage pass-through certificates series 2007-A2	2007-A2	2-A-1	RMBS Alternative-A	456654AC6	D (sf)	CCC (sf)	
IndyMac IMJA Mortgage Loan Trust 2007-A2	US\$376.641 mil mortgage pass-through certificates series 2007-A2	2007-A2	2-A-3	RMBS Alternative-A	456654AE2	D (sf)	CCC (sf)	
IndyMac INDA Mortgage Loan Trust 2005-AR1	US\$242.205 mil mortgage pass-through certificates series 2005-AR1	2005-AR1	2-A-2	RMBS Alternative-A	45660LZL6	D (sf)	CC (sf)	
IndyMac INDA Mortgage Loan Trust 2006-AR1	US\$201.23 mil mortgage pass-through certificates series 2006-AR1	2006-AR1	A-4	RMBS Alternative-A	45662BAE9	D (sf)	CC (sf)	
IndyMac INDA Mortgage Loan Trust 2007-AR4	US\$344.207 mil mortgage pass-through certificates series 2007-AR4	2007-AR4	2-A-1	RMBS Alternative-A	456674AC4	D (sf)	CCC (sf)	
IndyMac INDX Mortgage Loan Trust 2004-AR13	US\$297.956 mil mortgage pass-through certificates series 2004-AR13	2004-AR13	B-1	RMBS Alternative-A	45660N7R0	D (sf)	CC (sf)	

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Ratings Lowered (cont.)							
IndyMac INDX Mortgage Loan Trust 2004-AR6	US\$2.909 bil mortgage pass-through certificates series 2004-AR6	2004-AR6	B-2	RMBS Alternative-A	45660NY66	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR10	US\$1.003 bil mortgage pass-through certificates, series 2005-AR10	2005-AR10	A-3	RMBS Alternative-A	45660LKY4	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR12	US\$1.261 bil mortgage pass-through certificates series 2005-AR12	2005-AR12	2-A-1C	RMBS Alternative-A	45660LQB8	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR12	US\$1.261 bil mortgage pass-through certificates series 2005-AR12	2005-AR12	2-A-2	RMBS Alternative-A	45660LMJ5	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR6	US\$1.856 bil mortgage pass-through certificates series 2006-AR6	2006-AR6	1-A-1A	RMBS Alternative-A	456612AA8	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR9	US\$693.801 mil mortgage pass-through certificates series 2006-AR9	2006-AR9	2-A-1	RMBS Alternative-A	45661EGE8	D (sf)	CC (sf)
IXIS Real Estate Capital Trust 2005-HE2	US\$863.821 mil mortgage pass-through certificates series 2005-HE2	2005-HE2	B-1	RMBS Subprime	45071KBQ6	D (sf)	CC (sf)
J.P. Morgan Mortgage Trust 2007-S3	US\$1.885 bil mortgage pass-through certificates series 2007-S3	2007-S3	2-A-4	RMBS Prime Jumbo	46631NFA2	D (sf)	CC (sf)
Jefferies Resecuritization Trust 2008-R3	US\$88.304 mil resecuritization trust certificates series 2008-R3	2008-R3	III-A2	RMBS Re-Remic	47232AAH1	D (sf)	CC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	2-A-2	RMBS Alternative-A	46627MAM9	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	2-A-4	RMBS Alternative-A	46627MAP2	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	2-A-5	RMBS Alternative-A	46627MAQ0	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	2-A-6	RMBS Alternative-A	46627MAR8	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	2-A-7	RMBS Alternative-A	46627MAS6	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	2-A-8	RMBS Alternative-A	46627MAT4	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	2-A-13	RMBS Alternative-A	46627MAY3	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	2-A-18	RMBS Alternative-A	46627MBD8	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	US\$1.28 bil mortgage pass-through certificates series 2005-S1	2005-S1	3-A-1	RMBS Alternative-A	46627MBG1	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-A1	US\$867.122 mil mortgage pass through certificates series 2006-A1	2006-A1	5-A-1	RMBS Alternative-A	46627MDF1	D (sf)	CCC (sf)

Ratings Lowered (cont.)								
