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Structured Finance **Research**

U.S. RMBS Classes Affected By The Jan. 25, 2012, Rating And Credit Watch 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 Jan. 25, 2012, rating actions. For the related press release, please see "408 Ratings On 249 U.S. RMBS Deals Lowered To 'D (sf)'; Five Ratings Placed On CreditWatch Negative", published Jan. 25, 2012.

Rating Actions

Transaction	Series	Class	Collateral	CUSIP	Rating	
					To	From
2003-CB2 Trust	2003-CB2	B-2	RMBS Re-Performing	04542BCZ3	D (sf)	CC (sf)
ABFC 2007-NC1 Trust	2007-NC1	M-5	RMBS Subprime	00076BAJ3	D (sf)	CC (sf)
ACE Securities Corp Home Equity Loan Trust Series 2006ASAP4	2006 ASAP4	M-1	RMBS Subprime	00441UAF7	D (sf)	CC (sf)
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE4	2005-HE4	M-9	RMBS Subprime	004421PY3	D (sf)	CC (sf)
ACE Securities Corp. Mortgage Loan Trust, Series 2007-D1	2007-D1	M-6	RMBS Subprime	00083BAL9	D (sf)	CC (sf)
Aegis Asset Backed Securities Trust	2005-5	M-3	RMBS Subprime	00764MHG5	D (sf)	CC (sf)
Alternative Loan Trust 2004-17CB	2004-17CB	M	RMBS Alternative-A	12667FPB5	D (sf)	CC (sf)
Alternative Loan Trust 2004-32CB	2004-32CB	B-1	RMBS Alternative-A	12667FQ32	D (sf)	CC (sf)
Alternative Loan Trust 2005-34CB	2005-34CB	M	RMBS Alternative-A	12667GY31	D (sf)	CC (sf)
Alternative Loan Trust 2005-36	2005-36	1-A-2	RMBS Alternative-A	12667GWE9	D (sf)	CC (sf)
Alternative Loan Trust 2005-36	2005-36	2-A-1C	RMBS Alternative-A	12667GZW6	D (sf)	CC (sf)
Alternative Loan Trust 2005-45	2005-45	1-A-1	RMBS Alternative-A	12667G6J7	D (sf)	CCC (sf)
Alternative Loan Trust 2005-45	2005-45	2-A-1	RMBS Alternative-A	12667G6K4	D (sf)	CCC (sf)
Alternative Loan Trust 2005-45	2005-45	3-A-1	RMBS Alternative-A	12667G6L2	D (sf)	CCC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	1-A-1	RMBS Alternative-A	12668ANT8	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	1-A-3	RMBS Alternative-A	12668ANV3	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	1-A-5	RMBS Alternative-A	12668ANX9	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	1-A-6	RMBS Alternative-A	12668ANY7	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	1-A-8	RMBS Alternative-A	12668APA7	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	1-A-9	RMBS Alternative-A	12668APB5	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	1-A-10	RMBS Alternative-A	12668APC3	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	2-A-2	RMBS Alternative-A	12668APF6	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	2-A-5	RMBS Alternative-A	12668APJ8	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	2-A-6	RMBS Alternative-A	12668APK5	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	3-A-1	RMBS Alternative-A	12668APL3	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	3-A-3	RMBS Alternative-A	12668APN9	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	3-A-6	RMBS Alternative-A	12668APR0	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	3-A-8	RMBS Alternative-A	12668APT6	D (sf)	CC (sf)

