

February 22, 2012

Structured Finance **Research**

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Primary Credit Analyst:

Cesar Romero, New York (1) 212-438-4666; cesar_romero@standardandpoors.com

Secondary Contact:

Terry G Osterweil, New York (1) 212-438-2567; terry_osterweil@standardandpoors.com

RESEARCH

U.S. RMBS Classes Affected By The Feb. 22, 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 Feb. 22, 2012, rating actions. For the related press release, please see, "405 Ratings On 223 U.S. RMBS Deals Lowered To 'D (sf)'," published Feb. 22, 2012.

Rating Actions						Rating	
Transaction	Series	Class	Collateral	CUSIP	To	From	
ABFC 2004-FF1 Trust	2004-FF1	M-4	RMBS Subprime	04542BH08	D (sf)	CC (sf)	
ABFC 2005-HE1 Trust	2005-HE1	B-1	RMBS Subprime	04542BLB6	D (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2004-HE4	2004-HE4	M-6	RMBS Subprime	004421JN4	D (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2004-RM2	2004-RM2	M-6	RMBS Subprime	004421KB8	D (sf)	CC (sf)	
ACE Securities Corp. Home Equity Loan Trust, Series 2006-NC2	2006-NC2	M-3	RMBS Subprime	00441XAH7	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2005-2	2005-2	C-B-1	RMBS Alternative-A	007036HD1	D (sf)	CC (sf)	
Adjustable Rate Mortgage Trust 2006-2	2006-2	1-A-5	RMBS Alternative-A	007034BP5	D (sf)	CC (sf)	
Alternative Loan Trust 2004-36CB	2004-36CB	B-1	RMBS Alternative-A	12667FS22	D (sf)	CC (sf)	
Alternative Loan Trust 2005-10CB	2005-10CB	B-1	RMBS Alternative-A	12667GBN2	D (sf)	CC (sf)	
Alternative Loan Trust 2005-14	2005-14	II-M-1	RMBS Alternative-A	12667GCQ4	D (sf)	CC (sf)	
Alternative Loan Trust 2005-17	2005-17	1-M-2	RMBS Alternative-A	12667GSJ3	D (sf)	CC (sf)	
Alternative Loan Trust 2005-28CB	2005-28CB	M	RMBS Alternative-A	12667GYU1	D (sf)	CC (sf)	
Alternative Loan Trust 2005-29CB	2005-29CB	M	RMBS Alternative-A	12667GUL5	D (sf)	CC (sf)	
Alternative Loan Trust 2005-51	2005-51	1-A-3B	RMBS Alternative-A	12668ACL7	D (sf)	CC (sf)	
Alternative Loan Trust 2005-51	2005-51	1-A-3C	RMBS Alternative-A	12668ACM5	D (sf)	CC (sf)	
Alternative Loan Trust 2005-51	2005-51	2-A-3C	RMBS Alternative-A	12668ACU7	D (sf)	CC (sf)	
Alternative Loan Trust 2005-51	2005-51	3-A-1	RMBS Alternative-A	12668ACW3	D (sf)	CC (sf)	
Alternative Loan Trust 2005-51	2005-51	3-A-B2	RMBS Alternative-A	12668ADB8	D (sf)	CC (sf)	
Alternative Loan Trust 2005-51	2005-51	3-A-B3	RMBS Alternative-A	12668ARF4	D (sf)	CC (sf)	
Alternative Loan Trust 2005-51	2005-51	4-A-3	RMBS Alternative-A	12668AQK4	D (sf)	CC (sf)	

