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U.S. RMBS Classes Affected By Oct. 16, 2012, Rating Actions

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U.S. RMBS Classes Affected By Oct. 16, 2012, Rating Actions

The following table provides the issuers, series, and CUSIPs for the classes of U.S. residential mortgage-backed securities (RMBS) transactions affected by the Oct. 16, 2012, rating actions. For the related press releases, please see "257 Ratings Lowered, 37 Raised, 497 Affirmed On 120 U.S. RMBS Transactions," published Oct. 16, 2012.

Rating Actions						Rating		
Transaction	Series	Class	Collateral	CUSIP	To	From		
2003-CB6 Trust	2003-CB6	M-1	RMBS Subprime	12489WHE7	BBB+ (sf)	AA+ (sf)	Watch Neg	
2003-CB6 Trust	2003-CB6	AF-5	RMBS Subprime	12489WHC1	AAA (sf)	AAA (sf)	Watch Neg	
2003-CB6 Trust	2003-CB6	AF-6	RMBS Subprime	12489WHD9	AAA (sf)	AAA (sf)	Watch Neg	
2003-CB6 Trust	2003-CB6	M-2	RMBS Subprime	12489WHF4	B (sf)	B- (sf)	Watch Dev	
2003-CB6 Trust	2003-CB6	M-5	RMBS Subprime	12489WHJ6	CC (sf)	CC (sf)		
2003-CB6 Trust	2003-CB6	M-6	RMBS Subprime	12489WHK3	CC (sf)	CC (sf)		
2003-CB6 Trust	2003-CB6	M-3	RMBS Subprime	12489WHG2	CCC (sf)	CCC (sf)		
2003-CB6 Trust	2003-CB6	M-4	RMBS Subprime	12489WHH0	CCC (sf)	CCC (sf)		
2004-CB5 Trust	2004-CB5	M-1	RMBS Subprime	04542BHY1	BBB+ (sf)	AA (sf)	Watch Neg	
2004-CB5 Trust	2004-CB5	B-1	RMBS Subprime	04542BJB9	CC (sf)	CC (sf)		
2004-CB5 Trust	2004-CB5	B-2	RMBS Subprime	04542BJC7	CC (sf)	CC (sf)		
2004-CB5 Trust	2004-CB5	B-3	RMBS Subprime	04542BJD5	CC (sf)	CC (sf)		
2004-CB5 Trust	2004-CB5	B-4	RMBS Subprime	04542BJE3	CC (sf)	CC (sf)		
2004-CB5 Trust	2004-CB5	M-2	RMBS Subprime	04542BHZ8	B- (sf)	CCC (sf)		
2004-CB5 Trust	2004-CB5	M-3	RMBS Subprime	04542BJA1	CCC (sf)	CCC (sf)		
2005-CB2 Trust	2005-CB2	M-1	RMBS Subprime	04542BLL4	AA+ (sf)	AA (sf)	Watch Dev	
2005-CB2 Trust	2005-CB2	M-2	RMBS Subprime	04542BLM2	B- (sf)	CC (sf)		
2005-CB2 Trust	2005-CB2	M-3	RMBS Subprime	04542BLN0	CC (sf)	CC (sf)		
2005-CB2 Trust	2005-CB2	B-1	RMBS Subprime	04542BLP5	CC (sf)	CC (sf)		
2005-CB2 Trust	2005-CB2	B-2	RMBS Subprime	04542BLQ3	CC (sf)	CC (sf)		
2005-CB2 Trust	2005-CB2	B-3	RMBS Subprime	04542BLR1	CC (sf)	CC (sf)		
ABFC 2002-SB1 Trust	2002-SB1	AII-1	RMBS Subprime	04542BAQ5	AA+ (sf)	AAA (sf)	Watch Neg	
ABFC 2002-SB1 Trust	2002-SB1	M-1	RMBS Subprime	04542BAS1	CCC (sf)	CCC (sf)		
ABFC 2002-WF2 Trust	2002-WF2	M-1	RMBS Subprime	04542BBV3	BB+ (sf)	A- (sf)	Watch Neg	
ABFC 2002-WF2 Trust	2002-WF2	A-2	RMBS Subprime	04542BBT8	AAA (sf)	AAA (sf)	Watch Neg	
ABFC 2002-WF2 Trust	2002-WF2	M-2	RMBS Subprime	04542BBW1	CCC (sf)	CCC (sf)		

Rating Actions (cont.)							
ABFC 2003-AHL1 Trust	2003-AHL1	AI	RMBS Subprime	04542BCJ9	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2003-AHL1 Trust	2003-AHL1	M-1	RMBS Subprime	04542BCL4	BBB- (sf)	AAA (sf)	Watch Neg
ABFC 2003-AHL1 Trust	2003-AHL1	M-2	RMBS Subprime	04542BCM2	B- (sf)	B (sf)	Watch Dev
ABFC 2003-AHL1 Trust	2003-AHL1	M-3	RMBS Subprime	04542BCN0	CC (sf)	CC (sf)	
ABFC 2003-AHL1 Trust	2003-AHL1	M-4	RMBS Subprime	04542BCP5	CC (sf)	CC (sf)	
ABFC 2003-AHL1 Trust	2003-AHL1	M-5	RMBS Subprime	04542BDA7	CC (sf)	CC (sf)	
ABFC 2003-WF1 Trust	2003-WF1	M-2	RMBS Subprime	04542BCF7	BB+ (sf)	A- (sf)	Watch Neg
ABFC 2003-WF1 Trust	2003-WF1	M-1	RMBS Subprime	04542BCE0	BBB+ (sf)	AA+ (sf)	Watch Neg
ABFC 2003-WF1 Trust	2003-WF1	A-2	RMBS Subprime	04542BCD2	AA+ (sf)	AAA (sf)	Watch Neg
ABFC 2003-WF1 Trust	2003-WF1	M-3	RMBS Subprime	04542BCG5	BB (sf)	BB (sf)	Watch Dev
ABFC 2004-OPT1 Trust	2004-OPT1	M-1	RMBS Subprime	04542BFA5	BBB+ (sf)	AA (sf)	Watch Neg
ABFC 2004-OPT1 Trust	2004-OPT1	M-3	RMBS Subprime	04542BFC1	CCC (sf)	B- (sf)	Watch Dev
ABFC 2004-OPT1 Trust	2004-OPT1	M-2	RMBS Subprime	04542BFB3	B (sf)	BB- (sf)	Watch Neg
ABFC 2004-OPT1 Trust	2004-OPT1	M-5	RMBS Subprime	04542BFE7	CC (sf)	CC (sf)	
ABFC 2004-OPT1 Trust	2004-OPT1	M-6	RMBS Subprime	04542BFF4	CC (sf)	CC (sf)	
ABFC 2004-OPT1 Trust	2004-OPT1	M-4	RMBS Subprime	04542BFD9	CCC (sf)	CCC (sf)	
ABFC 2004-OPT3 Trust	2004-OPT3	M-1	RMBS Subprime	04542BGV8	BB+ (sf)	A+ (sf)	Watch Neg
ABFC 2004-OPT3 Trust	2004-OPT3	A-1	RMBS Subprime	04542BGR7	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2004-OPT3 Trust	2004-OPT3	A-4	RMBS Subprime	04542BGU0	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2004-OPT3 Trust	2004-OPT3	M-2	RMBS Subprime	04542BGW6	B- (sf)	B- (sf)	Watch Dev
ABFC 2004-OPT3 Trust	2004-OPT3	M-4	RMBS Subprime	04542BGY2	CC (sf)	CC (sf)	
ABFC 2004-OPT3 Trust	2004-OPT3	M-3	RMBS Subprime	04542BGX4	CCC (sf)	CCC (sf)	
ABFC 2004-OPT4 Trust	2004-OPT4	A-1	RMBS Subprime	04542BHB1	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2004-OPT4 Trust	2004-OPT4	A-2	RMBS Subprime	04542BHC9	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2004-OPT4 Trust	2004-OPT4	M-1	RMBS Subprime	04542BHD7	B- (sf)	BB- (sf)	Watch Neg
ABFC 2004-OPT4 Trust	2004-OPT4	M-3	RMBS Subprime	04542BHF2	CC (sf)	CC (sf)	
ABFC 2004-OPT4 Trust	2004-OPT4	M-4	RMBS Subprime	04542BHG0	CC (sf)	CC (sf)	
ABFC 2004-OPT4 Trust	2004-OPT4	M-5	RMBS Subprime	04542BHH8	CC (sf)	CC (sf)	
ABFC 2004-OPT4 Trust	2004-OPT4	M-2	RMBS Subprime	04542BHE5	CCC (sf)	CCC (sf)	
ABFC 2004-OPT5 Trust	2004-OPT5	A-1	RMBS Subprime	04542BJY9	BBB+ (sf)	AAA (sf)	Watch Neg