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Alternative Loan Trust 2005-54CB	2005-54CB	3-A-9	RMBS Alternative-A	12668APU3	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	3-A-10	RMBS Alternative-A	12668APV1	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	3-A-11	RMBS Alternative-A	12668APW9	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	3-A-12	RMBS Alternative-A	12668APX7	D (sf)	CC (sf)
Alternative Loan Trust 2005-54CB	2005-54CB	3-A-13	RMBS Alternative-A	12668APY5	D (sf)	CC (sf)
Alternative Loan Trust 2005-58	2005-58	A-3	RMBS Alternative-A	12668AWK7	D (sf)	CC (sf)
Alternative Loan Trust 2005-63	2005-63	5-A-1	RMBS Alternative-A	12668AXL4	D (sf)	CCC (sf)
Alternative Loan Trust 2005-82	2005-82	A-3	RMBS Alternative-A	12668A5Z4	D (sf)	CC (sf)
Alternative Loan Trust 2005-J3	2005-J3	B-1	RMBS Alternative-A	12667GEH2	D (sf)	CC (sf)
Alternative Loan Trust 2006-18CB	2006-18CB	A-7	RMBS Alternative-A	02147FAR7	D (sf)	CCC (sf)
Alternative Loan Trust 2006-HY10	2006-HY10	4-A-1	RMBS Alternative-A	12668BUM3	D (sf)	CCC (sf)
Alternative Loan Trust 2006-J6	2006-J6	A-1	RMBS Alternative-A	23244EAA5	D (sf)	CC (sf)
Alternative Loan Trust 2006-J6	2006-J6	A-3	RMBS Alternative-A	23244EAC1	D (sf)	CC (sf)
Alternative Loan Trust 2006-J6	2006-J6	A-6	RMBS Alternative-A	23244EAR8	D (sf)	CC (sf)
Alternative Loan Trust 2006-J6	2006-J6	A-7	RMBS Alternative-A	23244EAS6	D (sf)	CC (sf)
Alternative Loan Trust 2006-OA16	2006-OA16	M-1	RMBS Alternative-A	23242GAH7	D (sf)	CC (sf)
Alternative Loan Trust 2006-OA6	2006-OA6	M-1	RMBS Alternative-A	12668BF24	D (sf)	CC (sf)
Alternative Loan Trust 2006-OC7	2006-OC7	2-A-2A	RMBS Alternative-A	23243VAC4	D (sf)	CC (sf)
Alternative Loan Trust 2006-OC8	2006-OC8	2-A-2A	RMBS Alternative-A	232434AC4	D (sf)	CC (sf)
Alternative Loan Trust 2006-OC8	2006-OC8	2-A-2B	RMBS Alternative-A	232434AD2	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-1	RMBS Alternative-A	02150GAA6	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-2	RMBS Alternative-A	02150GAB4	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-4	RMBS Alternative-A	02150GAD0	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-11	RMBS Alternative-A	02150GAM0	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-12	RMBS Alternative-A	02150GAN8	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-14	RMBS Alternative-A	02150GAQ1	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-17	RMBS Alternative-A	02150GAT5	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-20	RMBS Alternative-A	02150GAW8	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-21	RMBS Alternative-A	02150GAX6	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-22	RMBS Alternative-A	02150GAY4	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-23	RMBS Alternative-A	02150GAZ1	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-24	RMBS Alternative-A	02150GBA5	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-25	RMBS Alternative-A	02150GBB3	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-26	RMBS Alternative-A	02150GBC1	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-27	RMBS Alternative-A	02150GBD9	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-28	RMBS Alternative-A	02150GBE7	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-29	RMBS Alternative-A	02150GBF4	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-31	RMBS Alternative-A	02150GBH0	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-32	RMBS Alternative-A	02150GBJ6	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-34	RMBS Alternative-A	02150GBL1	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-35	RMBS Alternative-A	02150GBM9	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-37	RMBS Alternative-A	02150GBP2	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-38	RMBS Alternative-A	02150GBQ0	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-40	RMBS Alternative-A	02150GBS6	D (sf)	CC (sf)