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
Alternative Loan Trust 2005-84	2005-84	1-A-1	RMBS Alternative-A	12668BAT0	D (sf)	CCC (sf)
Alternative Loan Trust 2005-J5	2005-J5	B-1	RMBS Alternative-A	12667GHS5	D (sf)	CC (sf)
Alternative Loan Trust 2005-J8	2005-J8	B-1	RMBS Alternative-A	12667GK44	D (sf)	CC (sf)
Alternative Loan Trust 2006-14CB	2006-14CB	A-4	RMBS Alternative-A	021468AD5	D (sf)	CC (sf)
Alternative Loan Trust 2006-14CB	2006-14CB	A-7	RMBS Alternative-A	021468AG8	D (sf)	CC (sf)
Alternative Loan Trust 2006-36T2	2006-36T2	2-A-5	RMBS Alternative-A	02146XAW8	D (sf)	CC (sf)
Alternative Loan Trust 2006-8T1	2006-7	1-A-1	RMBS Alternative-A	12668BME0	D (sf)	CC (sf)
Alternative Loan Trust 2006-8T1	2006-7	1-A-3	RMBS Alternative-A	12668BMG5	D (sf)	CC (sf)
Alternative Loan Trust 2006-8T1	2006-7	1-A-4	RMBS Alternative-A	12668BMH3	D (sf)	CC (sf)
Alternative Loan Trust 2006-8T1	2006-7	1-A-6	RMBS Alternative-A	12668BMK6	D (sf)	CC (sf)
Alternative Loan Trust 2006-J2	2006-J2	A-1	RMBS Alternative-A	12668BTD5	D (sf)	CC (sf)
Alternative Loan Trust 2006-J2	2006-J2	A-3	RMBS Alternative-A	12668BTF0	D (sf)	CC (sf)
Alternative Loan Trust 2006-J2	2006-J2	A-4	RMBS Alternative-A	12668BTG8	D (sf)	CC (sf)
Alternative Loan Trust 2006-J2	2006-J2	A-6	RMBS Alternative-A	12668BTJ2	D (sf)	CC (sf)
Alternative Loan Trust 2006-J2	2006-J2	A-7	RMBS Alternative-A	12668BTK9	D (sf)	CC (sf)
Alternative Loan Trust 2006-J2	2006-J2	A-9	RMBS Alternative-A	12668BTM5	D (sf)	CC (sf)
Alternative Loan Trust 2006-J2	2006-J2	A-11	RMBS Alternative-A	12668BTP8	D (sf)	CC (sf)
Alternative Loan Trust 2006-J7	2006-J7	2-A-2	RMBS Alternative-A	23244FAB0	D (sf)	CC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-2	RMBS Alternative-A	23245LAB6	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-5	RMBS Alternative-A	23245LAE0	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-11	RMBS Alternative-A	23245LAL4	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-12	RMBS Alternative-A	23245LAM2	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-14	RMBS Alternative-A	23245LAP5	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-15	RMBS Alternative-A	23245LAQ3	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-17	RMBS Alternative-A	23245LAS9	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-18	RMBS Alternative-A	23245LAT7	D (sf)	CCC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
Alternative Loan Trust 2006-J8	2006-J8	A-19	RMBS Alternative-A	23245LAU4	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-20	RMBS Alternative-A	23245LAV2	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-21	RMBS Alternative-A	23245LAW0	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J8	2006-J8	A-22	RMBS Alternative-A	23245LAX8	D (sf)	CCC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-8	RMBS Alternative-A	02150GAH1	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-16	RMBS Alternative-A	02150GAS7	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-18	RMBS Alternative-A	02150GAU2	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	PO	RMBS Alternative-A	02150GCS5	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-1	RMBS Alternative-A	02151AAA8	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-2	RMBS Alternative-A	02151AAB6	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-5	RMBS Alternative-A	02151AAE0	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-9	RMBS Alternative-A	02151AAJ9	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-10	RMBS Alternative-A	02151AAK6	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-12	RMBS Alternative-A	02151AAM2	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-18	RMBS Alternative-A	02151AAT7	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-19	RMBS Alternative-A	02151AAU4	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-20	RMBS Alternative-A	02151AAV2	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-21	RMBS Alternative-A	02151AAW0	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-24	RMBS Alternative-A	02151AAZ3	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-25	RMBS Alternative-A	02151ABA7	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-28	RMBS Alternative-A	02151ABD1	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-29	RMBS Alternative-A	02151ABE9	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-32	RMBS Alternative-A	02151ABH2	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-33	RMBS Alternative-A	02151ABJ8	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-35	RMBS Alternative-A	02151ABL3	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-36	RMBS Alternative-A	02151ABM1	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
Alternative Loan Trust 2007-19	2007-19	1-A-38	RMBS Alternative-A	02151ABP4	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-39	RMBS Alternative-A	02151ABQ2	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-41	RMBS Alternative-A	02151ABS8	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	1-A-42	RMBS Alternative-A	02151ABT6	D (sf)	CC (sf)
Alternative Loan Trust 2007-19	2007-19	2-A-2	RMBS Alternative-A	02151ABX7	D (sf)	CC (sf)
Alternative Loan Trust 2007-21CB	2007-21CB	1-A-5	RMBS Alternative-A	02151FAE9	D (sf)	CC (sf)
Alternative Loan Trust 2007-21CB	2007-21CB	2-A-5	RMBS Alternative-A	02151FAL3	D (sf)	CC (sf)
Alternative Loan Trust 2007-21CB	2007-21CB	2-A-6	RMBS Alternative-A	02151FAM1	D (sf)	CC (sf)
Alternative Loan Trust 2007-HY4	2007-HY4	3-A-1	RMBS Alternative-A	02150QAG1	D (sf)	CCC (sf)
Alternative Loan Trust 2007-OA10	2007-OA10	M-3	RMBS Alternative-A	02149QAL4	D (sf)	CC (sf)
Alternative Loan Trust 2007-OA6	2007-OA6	M-2	RMBS Alternative-A	02150PAG3	D (sf)	CC (sf)
Alternative Loan Trust 2007-OH2	2007-OH2	M-4	RMBS Alternative-A	02151RAH6	D (sf)	CC (sf)
Alternative Loan Trust Resecuritization 2008-1R	2008-1R	2-A-2	RMBS Re-Remic	02152LAD7	D (sf)	CC (sf)
Alternative Loan Trust Resecuritization 2008-1R	2008-1R	2-A-3	RMBS Re-Remic	02152LAF2	D (sf)	CC (sf)
American Home Mortgage Investment Trust 2005-4	2005-4	I-A-3	RMBS Alternative-A	02660TGQ0	D (sf)	CC (sf)
American Home Mortgage Investment Trust 2005-4	2005-4	III-A-3	RMBS Alternative-A	02660TGU1	D (sf)	CC (sf)
American Home Mortgage Investment Trust 2006-3	2006-3	I-1A-2	RMBS Alternative-A	026929AB5	D (sf)	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M9	RMBS Subprime	04541GRC8	D (sf)	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE4	2005-HE4	M9	RMBS Subprime	04541GRT1	D (sf)	CC (sf)