Rating Actions (cont.)							
ABFC 2004-OPT5 Trust	2004-OPT5	A-4	RMBS Subprime	04542BKB7	BBB+ (sf)	AAA (sf)	Watch Neg
ABFC 2004-OPT5 Trust	2004-OPT5	M-1	RMBS Subprime	04542BKC5	CCC (sf)	BBB (sf)	Watch Neg
ABFC 2004-OPT5 Trust	2004-OPT5	M-3	RMBS Subprime	04542BKE1	CC (sf)	CC (sf)	
ABFC 2004-OPT5 Trust	2004-OPT5	M-4	RMBS Subprime	04542BKF8	CC (sf)	CC (sf)	
ABFC 2004-OPT5 Trust	2004-OPT5	M-2	RMBS Subprime	04542BKD3	CCC (sf)	CCC (sf)	
ABFC 2005-OPT 1 Trust	2005-OPT1	M1	RMBS Subprime	04542BQA3	A+ (sf)	A+ (sf)	Watch Dev
ABFC 2005-OPT 1 Trust	2005-OPT1	A-1SS	RMBS Subprime	04542BPT3	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-OPT 1 Trust	2005-OPT1	A-1MZ	RMBS Subprime	04542BPX4	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-OPT 1 Trust	2005-OPT1	A-2C	RMBS Subprime	04542BPZ9	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-OPT 1 Trust	2005-OPT1	M4	RMBS Subprime	04542BQD7	CC (sf)	CC (sf)	
ABFC 2005-OPT 1 Trust	2005-OPT1	M5	RMBS Subprime	04542BQE5	CC (sf)	CC (sf)	
ABFC 2005-OPT 1 Trust	2005-OPT1	M2	RMBS Subprime	04542BQB1	CCC (sf)	CCC (sf)	
ABFC 2005-OPT 1 Trust	2005-OPT1	M3	RMBS Subprime	04542BQC9	CCC (sf)	CCC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	M-3	RMBS Subprime	04542BMA7	B- (sf)	A- (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-2	RMBS Subprime	04542BLZ3	B+ (sf)	AA (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-1	RMBS Subprime	04542BLY6	BB+ (sf)	AA+ (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	A-1	RMBS Subprime	04542BLU4	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	A-2C	RMBS Subprime	04542BLX8	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-5	RMBS Subprime	04542BMC3	CCC (sf)	B+ (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-6	RMBS Subprime	04542BMD1	CCC (sf)	B- (sf)	Watch Dev
ABFC 2005-WF1 Trust	2005-WF1	M-4	RMBS Subprime	04542BMB5	CCC (sf)	BB+ (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-8	RMBS Subprime	04542BMF6	CC (sf)	CC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	M-9	RMBS Subprime	04542BMG4	CC (sf)	CC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	M-10	RMBS Subprime	04542BMH2	CC (sf)	CC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	B-1	RMBS Subprime	04542BMJ8	CC (sf)	CC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	M-7	RMBS Subprime	04542BME9	CCC (sf)	CCC (sf)	
ACE Securities Corp Home Equity Loan Trust Series 2004-SD1	2004-SD1	M-1	RMBS Re-Performing	004421HE6	BBB (sf)	AA (sf)	Watch Neg
ACE Securities Corp Home Equity Loan Trust Series 2004-SD1	2004-SD1	A-1	RMBS Re-Performing	004421HD8	AAA (sf)	AAA (sf)	Watch Neg
ACE Securities Corp Home Equity Loan Trust Series 2004-SD1	2004-SD1	M-2	RMBS Re-Performing	004421HF3	B- (sf)	B (sf)	Watch Dev
ACE Securities Corp Home Equity Loan Trust Series 2004-SD1	2004-SD1	M-3	RMBS Re-Performing	004421HG1	CC (sf)	CC (sf)	

Rating Actions (cont.)

ACE Securities Corp Home Equity Loan Trust Series 2004-SD1	2004-SD1	M-4	RMBS Re-Performing	004421HH9	CC (sf)	CC (sf)	
ACE Securities Corp., Home Equity Loan Trust, Series 2005-SD3	2005-SD3	A-1	RMBS Re-Performing	004421TP8	AAA (sf)	AAA (sf)	Watch Neg
ACE Securities Corp., Home Equity Loan Trust, Series 2005-SD3	2005-SD3	M-1	RMBS Re-Performing	004421TQ6	BB+ (sf)	BB+ (sf)	Watch Dev
ACE Securities Corp., Home Equity Loan Trust, Series 2005-SD3	2005-SD3	M-2	RMBS Re-Performing	004421TR4	CC (sf)	CC (sf)	
ACE Securities Corp., Home Equity Loan Trust, Series 2005-SD3	2005-SD3	M-3	RMBS Re-Performing	004421TS2	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2003-HS1	2003-HS1	M-2	RMBS Subprime	004421CG6	A+ (sf)	AA (sf)	Watch Dev
ACE Securities Corp. Home Equity Loan Trust, Series 2003-HS1	2003-HS1	M-4	RMBS Subprime	004421CJ0	CCC (sf)	B (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-HS1	2003-HS1	M-3	RMBS Subprime	004421CH4	BB+ (sf)	BBB (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-HS1	2003-HS1	M-5	RMBS Subprime	004421CK7	CCC (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2003-NC1	2003-NC1	A-1	RMBS Subprime	004421CN1	AAA (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-NC1	2003-NC1	A-2A	RMBS Subprime	004421CP6	AAA (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-NC1	2003-NC1	A-2C	RMBS Subprime	004421CX9	AAA (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-NC1	2003-NC1	M-1	RMBS Subprime	004421CQ4	B- (sf)	BB (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-NC1	2003-NC1	M-2	RMBS Subprime	004421CR2	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2003-NC1	2003-NC1	M-3	RMBS Subprime	004421CS0	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	M-1	RMBS Subprime	004427BM1	BBB- (sf)	AA+ (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	A-1	RMBS Subprime	004427BJ8	AAA (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	A-2	RMBS Subprime	004427BK5	AAA (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	A-3	RMBS Subprime	004427BL3	AAA (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	M-3	RMBS Subprime	004427BP4	CCC (sf)	B- (sf)	Watch Dev
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	M-2	RMBS Subprime	004427BN9	B- (sf)	BB+ (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	M-5	RMBS Subprime	004427BR0	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	M-6	RMBS Subprime	004427BS8	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2003-OP1	2003-OP1	M-4	RMBS Subprime	004427BQ2	CCC (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2003-TC1	2003-TC1	M-1	RMBS Subprime	004421BZ5	AA+ (sf)	AA+ (sf)	Watch Dev
ACE Securities Corp. Home Equity Loan Trust, Series 2003-TC1	2003-TC1	M-2	RMBS Subprime	004421CA9	BB+ (sf)	CC (sf)	

Rating Actions (cont.)							
ACE Securities Corp. Home Equity Loan Trust, Series 2003-TC1	2003-TC1	M-3	RMBS Subprime	004421CB7	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2004-FM1	2004-FM1	M-1	RMBS Subprime	004421DK6	BBB-(sf)	AA+ (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2004-FM1	2004-FM1	M-2	RMBS Subprime	004421DL4	B- (sf)	B+ (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2004-FM1	2004-FM1	M-3	RMBS Subprime	004421DM2	CCC (sf)	B- (sf)	Watch Dev
ACE Securities Corp. Home Equity Loan Trust, Series 2004-FM1	2004-FM1	M-6	RMBS Subprime	004421DQ3	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2004-FM1	2004-FM1	B-1A	RMBS Subprime	004421DT7	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2004-FM1	2004-FM1	B-1B	RMBS Subprime	004421DU4	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2004-FM1	2004-FM1	M-4	RMBS Subprime	004421DN0	CCC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2004-HE2	2004-HE2	M-1	RMBS Subprime	004421GT4	BBB+(sf)	AA+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2004-HE2	2004-HE2	M-2	RMBS Subprime	004421GU1	B (sf)	B (sf)	Watch Dev
Ace Securities Corp. Home Equity Loan Trust, Series 2004-HE2	2004-HE2	M-3	RMBS Subprime	004421GV9	B- (sf)	B- (sf)	Watch Dev
Ace Securities Corp. Home Equity Loan Trust, Series 2004-HE2	2004-HE2	M-4	RMBS Subprime	004421GW7	CCC (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2004-HS1	2004-HS1	A-2	RMBS Subprime	004421DY6	AA+ (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2004-HS1	2004-HS1	A-3	RMBS Subprime	004421DZ3	AA+ (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2004-HS1	2004-HS1	M-1	RMBS Subprime	004421EA7	B- (sf)	BB- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2004-OP1	2004-OP1	M-1	RMBS Subprime	004421EW9	BB+ (sf)	AA+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2004-OP1	2004-OP1	M-3	RMBS Subprime	004421EY5	CCC (sf)	B- (sf)	Watch Dev
Ace Securities Corp. Home Equity Loan Trust, Series 2004-OP1	2004-OP1	M-2	RMBS Subprime	004421EX7	CCC (sf)	BB- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2004-OP1	2004-OP1	M-5	RMBS Subprime	004421FA6	CC (sf)	CC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2004-OP1	2004-OP1	M-6	RMBS Subprime	004421FB4	CC (sf)	CC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2004-OP1	2004-OP1	M-4	RMBS Subprime	004421EZ2	CCC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-ASAP1	2005-ASAP1	A-1	RMBS Subprime	004421SY0	AAA (sf)	AAA (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-ASAP1	2005-ASAP1	A-2D	RMBS Subprime	004421TC7	AAA (sf)	AAA (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-ASAP1	2005-ASAP1	M-1	RMBS Subprime	004421TD5	CCC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-3	RMBS Subprime	004421KW2	A+ (sf)	AA- (sf)	Watch Pos
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-5	RMBS Subprime	004421KY8	CCC (sf)	B (sf)	Watch Neg

Rating Actions (cont.)							
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-4	RMBS Subprime	004421KX0	BBB (sf)	BBB (sf)	Watch Pos
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-6	RMBS Subprime	004421KZ5	CC (sf)	CC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-2	RMBS Subprime	004421PR8	BBB+ (sf)	AA (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-1	RMBS Subprime	004421PQ0	AA+ (sf)	AA+ (sf)	Watch Dev
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-3	RMBS Subprime	004421PS6	BB+ (sf)	AA- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-5	RMBS Subprime	004421PU1	CCC (sf)	B- (sf)	Watch Dev
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-4	RMBS Subprime	004421PT4	B- (sf)	BBB+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-7	RMBS Subprime	004421PW7	CC (sf)	CC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-8	RMBS Subprime	004421PX5	D (sf)	CC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-6	RMBS Subprime	004421PV9	CCC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE6	2005-HE6	A-2D	RMBS Subprime	004421SL8	BBB+ (sf)	A+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE6	2005-HE6	A-1	RMBS Subprime	004421SG9	A+ (sf)	AAA (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE6	2005-HE6	M-1	RMBS Subprime	004421SM6	CCC (sf)	B (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE6	2005-HE6	M-2	RMBS Subprime	004421SN4	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2005-HE7	2005-HE7	A-1A	RMBS Subprime	004421TV5	AA- (sf)	AA- (sf)	Watch Pos
ACE Securities Corp. Home Equity Loan Trust, Series 2005-HE7	2005-HE7	A-1B2	RMBS Subprime	004421TX1	BB (sf)	B (sf)	Watch Pos
ACE Securities Corp. Home Equity Loan Trust, Series 2005-HE7	2005-HE7	A-2D	RMBS Subprime	004421UB7	BB (sf)	B (sf)	Watch Pos
ACE Securities Corp. Home Equity Loan Trust, Series 2005-HE7	2005-HE7	M-2	RMBS Subprime	004421UD3	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2005-HE7	2005-HE7	M-1	RMBS Subprime	004421UC5	CCC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-RM1	2005-RM1	M-2	RMBS Subprime	004421LM3	AA (sf)	AA (sf)	Watch Dev
Ace Securities Corp. Home Equity Loan Trust, Series 2005-RM1	2005-RM1	M-3	RMBS Subprime	004421LN1	B (sf)	B+ (sf)	Watch Dev
Ace Securities Corp. Home Equity Loan Trust, Series 2005-RM1	2005-RM1	M-4	RMBS Subprime	004421LP6	CC (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2005-SD2	2005-SD2	M-2	RMBS Re-Performing	004421QF3	BBB+ (sf)	A (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2005-SD2	2005-SD2	M-1	RMBS Re-Performing	004421QE6	AA (sf)	AA (sf)	Watch Dev
ACE Securities Corp. Home Equity Loan Trust, Series 2005-SD2	2005-SD2	M-3	RMBS Re-Performing	004421QG1	B- (sf)	B- (sf)	Watch Dev
ACE Securities Corp. Home Equity Loan Trust, Series 2005-SD2	2005-SD2	M-5	RMBS Re-Performing	004421QJ5	CC (sf)	CC (sf)	