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Alternative Loan Trust 2007-11T1	2007-11T1	A-41	RMBS Alternative-A	02150GBT4	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-43	RMBS Alternative-A	02150GBV9	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-44	RMBS Alternative-A	02150GBW7	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-46	RMBS Alternative-A	02150GBY3	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-47	RMBS Alternative-A	02150GBZ0	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-49	RMBS Alternative-A	02150GCB2	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-50	RMBS Alternative-A	02150GCC0	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-52	RMBS Alternative-A	02150GCE6	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-53	RMBS Alternative-A	02150GCF3	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-55	RMBS Alternative-A	02150GCH9	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-56	RMBS Alternative-A	02150GCJ5	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-58	RMBS Alternative-A	02150GCL0	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-59	RMBS Alternative-A	02150GCM8	D (sf)	CC (sf)
Alternative Loan Trust 2007-11T1	2007-11T1	A-61	RMBS Alternative-A	02150GCP1	D (sf)	CC (sf)
Alternative Loan Trust 2007-16CB	2007-16CB	2-A-1	RMBS Alternative-A	02152AAL3	D (sf)	CCC (sf)
Alternative Loan Trust 2007-OA11	2007-OA11	M-2	RMBS Alternative-A	02151WAF9	D (sf)	CC (sf)
Alternative Loan Trust 2007-OA6	2007-OA6	M-3	RMBS Alternative-A	02150PAH1	D (sf)	CC (sf)
Alternative Loan Trust 2007-OA8	2007-OA8	1-A-3	RMBS Alternative-A	02148GAC7	D (sf)	CC (sf)
Alternative Loan Trust 2007-OA8	2007-OA8	2-A-3	RMBS Alternative-A	02148GAF0	D (sf)	CC (sf)
Alternative Loan Trust 2007-OH2	2007-OH2	M-5	RMBS Alternative-A	02151RAJ2	D (sf)	CC (sf)
American Home Mortgage Assets Trust 2007-4	2007-4	A2	RMBS Alternative-A	026934AB5	D (sf)	CCC (sf)
American Home Mortgage Assets Trust 2007-4	2007-4	A4	RMBS Alternative-A	026934AD1	D (sf)	CCC (sf)
Ameriquest Mortgage Securities Inc.	2004-R4	M-4	RMBS Subprime	03072SRQ0	D (sf)	CC (sf)
Banc of America Alternative Loan Trust 2004-4	2004-4	30-B-4	RMBS Alternative-A	05948KQV4	D (sf)	CC (sf)
Banc of America Funding 2004-2 Trust	2004-2	1-B-4	RMBS Prime Jumbo	06051GDB2	D (sf)	CC (sf)
Banc of America Funding 2004-5 Trust	2004-5	B-3	RMBS Prime Jumbo	05946XPR8	D (sf)	CC (sf)
Banc of America Funding 2006-H Trust	2006-H	1-A-1	RMBS Alternative-A	05950PAA1	D (sf)	CCC (sf)
Banc of America Funding 2006-H Trust	2006-H	1-A-2	RMBS Alternative-A	05950PAB9	D (sf)	CCC (sf)
Banc of America Funding 2006-H Trust	2006-H	4-A-4	RMBS Alternative-A	05950PAN3	D (sf)	CCC (sf)
Banc of America Funding 2006-I Trust	2006-I	M-2	RMBS Alternative-A	05951VAY5	D (sf)	CC (sf)
Banc of America Funding 2008-1 Trust	2008-1	M-5	RMBS Alternative-A	05955AAP6	D (sf)	CC (sf)
Banc of America Mortgage 2004-D Trust	2004-D	B-4	RMBS Prime Jumbo	05949ADY3	D (sf)	CC (sf)
Banc of America Mortgage 2008-A Trust	2008-A	1-A-2	RMBS Prime Jumbo	05955BAB5	D (sf)	CC (sf)
Banc of America Mortgage Securities Inc	2005-5	15-B-3	RMBS Prime Jumbo	05949CBP0	D (sf)	CC (sf)
Banc of America Mortgage Securities Inc	2005-5	15-B-4	RMBS Prime Jumbo	05949CBT2	D (sf)	CC (sf)
Banc of America Mortgage Securities Inc	2005-5	15-B-5	RMBS Prime Jumbo	05949CBU9	D (sf)	CC (sf)
Bank of America Mortgage Securities Inc.	2004-3	1-B-4	RMBS Prime Jumbo	05949ACQ1	D (sf)	CC (sf)
Bayview Commercial Asset Trust 2005-2	2005-2	B-4	RMBS Small Balance Commercial	07324SBZ4	D (sf)	CCC (sf)
Bayview Commercial Asset Trust 2007-6	2007-6	M-6	RMBS Small Balance Commercial	07326FAL2	D (sf)	CCC (sf)
Bayview Financial Mortgage Pass-Through Trust 2007-A	2007-A	M-2	RMBS Document Deficient	07325VAM6	D (sf)	CC (sf)

