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## U.S. RMBS Classes Affected By Dec. 18, 2012, Rating Actions

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The following tables provide the issuers, series, and CUSIPs for the classes of U.S. residential mortgage-backed securities (RMBS) transactions affected by the Dec 18, 2012, rating actions. For the related press release, please see "165 Ratings Lowered, Eight Raised, 388 Affirmed On 112 U.S. RMBS Transactions", published Dec. 18, 2012.

## Rating Actions

Rating Actions				Rating		
Issuer	Series	Class	CUSIP	To	From	
Aames Mortgage Investment Trust 2005-1	2005-1	M3	00252FBA8	AA (sf)	AA (sf)	Watch Dev
Aames Mortgage Investment Trust 2005-1	2005-1	M4	00252FBB6	A+ (sf)	AA (sf)	Watch Dev
Aames Mortgage Investment Trust 2005-1	2005-1	M5	00252FBC4	BB+ (sf)	AA- (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-1	2005-1	M6	00252FBD2	CCC (sf)	B+ (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-1	2005-1	M7	00252FBE0	CCC (sf)	CCC (sf)	
Aames Mortgage Investment Trust 2005-1	2005-1	M8	00252FBF7	D (sf)	CC (sf)	
Aames Mortgage Investment Trust 2005-1	2005-1	M9	00252FBG5	D (sf)	CC (sf)	
Aames Mortgage Investment Trust 2005-3	2005-3	A2	00252FCD1	AAA (sf)	AAA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	A3	00252FCE9	AAA (sf)	AAA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	M1	00252FCF6	AA+ (sf)	AAA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	M2	00252FCG4	A+ (sf)	AA (sf)	Watch Dev
Aames Mortgage Investment Trust 2005-3	2005-3	M3	00252FCH2	BBB+ (sf)	AA- (sf)	Watch Dev
Aames Mortgage Investment Trust 2005-3	2005-3	M4	00252FCJ8	BBB+ (sf)	A+ (sf)	Watch Dev
Aames Mortgage Investment Trust 2005-3	2005-3	M5	00252FCK5	BBB (sf)	A- (sf)	Watch Dev
Aames Mortgage Investment Trust 2005-3	2005-3	M6	00252FCL3	BB (sf)	BB (sf)	Watch Dev
Aames Mortgage Investment Trust 2005-3	2005-3	B1	00252FCM1	B (sf)	B (sf)	Watch Dev
Aames Mortgage Investment Trust 2005-3	2005-3	B2	00252FCN9	CCC (sf)	CCC (sf)	
Accredited Mortgage Loan Trust 2004-4	2004-4	A-1A	004375CA7	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2004-4	2004-4	A-1B	004375CB5	AAA (sf)	AAA (sf)	Watch Neg

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Accredited Mortgage Loan Trust 2004-4	2004-4	A-2C	004375CE9	AA+ (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2004-4	2004-4	A-2D	004375CF6	AA+ (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2004-4	2004-4	M-1	004375CG4	BBB+ (sf)	AA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2004-4	2004-4	M-2	004375CH2	BB+ (sf)	BBB (sf)	Watch Neg
Accredited Mortgage Loan Trust 2004-4	2004-4	M-3	004375CJ8	B+ (sf)	BB- (sf)	Watch Neg
Accredited Mortgage Loan Trust 2004-4	2004-4	M-4	004375CK5	B- (sf)	B- (sf)	Watch Dev
Accredited Mortgage Loan Trust 2004-4	2004-4	M-5	004375CL3	CCC (sf)	CCC (sf)	
Accredited Mortgage Loan Trust 2004-4	2004-4	M-6	004375CM1	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2002-D	M-1	03072SEB7	CCC (sf)	BBB (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-11	AV-1	03072SLM5	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-11	AV-2	03072SLN3	AA+ (sf)	AA+ (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2003-11	AF-5	03072SLT0	AA+ (sf)	AA+ (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2003-11	AF-6	03072SLU7	AA+ (sf)	AA+ (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2003-11	M-1	03072SLV5	BB+ (sf)	AA- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2003-11	M-2	03072SLW3	CCC (sf)	B- (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2003-11	M-3	03072SLX1	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2003-11	M-3B	03072SLZ6	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2003-11	M-4B	03072SMB8	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2003-11	M-5	03072SMC6	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2003-11	M-6	03072SMD4	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2003-11	AV-4	03072SMF9	AA+ (sf)	AA+ (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2004-R12	A-1	03072SXA8	A+ (sf)	A+ (sf)	Watch Pos
Amerquest Mortgage Securities Inc.	2004-R12	M-1	03072SXD2	BB- (sf)	A+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2004-R12	M-2	03072SXE0	CCC (sf)	B+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2004-R12	M-3	03072SXF7	CCC (sf)	B- (sf)	Watch Dev
Amerquest Mortgage Securities Inc.	2004-R12	M-4	03072SXG5	CCC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2004-R12	M-5	03072SXH3	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2004-R12	M-6	03072SXJ9	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2004-R12	M-7	03072SXX6	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2004-R12	M-8	03072SXL4	CC (sf)	CC (sf)	
Amerquest Mortgage Securities Inc.	2004-R12	A-4	03072SXN0	A+ (sf)	A+ (sf)	Watch Pos
Amortizing Residential Collateral Trust 2002-BC1	2002-BC1	A	86358RYG6	CCC (sf)	AAA (sf)	Watch Neg