Banc of America Funding 2005-A Trust	2005-A	4-B-4	RMBS Alternative-A	05946XRQ8	D (sf)	CC (sf)
Banc of America Funding 2005-F Trust	2005-F	2-A-1	RMBS Alternative-A	05946XYV9	D (sf)	CC (sf)
Banc of America Funding 2005-H	2005-H	1-A-1	RMBS Alternative-A	05946XG98	D (sf)	CC (sf)
Banc of America Funding 2005-H	2005-H	2-A-1	RMBS Alternative-A	05946XH55	D (sf)	CC (sf)
Banc of America Funding 2006-H Trust	2006-H	2-A-4	RMBS Alternative-A	05950PAG8	D (sf)	CCC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-2	RMBS Alternative-A	059523BF6	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-3	RMBS Alternative-A	059523BG4	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
Banc of America Funding 2007-5 Trust	2007-5	C-A-6	RMBS Alternative-A	059523BK5	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-7	RMBS Alternative-A	059523BL3	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-9	RMBS Alternative-A	059523BN9	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-10	RMBS Alternative-A	059523BP4	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-12	RMBS Alternative-A	059523BR0	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-13	RMBS Alternative-A	059523BS8	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-14	RMBS Alternative-A	059523BT6	D (sf)	CC (sf)
Banc of America Funding 2007-5 Trust	2007-5	C-A-15	RMBS Alternative-A	059523BU3	D (sf)	CC (sf)
Banc of America Funding 2007-A Trust	2007-A	M-5	RMBS Alternative-A	05952DAH1	D (sf)	CC (sf)
Banc of America Funding 2007-B Trust	2007-B	M-2	RMBS Alternative-A	05952EAD8	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	5-A-2	RMBS Prime Jumbo	05954DAK2	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	7-A-2	RMBS Alternative-A	05954DAQ9	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	8-A-1	RMBS Alternative-A	05954DAR7	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	8-A-2	RMBS Alternative-A	05954DAS5	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	8-A-3	RMBS Alternative-A	05954DAT3	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	8-A-4	RMBS Alternative-A	05954DAU0	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	8-A-6	RMBS Alternative-A	05954DCE4	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	9-A-2	RMBS Alternative-A	05954DAX4	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	9-A-3	RMBS Alternative-A	05954DAY2	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	9-A-4	RMBS Alternative-A	05954DAZ9	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	10-A-2	RMBS Alternative-A	05954DBB1	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	10-A-3	RMBS Alternative-A	05954DBC9	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	10-A-4	RMBS Alternative-A	05954DBD7	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	11-A-2	RMBS Alternative-A	05954DBF2	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	11-A-3	RMBS Alternative-A	05954DBG0	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	11-A-4	RMBS Alternative-A	05954DBH8	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
Banc of America Funding 2007-E Trust	2007-E	C-A-3	RMBS Alternative-A	05954DBN5	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	C-A-4	RMBS Alternative-A	05954DBP0	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	C-A-5	RMBS Alternative-A	05954DBQ8	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	C-A-6	RMBS Alternative-A	05954DBR6	D (sf)	CC (sf)
Banc of America Funding 2007-E Trust	2007-E	9-A-1	RMBS Alternative-A	05954DAW6	D (sf)	CCC (sf)
Banc of America Funding Trust 2006-6	2006-6	M	RMBS Prime Jumbo	05950RBM0	D (sf)	CC (sf)
Banc of America Mortgage Trust 2004-4	2004-4	30-B-5	RMBS Prime Jumbo	05949AFX3	D (sf)	CC (sf)
Bayview Commercial Asset Trust 2007-4	2007-4	B-1	RMBS Small Balance Commercial	07326BAJ6	D (sf)	CCC (sf)
Bayview Financial Mortgage Pass-Through Trust, Series 2006-D	2006-D	M-3	RMBS Re-Performing	07325HAN5	D (sf)	CC (sf)
BCAP LLC Trust 2007-AA5	2007-AA5	M-1	RMBS Alternative-A	05531AAD6	D (sf)	CC (sf)
Bear Stearns ARM Trust 2003-9	2003-9	B-3	RMBS Prime Jumbo	07384MD82	D (sf)	CC (sf)
Bear Stearns ARM Trust 2004-10	2004-10	I-B-3	RMBS Prime Jumbo	07384M4V1	D (sf)	CC (sf)
Bear Stearns ARM Trust 2004-12	2004-12	B-2	RMBS Alternative-A	07384M6W7	D (sf)	CC (sf)
Bear Stearns ARM Trust 2004-8	2004-8	II-B-2	RMBS Prime Jumbo	07384M2M3	D (sf)	CC (sf)
Bear Stearns ARM Trust 2005-4	2005-4	B-4	RMBS Prime Jumbo	07387ABZ7	D (sf)	CC (sf)
Bear Stearns ARM Trust 2006-4	2006-4	III-A-1	RMBS Alternative-A	073882AG7	D (sf)	CC (sf)
Bear Stearns ARM Trust 2007-1	2007-1	I-A-1	RMBS Alternative-A	073880AA4	D (sf)	CCC (sf)
Bear Stearns ARM Trust 2007-2	2007-2	IV-A-2	RMBS Alternative-A	07401EAH2	D (sf)	CC (sf)
Bear Stearns ARM Trust 2007-5	2007-5	1-A-1	RMBS Prime Jumbo	07386YAA2	D (sf)	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE10	2006-HE10	I-M-6	RMBS Subprime	07389RAJ5	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-FS1	2007-FS1	M-2	RMBS Subprime	073855AF5	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-9	RMBS Subprime	07387VAQ2	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2007-AR2	2007-AR2	A-3	RMBS Alternative-A	07401TAC0	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2007-AR5	2007-AR5	I-B-3	RMBS Alternative-A	07400NAK6	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-4	2007-4	M5	RMBS Subprime	05570GAJ2	D (sf)	CC (sf)
BNC Mortgage Loan Trust 2007-4	2007-4	M5A	RMBS Subprime	05570GBH5	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
Carrington Mortgage Loan Trust, Series 2006-FRE1	2006-FRE1	M-5	RMBS Subprime	144538AJ4	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	M-2	RMBS Subprime	14454AAG4	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	M-5	RMBS Subprime	144531FC9	D (sf)	CC (sf)
C-Bass Mortgage Loan Trust 2007-CB2	2007-CB2	M-1	RMBS Subprime	1248MBAM7	D (sf)	CC (sf)