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Bear Stearns ALT-A Trust 2004-11	2004-11	I-B-2	RMBS Alternative-A	07386HMU2	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2005-7	2005-7	II-B1	RMBS Alternative-A	07386HVV4	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2005-9	2005-9	II-5A-2	RMBS Alternative-A	07386HYG0	D (sf)	CC (sf)
Bear Stearns ALT-A Trust 2006-5	2006-5	II-A-1	RMBS Alternative-A	073873AJ0	D (sf)	CCC (sf)
Bear Stearns ALT-A Trust 2006-5	2006-5	II-A-2	RMBS Alternative-A	073873AK7	D (sf)	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-AC1	2005-AC1	B-1	RMBS Alternative-A	073879QJ0	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE10	2006-HE10	II-M-3	RMBS Subprime	07389RAV8	D (sf)	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	M-3	RMBS Subprime	073852AJ4	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2006-AR2	2006-AR2	1-A-2_GT	RMBS Alternative-A	07401AAB3	D (sf)	CC (sf)
Bear Stearns Mortgage Funding Trust 2006-AR2	2006-AR2	I-A-2	RMBS Alternative-A	07401AAP2	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2004-NC2	2004-NC2	M-5	RMBS Subprime	144531AU4	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2005-FRE1	2005-FRE1	M-7	RMBS Subprime	144531EM8	D (sf)	CCC (sf)
Carrington Mortgage Loan Trust, Series 2006-NC2	2006-NC2	M-3	RMBS Subprime	14453FAG4	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	M-3	RMBS Subprime	14453MAH7	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-NC5	2006-NC5	M-3	RMBS Subprime	144539AH6	D (sf)	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-RFC1	2006-RFC1	M-5	RMBS Subprime	14453EAJ1	D (sf)	CC (sf)
Chase Mortgage Finance Trust Series 2007-A2	2007-A2	I-B4	RMBS Prime Jumbo	16163LAZ5	D (sf)	CC (sf)
ChaseFlex Trust Series 2007-3	2007-3	II-M3	RMBS Alternative-A	16165AAM6	D (sf)	CC (sf)
Chevy Chase Funding LLC	2004-A	B-3	RMBS Alternative-A	16678RBP1	D (sf)	CC (sf)
Chevy Chase Funding LLC	2005-1	B-2	RMBS Alternative-A	16678RCW5	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2002-30	2002-30	B-2	RMBS Prime Jumbo	12669DFA1	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2003-54	2003-54	B-4	RMBS Prime Jumbo	12669E3B0	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2004-25	2004-25	M-4	RMBS Alternative-A	12669GLB5	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-2	2005-2	M-3	RMBS Alternative-A	12669GSG7	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2005-31	2005-31	1-A-1	RMBS Prime Jumbo	126694JJ5	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2005-HYB10	2005-HYB10	2-A-1	RMBS Prime Jumbo	126694VK1	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2005-HYB8	2005-HYB8	I-M	RMBS Alternative-A	126694QR2	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-1	RMBS Prime Jumbo	126694Z76	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-2	RMBS Prime Jumbo	126694Z84	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-3	RMBS Prime Jumbo	126694Z92	D (sf)	CCC (sf)

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CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-4	RMBS Prime Jumbo	1266942A5	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-5	RMBS Prime Jumbo	1266942B3	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-6	RMBS Prime Jumbo	1266942C1	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-9	RMBS Prime Jumbo	1266942F4	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-11	RMBS Prime Jumbo	1266942H0	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-12	RMBS Prime Jumbo	1266942J6	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-13	RMBS Prime Jumbo	1266942K3	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-15	RMBS Prime Jumbo	1266942M9	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-10	2006-10	1-A-16	RMBS Prime Jumbo	1266942N7	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-1	RMBS Prime Jumbo	126694W20	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-2	RMBS Prime Jumbo	126694W38	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-4	RMBS Prime Jumbo	126694W53	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-5	RMBS Prime Jumbo	126694W61	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-7	RMBS Prime Jumbo	126694W87	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-9	RMBS Prime Jumbo	126694X29	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-10	RMBS Prime Jumbo	126694X37	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-11	RMBS Prime Jumbo	126694X45	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-13	RMBS Prime Jumbo	126694X60	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-14	RMBS Prime Jumbo	126694X78	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-16	RMBS Prime Jumbo	126694X94	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-17	RMBS Prime Jumbo	126694Y28	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-9	2006-9	A-18	RMBS Prime Jumbo	126694Y36	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-HYB5	2006-HYB5	3-A-1A	RMBS Alternative-A	170256AK7	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2006-HYB5	2006-HYB5	3-A-1B	RMBS Alternative-A	170256AF8	D (sf)	CC (sf)
CHL Mortgage Pass-Through Trust 2007-HY3	2007-HY3	1-A-2	RMBS Prime Jumbo	12544WAB3	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY3	2007-HY3	2-A-2	RMBS Prime Jumbo	12544WAD9	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY3	2007-HY3	3-A-2	RMBS Prime Jumbo	12544WAF4	D (sf)	CCC (sf)
CHL Mortgage Pass-Through Trust 2007-HY3	2007-HY3	4-A-2	RMBS Prime Jumbo	12544WAH0	D (sf)	CCC (sf)
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-9	RMBS Subprime	17309NAQ4	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2006-AR5	2006-AR5	1-A2A	RMBS Prime Jumbo	17309FAD0	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	M-4	RMBS Subprime	17313BAJ0	D (sf)	CC (sf)
Citigroup Mortgage Loan Trust 2007-AR5	2007-AR5	2-A1A	RMBS Alternative-A	17311LAH4	D (sf)	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AR8	2007-AR8	1-A2A	RMBS Prime Jumbo	17313FAC6	D (sf)	CCC (sf)