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Amortizing Residential Collateral Trust 2002-BC1	2002-BC1	M1	86358RYJ0	CCC (sf)	CCC (sf)	
Amortizing Residential Collateral Trust 2002-BC1	2002-BC1	M2	86358RYK7	CC (sf)	CC (sf)	
Amortizing Residential Collateral Trust 2002-BC1	2002-BC1	B	86358RYL5	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W2	AV-2	040104FK2	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2004-W2	AF	040104FL0	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2004-W2	M-1	040104FM8	BBB+ (sf)	AA (sf)	Watch Neg
Argent Securities Inc.	2004-W2	M-2	040104FN6	B- (sf)	A (sf)	Watch Neg
Argent Securities Inc.	2004-W2	M-3	040104FP1	CCC (sf)	A- (sf)	Watch Neg
Argent Securities Inc.	2004-W2	M-4	040104FQ9	CCC (sf)	BB- (sf)	Watch Neg
Argent Securities Inc.	2004-W2	M-5	040104FR7	CCC (sf)	B- (sf)	Watch Dev
Argent Securities Inc.	2004-W2	M-6	040104FS5	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2004-W2	M-7	040104FT3	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W9	A-2	040104LA7	AAA (sf)	AAA (sf)	Watch Neg
Argent Securities Inc.	2004-W9	M-1	040104LB5	BB+ (sf)	AA (sf)	Watch Neg
Argent Securities Inc.	2004-W9	M-2	040104LC3	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2004-W9	M-3	040104LD1	CCC (sf)	CCC (sf)	
Argent Securities Inc.	2004-W9	M-4	040104LE9	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W9	M-5	040104LF6	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W9	M-6	040104LG4	CC (sf)	CC (sf)	
Argent Securities Inc.	2004-W9	A-1	040104LH2	AA- (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE1	2003-HE1	M2	04541GDL3	A (sf)	A (sf)	Watch Dev
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A1	04544TAA9	CCC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A2	04544TAB7	CCC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A3	04544TAC5	CCC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A4	04544TAD3	CCC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A5	04544TAE1	CCC (sf)	CCC (sf)	
Bayview Financial Mortgage Pass-Through Trust 2006-C	2006-C	1-A1	07325DAB0	AAA (sf)	AAA (sf)	Watch Neg
Bayview Financial Mortgage Pass-Through Trust 2006-C	2006-C	1-A2	07325DAC8	BBB (sf)	A+ (sf)	Watch Dev
Bayview Financial Mortgage Pass-Through Trust 2006-C	2006-C	1-A3	07325DAD6	B- (sf)	B- (sf)	Watch Dev
Bayview Financial Mortgage Pass-Through Trust 2006-C	2006-C	1-A4	07325DAE4	CCC (sf)	CCC (sf)	
Bayview Financial Mortgage Pass-Through Trust 2006-C	2006-C	1-A5	07325DAF1	CCC (sf)	CCC (sf)	

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Bayview Financial Mortgage Pass-Through Trust 2006-C	2006-C	2-A2	07325DAH7	AAA (sf)	AAA (sf)	Watch Neg
Bayview Financial Mortgage Pass-Through Trust 2006-C	2006-C	2-A3	07325DAJ3	CCC (sf)	CCC (sf)	
Bayview Financial Mortgage Pass-Through Trust 2006-C	2006-C	2-A4	07325DAK0	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE2	2007-HE2	II-1A-2	07389YAB7	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE2	2007-HE2	II-1A-3	07389YAC5	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE2	2007-HE2	II-1A-4	07389YAD3	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE2	2007-HE2	II-2A	07389YAE1	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE2	2007-HE2	II-3A	07389YAF8	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE2	2007-HE2	II-M-1	07389YAG6	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-1	07384YUH7	BBB+ (sf)	AA (sf)	Watch Dev
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-2	07384YUJ3	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-3	07384YUK0	CCC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-4	07384YUL8	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-5	07384YUM6	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2006-SD2	2006-SD2	A-1	07388EAA4	A+ (sf)	BB (sf)	Watch Pos
Bear Stearns Asset Backed Securities Trust 2006-SD2	2006-SD2	M-1	07388EAB2	B- (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2006-SD2	2006-SD2	M-2	07388EAC0	B- (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2006-SD2	2006-SD2	M-3	07388EAD8	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2006-SD2	2006-SD2	M-4	07388EAE6	CC (sf)	CC (sf)	
Bear Stearns Asset Backed Securities Trust 2006-SD2	2006-SD2	A-3	07388EAK2	A+ (sf)	B (sf)	Watch Pos
Bear Stearns Asset Backed Securities, Inc.	2000-2	M-2	07383GBN5	A+ (sf)	A+ (sf)	Watch Dev
Bear Stearns Asset Backed Securities, Inc.	2000-2	B	07383GBP0	BB (sf)	BB (sf)	Watch Dev
BNC Mortgage Loan Trust 2007-4	2007-4	A1	05570GAA1	CCC (sf)	CCC (sf)	
BNC Mortgage Loan Trust 2007-4	2007-4	A2	05570GAB9	CCC (sf)	CCC (sf)	
BNC Mortgage Loan Trust 2007-4	2007-4	A3	05570GAC7	BBB (sf)	A (sf)	Watch Dev
BNC Mortgage Loan Trust 2007-4	2007-4	A4	05570GAD5	CCC (sf)	CCC (sf)	
BNC Mortgage Loan Trust 2007-4	2007-4	M1	05570GAE3	CC (sf)	CC (sf)	
BNC Mortgage Loan Trust 2007-4	2007-4	A3A	05570GAV5	BBB (sf)	A (sf)	Watch Dev
BNC Mortgage Loan Trust 2007-4	2007-4	A4A	05570GAX1	CCC (sf)	CCC (sf)	
BNC Mortgage Loan Trust 2007-4	2007-4	M1A	05570GAZ6	CC (sf)	CC (sf)	
BNC Mortgage Loan Trust 2007-4	2007-4	A2A	05570GBN2	CCC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	A-1	144526AA8	CCC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	A-2	144526AB6	CCC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	A-3	144526AC4	CCC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	A-4	144526AD2	CCC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	M-1	144526AE0	CC (sf)	CC (sf)	
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	A-4	17310EAD0	B+ (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	A-5	17310EAE8	B- (sf)	AAA (sf)	Watch Neg

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Citicorp Residential Mortgage Trust Series 2006-2	2006-2	A-6	17310EAF5	B+ (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-1	17310EAG3	CCC (sf)	BBB (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-2	17310EAH1	CCC (sf)	B- (sf)	Watch Dev
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-3	17310EAJ7	CCC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-4	17310EAK4	CCC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-5	17310EAL2	CCC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-6	17310EAM0	CC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-7	17310EAN8	CC (sf)	CC (sf)	
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	A-4	17310NAD0	B- (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	A-5	17310NAE8	B- (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	A-6	17310NAF5	B- (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-1	17310NAG3	CCC (sf)	BBB+ (sf)	Watch Dev
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-2	17310NAH1	CCC (sf)	B- (sf)	Watch Dev
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-3	17310NAJ7	CCC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-4	17310NAK4	CCC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-5	17310NAL2	CCC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-6	17310NAM0	CC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-7	17310NAN8	CC (sf)	CC (sf)	
CitiFinancial Mortgage Securities Inc.	2003-4	AF-4	17306UBW7	AA+ (sf)	AAA (sf)	Watch Neg
CitiFinancial Mortgage Securities Inc.	2003-4	AF-5	17306UBX5	AA+ (sf)	AAA (sf)	Watch Neg
CitiFinancial Mortgage Securities Inc.	2003-4	AF-6	17306UBY3	AA+ (sf)	AAA (sf)	Watch Neg
ContiMortgage Home Equity Loan Trust 1999-2	1999-2	B	21075WKN4	NR	D (sf)	
Countrywide Home Loan Trust 2003-SD2	2003-SD2	A-1	126671ZD1	AAA (sf)	AAA (sf)	Watch Neg
Countrywide Home Loan Trust 2003-SD2	2003-SD2	A-2	126671ZE9	AAA (sf)	AAA (sf)	Watch Neg
Countrywide Home Loan Trust 2003-SD2	2003-SD2	M-1	126671ZF6	B- (sf)	BB+ (sf)	Watch Dev
Countrywide Home Loan Trust 2003-SD2	2003-SD2	M-2	126671ZG4	CCC (sf)	CCC (sf)	
Countrywide Home Loan Trust 2003-SD2	2003-SD2	B-1	126671ZH2	CC (sf)	CC (sf)	
Countrywide Home Loan Trust 2004-SD2	2004-SD2	A-1	1266716W1	AAA (sf)	AAA (sf)	Watch Neg
Countrywide Home Loan Trust 2004-SD2	2004-SD2	A-2	1266716X9	AAA (sf)	AAA (sf)	Watch Neg
Countrywide Home Loan Trust 2004-SD2	2004-SD2	M-1	1266716Y7	BBB+ (sf)	AA+ (sf)	Watch Neg
Countrywide Home Loan Trust 2004-SD2	2004-SD2	M-2	1266716Z4	CCC (sf)	B- (sf)	Watch Dev
Countrywide Home Loan Trust 2004-SD2	2004-SD2	B-1	1266717A8	CC (sf)	CC (sf)	