Chase Mortgage Finance Trust Series 2007-S4	2007-S4	A-9	RMBS Prime Jumbo	161629AJ9	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2003-52	2003-52	B-3	RMBS Prime Jumbo	12669E6D3	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2004-16	2004-16	B-1	RMBS Alternative-A	12669FX32	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2004-2	2004-2	B-3	RMBS Prime Jumbo	12669FKY8	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2004-7	2004-7	I-B-3	RMBS Prime Jumbo	12669FYP2	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-11	2005-11	1-A-1	RMBS Alternative-A	12669GUH2	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-11	2005-11	1-A-2	RMBS Alternative-A	12669GUJ8	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-11	2005-11	2-A-1	RMBS Alternative-A	12669GUL3	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-11	2005-11	II-M-1	RMBS Alternative-A	12669GVE8	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-OA5	2006-OA5	1A3	RMBS Alternative-A	126694M88	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-OA5	2006-OA5	2A3	RMBS Alternative-A	126694N38	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2007-20	2007-20	A-2	RMBS Prime Jumbo	12544QAB6	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-20	2007-20	A-3	RMBS Prime Jumbo	12544QAC4	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-4	2007-4	1-A-16	RMBS Prime Jumbo	12544RAR9	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-4	2007-4	1-A-40	RMBS Prime Jumbo	12544RBR8	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-9	RMBS Prime Jumbo	12544EAX5	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-10	RMBS Prime Jumbo	12544EAY3	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-1	RMBS Prime Jumbo	12544EAA5	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-3	RMBS Prime Jumbo	12544EAP2	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-4	RMBS Prime Jumbo	12544EAR8	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-5	RMBS Prime Jumbo	12544EAT4	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-6	RMBS Prime Jumbo	12544EAU1	D (sf)	CCC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-7	RMBS Prime Jumbo	12544EAV9	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-8	RMBS Prime Jumbo	12544EAW7	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-11	RMBS Prime Jumbo	12544EAZ0	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY1	2007-HY1	1-A-12	RMBS Prime Jumbo	12544EBA4	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY4	2007-HY4	1-A-1	RMBS Prime Jumbo	17025RAA3	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY4	2007-HY4	1-A-3	RMBS Prime Jumbo	17025RAC9	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY4	2007-HY4	1-A-4	RMBS Prime Jumbo	17025RAE5	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	M-7	RMBS Subprime	17307G2U1	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-10	2007-10	1B2	RMBS Prime Jumbo	17313QAD0	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-11	2007-11	1-A-1	RMBS Re-Remic	17313RAA4	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-11	2007-11	1-A-3	RMBS Re-Remic	17313RAC0	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-11	2007-11	1-A-5	RMBS Re-Remic	17313RAE6	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-2	2007-2	2-A	RMBS Prime Jumbo	17310SAF4	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-8	RMBS Subprime	17312GAL5	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AR8	2007-AR8	1-A3B	RMBS Prime Jumbo	17313FAF9	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2008-AR4	2008-AR4	1A2	RMBS Re-Remic	17314RAB1	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust Inc.	2005-HE3	M-7	RMBS Subprime	17307GWX2	D (sf)	CC (sf)
Citimortgage Alternative Loan Trust Series 2007-A6	2007-A6	1A-1	RMBS Alternative-A	18976GAA4	D (sf)	CCC (sf)
Citimortgage Alternative Loan Trust Series 2007-A6	2007-A6	1A-3	RMBS Alternative-A	18976GAC0	D (sf)	CCC (sf)
Citimortgage Alternative Loan Trust Series 2007-A6	2007-A6	1A-16	RMBS Alternative-A	18976GAR7	D (sf)	CCC (sf)
Citimortgage Alternative Loan Trust Series 2007-A6	2007-A6	1A-19	RMBS Alternative-A	18976GAU0	D (sf)	CCC (sf)
Citimortgage Alternative Loan Trust Series 2007-A6	2007-A6	1A-20	RMBS Alternative-A	18976GAV8	D (sf)	CCC (sf)
Credit Suisse First Boston Mortgage Securities Corp.	2005-2	C-B-3	RMBS Prime Jumbo	225458FZ6	D (sf)	CC (sf)
CSMC Series 2009-9R	2009-9R	5-A-15	RMBS Re-Remic	12642HCS8	D (sf)	CCC (sf)
CSMC Series 2009-9R	2009-9R	5-A-17	RMBS Re-Remic	12642HCU3	D (sf)	CCC (sf)
CSMC Series 2009-9R	2009-9R	5-A-13	RMBS Re-Remic	12642HCQ2	D (sf)	CCC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
CSMC Series 2009-9R	2009-9R	5-A-16	RMBS Re-Remic	12642HCT6	D (sf)	CCC (sf)
CSMC Series 2009-9R	2009-9R	5-A-14	RMBS Re-Remic	12642HCR0	D (sf)	CCC (sf)
CSMC Series 2009-9R	2009-9R	5-A-2	RMBS Re-Remic	12642HCD1	D (sf)	CCC (sf)
CWABS Asset Backed Certificates Trust 2006-10	2006-10	MV-4	RMBS Subprime	12666PAY0	D (sf)	CC (sf)
CWABS Asset Backed Certificates Trust 2007-9	2007-9	M-9	RMBS Subprime	12670FAP5	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	MV-8	RMBS Subprime	126670RL4	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC5	2005-BC5	B	RMBS Subprime	126670NN4	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-2	2006-2	M-6	RMBS Subprime	126670VB1	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-20	2006-20	M-7	RMBS Subprime	12667HAM3	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-25	2006-25	M-7	RMBS Subprime	12667TAM7	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-3	2006-3	M-6	RMBS Subprime	126670WH7	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC3	2006-BC3	M-6	RMBS Subprime	23242HAK8	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	M-3	RMBS Subprime	12666SAH1	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	M-6	RMBS Subprime	23245CAL4	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-7	2007-7	M-8	RMBS Subprime	12669VAN8	D (sf)	CC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	1-M-3	RMBS Subprime	12671CAE6	D (sf)	CC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	1-M-4	RMBS Subprime	12671CAF3	D (sf)	CC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2006-AR5	2006-AR5	II-3A	RMBS Alternative-A	25150NAV6	D (sf)	CCC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-AR3	2007-AR3	II-A-3	RMBS Alternative-A	25150VAK2	D (sf)	CCC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-AR3	2007-AR3	II-A-4	RMBS Alternative-A	25150VAL0	D (sf)	CCC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-AR3	2007-AR3	II-A-6	RMBS Alternative-A	25150VAN6	D (sf)	CCC (sf)
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2	2005-AR2	II-A-2	RMBS Alternative-A	251510G00	D (sf)	CC (sf)
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2	2005-AR2	III-A-2	RMBS Alternative-A	251510GS6	D (sf)	CC (sf)
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2	2005-AR2	VII-A-2	RMBS Alternative-A	251510HA4	D (sf)	CC (sf)
First Franklin Mortgage Loan Trust 2005-FF1	2005-FF1	B-2	RMBS Subprime	32027NQQ7	D (sf)	CC (sf)
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-9	RMBS Subprime	32027NUU3	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