JPMorgan Alternative Loan Trust 2006-S1	US\$980.784 mil mortgage pass through certificates series 2006-S1	2006-S1	2-A-4	RMBS Alternative-A	46627MEV5	D (sf)	CCC (sf)	
JPMorgan Alternative Loan Trust 2006-S1	US\$980.784 mil mortgage pass through certificates series 2006-S1	2006-S1	2-A-5	RMBS Alternative-A	46627MEW3	D (sf)	CCC (sf)	
JPMorgan Alternative Loan Trust 2006-S1	US\$980.784 mil mortgage pass through certificates series 2006-S1	2006-S1	2-A-6	RMBS Alternative-A	46627MEX1	D (sf)	CCC (sf)	
JPMorgan Alternative Loan Trust 2006-S3	US\$1.112 bil mortgage Pass-through certificates, series 2006-S3	2006-S3	M-1	RMBS Alternative-A	46628VAL0	D (sf)	CC (sf)	
JPMorgan Mortgage Acquisition Trust 2006-CW2	US\$1.016 bil asset-backed pass through certificates series 2006-CW2	2006-CW2	MV-6	RMBS Subprime	46629BAY5	D (sf)	CC (sf)	
JPMorgan Mortgage Trust 2005-S1	US\$420.597 mil mortgage pass-through certificates series 2005-S1	2005-S1	B-3	RMBS Prime Jumbo	466247NE9	D (sf)	CC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	1-A-3	RMBS Prime Jumbo	46630RAC5	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	1-A-4	RMBS Prime Jumbo	46630RAD3	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-5	RMBS Prime Jumbo	46630RAJ0	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-6	RMBS Prime Jumbo	46630RAK7	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-7	RMBS Prime Jumbo	46630RAL5	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-8	RMBS Prime Jumbo	46630RAM3	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-10	RMBS Prime Jumbo	46630RAP6	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-11	RMBS Prime Jumbo	46630RAQ4	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-12	RMBS Prime Jumbo	46630RAR2	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-13	RMBS Prime Jumbo	46630RAS0	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-14	RMBS Prime Jumbo	46630RAT8	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-15	RMBS Prime Jumbo	46630RAU5	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-16	RMBS Prime Jumbo	46630RAV3	D (sf)	CCC (sf)	

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JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-17	RMBS Prime Jumbo	46630RAW1	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-19	RMBS Prime Jumbo	46630RAY7	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-20	RMBS Prime Jumbo	46630RAZ4	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S1	US\$847.847 mil mortgage pass-through certificates series 2007-S1	2007-S1	2-A-22	RMBS Prime Jumbo	46630RBB6	D (sf)	CCC (sf)	
JPMorgan Mortgage Trust 2007-S2	US\$1.244 bil mortgage pass-through certificates series 2007-S2	2007-S2	2-A-3	RMBS Prime Jumbo	46630WAV2	D (sf)	CC (sf)	
JPMorgan Mortgage Trust 2007-S2	US\$1.244 bil mortgage pass-through certificates series 2007-S2	2007-S2	2-A-6	RMBS Prime Jumbo	46630WAY6	D (sf)	CC (sf)	
JPMorgan Mortgage Trust 2007-S2	US\$1.244 bil mortgage pass-through certificates series 2007-S2	2007-S2	2-A-7	RMBS Prime Jumbo	46630WAZ3	D (sf)	CC (sf)	
Lehman Mortgage Trust 2007-1	US\$550.094 mil mortgage pass-through certificates series 2007-1	2007-1	2-A11	RMBS Alternative-A	52521FAP2	D (sf)	CCC (sf)	
Lehman Mortgage Trust 2007-10	US\$642.923 mil mortgage pass-through certificates series 2007-10	2007-10	3-A3	RMBS Alternative-A	52522QAP7	D (sf)	CC (sf)	
Lehman Mortgage Trust 2007-10	US\$642.923 mil mortgage pass-through certificates series 2007-10	2007-10	3-A9	RMBS Alternative-A	52522QAV4	D (sf)	CC (sf)	
Lehman XS Trust Series 2006-16N	US\$2.192 bil mortgage pass-through certificates series 2006-16N	2006-16N	1-A2A	RMBS Alternative-A	52522DAD3	D (sf)	CCC (sf)	
Lehman XS Trust Series 2006-16N	US\$2.192 bil mortgage pass-through certificates series 2006-16N	2006-16N	1-A32A1	RMBS Alternative-A	52522DAG6	D (sf)	CCC (sf)	
Lehman XS Trust Series 2006-16N	US\$2.192 bil mortgage pass-through certificates series 2006-16N	2006-16N	1-A32A2	RMBS Alternative-A	52522DAH4	D (sf)	CCC (sf)	
MASTR Alternative Loan Trust 2004-10	US\$420.676 mil mortgage pass-through certificates series 2004-10	2004-10	B-4	RMBS Alternative-A	576434WR1	D (sf)	CC (sf)	
MASTR Alternative Loan Trust 2004-12	US\$455.953 mil mortgage pass-through certificates series 2004-12	2004-12	B-3	RMBS Alternative-A	576434ZD9	D (sf)	CC (sf)	
MASTR Alternative Loan Trust 2005-2	US\$420.819 mil mortgage pass through certificates series 2005-2	2005-2	B-3	RMBS Alternative-A	576434L36	D (sf)	CC (sf)	
MASTR Asset Backed Securities Trust 2007-NCW	US\$1.219 bil mortgage pass through certificates series 2007-NCW	2007-NCW	M-7	RMBS Subprime	576456AJ6	D (sf)	CC (sf)	
MASTR Asset Securitization Trust 2004-5	US\$328.957 mil mortgage pass-through certificates series 2004-5	2004-5	B-5	RMBS Prime Jumbo	57643MCA0	D (sf)	CC (sf)	

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Ratings Lowered (cont.)								