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Countrywide Home Loan Trust 2004-SD2	2004-SD2	B-2	1266717B6	CC (sf)	CC (sf)	
Countrywide Home LoanTrust 2004-SD1	2004-SD1	A-1	1266712G0	AAA (sf)	AAA (sf)	Watch Neg
Countrywide Home LoanTrust 2004-SD1	2004-SD1	A-2	1266712H8	AAA (sf)	AAA (sf)	Watch Neg
Countrywide Home LoanTrust 2004-SD1	2004-SD1	M-1	1266712J4	BBB (sf)	A (sf)	Watch Neg
Countrywide Home LoanTrust 2004-SD1	2004-SD1	M-2	1266712K1	CCC (sf)	CCC (sf)	
Countrywide Home LoanTrust 2004-SD1	2004-SD1	B-1	1266712L9	CC (sf)	CC (sf)	
Countrywide Home LoanTrust 2004-SD1	2004-SD1	B-2	1266712M7	CC (sf)	CC (sf)	
CSFB ABS Trust Series 2001-HE20	2001-HE20	A-1	22540VBU5	AAA (sf)	AAA (sf)	Watch Neg
CSFB ABS Trust Series 2001-HE20	2001-HE20	A-IO	22540VBW1	AAA (sf)	AAA (sf)	Watch Neg
CSFB ABS Trust Series 2001-HE20	2001-HE20	M-1	22540VBY7	B- (sf)	B- (sf)	Watch Dev
CSFB ABS Trust Series 2001-HE25	2001-HE25	A-1	22540VHA3	AAA (sf)	AAA (sf)	Watch Neg
CSFB ABS Trust Series 2001-HE25	2001-HE25	A-IO	22540VHC9	AAA (sf)	AAA (sf)	Watch Neg
CSFB ABS Trust Series 2001-HE25	2001-HE25	M-1	22540VHE5	B- (sf)	B- (sf)	Watch Dev
CSMC Asset-Backed Trust 2007-NC1 OSI	2007-NC1 OSI	2-A-1	12638LAB4	CCC (sf)	CCC (sf)	
CSMC Asset-Backed Trust 2007-NC1 OSI	2007-NC1 OSI	2-A-2	12638LAC2	CCC (sf)	CCC (sf)	
CSMC Asset-Backed Trust 2007-NC1 OSI	2007-NC1 OSI	1-A-1	12638LAR9	CCC (sf)	CCC (sf)	
CSMC Asset-Backed Trust 2007-NC1 OSI	2007-NC1 OSI	1-A-2	12638LAS7	CCC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB4	2005-AB4	1-A	126670KJ6	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB4	2005-AB4	2-A-1	126670KK3	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB4	2005-AB4	2-A-3	126670KM9	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-AB4	2005-AB4	2-A-4	126670KN7	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2006-QH1	2006-QH1	A-1-B	12666XAB3	NR	D (sf)	
CWABS Asset-Backed Certificates Trust 2006-QH1	2006-QH1	A-2	12666XAC1	NR	D (sf)	
CWABS Asset-Backed Certificates Trust 2006-QH1	2006-QH1	M-1	12666XAD9	NR	D (sf)	
CWABS Asset-Backed Notes Trust 2004-SD3	2004-SD3	A-1	126673FJ6	AAA (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Notes Trust 2004-SD3	2004-SD3	A-2	126673FK3	AAA (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Notes Trust 2004-SD3	2004-SD3	M-1	126673FL1	BB+ (sf)	A (sf)	Watch Neg
CWABS Asset-Backed Notes Trust 2004-SD3	2004-SD3	M-2	126673FM9	CCC (sf)	CCC (sf)	
CWABS Asset-Backed Notes Trust 2004-SD3	2004-SD3	M-3	126673FN7	CC (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2004-SD3	2004-SD3	B-1	126673FP2	CC (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2004-SD4	2004-SD4	A-1	126673SC7	AAA (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Notes Trust 2004-SD4	2004-SD4	A-2	126673SD5	AAA (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Notes Trust 2004-SD4	2004-SD4	M-1	126673SE3	BBB- (sf)	AA (sf)	Watch Neg