First Horizon Alternative Mortgage Securities Trust 2004-AA7	2004-AA7	B-1	RMBS Prime Jumbo	32051GFEO	D (sf)	CC (sf)
First Horizon Alternative Mortgage Securities Trust 2005-FA11	2005-FA11	I-A-1	RMBS Alternative-A	32051GL37	D (sf)	CCC (sf)
First Horizon Alternative Mortgage Securities Trust 2005-FA11	2005-FA11	I-A-2	RMBS Alternative-A	32051GL45	D (sf)	CCC (sf)
First Horizon Alternative Mortgage Securities Trust 2005-FA11	2005-FA11	I-A-3B	RMBS Alternative-A	32051GL60	D (sf)	CCC (sf)
First Horizon Alternative Mortgage Securities Trust 2005-FA11	2005-FA11	I-A-4B	RMBS Alternative-A	32051GL86	D (sf)	CCC (sf)
First Horizon Alternative Mortgage Securities Trust 2005-FA11	2005-FA11	I-A-5	RMBS Alternative-A	32051GL94	D (sf)	CCC (sf)
First Horizon Alternative Mortgage Securities Trust 2005-FA11	2005-FA11	I-A-6	RMBS Alternative-A	32051GM28	D (sf)	CCC (sf)
First Horizon Alternative Mortgage Securities Trust 2005-FA11	2005-FA11	I-A-7	RMBS Alternative-A	32051GM36	D (sf)	CCC (sf)
First Horizon Mortgage Pass Through Trust 2007-4	2007-4	I-A-2	RMBS Prime Jumbo	32056CAB5	D (sf)	CC (sf)
First Horizon Mortgage Pass Through Trust 2007-4	2007-4	I-A-4	RMBS Prime Jumbo	32056CAD1	D (sf)	CC (sf)
First Horizon Mortgage Pass Through Trust 2007-4	2007-4	I-A-7	RMBS Prime Jumbo	32056CAG4	D (sf)	CC (sf)
First Horizon Mortgage Pass Through Trust 2007-4	2007-4	I-A-9	RMBS Prime Jumbo	32056CAJ8	D (sf)	CC (sf)
First Horizon Mortgage Pass Through Trust 2007-4	2007-4	I-A-11	RMBS Prime Jumbo	32056CAL3	D (sf)	CC (sf)
First Horizon Mortgage Pass Through Trust 2007-4	2007-4	I-A-13	RMBS Prime Jumbo	32056CAN9	D (sf)	CC (sf)
First Horizon Mortgage Pass Through Trust 2007-4	2007-4	I-A-15	RMBS Prime Jumbo	32056CAQ2	D (sf)	CC (sf)
First Horizon Mortgage Pass-Through Trust 2004-AR7	2004-AR7	B-1	RMBS Prime Jumbo	32051GET8	D (sf)	CC (sf)
First NLC Trust 2005-3	2005-3	M-3	RMBS Subprime	32113JBW4	D (sf)	CC (sf)
Fremont Home Loan Trust 2004-D	2004-D	M7	RMBS Subprime	35729PGJ3	D (sf)	CC (sf)
Fremont Home Loan Trust 2005-B	2005-B	M8	RMBS Subprime	35729PKC3	D (sf)	CC (sf)
GMACM Mortgage Loan Trust 2006-AR2	2006-AR2	3-A-1	RMBS Prime Jumbo	36185MEX6	D (sf)	CC (sf)
GreenPoint Mortgage Funding Trust Series 2007-AR2	2007-AR2	2-A2	RMBS Alternative-A	39539LAJ0	D (sf)	CC (sf)
GSAA Home Equity Trust 2005-8	2005-8	B-2	RMBS Alternative-A	362341CZ0	D (sf)	CC (sf)
GSAA Home Equity Trust 2006-S1	2006-S1	II-M-2	RMBS Closed End Second Lien	40051CAS6	D (sf)	CC (sf)
GSAA Home Equity Trust 2007-8	2007-8	M1	RMBS Alternative-A	38144RAE7	D (sf)	CC (sf)
GSAMP Trust 2006-HE8	2006-HE8	M-2	RMBS Subprime	3622M8AG1	D (sf)	CC (sf)
GSAMP Trust 2006-SD2	2006-SD2	M-1	RMBS Document Deficient	362405AC6	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
GSR Mortgage Loan Trust 2004-13F	2004-13F	B-2	RMBS Prime Jumbo	36242DMC4	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2005-AR2	2005-AR2	1B2	RMBS Prime Jumbo	36242DJ46	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2005-AR6	2005-AR6	B1	RMBS Prime Jumbo	362341SG5	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2007-5F	2007-5F	M-1	RMBS Prime Jumbo	3622NEAC6	D (sf)	CCC (sf)
GSR Mortgage Loan Trust 2007-AR1	2007-AR1	2A1	RMBS Prime Jumbo	362290AC2	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2007-OA1	2007-OA1	1A-2	RMBS Alternative-A	3622NAAB6	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2007-OA1	2007-OA1	2A-M	RMBS Alternative-A	3622NAAG5	D (sf)	CC (sf)
HarborView Mortgage Loan Trust 2004-11	2004-11	B-1	RMBS Alternative-A	41161PKQ5	D (sf)	CC (sf)
HarborView Mortgage Loan Trust 2006-12	2006-12	B-1	RMBS Alternative-A	41162DAJ8	D (sf)	CC (sf)
HarborView Mortgage Loan Trust 2006-3	2006-3	1A-1A	RMBS Alternative-A	41161QAM3	D (sf)	CC (sf)
HarborView Mortgage Loan Trust 2006-4	2006-4	3-A1B	RMBS Alternative-A	41161PP64	D (sf)	CC (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2006-E	INABS 2006-E	M-1	RMBS Subprime	43709XAG6	D (sf)	CC (sf)
HSI Asset Loan Obligation Trust 2007-AR1	2007-AR1	III-A-1	RMBS Prime Jumbo	40431LAD0	D (sf)	CCC (sf)
HSI Asset Loan Obligation Trust 2007-AR2	2007-AR2	III-A-1	RMBS Prime Jumbo	44329EAE1	D (sf)	CCC (sf)
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	M-5	RMBS Subprime	40430RAK2	D (sf)	CC (sf)
HSI Asset Securitization Corporation Trust 2007-OPT1	2007-OPT1	M-2	RMBS Subprime	40431JAG8	D (sf)	CC (sf)
HSI Asset Securitization Corporation Trust 2007-WF1	2007-WF1	M-3	RMBS Subprime	40431RAH8	D (sf)	CC (sf)
Impac CMB Trust Series 2004-4	2004-4	2-B	RMBS Alternative-A	45254NJE8	D (sf)	CC (sf)
Impac Secured Assets Trust 2007-1	2007-1	A-1	RMBS Subprime	452559AA5	D (sf)	CCC (sf)
Impac Secured Assets Trust 2007-1	2007-1	A-2	RMBS Subprime	452559AB3	D (sf)	CCC (sf)
Impac Secured Assets Trust 2007-1	2007-1	A-3	RMBS Subprime	452559AC1	D (sf)	CCC (sf)
IndyMac INDA Mortgage Loan Trust 2005-AR2	2005-AR2	3-A-2	RMBS Alternative-A	45660LZ36	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2004-AR12	2004-AR12	B-1	RMBS Alternative-A	45660N5N1	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR4	2005-AR4	2-A-2	RMBS Alternative-A	45660LEJ4	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR33	2006-AR33	1-A-1	RMBS Alternative-A	45668JAA4	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR33	2006-AR33	1-A-2-2	RMBS Alternative-A	45668JAC0	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
IndyMac INDX Mortgage Loan Trust 2006-AR33	2006-AR33	2-A-1-2	RMBS Alternative-A	45668JAE6	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR33	2006-AR33	2-A-2-1	RMBS Alternative-A	45668JAF3	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR33	2006-AR33	3-A-2	RMBS Alternative-A	45668JAJ5	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR37	2006-AR37	1-A-2-1	RMBS Alternative-A	45668LAB7	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR8	2006-AR8	A3-A	RMBS Alternative-A	456618AF4	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2006-AR8	2006-AR8	A4-A	RMBS Alternative-A	456618AH0	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2007-AR15	2007-AR15	1-A-1	RMBS Alternative-A	45669JAA3	D (sf)	CCC (sf)
IndyMac INDX Mortgage Trust 2006-AR39	2006-AR39	A-1	RMBS Alternative-A	45660KAA9	D (sf)	CCC (sf)
J.P. Morgan Mortgage Trust 2007-S3	2007-S3	1-A-40	RMBS Prime Jumbo	46631NBR9	D (sf)	CC (sf)
J.P. Morgan Mortgage Trust 2007-S3	2007-S3	1-A-91	RMBS Prime Jumbo	46631NDU0	D (sf)	CC (sf)
J.P. Morgan Mortgage Trust 2007-S3	2007-S3	1-A-92	RMBS Prime Jumbo	46631NDV8	D (sf)	CC (sf)