Rating Actions (cont.)							
ACE Securities Corp. Home Equity Loan Trust, Series 2005-SD2	2005-SD2	M-4	RMBS Re-Performing	004421QH9	CCC (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2006-SD1	2006-SD1	A-1B	RMBS Re-Performing	004421XV0	AA+ (sf)	AA+ (sf)	Watch Dev
ACE Securities Corp. Home Equity Loan Trust, Series 2006-SD2	2006-SD2	A	RMBS Re-Performing	00442MAA5	A+ (sf)	AAA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust, Series 2006-SD2	2006-SD2	M-1	RMBS Re-Performing	00442MAB3	CCC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2003-3	M1	RMBS Subprime	00764MAV9	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2003-3	M2	RMBS Subprime	00764MAW7	CCC (sf)	B- (sf)	Watch Dev
Aegis Asset Backed Securities Trust	2003-3	M3	RMBS Subprime	00764MAX5	CCC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2004-1	M1	RMBS Subprime	00764MBD8	BB+ (sf)	AA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-1	M2	RMBS Subprime	00764MBE6	CCC (sf)	B- (sf)	Watch Dev
Aegis Asset Backed Securities Trust	2004-1	B1	RMBS Subprime	00764MBG1	CC (sf)	CC (sf)	
Aegis Asset Backed Securities Trust	2004-1	M3	RMBS Subprime	00764MBF3	CCC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2004-2	M1	RMBS Subprime	00764MBT3	B- (sf)	AA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-2	A1	RMBS Subprime	00764MBN6	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-2	A3	RMBS Subprime	00764MBQ9	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-2	A5	RMBS Subprime	00764MBS5	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-2	M2	RMBS Subprime	00764MBU0	CCC (sf)	B (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-2	B1	RMBS Subprime	00764MBW6	CC (sf)	CC (sf)	
Aegis Asset Backed Securities Trust	2004-2	M3	RMBS Subprime	00764MBV8	CCC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2004-3	M1	RMBS Subprime	00764MCF2	BB+ (sf)	A- (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-3	A1	RMBS Subprime	00764MCC9	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-3	A2-B	RMBS Subprime	00764MCE5	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-3	B1	RMBS Subprime	00764MCJ4	CC (sf)	CC (sf)	
Aegis Asset Backed Securities Trust	2004-3	B2	RMBS Subprime	00764MCK1	CC (sf)	CC (sf)	
Aegis Asset Backed Securities Trust	2004-3	M2	RMBS Subprime	00764MCG0	CCC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2004-3	M3	RMBS Subprime	00764MCH8	CCC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2004-4	M1	RMBS Subprime	00764MCT2	BBB+ (sf)	AA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-4	A1	RMBS Subprime	00764MCQ8	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-4	A2-B	RMBS Subprime	00764MCS4	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust	2004-4	M2	RMBS Subprime	00764MCU9	B+ (sf)	B+ (sf)	Watch Dev

Rating Actions (cont.)							
Aegis Asset Backed Securities Trust	2004-4	M3	RMBS Subprime	00764MCV7	B- (sf)	B- (sf)	Watch Dev
Aegis Asset Backed Securities Trust	2004-4	B2	RMBS Subprime	00764MCX3	CC (sf)	CC (sf)	
Aegis Asset Backed Securities Trust	2004-4	B3	RMBS Subprime	00764MCY1	CC (sf)	CC (sf)	
Aegis Asset Backed Securities Trust	2004-4	B1	RMBS Subprime	00764MCW5	CCC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust	2004-5	M1	RMBS Subprime	00764MDG9	AA (sf)	AA (sf)	Watch Dev
Aegis Asset Backed Securities Trust	2004-5	M2	RMBS Subprime	00764MDH7	CCC (sf)	B- (sf)	Watch Dev
Aegis Asset Backed Securities Trust	2004-5	M3	RMBS Subprime	00764MDJ3	CCC (sf)	CCC (sf)	
Aegis Asset Backed Securities Trust 2005-3	2005-3	M1	RMBS Subprime	00764MFR3	A+ (sf)	AA+ (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-3	2005-3	A3	RMBS Subprime	00764MFQ5	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-3	2005-3	M2	RMBS Subprime	00764MFS1	B- (sf)	BB (sf)	Watch Neg
Aegis Asset Backed Securities Trust 2005-3	2005-3	M4	RMBS Subprime	00764MFU6	CC (sf)	CC (sf)	
Aegis Asset Backed Securities Trust 2005-3	2005-3	M3	RMBS Subprime	00764MFT9	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2003-8	M-1	RMBS Subprime	03072SJG1	BB+ (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-8	AF-5	RMBS Subprime	03072SJD8	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-8	M-2	RMBS Subprime	03072SJH9	CCC (sf)	B- (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2003-8	M-4	RMBS Subprime	03072SJK2	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2003-8	M-5	RMBS Subprime	03072SJL0	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2003-8	M-3	RMBS Subprime	03072SJJ5	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2003-10	AV-1	RMBS Subprime	03072SKH7	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-10	AV-2	RMBS Subprime	03072SKJ3	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-10	AF-5	RMBS Subprime	03072SKP9	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-10	AF-6	RMBS Subprime	03072SKQ7	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-10	M-3	RMBS Subprime	03072SKT1	CCC (sf)	B+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-10	M-2	RMBS Subprime	03072SKS3	B- (sf)	BBB- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-10	MV-6	RMBS Subprime	03072SKW4	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2003-10	MF-6	RMBS Subprime	03072SKX2	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2003-10	M-4	RMBS Subprime	03072SKU8	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2003-10	M-5	RMBS Subprime	03072SKV6	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2003-12	M-1	RMBS Subprime	03072SMX0	BBB+ (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-12	AV-1	RMBS Subprime	03072SMT9	AAA (sf)	AAA (sf)	Watch Neg

Rating Actions (cont.)							
Ameriquest Mortgage Securities Inc.	2003-12	AF	RMBS Subprime	03072SMV4	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2003-12	M-3	RMBS Subprime	03072SMZ5	B- (sf)	B+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2003-12	M-2	RMBS Subprime	03072SMY8	B+ (sf)	BBB (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2003-12	M-5	RMBS Subprime	03072SNB7	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2003-12	M-6	RMBS Subprime	03072SNC5	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2003-12	M-4	RMBS Subprime	03072SNA9	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R1	M-3	RMBS Subprime	03072SNU5	BB (sf)	A+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R1	M-2	RMBS Subprime	03072SNT8	BB+ (sf)	AA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R1	M-1	RMBS Subprime	03072SNS0	BBB (sf)	AA+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R1	A-1A	RMBS Subprime	03072SNP6	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R1	A-1B	RMBS Subprime	03072SNQ4	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R1	A-2	RMBS Subprime	03072SNR2	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R1	M-6	RMBS Subprime	03072SNX9	CCC (sf)	B- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2004-R1	M-5	RMBS Subprime	03072SNW1	B- (sf)	BB- (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R1	M-4	RMBS Subprime	03072SNV3	B (sf)	BBB (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R1	M-8	RMBS Subprime	03072SNZ4	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R1	M-7	RMBS Subprime	03072SNY7	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R4	M-1	RMBS Subprime	03072SRF4	A+ (sf)	AA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R4	M-2	RMBS Subprime	03072SRG2	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R4	M-3	RMBS Subprime	03072SRH0	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R5	A-1A	RMBS Subprime	03072SRS6	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R5	A-1B	RMBS Subprime	03072SRT4	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R5	M-1	RMBS Subprime	03072SRX5	BB (sf)	BBB (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R5	M-3	RMBS Subprime	03072SRZ0	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R5	M-4	RMBS Subprime	03072SSA4	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R5	M-2	RMBS Subprime	03072SRY3	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R6	M-1	RMBS Subprime	03072SSM8	A+ (sf)	A- (sf)	Watch Pos
Ameriquest Mortgage Securities Inc.	2004-R6	A-1	RMBS Subprime	03072SSH9	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R6	M-3	RMBS Subprime	03072SSP1	CCC (sf)	B- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2004-R6	M-2	RMBS Subprime	03072SSN6	BB+ (sf)	BBB+ (sf)	Watch Neg

Rating Actions (cont.)							
Ameriquest Mortgage Securities Inc.	2004-R6	M-4	RMBS Subprime	03072SSQ9	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R8	M-1	RMBS Subprime	03072STZ8	A+ (sf)	AA+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R8	A-1	RMBS Subprime	03072STU9	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R8	M-2	RMBS Subprime	03072SUA1	B- (sf)	BBB (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R8	M-4	RMBS Subprime	03072SUC7	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R8	M-5	RMBS Subprime	03072SUD5	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R8	M-6	RMBS Subprime	03072SUE3	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R8	M-7	RMBS Subprime	03072SUF0	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R8	M-3	RMBS Subprime	03072SUB9	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R9	M-2	RMBS Subprime	03072SUP8	A+ (sf)	AA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R9	M-1	RMBS Subprime	03072SUN3	AA+ (sf)	AA+ (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2004-R9	A-1	RMBS Subprime	03072SUW3	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R9	M-3	RMBS Subprime	03072SUQ6	BB- (sf)	BB- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2004-R9	M-4	RMBS Subprime	03072SUR4	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R9	M-5	RMBS Subprime	03072SUS2	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R9	M-6	RMBS Subprime	03072SUT0	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-IA1	M-1	RMBS Subprime	03072SVB8	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-IA1	M-3	RMBS Subprime	03072SVD4	CCC (sf)	B- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2004-IA1	M-2	RMBS Subprime	03072SVC6	B- (sf)	BBB- (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R11	A-1	RMBS Subprime	03072SWN1	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R11	A-2	RMBS Subprime	03072SWP6	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R11	M-2	RMBS Subprime	03072SWR2	CCC (sf)	B+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R11	M-3	RMBS Subprime	03072SWS0	CCC (sf)	B- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2004-R11	M-1	RMBS Subprime	03072SWQ4	B+ (sf)	BBB+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2004-R11	M-6	RMBS Subprime	03072SWV3	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R11	M-7	RMBS Subprime	03072SWW1	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R11	M-8	RMBS Subprime	03072SWX9	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R11	M-4	RMBS Subprime	03072SWT8	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2004-R11	M-5	RMBS Subprime	03072SWU5	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R1	M-3	RMBS Subprime	03072SYA7	BB+ (sf)	A- (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R1	M-1	RMBS Subprime	03072SXY6	AA+ (sf)	AA (sf)	Watch Dev