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CWABS Asset-Backed Notes Trust 2004-SD4	2004-SD4	M-2	126673SF0	CCC (sf)	B- (sf)	Watch Dev
CWABS Asset-Backed Notes Trust 2004-SD4	2004-SD4	M-3	126673SG8	CC (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2004-SD4	2004-SD4	B-1	126673SH6	CC (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2005-SD1	2005-SD1	M-1	126673G30	BBB+ (sf)	AA- (sf)	Watch Dev
CWABS Asset-Backed Notes Trust 2005-SD1	2005-SD1	M-2	126673G48	CCC (sf)	CCC (sf)	
CWABS Asset-Backed Notes Trust 2005-SD1	2005-SD1	M-3	126673G55	CC (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2005-SD1	2005-SD1	B-1	126673G63	CC (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2005-SD2	2005-SD2	M-1	1266734W9	AA+ (sf)	AA+ (sf)	Watch Dev
CWABS Asset-Backed Notes Trust 2005-SD2	2005-SD2	M-2	1266734X7	A+ (sf)	AA (sf)	Watch Dev
CWABS Asset-Backed Notes Trust 2005-SD2	2005-SD2	M-3	1266734Y5	CCC (sf)	B (sf)	Watch Dev
CWABS Asset-Backed Notes Trust 2005-SD2	2005-SD2	M-4	1266734Z2	CCC (sf)	CCC (sf)	
CWABS Asset-Backed Notes Trust 2006-SD3	2006-SD3	A-1	23244AAA3	CCC (sf)	CCC (sf)	
CWABS Asset-Backed Notes Trust 2006-SD3	2006-SD3	M-1	23244AAB1	CC (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2006-SD4	2006-SD4	A-1	232433AA0	CC (sf)	CC (sf)	
CWABS Asset-Backed Notes Trust 2007-SD1	2007-SD1	A-1	12669TAA1	CC (sf)	CC (sf)	
EMC Mortgage Loan Trust 2004-C	2004-C	A	268668EB2	BB (sf)	BB (sf)	Watch Dev
EMC Mortgage Loan Trust 2004-C	2004-C	M-1	268668ED8	CCC (sf)	CCC (sf)	
EMC Mortgage Loan Trust 2004-C	2004-C	M-2	268668EE6	CC (sf)	CC (sf)	
EMC Mortgage Loan Trust 2004-C	2004-C	B	268668EF3	CC (sf)	CC (sf)	
Encore Credit Corporation	2003-1	M1	29256AAC1	AA (sf)	AA (sf)	Watch Dev
FBR Securitization Trust 2005-1	2005-1	A-1	30246QAA1	AA- (sf)	AA- (sf)	
FBR Securitization Trust 2005-1	2005-1	A-2	30246QAB9	AA- (sf)	AA- (sf)	
First Franklin Mortgage Loan Trust 2002-FF3	2002-FF3	A1	32027NBF7	AA+ (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2002-FF3	2002-FF3	M1	32027NBL4	CCC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2003-FF1	2003-FF1	A-1	32027NBX8	AA+ (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2003-FF1	2003-FF1	M-1	32027NBZ3	B (sf)	B (sf)	Watch Dev
First Franklin Mortgage Loan Trust 2003-FF3	2003-FF3	1-A	32027NDF5	BBB+ (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2003-FF3	2003-FF3	2-A2	32027NDH1	A+ (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2003-FF3	2003-FF3	M1	32027NDK4	CC (sf)	CC (sf)	
First Franklin Mortgage Loan Trust 2003-FF5	2003-FF5	M-1	32027NFD8	BBB- (sf)	AA (sf)	Watch Dev
First Franklin Mortgage Loan Trust 2003-FF5	2003-FF5	M-2	32027NFE6	CCC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2003-FF5	2003-FF5	M-3	32027NFF3	CC (sf)	CC (sf)	
First Franklin Mortgage Loan Trust 2006-FF11	2006-FF11	I-A-1	32028PAA3	CCC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FF11	2006-FF11	I-A-2	32028PAB1	CCC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FF11	2006-FF11	II-A-3	32028PAE5	CCC (sf)	CCC (sf)	



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First Franklin Mortgage Loan Trust 2006-FF11	2006-FF11	II-A-4	32028PAF2	CCC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FF11	2006-FF11	M-1	32028PAG0	CC (sf)	CC (sf)	
First Franklin Mortgage Loan Trust 2006-FF16	2006-FF16	I-A1	320275AA8	CCC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FF16	2006-FF16	II-A-2	320275AC4	CCC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FF16	2006-FF16	II-A3	320275AD2	CCC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FF16	2006-FF16	II-A4	320275AE0	CCC (sf)	CCC (sf)	
GSAMP Trust 2006-HE2	2006-HE2	A-2	362334LG7	BBB (sf)	AA (sf)	Watch Dev
GSAMP Trust 2006-HE2	2006-HE2	A-3	362334LH5	BBB (sf)	AA (sf)	Watch Dev
GSAMP Trust 2006-HE2	2006-HE2	M-1	362334LJ1	B- (sf)	B- (sf)	Watch Dev
GSAMP Trust 2006-HE2	2006-HE2	M-2	362334LK8	CC (sf)	CC (sf)	
GSMPS Mortgage Loan Trust 2005-RP2	2005-RP2	1AF	36242DT52	CCC (sf)	B- (sf)	Watch Dev
GSMPS Mortgage Loan Trust 2005-RP2	2005-RP2	1A2	36242DT78	CCC (sf)	B- (sf)	Watch Dev
GSMPS Mortgage Loan Trust 2005-RP2	2005-RP2	1A3	36242DT86	CCC (sf)	B- (sf)	Watch Dev
GSMPS Mortgage Loan Trust 2005-RP2	2005-RP2	1A4	36242DT94	CCC (sf)	B- (sf)	Watch Dev
GSMPS Mortgage Loan Trust 2005-RP2	2005-RP2	2A1	36242DU35	CCC (sf)	B- (sf)	Watch Dev
GSMPS Mortgage Loan Trust 2005-RP2	2005-RP2	B1	36242DU43	CC (sf)	CC (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-B	SPMD2001-B	MF-1	456606CQ3	NR	D (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-B	SPMD2001-B	MF-2	456606CR1	NR	D (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series SPMD 2001-B	SPMD2001-B	BF	456606CS9	NR	D (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AF-1	46630KAA4	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AF-2	46630KAB2	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AF-3	46630KAC0	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AF-4	46630KAD8	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AF-5	46630KAE6	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AF-6	46630KAF3	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	MF-1	46630KAG1	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	MF-2	46630KAH9	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	MF-3	46630KAJ5	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	MF-4	46630KAK2	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AV-1	46630KAR7	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AV-2	46630KAS5	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AV-3	46630KAT3	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	AV-4	46630KAU0	CCC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-HE1	2007-HE1	MV-1	46630KAV8	CC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2002-1	2002-1	II-M1	542514BY9	BB+ (sf)	BB+ (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2002-1	2002-1	M2	542514BZ6	CCC (sf)	CCC (sf)	