JPMorgan Alternative Loan Trust 2005-S1	2005-S1	1-A-2	RMBS Alternative-A	46627MAB3	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	2005-S1	1-A-3	RMBS Alternative-A	46627MAC1	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	2005-S1	1-A-5	RMBS Alternative-A	46627MAE7	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	2005-S1	1-A-7	RMBS Alternative-A	46627MAG2	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	2005-S1	1-A-9	RMBS Alternative-A	46627MAJ6	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2005-S1	2005-S1	1-A-10	RMBS Alternative-A	46627MAK3	D (sf)	CCC (sf)
JPMorgan Mortgage Acquisition Corp. 2006-FRE1	2006-FRE1	M-5	RMBS Subprime	46626LFS4	D (sf)	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-CW1	2006-CW1	M-7	RMBS Subprime	46628MAN6	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2004-S1	2004-S1	C-B-4	RMBS Alternative-A	466247FQ1	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2006-S4	2006-S4	A-3	RMBS Prime Jumbo	46629SAC6	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2006-S4	2006-S4	A-4	RMBS Prime Jumbo	46629SAD4	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2006-S4	2006-S4	A-5	RMBS Prime Jumbo	46629SAE2	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2006-S4	2006-S4	A-7	RMBS Prime Jumbo	46629SAG7	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2006-S4	2006-S4	A-8	RMBS Prime Jumbo	46629SAH5	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2006-S4	2006-S4	A-10	RMBS Prime Jumbo	46629SAK8	D (sf)	CCC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
JPMorgan Mortgage Trust 2006-S4	2006-S4	A-11	RMBS Prime Jumbo	46629SAL6	D (sf)	CCC (sf)
JPMorgan Mortgage Trust 2006-S4	2006-S4	A-13	RMBS Prime Jumbo	46629SAN2	D (sf)	CCC (sf)
Lehman Mortgage Trust 2006-9	2006-9	1A5	RMBS Alternative-A	52521HAE3	D (sf)	CCC (sf)
Lehman XS Trust Series 2007-16N	2007-16N	M3-II	RMBS Alternative-A	52525BAV4	D (sf)	CC (sf)
Lehman XS Trust, Series 2006-12N	2006-12N	1-A2A1	RMBS Alternative-A	525226AD8	D (sf)	CCC (sf)
Lehman XS Trust, Series 2006-12N	2006-12N	1-A2A2	RMBS Alternative-A	525226AE6	D (sf)	CCC (sf)
Lehman XS Trust, Series 2006-12N	2006-12N	1-A3A1A	RMBS Alternative-A	525226AG1	D (sf)	CCC (sf)
Lehman XS Trust, Series 2006-12N	2006-12N	1-A4A	RMBS Alternative-A	525226AL0	D (sf)	CCC (sf)
Lehman XS Trust, Series 2007-18N	2007-18N	AF2	RMBS Alternative-A	52525DAH1	D (sf)	CCC (sf)
MASTR Adjustable Rate Mortgages Trust 2005-8	2005-8	1-A-2	RMBS Alternative-A	576433F68	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2003-6	2003-6	B-3	RMBS Alternative-A	576434GS7	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2005-4	2005-4	B-2	RMBS Alternative-A	576434R89	D (sf)	CC (sf)
MASTR Asset Backed Securities Trust 2007-NCW	2007-NCW	M-8	RMBS Subprime	576456AK3	D (sf)	CC (sf)
MASTR Specialized Loan Trust 2006-01	2006-01	M-2	RMBS Re-Performing	576436CX5	D (sf)	CC (sf)
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR2	2007-OAR2	M-1	RMBS Alternative-A	59024BAD5	D (sf)	CC (sf)
Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR3	2007-OAR3	A-2	RMBS Alternative-A	59024JAB2	D (sf)	CCC (sf)
Merrill Lynch Mortgage Investors Inc.	2003-A2	I-B-2	RMBS Prime Jumbo	589929P36	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust Series 2006-AF2	2006-AF2	MF-1	RMBS Alternative-A	59023NAS7	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust Series MLMI 2005-A5	2005-A5	M-2	RMBS Prime Jumbo	59020UYX7	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2005-A-6	2005-A6	M-2	RMBS Alternative-A	59020UZM0	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2005-A8	2005-A8	B-2	RMBS Alternative-A	59020UQ99	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2006-A1	2006-A1	II-A-1	RMBS Alternative-A	59020U5W1	D (sf)	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE7	2007-HE7	M-4	RMBS Subprime	61756YAH6	D (sf)	CC (sf)
New Century Home Equity Loan Trust 2005-2	2005-2	M-8	RMBS Subprime	64352VLA7	D (sf)	CC (sf)
Newcastle Mortgage Securities Trust 2007-1	2007-1	M-5	RMBS Subprime	65106FAK8	D (sf)	CC (sf)
Option One Mortgage Loan Trust 2005-3	2005-3	M-6	RMBS Subprime	68389FHX5	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)						
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	B-1	RMBS Subprime	73316PCR9	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MV-3	RMBS Subprime	73316PGX2	D (sf)	CC (sf)
RALI Series 2003-QS19 Trust	2003-QS19	M-3	RMBS Alternative-A	76110HKZ1	D (sf)	CC (sf)
RALI Series 2006-Q05 Trust	2006-Q05	I-A-2	RMBS Alternative-A	75114HAB3	D (sf)	CC (sf)
RAMP Series 2003-RS11 Trust	2003-RS11	M-I-3	RMBS Outside the Guidelines	760985K67	D (sf)	CC (sf)
RASC Series 2006-KS3 Trust	2006-KS3	M-3	RMBS Subprime	76113ABN0	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2005-1	2005-1	M-7	RMBS Subprime	759950FP8	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2005-3	2005-3	M-6	RMBS Subprime	75970NBN6	D (sf)	CC (sf)
Residential Asset Securitization Trust 2003-A10	2003-J	B-5	RMBS Alternative-A	45660NUR4	D (sf)	CC (sf)
Residential Asset Securitization Trust 2005-A15	2005-O	2-A-8	RMBS Alternative-A	45660L3Y3	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2007-A8	2007-H	2-A-1	RMBS Alternative-A	761128AD9	D (sf)	CCC (sf)
RFMSI Series 2003-S20 Trust	2003-S20	I-B-2	RMBS Alternative-A	76111XEN9	D (sf)	CC (sf)
RFMSI Series 2006-S12 Trust	2006-S12	III-A-5	RMBS Prime Jumbo	74958EAN6	D (sf)	CC (sf)
RFMSI Series 2006-S12 Trust	2006-S12	III-A-6	RMBS Prime Jumbo	74958EAP1	D (sf)	CC (sf)
RFMSI Series 2006-S12 Trust	2006-S12	III-A-8	RMBS Prime Jumbo	74958EAR7	D (sf)	CC (sf)
RFMSI Series 2006-S12 Trust	2006-S12	III-A-10	RMBS Prime Jumbo	74958EAT3	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-1	RMBS Prime Jumbo	74957XAA3	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-2	RMBS Prime Jumbo	74957XAB1	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-5	RMBS Prime Jumbo	74957XAE5	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-10	RMBS Prime Jumbo	74957XAK1	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-11	RMBS Prime Jumbo	74957XAL9	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-13	RMBS Prime Jumbo	74957XAN5	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-14	RMBS Prime Jumbo	74957XAP0	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-15	RMBS Prime Jumbo	74957XAQ8	D (sf)	CC (sf)
RFMSI Series 2006-S8 Trust	2006-S8	A-16	RMBS Prime Jumbo	74957XAR6	D (sf)	CC (sf)
Securitized Asset Backed Receivables LLC Trust 2005-FR4	2005-FR4	B-2	RMBS Subprime	81375WFM3	D (sf)	CC (sf)