Rating Actions (cont.)							
Ameriquest Mortgage Securities Inc.	2005-R1	M-2	RMBS Subprime	03072SXZ3	A+ (sf)	AA- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2005-R1	A-3C	RMBS Subprime	03072SXW0	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R1	M-5	RMBS Subprime	03072SYC3	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R1	M-6	RMBS Subprime	03072SYD1	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R1	M-4	RMBS Subprime	03072SYB5	B- (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R3	M-2	RMBS Subprime	03072SZY4	BBB+ (sf)	AA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R3	M-1	RMBS Subprime	03072SZX6	AA+ (sf)	AA+ (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2005-R3	M-3	RMBS Subprime	03072SZZ1	BB+ (sf)	AA- (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R3	A-1A	RMBS Subprime	03072SA96	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R3	A-1B	RMBS Subprime	03072SZS7	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R3	A-2A	RMBS Subprime	03072SB20	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R3	A-2B	RMBS Subprime	03072SB38	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R3	A-3D	RMBS Subprime	03072SZW8	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R3	M-5	RMBS Subprime	03072SA39	CCC (sf)	B- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2005-R3	M-4	RMBS Subprime	03072SA21	B- (sf)	BB (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R3	M-7	RMBS Subprime	03072SA54	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R3	M-8	RMBS Subprime	03072SA62	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R3	M-9	RMBS Subprime	03072SA70	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R3	M-6	RMBS Subprime	03072SA47	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R4	M-2	RMBS Subprime	03072SC37	BB+ (sf)	A+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R4	M-1	RMBS Subprime	03072SC29	A+ (sf)	AA+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R4	A-1A	RMBS Subprime	03072SB46	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R4	A-1B	RMBS Subprime	03072SB53	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R4	A-2D	RMBS Subprime	03072SB95	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R4	M-3	RMBS Subprime	03072SC45	BB- (sf)	BB- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2005-R4	M-5	RMBS Subprime	03072SC60	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R4	M-6	RMBS Subprime	03072SC78	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R4	M-7	RMBS Subprime	03072SC86	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R4	M-8	RMBS Subprime	03072SC94	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R4	M-4	RMBS Subprime	03072SC52	CCC (sf)	CCC (sf)	

Rating Actions (cont.)							
Ameriquest Mortgage Securities Inc.	2005-R5	M-3	RMBS Subprime	03072SE43	BB+ (sf)	A+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R5	M-2	RMBS Subprime	03072SE35	BBB+ (sf)	AA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R5	M-1	RMBS Subprime	03072SE27	AA+ (sf)	AA+ (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2005-R5	A-1A	RMBS Subprime	03072SD51	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R5	A-1B	RMBS Subprime	03072SD69	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R5	A-2C	RMBS Subprime	03072SD93	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R5	M-4	RMBS Subprime	03072SE50	B (sf)	BB- (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R5	M-6	RMBS Subprime	03072SE76	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R5	M-7	RMBS Subprime	03072SE84	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R5	M-5	RMBS Subprime	03072SE68	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R6	M-2	RMBS Subprime	03072SG33	B- (sf)	A (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R6	M-1	RMBS Subprime	03072SG25	BBB+ (sf)	AA+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R6	A-1A	RMBS Subprime	03072SF75	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R6	A-1B	RMBS Subprime	03072SF83	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R6	A-2	RMBS Subprime	03072SF91	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R6	M-4	RMBS Subprime	03072SG58	CCC (sf)	B- (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2005-R6	M-3	RMBS Subprime	03072SG41	CCC (sf)	BBB- (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R6	M-6	RMBS Subprime	03072SG74	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R6	M-7	RMBS Subprime	03072SG82	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R6	M-5	RMBS Subprime	03072SG66	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R7	M-2	RMBS Subprime	03072SJ97	B+ (sf)	A (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R7	M-1	RMBS Subprime	03072SJ89	BBB+ (sf)	AA+ (sf)	Watch Dev
Ameriquest Mortgage Securities Inc.	2005-R7	A-1D	RMBS Subprime	03072SJ30	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R7	A-2D	RMBS Subprime	03072SJ71	AA+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R7	M-3	RMBS Subprime	03072SK20	CCC (sf)	B+ (sf)	Watch Neg
Ameriquest Mortgage Securities Inc.	2005-R7	M-5	RMBS Subprime	03072SK46	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R7	M-6	RMBS Subprime	03072SK53	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R7	M-7	RMBS Subprime	03072SK61	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R7	M-4	RMBS Subprime	03072SK38	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Inc.	2005-R8	M-1	RMBS Subprime	03072SL86	BBB (sf)	AA+ (sf)	Watch Neg

Rating Actions (cont.)							
Amerquest Mortgage Securities Inc.	2005-R8	A-1	RMBS Subprime	03072SN43	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	A-2D	RMBS Subprime	03072SL78	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-3	RMBS Subprime	03072SM28	CCC (sf)	B+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-2	RMBS Subprime	03072SL94	B+ (sf)	BBB+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-6	RMBS Subprime	03072SM51	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2005-R8	M-7	RMBS Subprime	03072SM69	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2005-R8	M-4	RMBS Subprime	03072SM36	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R8	M-5	RMBS Subprime	03072SM44	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R9	AV-1	RMBS Subprime	03072SN92	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AV-2B	RMBS Subprime	03072SP33	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AV-2C	RMBS Subprime	03072SP41	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AF-3	RMBS Subprime	03072SP74	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AF-4	RMBS Subprime	03072SP82	A+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AF-5	RMBS Subprime	03072SP90	A+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AF-6	RMBS Subprime	03072SQ24	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	M-1	RMBS Subprime	03072SQ32	CCC (sf)	B- (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2005-R9	M-2	RMBS Subprime	03072SQ40	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2005-R9	M-3	RMBS Subprime	03072SQ57	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2005-R9	M-4	RMBS Subprime	03072SQ65	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2005-R10	M-2	RMBS Subprime	03072SS71	BB+ (sf)	A+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R10	M-1	RMBS Subprime	03072SS63	BBB+ (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R10	A-1	RMBS Subprime	03072SS22	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R10	A-2B	RMBS Subprime	03072SS48	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R10	A-2C	RMBS Subprime	03072SS55	AA+ (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R10	M-4	RMBS Subprime	03072SS97	CCC (sf)	B- (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2005-R10	M-3	RMBS Subprime	03072SS89	B- (sf)	BB (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R10	M-6	RMBS Subprime	03072ST39	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2005-R10	M-7	RMBS Subprime	03072ST47	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2005-R10	M-5	RMBS Subprime	03072ST21	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	A-1	RMBS Subprime	03072SW76	AAA (sf)	AAA (sf)	Watch Neg

Rating Actions (cont.)							
Ameriquest Mortgage Securities Trust 2006-R1	2006-R1	A-2C	RMBS Subprime	03072SX26	AAA (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Trust 2006-R1	2006-R1	A-2D	RMBS Subprime	03072SX34	A+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Trust 2006-R1	2006-R1	M-1	RMBS Subprime	03072SX42	BB+ (sf)	BBB- (sf)	Watch Dev
Ameriquest Mortgage Securities Trust 2006-R1	2006-R1	M-4	RMBS Subprime	03072SX75	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Trust 2006-R1	2006-R1	M-5	RMBS Subprime	03072SX83	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Trust 2006-R1	2006-R1	M-2	RMBS Subprime	03072SX59	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Trust 2006-R1	2006-R1	M-3	RMBS Subprime	03072SX67	CCC (sf)	CCC (sf)	
Ameriquest Mortgage Securities Trust 2006-R2	2006-R2	A-1	RMBS Subprime	03072SZ32	BBB+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Trust 2006-R2	2006-R2	A-2B	RMBS Subprime	03072SZ57	A+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Trust 2006-R2	2006-R2	A-2C	RMBS Subprime	03072SZ65	A+ (sf)	AAA (sf)	Watch Neg
Ameriquest Mortgage Securities Trust 2006-R2	2006-R2	M-2	RMBS Subprime	03072SZ81	CCC (sf)	B- (sf)	Watch Dev
Ameriquest Mortgage Securities Trust 2006-R2	2006-R2	M-1	RMBS Subprime	03072SZ73	B- (sf)	BBB+ (sf)	Watch Neg
Ameriquest Mortgage Securities Trust 2006-R2	2006-R2	M-4	RMBS Subprime	03072S2A2	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Trust 2006-R2	2006-R2	M-5	RMBS Subprime	03072S2B0	CC (sf)	CC (sf)	
Ameriquest Mortgage Securities Trust 2006-R2	2006-R2	M-3	RMBS Subprime	03072SZ99	CCC (sf)	CCC (sf)	
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	M1	RMBS Subprime	86358RW60	BBB+ (sf)	A+ (sf)	Watch Neg
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	A	RMBS Subprime	86358RW45	AAA (sf)	AAA (sf)	Watch Neg
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	M2	RMBS Subprime	86358RW78	B (sf)	B (sf)	Watch Pos
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	M3	RMBS Subprime	86358RW86	B- (sf)	B- (sf)	Watch Pos
Amortizing Residential Collateral Trust 2002-BC4	2002-BC4	B1	RMBS Subprime	86358RW94	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2003-W7	M-1	RMBS Subprime	040104DA6	BB+ (sf)	AA (sf)	Watch Neg
Argent Securities Inc.	2003-W7	A-1	RMBS Subprime	040104DE8	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2003-W7	A-2	RMBS Subprime	040104CX7	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2003-W7	A-2B	RMBS Subprime	040104CZ2	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2003-W7	M-3	RMBS Subprime	040104DF5	CCC (sf)	B- (sf)	Watch Dev
Argent Securities Inc.	2003-W7	M-3B	RMBS Subprime	040104DH1	CCC (sf)	B- (sf)	Watch Dev