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Long Beach Mortgage Loan Trust 2002-5	2002-5	M-1	542514DB7	BB+ (sf)	BBB (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2002-5	2002-5	M-2	542514DC5	CCC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2002-5	2002-5	M-3	542514DD3	CC (sf)	CC (sf)	
Long Beach Mortgage Loan Trust 2006-WL3	2006-WL3	I-A	542514SS4	CCC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2006-WL3	2006-WL3	II-A3	542514SV7	CCC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2006-WL3	2006-WL3	II-A4	542514SW5	CCC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	A-2	57643LHK5	AAA (sf)	AAA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-1	57643LHP4	AA+ (sf)	AA+ (sf)	Watch Dev
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-2	57643LHQ2	AA+ (sf)	AA+ (sf)	Watch Dev
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-3	57643LHR0	A+ (sf)	AA (sf)	Watch Dev
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-4	57643LHS8	B- (sf)	B- (sf)	Watch Dev
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-5	57643LHT6	CCC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-6	57643LHU3	CC (sf)	CC (sf)	
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-7	57643LHV1	CC (sf)	CC (sf)	
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-8	57643LHW9	CC (sf)	CC (sf)	
MASTR Asset Backed Securities Trust 2006-HE5	2006-HE5	A-2	576455AB5	CCC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2006-HE5	2006-HE5	A-3	576455AC3	CCC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2006-HE5	2006-HE5	A-4	576455AD1	CCC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2006-WMC2	2006-WMC2	A-1	57644TAA6	CCC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2006-WMC2	2006-WMC2	A-4	57644TAD0	CCC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2006-WMC2	2006-WMC2	A-5	57644TAE8	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2005-2	2005-2	1A1F	57643QAE5	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2005-2	2005-2	1A2	57643QAG0	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2005-2	2005-2	1A3	57643QAH8	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2005-2	2005-2	1A4	57643QAJ4	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2005-2	2005-2	2A1	57643QAL9	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2005-2	2005-2	B1	57643QAP0	CC (sf)	CC (sf)	
MASTR Reperforming Loan Trust 2005-2	2005-2	B2	57643QAQ8	CC (sf)	CC (sf)	
MASTR Reperforming Loan Trust 2005-2	2005-2	B3	57643QAR6	CC (sf)	CC (sf)	
MASTR Reperforming Loan Trust 2006-1	2006-1	1A1F	57643QBL8	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2006-1	2006-1	1A2	57643QBM6	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2006-1	2006-1	1A3	57643QBN4	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2006-1	2006-1	1A4	57643QBP9	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2006-1	2006-1	2A1	57643QBS3	CCC (sf)	CCC (sf)	
MASTR Reperforming Loan Trust 2006-1	2006-1	B1	57643QBV6	CC (sf)	CC (sf)	
MASTR Reperforming Loan Trust 2006-1	2006-1	B2	57643QBW4	CC (sf)	CC (sf)	
MASTR Reperforming Loan Trust 2006-1	2006-1	B3	57643QBX2	CC (sf)	CC (sf)	
MASTR Specialized Loan Trust 2007-01	2007-01	A	57645KAA4	CCC (sf)	CCC (sf)	
MASTR Specialized Loan Trust 2007-2	2007-2	A	55291QAA2	CCC (sf)	CCC (sf)	
MASTR Specialized Loan Trust 2007-2	2007-2	M-1	55291QAB0	CC (sf)	CC (sf)	

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Merrill Lynch Mortgage Investors Trust, Series 2002-HE1	2002-HE1	A-1	589929A57	AA+ (sf)	AAA (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2002-HE1	2002-HE1	M-1	589929A81	BB+ (sf)	BBB (sf)	Watch Dev
Merrill Lynch Mortgage Investors Trust, Series 2002-HE1	2002-HE1	M-2	589929A99	CCC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC4	2006-NC4	A-1	61748LAA0	CCC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC4	2006-NC4	A-2c	61748LAD4	CCC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC4	2006-NC4	A-2d	61748LAE2	CCC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC4	2006-NC4	M-1	61748LAF9	CC (sf)	CCC (sf)	
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-HE2	2002-HE2	M-1	61746WRR3	B (sf)	B (sf)	Watch Dev
Morgan Stanley Dean Witter Capital I Inc. Trust 2002-HE2	2002-HE2	M-2	61746WRS1	CC (sf)	CC (sf)	
New Century Home Equity Loan Trust, Series 2003-2	2003-2	M-1	64352VCR0	AAA (sf)	AAA (sf)	Watch Neg
New Century Home Equity Loan Trust, Series 2003-2	2003-2	M-2	64352VCS8	CC (sf)	CC (sf)	
Option One Mortgage Loan Trust 2002-5	2002-5	M-1	68389FCT9	BB- (sf)	BB- (sf)	Watch Dev
Option One Mortgage Loan Trust 2002-5	2002-5	M-2	68389FCU6	CCC (sf)	CCC (sf)	
Quest Trust 2003-X2	2003-X2	M-2	03072SHP3	CCC (sf)	CCC (sf)	
Quest Trust 2006-X1	2006-X1	A-2	748351AR4	CCC (sf)	CCC (sf)	
Quest Trust 2006-X1	2006-X1	A-3	748351AS2	CCC (sf)	CCC (sf)	
RAAC Series 2005-SP3 Trust	2005-SP3	A-3	76112BS43	AAA (sf)	AAA (sf)	Watch Neg
RAAC Series 2005-SP3 Trust	2005-SP3	M-1	76112BS50	BB (sf)	BB (sf)	Watch Pos
RAAC Series 2005-SP3 Trust	2005-SP3	M-2	76112BS68	B- (sf)	CC (sf)	
RAAC Series 2005-SP3 Trust	2005-SP3	M-3	76112BS76	B- (sf)	CC (sf)	
RAAC Series 2005-SP3 Trust	2005-SP3	M-4	76112BS84	CC (sf)	CC (sf)	
RAMP Series 2004-KR2 Trust	2004-KR2	M-I-2	76112BCV0	B- (sf)	B (sf)	Watch Pos
RAMP Series 2004-KR2 Trust	2004-KR2	M-I-3	76112BCW8	CC (sf)	CC (sf)	
RAMP Series 2004-KR2 Trust	2004-KR2	M-II-1	76112BDB3	BB+ (sf)	AA (sf)	Watch Neg
RAMP Series 2006-RS5 Trust	2006-RS5	A-3	75156YAC3	CCC (sf)	CCC (sf)	
RAMP Series 2006-RS5 Trust	2006-RS5	A-4	75156YAD1	CCC (sf)	CCC (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	A-2	75157DAB0	NR	D (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	A-3	75157DAC8	NR	D (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	M-1	75157DAD6	NR	D (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	M-2	75157DAE4	NR	D (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	M-3	75157DAF1	NR	D (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	M-4	75157DAG9	NR	D (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	M-5	75157DAH7	NR	D (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	M-6	75157DAJ3	NR	D (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	M-7	75157DAK0	NR	D (sf)	
RASC Series 2002-KS1 Trust	2002-KS1	A-I-5	76110WMW3	NR	D (sf)	
RASC Series 2002-KS1 Trust	2002-KS1	A-I-6	76110WMX1	NR	D (sf)	
RASC Series 2002-KS1 Trust	2002-KS1	A-IIA	76110WMY9	NR	D (sf)	
RASC Series 2002-KS1 Trust	2002-KS1	A-IIB	76110WMZ6	NR	D (sf)	