MASTR Reperforming Loan Trust 2006-2	US\$176.738 mil mortgage pass through certificates series 2006-2	2006-2	B2	RMBS Federal Housing Administration / Veterans Affairs	57645LAF1	D (sf)	CC (sf)	
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	US\$1.836 bil mortgage loan asset backed certificates series 2007-3	2007-3	M-1-1	RMBS Subprime	59024VAJ8	D (sf)	CC (sf)	
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	US\$1.836 bil mortgage loan asset backed certificates series 2007-3	2007-3	M-1-2	RMBS Subprime	59024VAK5	D (sf)	CC (sf)	
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-H1	US\$844.725 mil mortgage loan asset backed certificates series 2007-H1	2007-H1	M-1	RMBS Subprime	59025TAH6	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust MLMI Series 2004-A3	US\$388.34 mil mortgage pass-through certificates series 2004-A3	2004-A3	B-1	RMBS Prime Jumbo	59020UHU2	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	US\$415.246 mil mortgage loan asset backed certificates series 2005-HE1	2005-HE1	B-3	RMBS Subprime	59020UVB8	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-A	US\$1.628 bil mortgage pass-through certificates series 2003-A	2003-A	B-3B	RMBS Prime Jumbo	589929H43	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust Series MLCC 2007-1	US\$462.223 mil mortgage pass-through certificates series 2007-1	2007-1	M-3	RMBS Prime Jumbo	59023HAL5	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust Series MLCC 2007-3	US\$293.596 mil mortgage pass-through certificates series 2007-3	2007-3	M-3	RMBS Prime Jumbo	59022XAK3	D (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2005-HE3	US\$843.727 mil mortgage loan asset-backed certificates series 2005-HE3	2005-HE3	M-1	RMBS Subprime	59020UY74	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2005-SL3	US\$359.443 mil mortgage loan asset backed certificates series 2005-SL3	2005-SL3	M-1	RMBS Closed End Second Lien	59020UK46	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC2	US\$760.137 mil mortgage loan asset-backed certificates series 2005-WMC2	2005-WMC2	B-1	RMBS Subprime	59020UWP6	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2006-3	US\$537.92 mil mortgage pass through certificates series 2006-3	2006-3	M-3	RMBS Prime Jumbo	59023PAF0	D (sf)	CC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2006-HE5	US\$1.319 bil mortgage loan asset-backed certificates series 2006-HE5	2006-HE5	M-1	RMBS Subprime	59022QAF9	D (sf)	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	US\$878.037 mil mortgage pass through certificates, series 2005-HE4	2005-HE4	M-6	RMBS Subprime	61744CTQ9	D (sf)	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	US\$1.285 bil mortgage pass through certificates series 2006-HE7	2006-HE7	M-2	RMBS Subprime	61750MAH8	D (sf)	CC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-HE8	US\$1.465 bil mortgage pass through certificates series 2006-HE8	2006-HE8	M-1	RMBS Subprime	61750SAG7	D (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2007-HE5	US\$1.185 bil mortgage pass-through certificates series 2007-HE5	2007-HE5	M-1	RMBS Subprime	61753KAF3	D (sf)	CC (sf)	

Ratings Lowered (cont.)								