Rating Actions (cont.)							
Argent Securities Inc.	2003-W7	M-2	RMBS Subprime	040104DB4	B- (sf)	BBB- (sf)	Watch Neg
Argent Securities Inc.	2003-W7	M-6	RMBS Subprime	040104DD0	CC (sf)	CC (sf)	
Argent Securities Inc.	2003-W7	M-4B	RMBS Subprime	040104DK4	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2003-W7	M-5	RMBS Subprime	040104DC2	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2003-W9	M-1	RMBS Subprime	040104EA5	BBB- (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2003-W9	M-3	RMBS Subprime	040104ED9	CCC (sf)	B (sf)	Watch Neg
Argent Securities Inc.	2003-W9	M-3B	RMBS Subprime	040104EF4	CCC (sf)	B (sf)	Watch Neg
Argent Securities Inc.	2003-W9	M-2	RMBS Subprime	040104EB3	B- (sf)	BBB- (sf)	Watch Neg
Argent Securities Inc.	2003-W9	M-5	RMBS Subprime	040104EJ6	CC (sf)	CC (sf)	
Argent Securities Inc.	2003-W9	M-6	RMBS Subprime	040104EK3	CC (sf)	CC (sf)	
Argent Securities Inc.	2003-W9	M-4B	RMBS Subprime	040104EH0	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2003-W10	M-1	RMBS Subprime	040104EN7	BBB+ (sf)	AA (sf)	Watch Neg
Argent Securities Inc.	2003-W10	M-4	RMBS Subprime	040104EU1	CC (sf)	CC (sf)	
Argent Securities Inc.	2003-W10	M-2	RMBS Subprime	040104EP2	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2003-W10	M-3	RMBS Subprime	040104ET4	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2004-W4	A	RMBS Subprime	040104GC9	AA- (sf)	AA- (sf)	Watch Dev
Argent Securities Inc.	2004-W4	M-1	RMBS Subprime	040104GD7	B (sf)	B (sf)	Watch Dev
Argent Securities Inc.	2004-W4	M-3	RMBS Subprime	040104GF2	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W4	M-4	RMBS Subprime	040104GG0	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W4	M-2	RMBS Subprime	040104GE5	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2004-W6	M-1	RMBS Subprime	040104GS4	BBB+ (sf)	AA (sf)	Watch Neg
Argent Securities Inc.	2004-W6	AV-2	RMBS Subprime	040104GM7	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2004-W6	AV-5	RMBS Subprime	040104GQ8	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2004-W6	AF	RMBS Subprime	040104GR6	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2004-W6	M-3	RMBS Subprime	040104GU9	B- (sf)	B+ (sf)	Watch Neg
Argent Securities Inc.	2004-W6	M-4	RMBS Subprime	040104GV7	CCC (sf)	B- (sf)	Watch Dev
Argent Securities Inc.	2004-W6	M-2	RMBS Subprime	040104GT2	BB (sf)	BBB (sf)	Watch Neg
Argent Securities Inc.	2004-W6	M-6	RMBS Subprime	040104GX3	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W6	M-7	RMBS Subprime	040104GY1	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W6	M-5	RMBS Subprime	040104GW5	CCC (sf)	CCC (sf)	
Asset Backed Securities Corporation HEL Trust, Series 2004-HE3	2004-HE3	M1	RMBS Subprime	04541GJT0	BB+ (sf)	AA (sf)	Watch Neg
Asset Backed Securities Corporation HEL Trust, Series 2004-HE3	2004-HE3	M3	RMBS Subprime	04541GJV5	CCC (sf)	B (sf)	Watch Neg

Rating Actions (cont.)								
Asset Backed Securities Corporation HEL Trust, Series 2004-HE3	2004-HE3	M2	RMBS Subprime	04541GJU7	CCC (sf)	BBB- (sf)	Watch Neg	
Asset Backed Securities Corporation HEL Trust, Series 2004-HE3	2004-HE3	M6	RMBS Subprime	04541GJY9	CC (sf)	CC (sf)		
Asset Backed Securities Corporation HEL Trust, Series 2004-HE3	2004-HE3	M4	RMBS Subprime	04541GJW3	CCC (sf)	CCC (sf)		
Asset Backed Securities Corporation HEL Trust, Series 2004-HE3	2004-HE3	M5	RMBS Subprime	04541GJX1	CCC (sf)	CCC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M2	RMBS Subprime	04541GQV7	AA+ (sf)	AA (sf)	Watch Dev	
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M3	RMBS Subprime	04541GQW5	BBB+ (sf)	AA- (sf)	Watch Neg	
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M5	RMBS Subprime	04541GQY1	B- (sf)	B- (sf)	Watch Dev	
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M4	RMBS Subprime	04541GQX3	BB+ (sf)	BB+ (sf)	Watch Dev	
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M6	RMBS Subprime	04541GQZ8	CC (sf)	CC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M7	RMBS Subprime	04541GRA2	CC (sf)	CC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M8	RMBS Subprime	04541GRB0	CC (sf)	CC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE4	2004-HE4	M1	RMBS Subprime	04541GKC5	AA (sf)	AA (sf)	Watch Pos	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE4	2004-HE4	M2	RMBS Subprime	04541GKD3	A+ (sf)	AA- (sf)	Watch Dev	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE4	2004-HE4	M3	RMBS Subprime	04541GKE1	BB+ (sf)	B- (sf)	Watch Pos	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE4	2004-HE4	M4	RMBS Subprime	04541GKF8	CC (sf)	CC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M2	RMBS Subprime	04541GKX9	B- (sf)	A (sf)	Watch Neg	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M1	RMBS Subprime	04541GKW1	BB+ (sf)	AA (sf)	Watch Neg	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	A1	RMBS Subprime	04541GKR2	AAA (sf)	AAA (sf)	Watch Neg	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	A1A	RMBS Subprime	04541GKS0	AAA (sf)	AAA (sf)	Watch Neg	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M4	RMBS Subprime	04541GKZ4	CCC (sf)	B (sf)	Watch Neg	

Rating Actions (cont.)								
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M5	RMBS Subprime	04541GLA8	CCC (sf)	B- (sf)	Watch Dev	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M3	RMBS Subprime	04541GKY7	CCC (sf)	BBB- (sf)	Watch Neg	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M7	RMBS Subprime	04541GLC4	CC (sf)	CC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE5	2004-HE5	M6	RMBS Subprime	04541GLB6	CCC (sf)	CCC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust, Series WMC 2005-HE5	2005-HE5	M2	RMBS Subprime	04541GSJ2	AA (sf)	AA (sf)	Watch Neg	
Asset Backed Securities Corporation Home Equity Loan Trust, Series WMC 2005-HE5	2005-HE5	M4	RMBS Subprime	04541GSL7	B- (sf)	B- (sf)	Watch Pos	
Asset Backed Securities Corporation Home Equity Loan Trust, Series WMC 2005-HE5	2005-HE5	M3	RMBS Subprime	04541GSK9	BBB- (sf)	BBB- (sf)	Watch Pos	
Asset Backed Securities Corporation Home Equity Loan Trust, Series WMC 2005-HE5	2005-HE5	M6	RMBS Subprime	04541GSN3	CC (sf)	CC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust, Series WMC 2005-HE5	2005-HE5	M7	RMBS Subprime	04541GSP8	CC (sf)	CC (sf)		
Asset Backed Securities Corporation Home Equity Loan Trust, Series WMC 2005-HE5	2005-HE5	M5	RMBS Subprime	04541GSM5	CCC (sf)	CCC (sf)		
BayView Financial Asset Trust 2003-A	2003-A	M-3	RMBS Outside the Guidelines	07324QCW4	AA- (sf)	A (sf)	Watch Pos	
BayView Financial Asset Trust 2003-A	2003-A	M-4	RMBS Outside the Guidelines	07324QCX2	A+ (sf)	A- (sf)	Watch Pos	
BayView Financial Asset Trust 2003-A	2003-A	M-2	RMBS Outside the Guidelines	07324QCV6	AA (sf)	AA (sf)	Watch Pos	
BayView Financial Asset Trust 2003-A	2003-A	M-1	RMBS Outside the Guidelines	07324QCU8	AA+ (sf)	AA+ (sf)	Watch Dev	
BayView Financial Asset Trust 2003-A	2003-A	PO	RMBS Outside the Guidelines	07324QCR5	AA+ (sf)	AAA (sf)	Watch Neg	
BayView Financial Asset Trust 2003-A	2003-A	A	RMBS Outside the Guidelines	07324QCT1	AA+ (sf)	AAA (sf)	Watch Neg	
Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	M-1	RMBS Re-Performing	07325NBP6	A+ (sf)	AA (sf)	Watch Neg	
Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	M-2	RMBS Re-Performing	07325NBQ4	BBB+ (sf)	AA- (sf)	Watch Neg	
Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	A-1C	RMBS Re-Performing	07325NBM3	AAA (sf)	AAA (sf)	Watch Neg	
Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	A-2	RMBS Re-Performing	07325NBN1	AAA (sf)	AAA (sf)	Watch Neg	
Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	M-3	RMBS Re-Performing	07325NBR2	BB- (sf)	BB- (sf)	Watch Neg	
Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	B-1	RMBS Re-Performing	07325NBT8	CC (sf)	CC (sf)		

Rating Actions (cont.)

Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	B-2	RMBS Re-Performing	07325NBU5	CC (sf)	CC (sf)	
Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	B-3	RMBS Re-Performing	07325NBV3	CC (sf)	CC (sf)	
Bayview Financial Mortgage Pass Through Trust 2005-C	2005-C	M-4	RMBS Re-Performing	07325NBS0	CCC (sf)	CCC (sf)	
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	1-A3	RMBS Re-Performing	07325HAD7	BBB+ (sf)	AA+ (sf)	Watch Neg
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	1-A2	RMBS Re-Performing	07325HAC9	A+ (sf)	AAA (sf)	Watch Neg
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	2-A3	RMBS Re-Performing	07325HAJ4	BB+ (sf)	BB (sf)	Watch Dev
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	2-A4	RMBS Re-Performing	07325HAK1	BB+ (sf)	BB (sf)	Watch Dev
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	1A-5	RMBS Re-Performing	07325HAF2	BBB- (sf)	BB+ (sf)	Watch Dev
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	1-A4	RMBS Re-Performing	07325HAE5	BB- (sf)	BB- (sf)	Watch Dev
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	M-2	RMBS Re-Performing	07325HAM7	CC (sf)	CC (sf)	
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	M-1	RMBS Re-Performing	07325HAL9	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-1	RMBS Subprime	073879JL3	AAA (sf)	AA- (sf)	Watch Pos
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	I-A-3	RMBS Subprime	073879JH2	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	II-A-1	RMBS Subprime	073879JJ8	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	II-A-2	RMBS Subprime	073879JK5	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-5	RMBS Subprime	073879JQ2	A+ (sf)	B (sf)	Watch Pos
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-3	RMBS Subprime	073879JN9	AA+ (sf)	BB (sf)	Watch Pos
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-4	RMBS Subprime	073879JP4	AA+ (sf)	BB- (sf)	Watch Pos
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-2	RMBS Subprime	073879JM1	AAA (sf)	BBB+ (sf)	Watch Pos
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-7	RMBS Subprime	073879JS8	BB+ (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-8	RMBS Subprime	073879JT6	B- (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-BO1	2004-BO1	M-6	RMBS Subprime	073879JR0	BBB+ (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE5	2004-HE5	M-1	RMBS Subprime	073879CC0	AA+ (sf)	AA+ (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2004-HE5	2004-HE5	M-2	RMBS Subprime	073879CD8	CCC (sf)	B- (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2004-HE5	2004-HE5	M-4	RMBS Subprime	073879CF3	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE5	2004-HE5	M-5	RMBS Subprime	073879CG1	CC (sf)	CC (sf)	