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)							
Soundview Home Loan Trust 2005-OPT4	2005-OPT4	M-3	RMBS Subprime	83611MJN9	D (sf)	CC (sf)	
Soundview Home Loan Trust 2006-EQ2	2006-EQ2	M-1	RMBS Subprime	83611XAE4	D (sf)	CC (sf)	
Soundview Home Loan Trust 2007-OPT1	2007-OPT1	M-2	RMBS Subprime	83612TAG7	D (sf)	CC (sf)	
Structured Adjustable Rate Mortgage Loan Trust Series 2005-14	2005-14	B2	RMBS Alternative-A	863579TT5	D (sf)	CC (sf)	
Structured Adjustable Rate Mortgage Loan Trust Series 2005-21	2005-21	3-A1	RMBS Prime Jumbo	863579B49	D (sf)	CC (sf)	
Structured Adjustable Rate Mortgage Loan Trust Series 2006-2	2006-2	1-A1	RMBS Alternative-A	863579T99	D (sf)	CCC (sf)	
Structured Adjustable Rate Mortgage Loan Trust Series 2007-3	2007-3	4-A5	RMBS Alternative-A	86363GAN4	D (sf)	CC (sf)	
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-6	2006-6	2-A2	RMBS Alternative-A	863581AF1	D (sf)	CC (sf)	
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-6	2006-6	2-A3	RMBS Alternative-A	863581AG9	D (sf)	CC (sf)	
Structured Asset Mortgage Investments II Trust 2006-AR3	2006-AR3	I-2A4	RMBS Alternative-A	86360KAH1	D (sf)	CC (sf)	
Structured Asset Mortgage Investments II Trust 2006-AR3	2006-AR3	I-1A-4	RMBS Alternative-A	86360KAD0	D (sf)	CCC (sf)	
Structured Asset Securities Corp.	2002-11A	B3	RMBS Prime Jumbo	86358RM61	D (sf)	CC (sf)	
Structured Asset Securities Corp.	2004-2AC	B3	RMBS Alternative-A	86359BFT3	D (sf)	CC (sf)	
Structured Asset Securities Corp.	2004-5H	B3	RMBS First-Lien High LTV	86359BJG7	D (sf)	CC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2007-BNC1	2007-BNC1	M2	RMBS Subprime	86364XAF3	D (sf)	CCC (sf)	
WaMu Mortgage Pass Through Certificates Series 2005-AR13 Trust	2005-AR13	B-5	RMBS Alternative-A	92922F5C8	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2004-AR11 Trust	2004-AR11	B-3	RMBS Prime Jumbo	92922FYD4	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2004-AR7 Trust	2004-AR7	B-5	RMBS Prime Jumbo	92922FTU2	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2005-AR17 Trust	2005-AR17	B-2	RMBS Alternative-A	92922F8A9	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2005-AR8 Trust	2005-AR8	B-6	RMBS Alternative-A	92922FT40	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2006-AR1 Trust	2006-AR1	B-2	RMBS Alternative-A	92925CCK6	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust	2006-AR5	A-1B2	RMBS Alternative-A	93362YAE2	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust	2006-AR5	A-1B3	RMBS Alternative-A	93362YAF9	D (sf)	CC (sf)	
WaMu Mortgage Pass-Through Certificates, Series 2006-AR14 Trust	2006-AR14	1-A7	RMBS Prime Jumbo	93363PAG5	D (sf)	CC (sf)	
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-5 Trust	2005-5	B-1	RMBS Alternative-A	93934FAR3	D (sf)	CC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT 2006-AR8 Trust	2006-AR8	1A	RMBS Alternative-A	93935LAA6	D (sf)	CC (sf)	