Morgan Stanley Mortgage Loan Trust 2004-10AR	US\$372.976 mil mortgage pass-through certificates series 2004-10AR	2004-10AR	B-3	RMBS Prime Jumbo	61748HFM8	D (sf)	CC (sf)	
Morgan Stanley Mortgage Loan Trust 2004-11AR	US\$1.166 bil mortgage pass-through certificates series 2004-11AR	2004-11AR	B-1	RMBS Alternative-A	61748HHP9	D (sf)	CC (sf)	
Morgan Stanley Mortgage Loan Trust 2004-9	US\$336.877 mil mortgage pass-through certificates series 2004-9	2004-9	B-3	RMBS Prime Jumbo	61748HGK1	D (sf)	CC (sf)	
Morgan Stanley Mortgage Loan Trust 2005-1	US\$441.146 mil mortgage pass-through certificates, series 2005-1	2005-1	B-3	RMBS Prime Jumbo	61748HJP7	D (sf)	CC (sf)	
Morgan Stanley Mortgage Loan Trust 2005-6AR	US\$1.094 bil mortgage pass through certificates series 2005-6AR	2005-6AR	5-A-2	RMBS Alternative-A	61748HMS7	D (sf)	CC (sf)	
Morgan Stanley Mortgage Loan Trust 2006-3AR	US\$800.218 mil mortgage pass-through certificates series 2006-3AR	2006-3AR	1-A-1	RMBS Alternative-A	61748HWM9	D (sf)	CCC (sf)	
Morgan Stanley Mortgage Loan Trust 2007-14AR	US\$913.715 mil mortgage pass through certificates series 2007-14AR	2007-14AR	5-A-2	RMBS Alternative-A	61756VBB4	D (sf)	CC (sf)	
New Century Home Equity Loan Trust 2005-1	US\$2.896 bil asset backed notes, series 2005-1	2005-1	M-8	RMBS Subprime	64352VKH3	D (sf)	CC (sf)	
New Century Home Equity Loan Trust 2005-4	US\$2.005 bil asset backed notes series 2005-4	2005-4	M-7	RMBS Subprime	64352VNA5	D (sf)	CC (sf)	
New Century Home Equity Loan Trust, Series 2005-D	US\$1.45 bil asset backed pass-through certificates series 2005-D	2005-D	M-5	RMBS Subprime	64352VPU9	D (sf)	CC (sf)	
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-FM1	US\$909.488 mil asset-backed certificates series 2006-FM1	2006-FM1	M-2	RMBS Subprime	65536HBZ0	D (sf)	CC (sf)	
NovaStar Mortgage Funding Trust Series 2005-2	US\$1.791 bil novastar home equity loan asset backed certificates series 2005-2	2005-2	M-6	RMBS Subprime	66987WCS4	D (sf)	CC (sf)	
NovaStar Mortgage Funding Trust, Series 2004-3	US\$2.2 bil novastar home equity loan asset-backed certificates, series 2004-3	2004-3	B-2	RMBS Subprime	66987XFW0	D (sf)	CC (sf)	
NovaStar Mortgage Funding Trust, Series 2006-MTA1	US\$1.189 bil novastar home equity loan asset-backed notes series 2006-MTA1	2006-MTA1	2A-1B	RMBS Alternative-A	66988UAC4	D (sf)	CCC (sf)	
NovaStar Mortgage Funding Trust, Series 2007-2	US\$1.341 bil novastar home equity loan asset-backed certificates series 2007-2	2007-2	M-4	RMBS Subprime	66989EAJ4	D (sf)	CC (sf)	
Option One Mortgage Loan Trust 2005-5	US\$1.045 bil asset backed certificates series 2005-05	2005-05	M-6	RMBS Subprime	68389FKD5	D (sf)	CC (sf)	
Option One Mortgage Loan Trust 2007-FXD2	US\$700 mil asset-backed certificates series 2007-FXD2	2007-FXD2	M-3	RMBS Subprime	68403BAK1	D (sf)	CC (sf)	
Ownit Mortgage Loan Trust	US\$411.723 mil mortgage loan asset-backed certificates series 2004-1	2004-1	B-3	RMBS Subprime	691215AJ6	D (sf)	CC (sf)	
Ownit Mortgage Loan Trust, Series 2005-1	US\$384.076 mil mortgage loan asset-backed certificates, series 2005-1	2005-1	B-1	RMBS Subprime	59020USV8	D (sf)	CC (sf)	
Ownit Mortgage Loan Trust, Series 2006-3	US\$556.888 mil mortgage loan asset backed certificates series 2006-3	2006-3	M-2	RMBS Subprime	69121PEA7	D (sf)	CC (sf)	

Ratings Lowered (cont.)							