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RASC Series 2003-KS11 Trust	2003-KS11	A-I-4	76110WVN3	AA+ (sf)	AAA (sf)	Watch Neg
RASC Series 2003-KS11 Trust	2003-KS11	A-I-5	76110WVP8	AA+ (sf)	AAA (sf)	Watch Neg
RASC Series 2003-KS11 Trust	2003-KS11	A-I-6	76110WVQ6	AA+ (sf)	AAA (sf)	Watch Neg
RASC Series 2003-KS11 Trust	2003-KS11	M-I-1	76110WVR4	A+ (sf)	AA (sf)	Watch Dev
RASC Series 2003-KS11 Trust	2003-KS11	M-I-2	76110WVS2	BB- (sf)	BBB (sf)	Watch Dev
RASC Series 2003-KS11 Trust	2003-KS11	M-I-3	76110WVT0	CCC (sf)	CCC (sf)	
RASC Series 2003-KS11 Trust	2003-KS11	M-II-1	76110WVV5	CCC (sf)	AA (sf)	Watch Dev
RASC Series 2003-KS11 Trust	2003-KS11	M-II-2	76110WVW3	CCC (sf)	CCC (sf)	
RBSGC Mortgage Loan Trust	2005-RP1	I-F	74927UAA6	CCC (sf)	BBB- (sf)	Watch Dev
RBSGC Mortgage Loan Trust	2005-RP1	I-B-1	74927UAD0	CCC (sf)	B- (sf)	Watch Dev
RBSGC Mortgage Loan Trust	2005-RP1	I-B-2	74927UAE8	CC (sf)	CC (sf)	
RBSGC Mortgage Loan Trust	2005-RP1	II-A	74927UAK4	CCC (sf)	AA+ (sf)	Watch Dev
RBSGC Mortgage Loan Trust	2005-RP1	II-B-1	74927UAL2	CCC (sf)	A+ (sf)	Watch Dev
RBSGC Mortgage Loan Trust	2005-RP1	II-B-2	74927UAM0	CCC (sf)	B- (sf)	Watch Dev
RBSGC Mortgage Loan Trust	2005-RP1	II-B-3	74927UAN8	CCC (sf)	CCC (sf)	
RBSGC Mortgage Loan Trust	2005-RP1	II-B-4	74927UAP3	CC (sf)	CC (sf)	
RBSGC Mortgage Loan Trust	2005-RP1	II-B-5	74927UAQ1	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2004-2	2004-2	AV-3	759950CP1	AA- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-2	2004-2	AF-4	759950CT3	AA+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-2	2004-2	AF-5	759950CU0	AA- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-2	2004-2	AF-6	759950CV8	AA- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-1	759950CX4	BB- (sf)	AA+ (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-2	759950CY2	CCC (sf)	BBB- (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-3	759950CZ9	CCC (sf)	B+ (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-4	759950DA3	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-5	759950DB1	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-6	759950DC9	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2004-2	2004-2	M-7	759950DD7	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2004-3	2004-3	AV-1	759950DG0	AA- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-3	2004-3	AF-4	759950DL9	AA- (sf)	AAA (sf)	Watch Neg

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Renaissance Home Equity Loan Trust 2004-3	2004-3	AF-5	759950DM7	AA- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-3	2004-3	AF-6	759950DN5	AA- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-3	2004-3	M-1	759950DP0	CCC (sf)	A- (sf)	Watch Dev
Renaissance Home Equity Loan Trust 2004-3	2004-3	M-2	759950DQ8	CCC (sf)	B- (sf)	Watch Dev
Renaissance Home Equity Loan Trust 2004-3	2004-3	M-3	759950DR6	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2004-3	2004-3	M-4	759950DS4	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2004-3	2004-3	M-5	759950DT2	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2004-3	2004-3	M-6	759950DU9	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2004-3	2004-3	M-7	759950DV7	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2004-3	2004-3	AV-2A	759950DY1	AA+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2004-3	2004-3	AV-2B	759950DZ8	AA- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-1	2005-1	AV-3	759950FA1	B+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-1	2005-1	AF-4	759950FE3	CCC (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-1	2005-1	AF-5	759950FF0	CCC (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-1	2005-1	AF-6	759950FG8	CCC (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-1	2005-1	M-1	759950FH6	CCC (sf)	BBB+ (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-1	2005-1	M-2	759950FJ2	CCC (sf)	B- (sf)	Watch Dev
Renaissance Home Equity Loan Trust 2005-1	2005-1	M-3	759950FK9	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-1	2005-1	M-4	759950FL7	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2005-1	2005-1	M-5	759950FM5	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2005-2	2005-2	AV-3	75970NAG2	B+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	AF-3	75970NAK3	BB+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	AF-4	75970NAL1	B- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	AF-5	75970NAM9	B- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	AF-6	75970NAN7	B- (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-1	75970NAP2	CCC (sf)	A- (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-2	75970NAQ0	CCC (sf)	B- (sf)	Watch Dev
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-3	75970NAR8	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-4	75970NAS6	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-5	75970NAT4	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2006-1	2006-1	AV-3	759950GS1	CCC (sf)	B- (sf)	Watch Dev

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Renaissance Home Equity Loan Trust 2006-1	2006-1	AF-3	759950GV4	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-1	2006-1	AF-4	759950GW2	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-1	2006-1	AF-5	759950GX0	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-1	2006-1	AF-6	759950GY8	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-1	2006-1	M-1	759950GZ5	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-1	2006-1	N	759950HK7	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2	AV-2	759676AB5	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2	AV-3	759676AC3	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2	AF-2	759676AE9	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2	AF-3	759676AF6	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2	AF-4	759676AG4	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2	AF-5	759676AH2	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2	AF-6	759676AJ8	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-2	2006-2	M-1	759676AK5	CC (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	N1	75971AAA2	D (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	N2	75971AAB0	D (sf)	CC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	AV2	75971EAB2	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	AV3	75971EAC0	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF2	75971EAE6	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF3	75971EAF3	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF4	75971EAG1	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF5	75971EAH9	CCC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2006-3	2006-3	AF6	75971EAJ5	CCC (sf)	CCC (sf)	
Reperforming Loan REMIC Trust 2002-R3	T-051	M	12669UAZ3	CCC (sf)	CCC (sf)	
Reperforming Loan REMIC Trust 2002-R3	T-051	B-1	12669UBA7	CCC (sf)	CCC (sf)	
Reperforming Loan REMIC Trust 2002-R3	T-051	B-2	12669UBB5	CC (sf)	CC (sf)	
Reperforming Loan REMIC Trust Series 2005-R1	2005-R1	1A-F1	12669GWN7	CC (sf)	CC (sf)	
Reperforming Loan REMIC Trust Series 2005-R1	2005-R1	1A-F2	12669GXD8	CC (sf)	CC (sf)	
Reperforming Loan REMIC Trust Series 2005-R1	2005-R1	2A-1	12669GXE6	CC (sf)	CC (sf)	
Reperforming Loan REMIC Trust Series 2005-R1	2005-R1	2A-2	12669GXF3	CC (sf)	CC (sf)	
Reperforming Loan REMIC Trust Series 2005-R1	2005-R1	2A-PO	12669GXG1	CC (sf)	CC (sf)	
Saxon Asset Securities Trust 2002-2	2002-2	AF-5	805564LU3	BB+ (sf)	AA+ (sf)	Watch Neg
Saxon Asset Securities Trust 2002-2	2002-2	AF-6	805564LV1	BB+ (sf)	AA+ (sf)	Watch Neg
Saxon Asset Securities Trust 2002-2	2002-2	AV	805564LW9	AA+ (sf)	AA+ (sf)	Watch Dev
Saxon Asset Securities Trust 2002-2	2002-2	M-1	805564LY5	B (sf)	B (sf)	Watch Pos
Saxon Asset Securities Trust 2002-2	2002-2	M-2	805564LZ2	CC (sf)	CC (sf)	
Saxon Asset Securities Trust 2002-3	2002-3	AF-6	805564MG3	BBB+ (sf)	AAA (sf)	Watch Neg
Saxon Asset Securities Trust 2002-3	2002-3	M-1	805564MK4	BBB- (sf)	AA- (sf)	Watch Neg
Saxon Asset Securities Trust 2002-3	2002-3	M-2	805564ML2	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2002-3	2002-3	B	805564MM0	CC (sf)	CC (sf)	