U.S. RMBS Classes Affected By The Feb. 22, 2012, Rating Actions

Rating Actions (cont.)							
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	2006-2	1-A-3	RMBS Alternative-A	93934FLT7	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	2006-2	1-A-4	RMBS Alternative-A	93934FLU4	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	2006-2	1-A-6	RMBS Alternative-A	93934FLW0	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	2006-2	1-A-9	RMBS Alternative-A	93934FLZ3	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	2006-2	1-A-11	RMBS Alternative-A	93934FMB5	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	2006-2	1-A-12	RMBS Alternative-A	93934FMC3	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-2 Trust	2006-2	2-CB	RMBS Alternative-A	93934FMD1	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through certificates WMALT Series 2006-5 Trust	2006-5	1-A-2	RMBS Alternative-A	93934NAB1	D (sf)	CCC (sf)	
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-6 Trust	2006-6	4-B-3	RMBS Alternative-A	93935GAP4	D (sf)	CC (sf)	
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2006-AR5 Trust	2006-AR5	3A	RMBS Alternative-A	93935AAC6	D (sf)	CCC (sf)	
Washington Mutual Mortgage Securities Corp	2006-1	5-CB-1	RMBS Alternative-A	93934FKZ4	D (sf)	CCC (sf)	
Washington Mutual Mortgage Securities Corp	2006-1	5-CB-2	RMBS Alternative-A	93934FLA8	D (sf)	CCC (sf)	
Wells Fargo Alternative Loan Trust 2005-2 Trust	2005-2	M-3	RMBS Alternative-A	949920AC6	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2003-19 Trust	2003-19	B-3	RMBS Prime Jumbo	94981EAM7	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2004-C Trust	2004-C	B-5	RMBS Prime Jumbo	94980AAB0	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2005-AR14 Trust	2005-AR14	B-2	RMBS Prime Jumbo	94982DAJ5	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2006-AR17 Trust	2006-AR17	A-1	RMBS Prime Jumbo	94984LAA4	D (sf)	CCC (sf)	
Wells Fargo Mortgage Backed Securities 2006-AR17 Trust	2006-AR17	A-2	RMBS Prime Jumbo	94984LAB2	D (sf)	CCC (sf)	
Wells Fargo Mortgage Backed Securities 2007-13 Trust	2007-13	A-2	RMBS Prime Jumbo	94985LAB1	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2007-13 Trust	2007-13	A-9	RMBS Prime Jumbo	94985LAJ4	D (sf)	CC (sf)	
Wells Fargo Mortgage Backed Securities 2007-13 Trust	2007-13	A-10	RMBS Prime Jumbo	94985LAK1	D (sf)	CC (sf)	

Copyright © 2012 by Standard & Poor's Financial Services LLC. All rights reserved.

No content (including ratings, credit-related analyses and data, model, software or other application or output therefrom) or any part thereof (Content) may be modified, reverse engineered, reproduced or distributed in any form by any means, or stored in a database or retrieval system, without the prior written permission of Standard & Poor's Financial Services LLC or its affiliates (collectively, S&P). The Content shall not be used for any unlawful or unauthorized purposes. S&P and any third-party providers, as well as their directors, officers, shareholders, employees or agents (collectively S&P Parties) do not guarantee the accuracy, completeness, timeliness or availability of the Content. S&P Parties are not responsible for any errors or omissions (negligent or otherwise), regardless of the cause, for the results obtained from the use of the Content, or for the security or maintenance of any data input by the user. The Content is provided on an "as is" basis. S&P PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED, OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION. In no event shall S&P Parties be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs or losses caused by negligence) in connection with any use of the Content even if advised of the possibility of such damages.

Credit-related and other analyses, including ratings, and statements in the Content are statements of opinion as of the date they are expressed and not statements of fact. S&P's opinions, analyses, and rating acknowledgment decisions (described below) are not recommendations to purchase, hold, or sell any securities or to make any investment decisions, and do not address the suitability of any security. S&P assumes no obligation to update the Content following publication in any form or format. The Content should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions. S&P does not act as a fiduciary or an investment advisor except where registered as such. While S&P has obtained information from sources it believes to be reliable, S&P does not perform an audit and undertakes no duty of due diligence or independent verification of any information it receives.

To the extent that regulatory authorities allow a rating agency to acknowledge in one jurisdiction a rating issued in another jurisdiction for certain regulatory purposes, S&P reserves the right to assign, withdraw, or suspend such acknowledgement at any time and in its sole discretion. S&P Parties disclaim any duty whatsoever arising out of the assignment, withdrawal, or suspension of an acknowledgment as well as any liability for any damage alleged to have been suffered on account thereof.

S&P keeps certain activities of its business units separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain business units of S&P may have information that is not available to other S&P business units. S&P has established policies and procedures to maintain the confidentiality of certain nonpublic information received in connection with each analytical process.

S&P may receive compensation for its ratings and certain analyses, normally from issuers or underwriters of securities or from obligors. S&P reserves the right to disseminate its opinions and analyses. S&P's public ratings and analyses are made available on its Web sites, www.standardandpoors.com (free of charge), and www.ratingsdirect.com and www.globalcreditportal.com (subscription), and may be distributed through other means, including via S&P publications and third-party redistributors. Additional information about our ratings fees is available at www.standardandpoors.com/usratingsfees.