Park Place Securities, Inc.	US\$1.5 bil asset-backed pass-through certificates series 2005-WCW3	2005-WCW3	M-8	RMBS Subprime	70069FMD6	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-5	US\$817.001 mil mortgage pass-through certificates series 2005-5	2005-5	MF-4	RMBS Subprime	73316PGP9	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2006-D	US\$368.079 mil mortgage pass-through certificates trust 2006-D	2006-D	M-2	RMBS Subprime	73316QAE8	D (sf)	CC (sf)
Provident Funding Mortgage Loan Trust 2005-2	US\$611.45 mil mortgage pass through certificates series 2005-2	2005-2	B-1	RMBS Prime Jumbo	743873BP5	D (sf)	CC (sf)
RALI Series 2004-QS14 Trust	US\$212.904 mil mortgage asset-backed pass-through certificates series 2004-QS14	2004-QS14	M-2	RMBS Alternative-A	76110HA82	D (sf)	CC (sf)
RALI Series 2005-Q03 Trust	US\$500.587 mil mortgage asset-backed pass-through certificates series 2005-Q03	2005-Q03	A-2	RMBS Alternative-A	761118KV9	D (sf)	CC (sf)
RALI Series 2005-QS16 Trust	US\$427.98 mil mortgage asset backed pass through certificates series 2005-QS16	2005-QS16	A-7	RMBS Alternative-A	761118MG0	D (sf)	CCC (sf)
RALI Series 2007-QS8 Trust	US\$702.846 mil mortgage asset-backed pass-through certificates series 2007-QS8	2007-QS8	A-6	RMBS Alternative-A	74922UAF0	D (sf)	CCC (sf)
RALI Series 2007-QS8 Trust	US\$702.846 mil mortgage asset-backed pass-through certificates series 2007-QS8	2007-QS8	A-9	RMBS Alternative-A	74922UAJ2	D (sf)	CCC (sf)
RAMP Series 2004-SL2 Trust	US\$498.995 mil mortgage-backed pass-through certificates series 2004-SL2	2004-SL2	M-2	RMBS Prime Jumbo	7609856M8	D (sf)	CC (sf)
RAMP Series 2006-RS1 Trust	US\$1.2 bil mortgage asset backed pass through certificates, series 2006-RS1	2006-RS1	M-1	RMBS Outside the Guidelines	76112BU32	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2006-4	US\$634.838 mil home equity loan asset-backed notes series 2006-4	2006-4	M-1	RMBS Subprime	75970HAK6	D (sf)	CC (sf)
Reperforming Loan REMIC Trust 2005-R3	US\$475.025 mil CWMBBS reperforming loan REMIC trust certificates series 2005-R3	2005-R3	B-2	RMBS Federal Housing Administration / Veterans Affairs	126694JL3	D (sf)	CC (sf)
Real Estate Synthetic Investment Securities, Series 2005-B	US\$9.525 bil real estate synthetic investment securities series 2005-B	2005-B	B7	RMBS Risk Transfers	74951PED6	D (sf)	CC (sf)
Residential Asset Securitization Trust 2004-A2	US\$284.769 mil mortgage pass-through certificates series 2004-A2	2004-A2	1-B-5	RMBS Alternative-A	45660ND93	D (sf)	CC (sf)
Residential Asset Securitization Trust 2005-A1	US\$400.647 mil mortgage pass-through certificates series 2005-A	2005-A1	B-2	RMBS Alternative-A	45660LFB0	D (sf)	CC (sf)
Residential Asset Securitization Trust 2005-A13	US\$312.228 mil mortgage pass through certificates series 2005-M	2005-M	1-A-1	RMBS Alternative-A	45660LC98	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2005-A13	US\$312.228 mil mortgage pass through certificates series 2005-M	2005-M	1-A-5	RMBS Alternative-A	45660LD55	D (sf)	CCC (sf)

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Ratings Lowered (cont.)								
Residential Asset Securitization Trust 2005-A13	US\$312.228 mil mortgage pass through certificates series 2005-M	2005-M	1-A-6	RMBS Alternative-A	45660LD63	D (sf)	CCC (sf)	
Residential Asset Securitization Trust 2005-A13	US\$312.228 mil mortgage pass through certificates series 2005-M	2005-M	1-A-8	RMBS Alternative-A	45660LD89	D (sf)	CCC (sf)	
Residential Asset Securitization Trust 2005-A13	US\$312.228 mil mortgage pass through certificates series 2005-M	2005-M	2-A-2	RMBS Alternative-A	45660LE21	D (sf)	CCC (sf)	
Residential Asset Securitization Trust 2006-A11	US\$327.717 mil mortgage pass-through certificates series 2006-K	2006-K	1-A-2	RMBS Alternative-A	76113TAB6	D (sf)	CCC (sf)	
RFMSI Series 2006-SA3 Trust	US\$350.876 mil mortgage pass through certificates series 2006-SA3	2006-SA3	IV-A-1	RMBS Prime Jumbo	749575AJ5	D (sf)	CCC (sf)	
RFMSI Series 2006-SA3 Trust	US\$350.876 mil mortgage pass through certificates series 2006-SA3	2006-SA3	IV-A-2	RMBS Prime Jumbo	749575AK2	D (sf)	CCC (sf)	
RFMSI Series 2006-SA3 Trust	US\$350.876 mil mortgage pass through certificates series 2006-SA3	2006-SA3	IV-A-3	RMBS Prime Jumbo	749575AL0	D (sf)	CCC (sf)	
RFMSI Series 2007-S5 Trust	US\$524.845 mil mortgage pass through certificates series 2007-S5	2007-S5	A-1	RMBS Prime Jumbo	749580AA4	D (sf)	CCC (sf)	
RFMSI Series 2007-S5 Trust	US\$524.845 mil mortgage pass through certificates series 2007-S5	2007-S5	A-3	RMBS Prime Jumbo	749580AC0	D (sf)	CCC (sf)	
RFMSI Series 2007-S5 Trust	US\$524.845 mil mortgage pass through certificates series 2007-S5	2007-S5	A-5	RMBS Prime Jumbo	749580AE6	D (sf)	CCC (sf)	