Rating Actions (cont.)							
Bear Stearns Asset Backed Securities I Trust 2004-HE5	2004-HE5	M-6	RMBS Subprime	073879CH9	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE5	2004-HE5	M-7	RMBS Subprime	073879CJ5	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE5	2004-HE5	M-3	RMBS Subprime	073879CE6	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE6	2004-HE6	M-1	RMBS Subprime	073879CU0	AA+ (sf)	AA+ (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2004-HE6	2004-HE6	M-2	RMBS Subprime	073879CV8	CCC (sf)	B- (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2004-HE6	2004-HE6	M-3	RMBS Subprime	073879CW6	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE6	2004-HE6	M-4	RMBS Subprime	073879CX4	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE6	2004-HE6	M-5	RMBS Subprime	073879CY2	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE6	2004-HE6	M-6	RMBS Subprime	073879CZ9	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE7	2004-HE7	M-1	RMBS Subprime	073879EU8	AA+ (sf)	AA+ (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2004-HE7	2004-HE7	M-4	RMBS Subprime	073879EX2	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE7	2004-HE7	M-5	RMBS Subprime	073879EY0	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE7	2004-HE7	M-6	RMBS Subprime	073879EZ7	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE7	2004-HE7	M-7B	RMBS Subprime	073879FB9	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE7	2004-HE7	M-2	RMBS Subprime	073879EV6	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE7	2004-HE7	M-3	RMBS Subprime	073879EW4	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE8	2004-HE8	M-1	RMBS Subprime	073879HE1	AAA (sf)	AA+ (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2004-HE8	2004-HE8	M-2	RMBS Subprime	073879HF8	CCC (sf)	B- (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2004-HE8	2004-HE8	M-4	RMBS Subprime	073879HH4	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE8	2004-HE8	M-5	RMBS Subprime	073879HJ0	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE8	2004-HE8	M-6	RMBS Subprime	073879HK7	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE8	2004-HE8	M-3	RMBS Subprime	073879HG6	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-1	RMBS Subprime	073879KC1	BB+ (sf)	AA+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-3	RMBS Subprime	073879KE7	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-4	RMBS Subprime	073879KF4	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-5	RMBS Subprime	073879KG2	CC (sf)	CC (sf)	

Rating Actions (cont.)								
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-6	RMBS Subprime	073879KH0		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2004-HE9	2004-HE9	M-2	RMBS Subprime	073879KD9		CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-EC1	2005-EC1	M-1	RMBS Subprime	0738795C8		A- (sf)	A- (sf)	Watch Pos
Bear Stearns Asset Backed Securities I Trust 2005-EC1	2005-EC1	A-3	RMBS Subprime	0738795B0		AA+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-EC1	2005-EC1	M-2	RMBS Subprime	0738795D6		B- (sf)	B- (sf)	Watch Pos
Bear Stearns Asset Backed Securities I Trust 2005-EC1	2005-EC1	M-4	RMBS Subprime	0738795F1		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-EC1	2005-EC1	M-5	RMBS Subprime	0738795G9		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-EC1	2005-EC1	M-3	RMBS Subprime	0738795E4		CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-1	RMBS Subprime	073879QZ4		AAA (sf)	AA (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-2	RMBS Subprime	073879RA8		CCC (sf)	B- (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-3	RMBS Subprime	073879RB6		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-4	RMBS Subprime	073879RC4		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-5	RMBS Subprime	073879RD2		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-1	RMBS Subprime	073879TT5		AA (sf)	AA (sf)	Watch Pos
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-2	RMBS Subprime	073879TU2		B- (sf)	B- (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-4	RMBS Subprime	073879TW8		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-3	RMBS Subprime	073879TV0		CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE6	2005 HE6	M-1	RMBS Subprime	073879XY9		AA+ (sf)	AA (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2005-HE6	2005 HE6	M-2	RMBS Subprime	073879XZ6		B- (sf)	B (sf)	Watch Dev
Bear Stearns Asset Backed Securities I Trust 2005-HE6	2005 HE6	M-4	RMBS Subprime	073879YB8		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE6	2005 HE6	M-3	RMBS Subprime	073879YA0		CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	M-1	RMBS Subprime	073879J66		AA+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	M-3	RMBS Subprime	073879J82		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	M-4	RMBS Subprime	073879J90		CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	M-2	RMBS Subprime	073879J74		CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE9	2005-HE9	M-1	RMBS Subprime	073879R42		BBB+ (sf)	AAA (sf)	Watch Neg

Rating Actions (cont.)								
Bear Stearns Asset Backed Securities I Trust 2005-HE9	2005-HE9	M-3	RMBS Subprime	073879R67	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-HE9	2005-HE9	M-2	RMBS Subprime	073879R59	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-1	RMBS Subprime	073879VF2	BB+ (sf)	AA- (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	A-3	RMBS Subprime	073879VE5	AAA (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-2	RMBS Subprime	073879VG0	B- (sf)	B- (sf)	Watch Dev	
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-4	RMBS Subprime	073879VJ4	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-5	RMBS Subprime	073879VK1	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-6	RMBS Subprime	073879VL9	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-7	RMBS Subprime	073879VM7	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-8	RMBS Subprime	073879VN5	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-3	RMBS Subprime	073879VH8	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-1	RMBS Subprime	073879E20	A+ (sf)	AA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	A-3	RMBS Subprime	073879D96	AAA (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-2	RMBS Subprime	073879E38	BB (sf)	B+ (sf)	Watch Pos	
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-3	RMBS Subprime	073879E46	B- (sf)	B- (sf)	Watch Dev	
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-8	RMBS Subprime	073879E95	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-4	RMBS Subprime	073879E53	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-5	RMBS Subprime	073879E61	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-6	RMBS Subprime	073879E79	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-7	RMBS Subprime	073879E87	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-1	RMBS Subprime	07387UDR9	BBB (sf)	A+ (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	A-4	RMBS Subprime	07387UDQ1	AA+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-2	RMBS Subprime	07387UDS7	B- (sf)	B- (sf)	Watch Dev	
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-5	RMBS Subprime	07387UDV0	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-3	RMBS Subprime	07387UDT5	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-4	RMBS Subprime	07387UDU2	CCC (sf)	CCC (sf)		

Rating Actions (cont.)								
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	I-A-2	RMBS Subprime	0738796M5	A+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	I-A-3	RMBS Subprime	0738796N3	A+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	II-A-2	RMBS Subprime	07387UBP5	AA+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	II-A-3	RMBS Subprime	07387UBQ3	AA+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	I-M-2	RMBS Subprime	0738796Q6	B- (sf)	B- (sf)	Watch Dev	
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	I-M-1	RMBS Subprime	0738796P8	BB+ (sf)	BBB+ (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	I-M-4	RMBS Subprime	0738796S2	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	I-M-5	RMBS Subprime	0738796T0	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2006-HE1	2006-HE1	I-M-3	RMBS Subprime	0738796R4	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities I Trust 2006-PC1	2006-PC1	M-1	RMBS Subprime	07387UAX9	BBB- (sf)	A+ (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-PC1	2006-PC1	A-2	RMBS Subprime	07387UAV3	A+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-PC1	2006-PC1	A-3	RMBS Subprime	07387UAW1	A+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities I Trust 2006-PC1	2006-PC1	M-2	RMBS Subprime	07387UAY7	B- (sf)	B+ (sf)	Watch Dev	
Bear Stearns Asset Backed Securities I Trust 2006-PC1	2006-PC1	M-3	RMBS Subprime	07387UAZ4	CCC (sf)	B- (sf)	Watch Dev	
Bear Stearns Asset Backed Securities I Trust 2006-PC1	2006-PC1	M-5	RMBS Subprime	07387UBB6	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities I Trust 2006-PC1	2006-PC1	M-4	RMBS Subprime	07387UBA8	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities Trust 2001-3	2001-3	A-1	RMBS Re-Performing	07384YBL9	AAA (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2001-3	2001-3	A-2	RMBS Re-Performing	07384YBM7	AAA (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2001-3	2001-3	A-3	RMBS Re-Performing	07384YBN5	AAA (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2001-3	2001-3	M-2	RMBS Re-Performing	07384YBR6	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2001-3	2001-3	B	RMBS Re-Performing	07384YBS4	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2001-3	2001-3	M-1	RMBS Re-Performing	07384YBQ8	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities Trust 2003-2	2003-2	M-1	RMBS Re-Performing	07384YJU1	BBB+ (sf)	AA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2003-2	2003-2	A-1	RMBS Re-Performing	07384YJN7	AAA (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2003-2	2003-2	A-3	RMBS Re-Performing	07384YJQ0	AAA (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2003-2	2003-2	M-2	RMBS Re-Performing	07384YJV9	CCC (sf)	B+ (sf)	Watch Neg	