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Saxon Asset Securities Trust 2005-1	2005-1	M-1	805564RM5	BBB+ (sf)	AA+ (sf)	Watch Neg
Saxon Asset Securities Trust 2005-1	2005-1	M-2	805564RN3	CCC (sf)	BBB (sf)	Watch Neg
Saxon Asset Securities Trust 2005-1	2005-1	M-3	805564RP8	CCC (sf)	B+ (sf)	Watch Neg
Saxon Asset Securities Trust 2005-1	2005-1	M-4	805564RQ6	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2005-1	2005-1	M-5	805564RR4	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2005-1	2005-1	M-6	805564RS2	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2005-1	2005-1	B-1	805564RT0	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2005-1	2005-1	B-2	805564RU7	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2005-1	2005-1	B-3	805564RV5	CC (sf)	CC (sf)	
Saxon Asset Securities Trust 2007-2	2007-2	A-1	80556YAA3	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2007-2	2007-2	A-2a	80556YAB1	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2007-2	2007-2	A-2b	80556YAC9	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2007-2	2007-2	A-2c	80556YAD7	CCC (sf)	CCC (sf)	
Saxon Asset Securities Trust 2007-2	2007-2	A-2d	80556YAE5	CCC (sf)	CCC (sf)	
SG Mortgage Securities Trust 2007-NC1	2007-NC1	A-1	78420RAA6	CCC (sf)	CCC (sf)	
SG Mortgage Securities Trust 2007-NC1	2007-NC1	A-2	78420RAB4	CCC (sf)	CCC (sf)	
Soundview Home Loan Trust 2006-WF1	2006-WF1	A-2	83612LAC3	CCC (sf)	CCC (sf)	
Soundview Home Loan Trust 2006-WF1	2006-WF1	A-3	83612LAD1	CCC (sf)	CCC (sf)	
Soundview Home Loan Trust 2006-WF1	2006-WF1	A-4	83612LAU3	CCC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2003-BC4	2003-BC4	A-3B	84751PBJ7	BB+ (sf)	AAA (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2003-BC4	2003-BC4	M-1	84751PBK4	BB+ (sf)	AA+ (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2003-BC4	2003-BC4	M-2	84751PBL2	B- (sf)	B- (sf)	Watch Dev
Specialty Underwriting and Residential Finance Trust, Series 2003-BC4	2003-BC4	M-3	84751PBM0	CCC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2003-BC4	2003-BC4	B-1	84751PBN8	CC (sf)	CC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2003-BC4	2003-BC4	B-2	84751PBP3	CC (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2003-BC1	2003-BC1	A1	86358EAA4	AA+ (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC1	2003-BC1	A2	86358EAB2	AA+ (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC1	2003-BC1	M1	86358EAD8	BBB- (sf)	BBB- (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC10	2003-BC10	A4	86359A2G7	A+ (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC10	2003-BC10	M1	86359A2H5	B- (sf)	B- (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC10	2003-BC10	M2	86359A2J1	CC (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2003-BC10	2003-BC10	M3	86359A2K8	CC (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2003-BC10	2003-BC10	M4	86359A2L6	CC (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2003-BC10	2003-BC10	M5	86359A2M4	CC (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2003-BC10	2003-BC10	B	86359A2N2	CC (sf)	CC (sf)	

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Structured Asset Investment Loan Trust 2003-BC10	2003-BC10	1-A2	86359AZ89	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC13	2003-BC13	1-A1	86358EET9	AA+ (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC13	2003-BC13	1-A3	86358EEV4	AA+ (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC13	2003-BC13	2-A1	86358EEW2	AA+ (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC13	2003-BC13	2-A3	86358EEY8	AA+ (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC13	2003-BC13	3-A	86358EEZ5	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC13	2003-BC13	M1	86358EFB7	BB+ (sf)	A- (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC13	2003-BC13	M2	86358EFC5	CCC (sf)	B- (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M1	86358EBW5	A+ (sf)	AA+ (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M2-A	86358EBX3	BB (sf)	BB (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M3	86358EBY1	BB (sf)	BB (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M4	86358EBZ8	B (sf)	B (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	B	86358ECB0	B (sf)	B (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC5	2003-BC5	M2-B	86358ECC8	BB (sf)	BB (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC6	2003-BC6	M1	86358ECL8	BB+ (sf)	AA (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC6	2003-BC6	M2	86358ECM6	B- (sf)	BB- (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC6	2003-BC6	M-4	86358ECP9	CCC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2003-BC6	2003-BC6	B	86358ECR5	CCC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2003-BC7	2003-BC7	1-A2	86358ECT1	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC7	2003-BC7	3-A2	86358ECW4	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC7	2003-BC7	M1	86358ECY0	BB+ (sf)	A+ (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC7	2003-BC7	M2	86358ECZ7	CCC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2003-BC7	2003-BC7	M5	86358EDC7	CC (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2003-BC8	2003-BC8	2-A	86358EDV5	AA+ (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC8	2003-BC8	3-A2	86358EDX1	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC8	2003-BC8	3-A3	86358EDY9	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2003-BC8	2003-BC8	M1	86358EEA0	BBB+ (sf)	AA- (sf)	Watch Dev
Structured Asset Investment Loan Trust 2003-BC8	2003-BC8	M2	86358EEB8	B- (sf)	B- (sf)	Watch Dev