RFMSI Series 2007-S5 Trust	US\$524.845 mil mortgage pass through certificates series 2007-S5	2007-S5	A-6	RMBS Prime Jumbo	749580AF3	D (sf)	CCC (sf)	
RFMSI Series 2007-S5 Trust	US\$524.845 mil mortgage pass through certificates series 2007-S5	2007-S5	A-9	RMBS Prime Jumbo	749580AJ5	D (sf)	CCC (sf)	
RFMSI Series 2007-S5 Trust	US\$524.845 mil mortgage pass through certificates series 2007-S5	2007-S5	A-10	RMBS Prime Jumbo	749580AK2	D (sf)	CCC (sf)	
RFMSI Series 2007-S6 Trust	US\$707.69 mil mortgage pass-through certificates series 2007-S6	2007-S6	I-A-4	RMBS Prime Jumbo	762009AD0	D (sf)	CC (sf)	
RFMSI Series 2007-S6 Trust	US\$707.69 mil mortgage pass-through certificates series 2007-S6	2007-S6	I-A-16	RMBS Prime Jumbo	762009AR9	D (sf)	CC (sf)	
Saxon Asset Securities Trust 2007-2	US\$870.704 mil mortgage loan asset backed securities series 2007-2	2007-2	M-1	RMBS Subprime	80556YAF2	D (sf)	CC (sf)	
Securitized Asset Backed Receivables LLC Trust 2006-CB5	US\$549.35 mil asset-backed certificates series 2006-CB5	2006-CB5	M-1	RMBS Subprime	81376WAE5	D (sf)	CCC (sf)	
Sequoia Mortgage Trust 2004-12	US\$831.771 mil mortgage pass-through certificates, series 2004-12	2004-12	B-3	RMBS Prime Jumbo	81744FGH4	D (sf)	CCC (sf)	
Sequoia Mortgage Trust 2004-5	US\$849.992 mil mortgage pass-through certificates series 2004-5	2004-5	B-4	RMBS Prime Jumbo	81744FCC9	D (sf)	CC (sf)	

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Ratings Lowered (cont.)							
Sequoia Mortgage Trust 2004-6	US\$925.005 mil mortgage pass-through certificates, series 2004-6	2004-6	B-4	RMBS Prime Jumbo	81744FCR6	D (sf)	CC (sf)
Sequoia Mortgage Trust 2005-2	US\$343.84 mil mortgage pass-through certificates, series 2005-2	2005-2	B-4	RMBS Prime Jumbo	81744FHF7	D (sf)	CC (sf)
Sequoia Mortgage Trust 5	US\$514.681 mil collateralized mortgage bonds series 5		5 B-4	RMBS Prime Jumbo	81743WAF8	D (sf)	CC (sf)
SMART HOME Reinsurance 2006-1 Limited	US\$259.122 mil synthetic mortgage notes series 2006-1	2006-1	M-6	RMBS Risk Transfers	83170GAJ3	D (sf)	CC (sf)
Soundview Home Equity Loan Trust 2005-OPT3	US\$1.546 bil asset-backed certificates series 2005-OPT3	2005-OPT3	M-6	RMBS Subprime	83611MGZ5	D (sf)	CC (sf)
Soundview Home Loan Trust 2007-1	US\$630.045 mil asset-backed certificates series 2007-1	2007-1	M-3	RMBS Subprime	83612PAH3	D (sf)	CC (sf)
Soundview Home Loan Trust 2007-OPT2	US\$546.061 mil asset-backed certificates series 2007-OPT2	2007-OPT2	M-5	RMBS Subprime	83613DAK2	D (sf)	CC (sf)
Soundview Home Loan Trust 2007-OPT4	US\$495.1 mil asset backed certificates Series 2007-OPT4	2007-OPT4	M-6	RMBS Subprime	83613AAH5	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust Series 2006-2	US\$1.33 bil mortgage pass through certificates series 2006-2	2006-2	2-A1	RMBS Alternative-A	863579U30	D (sf)	CCC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-7	US\$655.664 mil mortgage pass-through certificates series 2006-7	2006-7	3-A1	RMBS Prime Jumbo	86361BAE7	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-7	US\$655.664 mil mortgage pass-through certificates series 2006-7	2006-7	3-AF	RMBS Prime Jumbo	86361BAF4	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8	US\$1.138 bil mortgage pass through certificates series 2006-8	2006-8	1-A1	RMBS Alternative-A	86361JAA8	D (sf)	CCC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8	US\$1.138 bil mortgage pass through certificates series 2006-8	2006-8	1-A2	RMBS Alternative-A	86361JAB6	D (sf)	CCC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2007-5	US\$679.573 mil mortgage pass-through certificates series 2007-5	2007-5	2-A3	RMBS Alternative-A	86363XAF4	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2007-5	US\$679.573 mil mortgage pass-through certificates series 2007-5	2007-5	3-A1	RMBS Alternative-A	86363XAJ6	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2005-AR7	US\$893.707 mil mortgage pass-through certificates series 2005-AR7	2005-AR7	2-A-3	RMBS Alternative-A	86359LQD4	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2005-AR7	US\$893.707 mil mortgage pass-through certificates series 2005-AR7	2005-AR7	3-A-3	RMBS Alternative-A	86359LQJ1	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR1	US\$1.399 bil mortgage pass through certificates series 2006-AR1	2006-AR1	1A-3	RMBS Alternative-A	86359LTC3	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR1	US\$1.399 bil mortgage pass through certificates series 2006-AR1	2006-AR1	2A-3	RMBS Alternative-A	86359LTF6	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2006-AR1	US\$1.399 bil mortgage pass through certificates series 2006-AR1	2006-AR1	3A-3	RMBS Alternative-A	86359LTK5	D (sf)	CC (sf)

Ratings Lowered (cont.)							