Rating Actions (cont.)							
Bear Stearns Asset Backed Securities Trust 2003-2	2003-2	B	RMBS Re-Performing	07384YJW7	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-3	2003-3	A-2	RMBS Re-Performing	07384YLS3	AA+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2003-3	2003-3	M-1	RMBS Re-Performing	07384YLU8	BB+ (sf)	BBB+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2003-3	2003-3	B	RMBS Re-Performing	07384YLW4	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-3	2003-3	M-2	RMBS Re-Performing	07384YLV6	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-1	RMBS Subprime	07384YPB6	AA (sf)	AA (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-2	RMBS Subprime	07384YPC4	B- (sf)	B- (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-4	RMBS Subprime	07384YPE0	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-5	RMBS Subprime	07384YPF7	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-6	RMBS Subprime	07384YPG5	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-HE1	2003-HE1	M-3	RMBS Subprime	07384YPD2	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-SD1	2003-SD1	M-1	RMBS Re-Performing	07384YKM7	BBB+ (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2003-SD1	2003-SD1	A	RMBS Re-Performing	07384YKL9	AA+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2003-SD1	2003-SD1	M-2	RMBS Re-Performing	07384YKN5	B- (sf)	B- (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2003-SD1	2003-SD1	B	RMBS Re-Performing	07384YKP0	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2003-SD3	2003-SD3	M-2	RMBS Re-Performing	07384YND4	B- (sf)	A (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2003-SD3	2003-SD3	M-1	RMBS Re-Performing	07384YNC6	BBB+ (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2003-SD3	2003-SD3	A	RMBS Re-Performing	07384YNB8	AA+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2003-SD3	2003-SD3	B	RMBS Re-Performing	07384YNE2	CCC (sf)	B- (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2004-HE1	2004-HE1	M-1	RMBS Subprime	07384YPX8	AAA (sf)	AA (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2004-HE1	2004-HE1	M-4	RMBS Subprime	07384YQA7	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2004-HE1	2004-HE1	M-5	RMBS Subprime	07384YQB5	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2004-HE1	2004-HE1	M-6	RMBS Subprime	07384YQC3	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2004-HE1	2004-HE1	M-2	RMBS Subprime	07384YPY6	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2004-HE1	2004-HE1	M-3	RMBS Subprime	07384YPZ3	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2004-HE2	2004-HE2	M-1	RMBS Subprime	07384YQY5	BBB+ (sf)	AA (sf)	Watch Neg

Rating Actions (cont.)								
Bear Stearns Asset Backed Securities Trust 2004-HE2	2004-HE2	M-2	RMBS Subprime	07384YQZ2	B- (sf)	B- (sf)	Watch Dev	
Bear Stearns Asset Backed Securities Trust 2004-HE2	2004-HE2	M-4	RMBS Subprime	07384YRB4	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2004-HE2	2004-HE2	M-5	RMBS Subprime	07384YRC2	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2004-HE2	2004-HE2	M-6	RMBS Subprime	07384YRD0	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2004-HE2	2004-HE2	M-3	RMBS Subprime	07384YRA6	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities Trust 2004-SD1	2004-SD1	M-1	RMBS Re-Performing	07384YSF4	A+ (sf)	AA (sf)	Watch Dev	
Bear Stearns Asset Backed Securities Trust 2004-SD1	2004-SD1	A-2	RMBS Re-Performing	07384YSE7	AAA (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2004-SD1	2004-SD1	M-2	RMBS Re-Performing	07384YSG2	CCC (sf)	BBB- (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2004-SD1	2004-SD1	M-3	RMBS Re-Performing	07384YSH0	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2004-SD1	2004-SD1	B	RMBS Re-Performing	07384YSJ6	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2004-SD3	2004-SD3	M-1	RMBS Re-Performing	073879GB8	BBB+ (sf)	A (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2004-SD3	2004-SD3	A-3	RMBS Re-Performing	073879GK8	AA+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2004-SD3	2004-SD3	A-4	RMBS Re-Performing	073879GL6	AA+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2004-SD3	2004-SD3	M-2	RMBS Re-Performing	073879GC6	B (sf)	B (sf)	Watch Pos	
Bear Stearns Asset Backed Securities Trust 2004-SD3	2004-SD3	M-3	RMBS Re-Performing	073879GD4	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2004-SD3	2004-SD3	B	RMBS Re-Performing	073879GE2	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2005-1	2005-1	M-1	RMBS Document Deficient	073877AV4	AA (sf)	AA (sf)	Watch Pos	
Bear Stearns Asset Backed Securities Trust 2005-1	2005-1	M-2	RMBS Document Deficient	073877AW2	B (sf)	B (sf)	Watch Dev	
Bear Stearns Asset Backed Securities Trust 2005-1	2005-1	M-4	RMBS Document Deficient	073877AY8	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2005-1	2005-1	M-5	RMBS Document Deficient	073877AZ5	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2005-1	2005-1	M-6	RMBS Document Deficient	073877BA9	CC (sf)	CC (sf)		
Bear Stearns Asset Backed Securities Trust 2005-1	2005-1	M-3	RMBS Document Deficient	073877AX0	CCC (sf)	CCC (sf)		
Bear Stearns Asset Backed Securities Trust 2005-3	2005-3	A-1	RMBS Document Deficient	073877DK5	AA+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2005-3	2005-3	A-3	RMBS Document Deficient	073877DM1	AA+ (sf)	AAA (sf)	Watch Neg	
Bear Stearns Asset Backed Securities Trust 2005-3	2005-3	M-1	RMBS Document Deficient	073877DN9	BB (sf)	B (sf)	Watch Dev	
Bear Stearns Asset Backed Securities Trust 2005-3	2005-3	M-2	RMBS Document Deficient	073877DP4	CC (sf)	CC (sf)		

Rating Actions (cont.)							
Bear Stearns Asset Backed Securities Trust 2005-3	2005-3	M-3	RMBS Document Deficient	073877DQ2	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-3	2005-3	M-4	RMBS Document Deficient	073877DR0	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	I-M-2	RMBS Outside the Guidelines	073877AE2	A (sf)	A (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	I-M-3	RMBS Outside the Guidelines	073877AF9	A- (sf)	A- (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	II-M-1	RMBS Outside the Guidelines	073877AL6	AA (sf)	AA (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	I-M-1	RMBS Outside the Guidelines	073877AD4	AA (sf)	AA (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	I-A-3	RMBS Outside the Guidelines	073877AC6	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	II-A	RMBS Outside the Guidelines	073877AK8	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	I-M-6	RMBS Outside the Guidelines	073877AJ1	B- (sf)	B- (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	I-M-5	RMBS Outside the Guidelines	073877AH5	BB- (sf)	BB- (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	I-M-4	RMBS Outside the Guidelines	073877AG7	BBB+ (sf)	BBB+ (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	II-M-2	RMBS Outside the Guidelines	073877AM4	BBB- (sf)	BBB- (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	I-B	RMBS Outside the Guidelines	073877AQ5	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	II-B	RMBS Outside the Guidelines	073877AN2	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD1	2005-SD1	II-M-3	RMBS Outside the Guidelines	073877AP7	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-M-1	RMBS Outside the Guidelines	073877BJ0	A- (sf)	A- (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-A-2	RMBS Outside the Guidelines	073877BG6	AA+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-A-3	RMBS Outside the Guidelines	073877BH4	AA+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	II-A-1	RMBS Outside the Guidelines	073877BQ4	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	II-A-2	RMBS Outside the Guidelines	073877BR2	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	II-M-2	RMBS Outside the Guidelines	073877BT8	B (sf)	B (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-M-3	RMBS Outside the Guidelines	073877BL5	B+ (sf)	B (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-M-4	RMBS Outside the Guidelines	073877BM3	B (sf)	B (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-M-5	RMBS Outside the Guidelines	073877BN1	B- (sf)	B- (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-M-2	RMBS Outside the Guidelines	073877BK7	BB (sf)	BB (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	II-M-1	RMBS Outside the Guidelines	073877BS0	A+ (sf)	BBB+ (sf)	Watch Pos

Rating Actions (cont.)							
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-B	RMBS Outside the Guidelines	073877BW1	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	II-M-3	RMBS Outside the Guidelines	073877BU5	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	II-B	RMBS Outside the Guidelines	073877BV3	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD2	2005-SD2	I-M-6	RMBS Outside the Guidelines	073877BP6	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	II-A-1	RMBS Document Deficient	073877CY6	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	II-A-2	RMBS Document Deficient	073877CZ3	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	I-A	RMBS Document Deficient	073877CP5	BBB- (sf)	BB (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	II-M-1	RMBS Document Deficient	073877DA7	BB+ (sf)	BBB- (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	I-M-1	RMBS Document Deficient	073877CS9	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	I-M-2	RMBS Document Deficient	073877CT7	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	I-M-3	RMBS Document Deficient	073877CU4	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	I-M-4	RMBS Document Deficient	073877CV2	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	I-M-5	RMBS Document Deficient	073877CW0	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	I-M-6	RMBS Document Deficient	073877CX8	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	II-M-3	RMBS Document Deficient	073877DC3	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	II-M-4	RMBS Document Deficient	073877DD1	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	II-B	RMBS Document Deficient	073877DF6	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-SD3	2005-SD3	II-M-2	RMBS Document Deficient	073877DB5	CCC (sf)	CCC (sf)	
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-1	RMBS Subprime	073879ZG6	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-2	RMBS Subprime	073879ZH4	B (sf)	B (sf)	Watch Pos
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-3	RMBS Subprime	073879ZJ0	CC (sf)	CC (sf)	
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-4	RMBS Subprime	073879ZK7	CC (sf)	CC (sf)	
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-3	RMBS Subprime	144531CL2	BBB+ (sf)	A+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-2	RMBS Subprime	144531CK4	AA (sf)	AA (sf)	Watch Dev
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-1	RMBS Subprime	144531CJ7	NR	AA (sf)	Watch Pos
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-5	RMBS Subprime	144531CN8	CCC (sf)	B- (sf)	Watch Dev

Rating Actions (cont.)							
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-4	RMBS Subprime	144531CM0	BB (sf)	BBB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-6	RMBS Subprime	144531CP3	CC (sf)	CC (sf)	
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-7	RMBS Subprime	144531CQ1	CC (sf)	CC (sf)	
Centex Home Equity Loan Trust 2003-B	2003-B	M-1	RMBS Subprime	152314HD5	B+ (sf)	AA+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-B	2003-B	AF-4	RMBS Subprime	152314GZ7	A+ (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-B	2003-B	AF-5	RMBS Subprime	152314HA1	BBB+ (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-B	2003-B	AF-6	RMBS Subprime	152314HB9	A+ (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-B	2003-B	M-2	RMBS Subprime	152314HE3	B (sf)	B (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-B	2003-B	M-3	RMBS Subprime	152314HF0	CC (sf)	CC (sf)	
Centex Home Equity Loan Trust 2003-B	2003-B	B	RMBS Subprime	152314HG8	CC (sf)	CC (sf)	
Centex Home Equity Loan Trust 2003-C	2003-C	M-1	RMBS Subprime	152314HR4	BB+ (sf)	AA (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-C	2003-C	AF-4	RMBS Subprime	152314HM5	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-C	2003-C	AF-5	RMBS Subprime	152314HN3	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-C	2003-C	AF-6	RMBS Subprime	152314HP8	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-C	2003-C	M-2	RMBS Subprime	152314HS2	CCC (sf)	BB+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2003-C	2003-C	B	RMBS Subprime	152314HU7	CC (sf)	CC (sf)	
Centex Home Equity Loan Trust 2003-C	2003-C	M-3	RMBS Subprime	152314HT0	CCC (sf)	CCC (sf)	
Centex Home Equity Loan Trust 2005-A	2005-A	M-4	RMBS Subprime	152314ML1	CCC (sf)	A+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-2	RMBS Subprime	152314MJ6	BB- (sf)	AA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-1	RMBS Subprime	152314MH0	BBB (sf)	AA+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-3	RMBS Subprime	152314MK3	B- (sf)	AA- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	AF-5	RMBS Subprime	152314MC1	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	AF-6	RMBS Subprime	152314MD9	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-6	RMBS Subprime	152314MN7	CCC (sf)	B- (sf)	Watch Dev
Centex Home Equity Loan Trust 2005-A	2005-A	M-5	RMBS Subprime	152314MM9	CCC (sf)	BB+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	B	RMBS Subprime	152314MQ0	CC (sf)	CC (sf)	