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Structured Asset Investment Loan Trust 2003-BC8	2003-BC8	M3	86358EEC6	CCC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2003-BC8	2003-BC8	M4	86358EED4	CC (sf)	CC (sf)	
Structured Asset Investment Loan Trust 2006-1	2006-1	A3	86358EA89	CCC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2006-1	2006-1	A4	86358EA97	CCC (sf)	CCC (sf)	
Structured Asset Securities Corp.	2005-RF7	A	86359DWT0	CC (sf)	CC (sf)	
Structured Asset Securities Corp.	2005-RF7	B1	86359DWV5	CC (sf)	CC (sf)	
Structured Asset Securities Corp.	2005-RF7	B2	86359DWW3	CC (sf)	CC (sf)	
Structured Asset Securities Corp.	2005-RF7	B3	86359DWX1	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	A3	86359DDA2	AA+ (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M1	86359DDB0	BB+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M2	86359DDC8	CCC (sf)	AA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M3	86359DDD6	CCC (sf)	BBB+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M4	86359DDE4	CCC (sf)	BB- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M5	86359DDF1	CCC (sf)	B- (sf)	Watch Dev
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M6	86359DDG9	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M7	86359DDH7	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M8	86359DDJ3	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M9	86359DDK0	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	B1	86359DDL8	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC4	2006-BC4	A1	86359RAA4	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC4	2006-BC4	A3	86359RAC0	BBB+ (sf)	BBB- (sf)	Watch Dev
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC4	2006-BC4	A4	86359RAD8	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-BC4	2006-BC4	A5	86359RAE6	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	A3	86360LAC0	BBB+ (sf)	A- (sf)	Watch Dev
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	A4	86360LAD8	BB+ (sf)	BB+ (sf)	Watch Dev
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	M1	86360LAE6	B- (sf)	B- (sf)	Watch Dev
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	M2	86360LAF3	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF2	2006-WF2	M3	86360LAG1	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC1	2007-BC1	A1	86362PAA3	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC1	2007-BC1	A2	86362PAB1	A+ (sf)	BBB (sf)	Watch Pos

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Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC1	2007-BC1	A3	86362PAC9	BB (sf)	BBB- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC1	2007-BC1	A4	86362PAD7	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC1	2007-BC1	A5	86362PAE5	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC1	2007-BC1	A6	86362PAF2	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BC1	2007-BC1	M1	86362PAG0	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	2007-MLN1	A1	863613AA3	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	2007-MLN1	A2	863613AB1	BBB (sf)	BBB (sf)	Watch Dev
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	2007-MLN1	A3	863613AC9	CCC (sf)	B (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	2007-MLN1	A4	863613AD7	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	2007-MLN1	A5	863613AE5	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	2007-MLN1	M1	863613AF2	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	2007-MLN1	M2	863613AG0	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	A	86364GAA1	BB+ (sf)	BBB (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M1	86364GAC7	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M2	86364GAD5	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M3	86364GAE3	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M4	86364GAF0	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	M5	86364GAG8	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-TC1	2007-TC1	B	86364GAH6	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	1-A1	863592AA9	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	1-A2	863592AB7	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	1-A3	863592AC5	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	1-A4	863592AD3	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	1-AP	863592AE1	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	2-A	863592AG6	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	3-A1	863592AP6	CC (sf)	CC (sf)	

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Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	3-A2	863592AQ4	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	3-AP	863592AR2	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-RF3	2006-RF3	4-A	863592AT8	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-RF2	2007-RF2	1A1	86365CAA9	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-RF2	2007-RF2	1A3	86365CAC5	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Trust 2005-AR1	2005-AR1	A1	86359DVR5	AA (sf)	AA (sf)	Watch Neg
Structured Asset Securities Corporation Trust 2005-AR1	2005-AR1	A2	86359DVS3	A+ (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Trust 2005-AR1	2005-AR1	A5	86359DVV6	A+ (sf)	AA- (sf)	Watch Dev
Structured Asset Securities Corporation Trust 2005-AR1	2005-AR1	M1	86359DVW4	B+ (sf)	B+ (sf)	Watch Pos
Structured Asset Securities Corporation Trust 2005-AR1	2005-AR1	M2	86359DVX2	CCC (sf)	CCC (sf)	
Structured Asset Securities Corporation Trust 2005-AR1	2005-AR1	M3	86359DVY0	CC (sf)	CC (sf)	
Structured Asset Securities Corporation Trust 2005-AR1	2005-AR1	M4	86359DVZ7	CC (sf)	CC (sf)	
WaMu Asset-Backed Certificates WaMu Series 2007-HE1 Trust	2007-HE1	I-A	933631AA1	CCC (sf)	CCC (sf)	
WaMu Asset-Backed Certificates WaMu Series 2007-HE1 Trust	2007-HE1	II-A2	933631AC7	CCC (sf)	CCC (sf)	
WaMu Asset-Backed Certificates WaMu Series 2007-HE1 Trust	2007-HE1	II-A3	933631AD5	CCC (sf)	CCC (sf)	
WaMu Asset-Backed Certificates WaMu Series 2007-HE1 Trust	2007-HE1	II-A4	933631AE3	CCC (sf)	CCC (sf)	
Washington Mutual Asset Backed Certificates WMABS Series 2007-HE2 Trust	2007-HE2	I-A	93934TAA0	CCC (sf)	CCC (sf)	
Washington Mutual Asset Backed Certificates WMABS Series 2007-HE2 Trust	2007-HE2	II-A-1	93934TAB8	CCC (sf)	CCC (sf)	
Washington Mutual Asset Backed Certificates WMABS Series 2007-HE2 Trust	2007-HE2	II-A-2	93934TAC6	CCC (sf)	CCC (sf)	
Washington Mutual Asset Backed Certificates WMABS Series 2007-HE2 Trust	2007-HE2	II-A-3	93934TAD4	CCC (sf)	CCC (sf)	
Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE3 Trust	2006-HE3	1-A-1	93934MAA5	CCC (sf)	CCC (sf)	
Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE3 Trust	2006-HE3	2-A-2	93934MAC1	CCC (sf)	CCC (sf)	
Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE3 Trust	2006-HE3	2-A-3	93934MAD9	CCC (sf)	CCC (sf)	
Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE3 Trust	2006-HE3	2-A-4	93934MAE7	CCC (sf)	CCC (sf)	
Yale Mortgage Loan Trust 2007-1	2007-1	A	984582AA4	CCC (sf)	CCC (sf)	
Yale Mortgage Loan Trust 2007-1	2007-1	M-1	984582AB2	CC (sf)	CCC (sf)	

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