Structured Asset Securities Corp.	US\$630.864 mil mortgage pass-through certificates series 2003-22A	2003-22A	B3	RMBS Prime Jumbo	86359AZG1	D (sf)	CC (sf)
Structured Asset Securities Corp.	US\$805.909 mil mortgage pass-through certificates series 2003-29	2003-29	B4	RMBS Prime Jumbo	86359AZ48	D (sf)	CC (sf)
Structured Asset Securities Corp.	US\$300.986 mil mortgage pass-through certificates series 2003-33H	2003-33H	B3	RMBS First-Lien High LTV	86359BAK7	D (sf)	CC (sf)
Structured Asset Securities Corp.	US\$322.669 mil mortgage pass-through certificates series 2004-22	2004-22	B2	RMBS Prime Jumbo	86359BR60	D (sf)	CC (sf)
Structured Asset Securities Corp.	US\$180.133 mil mortgage pass-through certificates series 2005-RF5	2005-RF5	B4	RMBS Federal Housing Administration / Veterans Affairs	86359DRY5	D (sf)	CC (sf)
Structured Asset Securities Corporation Trust 2005-6	US\$1.704 bil mortgage pass-through certificates, series 2005-6	2005-6	B2	RMBS Prime Jumbo	863576CW2	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2005-2	US\$1.609 bil mortgage loan pass through certificates series 2005-2	2005-2	B-3	RMBS Prime Jumbo	885220HV8	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2006-6	US\$1.283 bil mortgage loan pass-through certificates series 2006-6	2006-6	B-1	RMBS Prime Jumbo	88522NAE3	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2007-5	US\$832.94 mil mortgage loan pass through certificates series 2007-5	2007-5	2A-1	RMBS Prime Jumbo	88522TAB6	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2007-5	US\$832.94 mil mortgage loan pass through certificates series 2007-5	2007-5	1A-2	RMBS Prime Jumbo	88522TAF7	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2007-5	US\$832.94 mil mortgage loan pass through certificates series 2007-5	2007-5	3A-3	RMBS Prime Jumbo	88522TAG5	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2007-5	US\$832.94 mil mortgage loan pass through certificates series 2007-5	2007-5	3A-4	RMBS Prime Jumbo	88522TAH3	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2004-AR10 Trust	US\$1.265 bil wamu mortgage pass-through certificates series 2004-AR10	2004-AR10	B-3	RMBS Prime Jumbo	92922FXC7	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2004-AR3 Trust	US\$1.199 bil wamu mortgage pass-through certificates series 2004-AR3	2004-AR3	B-5	RMBS Prime Jumbo	92922FNR5	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR10 Trust	US\$937.457 mil mortgage pass-through certificates series 2005-AR10	2005-AR10	B-1	RMBS Prime Jumbo	92922FW95	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR15 Trust	US\$2.568 bil wamu mortgage pass-through certificates series 2005-AR15	2005-AR15	B-2	RMBS Alternative-A	92922F6F0	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR4 Trust	US\$750.504 mil wamu mortgage pass-through certificates series 2005-AR4	2005-AR4	B-2	RMBS Prime Jumbo	92922FH27	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR6 Trust	US\$3.167 bil wamu mortgage pass-through certificates series 2005-AR6	2005-AR6	B-4	RMBS Alternative-A	92922FK23	D (sf)	CC (sf)

Ratings Lowered (cont.)								