Rating Actions (cont.)							
Centex Home Equity Loan Trust 2005-A	2005-A	M-7	RMBS Subprime	152314MP2	CCC (sf)	CCC (sf)	
Chase Funding Loan Acquisition Trust, Series 2004-AQ1	2004-AQ1	M-1	RMBS Subprime	161542DP7	BB (sf)	AA (sf)	Watch Neg
Chase Funding Loan Acquisition Trust, Series 2004-AQ1	2004-AQ1	A-2	RMBS Subprime	161542DN2	AAA (sf)	AAA (sf)	Watch Neg
Chase Funding Loan Acquisition Trust, Series 2004-AQ1	2004-AQ1	M-3	RMBS Subprime	161542DR3	CCC (sf)	B- (sf)	Watch Dev
Chase Funding Loan Acquisition Trust, Series 2004-AQ1	2004-AQ1	B-1	RMBS Subprime	161542DS1	CCC (sf)	B- (sf)	Watch Dev
Chase Funding Loan Acquisition Trust, Series 2004-AQ1	2004-AQ1	M-2	RMBS Subprime	161542DQ5	CCC (sf)	BB (sf)	Watch Neg
Chase Funding Loan Acquisition Trust, Series 2004-AQ1	2004-AQ1	B-4	RMBS Subprime	161542DV4	CC (sf)	CC (sf)	
Chase Funding Loan Acquisition Trust, Series 2004-AQ1	2004-AQ1	B-2	RMBS Subprime	161542DT9	CCC (sf)	CCC (sf)	
Chase Funding Loan Acquisition Trust, Series 2004-AQ1	2004-AQ1	B-3	RMBS Subprime	161542DU6	CCC (sf)	CCC (sf)	
Chase Funding Loan Acquisition Trust, Series 2004-OPT1	2004-OPT1	M-1	RMBS Subprime	161542DZ5	AA (sf)	AA (sf)	Watch Pos
Chase Funding Loan Acquisition Trust, Series 2004-OPT1	2004-OPT1	M-3	RMBS Subprime	161542EB7	B- (sf)	B- (sf)	Watch Pos
Chase Funding Loan Acquisition Trust, Series 2004-OPT1	2004-OPT1	M-2	RMBS Subprime	161542EA9	BB- (sf)	BB+ (sf)	Watch Dev
Chase Funding Loan Acquisition Trust, Series 2004-OPT1	2004-OPT1	B-3	RMBS Subprime	161542EE1	CC (sf)	CC (sf)	
Chase Funding Loan Acquisition Trust, Series 2004-OPT1	2004-OPT1	B-4	RMBS Subprime	161542EF8	CC (sf)	CC (sf)	
Chase Funding Loan Acquisition Trust, Series 2004-OPT1	2004-OPT1	B-1	RMBS Subprime	161542EC5	CCC (sf)	CCC (sf)	
Chase Funding Loan Acquisition Trust, Series 2004-OPT1	2004-OPT1	B-2	RMBS Subprime	161542ED3	CCC (sf)	CCC (sf)	
Chase Funding Trust, Series 2002-2	2002-2	IM-1	RMBS Subprime	161551FU5	BB+ (sf)	A (sf)	Watch Neg
Chase Funding Trust, Series 2002-2	2002-2	IA-5	RMBS Subprime	161551FS0	A+ (sf)	AAA (sf)	Watch Neg
Chase Funding Trust, Series 2002-2	2002-2	IA-6	RMBS Subprime	161551FT8	AAA (sf)	AAA (sf)	Watch Neg
Chase Funding Trust, Series 2002-2	2002-2	IIA-1	RMBS Subprime	161551FX9	AAA (sf)	AAA (sf)	Watch Neg
Chase Funding Trust, Series 2002-2	2002-2	IM-2	RMBS Subprime	161551FV3	CC (sf)	CC (sf)	
Chase Funding Trust, Series 2002-2	2002-2	IB	RMBS Subprime	161551FW1	CC (sf)	CC (sf)	
Chase Funding Trust, Series 2002-2	2002-2	IIB	RMBS Subprime	161551GA8	B- (sf)	CC (sf)	
Chase Funding Trust, Series 2002-2	2002-2	IIM-1	RMBS Subprime	161551FY7	B- (sf)	CCC (sf)	
Chase Funding Trust, Series 2003-3	2003-3	IA-5	RMBS Subprime	161546FF8	A+ (sf)	AAA (sf)	Watch Neg
Chase Funding Trust, Series 2003-3	2003-3	IA-6	RMBS Subprime	161546FG6	AA+ (sf)	AAA (sf)	Watch Neg
Chase Funding Trust, Series 2003-3	2003-3	IIA-2	RMBS Subprime	161546FM3	AAA (sf)	AAA (sf)	Watch Neg

Rating Actions (cont.)							
Chase Funding Trust, Series 2003-3	2003-3	IIM-1	RMBS Subprime	161546FN1	B+ (sf)	B (sf)	Watch Dev
Chase Funding Trust, Series 2003-3	2003-3	IM-1	RMBS Subprime	161546FH4	BB+ (sf)	BBB+ (sf)	Watch Neg
Chase Funding Trust, Series 2003-3	2003-3	IB	RMBS Subprime	161546FK7	CC (sf)	CC (sf)	
Chase Funding Trust, Series 2003-3	2003-3	IIM-2	RMBS Subprime	161546FP6	CC (sf)	CC (sf)	
Chase Funding Trust, Series 2003-3	2003-3	IIB	RMBS Subprime	161546FQ4	CC (sf)	CC (sf)	
Chase Funding Trust, Series 2003-3	2003-3	IM-2	RMBS Subprime	161546FJ0	CCC (sf)	CCC (sf)	
CHEC Loan Trust 2004-2	2004-2	A-3	RMBS Subprime	162765AS0	A+ (sf)	AAA (sf)	Watch Neg
CHEC Loan Trust 2004-2	2004-2	M-2	RMBS Subprime	162765AU5	B- (sf)	B- (sf)	Watch Dev
CHEC Loan Trust 2004-2	2004-2	M-1	RMBS Subprime	162765AT8	BB (sf)	BB+ (sf)	Watch Neg
CHEC Loan Trust 2004-2	2004-2	M-5	RMBS Subprime	162765AX9	CC (sf)	CC (sf)	
CHEC Loan Trust 2004-2	2004-2	M-6	RMBS Subprime	162765AY7	CC (sf)	CC (sf)	
CHEC Loan Trust 2004-2	2004-2	M-7	RMBS Subprime	162765AZ4	CC (sf)	CC (sf)	
CHEC Loan Trust 2004-2	2004-2	M-8	RMBS Subprime	162765BA8	CC (sf)	CC (sf)	
CHEC Loan Trust 2004-2	2004-2	M-3	RMBS Subprime	162765AV3	CCC (sf)	CCC (sf)	
CHEC Loan Trust 2004-2	2004-2	M-4	RMBS Subprime	162765AW1	CCC (sf)	CCC (sf)	
Conseco Finance Home Equity Loan Trust 2001-D	2001-D	M-2	RMBS Subprime	20847TBL4	A (sf)	A (sf)	Watch Dev
Conseco Finance Home Equity Loan Trust 2001-D	2001-D	M-1	RMBS Subprime	20847TBK6	AA (sf)	AA (sf)	Watch Dev
Conseco Finance Home Equity Loan Trust 2001-D	2001-D	A-5	RMBS Subprime	20847TBH3	AAA (sf)	AAA (sf)	Watch Neg
CSFB Home Equity Pass-Through Certificates, Series 2004-AA1 Trust	2004-AA1	M-4	RMBS Subprime	22541SG44	BB- (sf)	A- (sf)	Watch Neg
CSFB Home Equity Pass-Through Certificates, Series 2004-AA1 Trust	2004-AA1	M-2	RMBS Subprime	22541SG28	A+ (sf)	AAA (sf)	Watch Neg
CSFB Home Equity Pass-Through Certificates, Series 2004-AA1 Trust	2004-AA1	M-3	RMBS Subprime	22541SG36	BBB+ (sf)	AAA (sf)	Watch Neg
CSFB Home Equity Pass-Through Certificates, Series 2004-AA1 Trust	2004-AA1	M-5	RMBS Subprime	22541SG51	B- (sf)	B (sf)	Watch Neg
CSFB Home Equity Pass-Through Certificates, Series 2004-AA1 Trust	2004-AA1	M-7	RMBS Subprime	22541SG77	CC (sf)	CC (sf)	
CSFB Home Equity Pass-Through Certificates, Series 2004-AA1 Trust	2004-AA1	M-8	RMBS Subprime	22541SG85	CC (sf)	CC (sf)	
CSFB Home Equity Pass-Through Certificates, Series 2004-AA1 Trust	2004-AA1	M-6	RMBS Subprime	22541SG69	CCC (sf)	CCC (sf)	
SAACO Series 2005-NC4 Trust	2005-NC4	M-1	RMBS Subprime	78514RAD7	BBB+ (sf)	AA+ (sf)	Watch Neg
SAACO Series 2005-NC4 Trust	2005-NC4	A-3	RMBS Subprime	78514RAC9	AA+ (sf)	AAA (sf)	Watch Neg
SAACO Series 2005-NC4 Trust	2005-NC4	M-3	RMBS Subprime	78514RAF2	CCC (sf)	B- (sf)	Watch Dev
SAACO Series 2005-NC4 Trust	2005-NC4	M-2	RMBS Subprime	78514RAE5	B (sf)	BBB- (sf)	Watch Neg
SAACO Series 2005-NC4 Trust	2005-NC4	M-4	RMBS Subprime	78514RAG0	CC (sf)	CC (sf)	

Rating Actions (cont.)

SAACO Series 2005-NC4 Trust	2005-NC4	M-5	RMBS Subprime	78514RAH8	D (sf)	CC (sf)
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