WaMu Mortgage Pass-Through Certificates Series 2005-AR8 Trust	US\$3.03 bil WaMu mortgage pass-through certificates series 2005-AR8	2005-AR8	B-5	RMBS Alternative-A	92922FT32	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2005-AR9 Trust	US\$1.505 bil mortgage pass-through certificates series 2005-AR9	2005-AR9	B-2	RMBS Alternative-A	92922FV47	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2007-HY3	US\$3.002 bil mortgage pass-through certificates series 2007-HY3	2007-HY3	1-A1	RMBS Prime Jumbo	933634AA5	D (sf)	CCC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2007-HY4 Trust	US\$1.704 bil mortgage pass-through certificates series 2007-HY4	2007-HY4	4-A2	RMBS Prime Jumbo	933636AK8	D (sf)	CCC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2007-HY4 Trust	US\$1.704 bil mortgage pass-through certificates series 2007-HY4	2007-HY4	5-A2	RMBS Prime Jumbo	933636AM4	D (sf)	CCC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2007-HY7 Trust	US\$2.828 bil mortgage pass-through certificates series 2007-HY7	2007-HY7	4-A2	RMBS Alternative-A	93364FAM3	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2007-HY7 Trust	US\$2.828 bil mortgage pass-through certificates series 2007-HY7	2007-HY7	4-A3	RMBS Alternative-A	93364FAN1	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates, Series 2004-AR8	US\$763.824 mil wamu mortgage pass-through certificates, series 2004-AR8	2004-AR8	B-3	RMBS Prime Jumbo	92922FTN8	D (sf)	CC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	US\$494.072 mil washington mutual mortgage pass-through certificates WMALT series 2006-2	2006-2	3-CB	RMBS Alternative-A	93934FME9	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	US\$494.072 mil washington mutual mortgage pass-through certificates WMALT series 2006-2	2006-2	4-CB	RMBS Alternative-A	93934FMF6	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-3 Trust	US\$541.915 mil washington mutual mortgage pass-through certificates WMALT series 2006-3	2006-3	1-A-1	RMBS Alternative-A	93934FNJ7	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-3 Trust	US\$541.915 mil washington mutual mortgage pass-through certificates WMALT series 2006-3	2006-3	3-CB-2	RMBS Alternative-A	93934FNN8	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust	US\$528.203 mil mortgage pass-through certificates series 2006-4	2006-4	1-A-2	RMBS Alternative-A	939344AB3	D (sf)	CC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust	US\$528.203 mil mortgage pass-through certificates series 2006-4	2006-4	2-A-2	RMBS Alternative-A	939344AD9	D (sf)	CC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA4 Trust	US\$478.089 mil mortgage pass-through certificates series 2007-OA4	2007-OA4	A-1B	RMBS Alternative-A	93936MAB1	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA5 Trust	US\$590.216 mil washington mutual mortgage pass-through certificates WMALT series 2007-OA5	2007-OA5	A-1C	RMBS Alternative-A	93936RAC8	D (sf)	CC (sf)	

U.S. RMBS Classes Affected By The April 24, 2012, Rating Actions

Ratings Lowered (cont.)								
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2006-AR7 Trust	US\$945.493 mil mortgage pass-through certificates series 2006-AR7	2006-AR7	A-1A	RMBS Alternative-A	93935DAA4	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2007-OA2 Trust	US\$836.592 mil washington mutual mortgage pass through certificates series 2007-OA2	2007-OA2	1A	RMBS Alternative-A	93935QAA5	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2007-OA2 Trust	US\$836.592 mil washington mutual mortgage pass through certificates series 2007-OA2	2007-OA2	2A	RMBS Alternative-A	93935QAB3	D (sf)	CCC (sf)	
Wells Fargo Mortgage Backed Securities 2005-AR1 Trust	US\$1 bil mortgage pass-through certificates series 2005-AR1	2005-AR1	II-B-2	RMBS Prime Jumbo	949781AL2	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2006-AR8 Trust	US\$1.488 bil mortgage pass-through certificates series 2006-AR8	2006-AR8	II-A-2	RMBS Prime Jumbo	94983VAG0	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2006-AR8 Trust	US\$1.488 bil mortgage pass-through certificates series 2006-AR8	2006-AR8	II-A-3	RMBS Prime Jumbo	94983VAH8	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2006-AR8 Trust	US\$1.488 bil mortgage pass-through certificates series 2006-AR8	2006-AR8	II-A-5	RMBS Prime Jumbo	94983VAK1	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2006-AR8 Trust	US\$1.488 bil mortgage pass-through certificates series 2006-AR8	2006-AR8	II-A-7	RMBS Prime Jumbo	94983VAM7	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2006-AR8 Trust	US\$1.488 bil mortgage pass-through certificates series 2006-AR8	2006-AR8	III-A-3	RMBS Prime Jumbo	94983VAQ8	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2007-4 Trust	US\$1.8 bil mortgage pass-through certificates series 2007-4	2007-4	A-2	RMBS Prime Jumbo	94985RAB8	D (sf)	CCC (sf)	
Wells Fargo Mortgage Backed Securities 2007-AR5 Trust	US\$604.978 mil mortgage pass through certificates series 2007-AR5	2007-AR5	A-1	RMBS Prime Jumbo	94986DAA0	D (sf)	CCC (sf)	

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