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Citigroup Mortgage Loan Trust Inc.	2005-5	III-A5	RMBS Alternative-A	17307GZM3	D (sf)	CC (sf)
Citimortgage Alternative Loan Trust Series 2007-A6	2007-A6	IA-15	RMBS Alternative-A	18976GAQ9	D (sf)	CCC (sf)
Citimortgage Alternative Loan Trust Series 2007-A6	2007-A6	IA-21	RMBS Alternative-A	18976GAW6	D (sf)	CCC (sf)
CitiMortgage Alternative Loan Trust, Series 2007-A3	2007-A3	IA-2	RMBS Alternative-A	12567AAB3	D (sf)	CCC (sf)
CSFB Mortgage-Backed Pass-Through Certificates Series 2005-1	2005-1	D-B-2	RMBS Prime Jumbo	225458CA4	D (sf)	CC (sf)
CSFB Mortgage-Backed Trust Series 2004-8	2004-8	B-4	RMBS Prime Jumbo	22541S2B3	D (sf)	CC (sf)
CSFB Mortgage-Backed Trust Series 2004-8	2004-8	B-5	RMBS Prime Jumbo	22541S2C1	D (sf)	CC (sf)
CSFB Mortgage-Backed Trust Series 2005-6	2005-6	C-B-5	RMBS Prime Jumbo	225458YZ5	D (sf)	CC (sf)
CSMC Mortgage Backed Trust 2007-7	2007-7	3-A-3	RMBS Prime Jumbo	12638DAJ5	D (sf)	CC (sf)
CSMC Mortgage-Backed Trust 2007-1	2007-1	5-A-4	RMBS Alternative-A	126378BC1	D (sf)	CCC (sf)
CSMC Mortgage-Backed Trust 2007-1	2007-1	5-A-10	RMBS Alternative-A	126378BJ6	D (sf)	CCC (sf)
CSMC Mortgage-Backed Trust 2007-1	2007-1	5-A-14	RMBS Alternative-A	126378BN7	D (sf)	CCC (sf)
CWABS Asset Backed Certificates Trust 2005-IM1	2005-IM1	M-3	RMBS Alternative-A	1266734D1	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Series 2007-11	2007-11	M-9	RMBS Subprime	23247LAR9	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	1-AF-2	RMBS Subprime	126670QS0	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	1-AF-3	RMBS Subprime	126670QT8	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	1-AF-4	RMBS Subprime	126670QU5	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-17	2005-17	1-AF-5	RMBS Subprime	126670QV3	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-12	2006-12	M-4	RMBS Subprime	12667AAH9	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-15	2006-15	M-7	RMBS Subprime	12666UAP8	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	M-6	RMBS Subprime	12667CAK8	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-23	2006-23	M-8	RMBS Subprime	12666CAN3	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-26	2006-26	M-7	RMBS Subprime	12668HAM2	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-8	2006-8	M-5	RMBS Subprime	045427AJ0	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-ABC1	2006-ABC1	A-2	RMBS Subprime	23242NAB5	D (sf)	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-ABC1	2006-ABC1	A-3	RMBS Subprime	23242NAC3	D (sf)	CCC (sf)
CWABS Asset-Backed Certificates Trust 2007-4	2007-4	M-8	RMBS Subprime	12668WAM9	D (sf)	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	M-5	RMBS Subprime	23246LAK5	D (sf)	CC (sf)
Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA3	2007-OA3	M-1	RMBS Alternative-A	25150WAD6	D (sf)	CC (sf)

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FFMLT Trust 2005-FF2	2005-FF2	B-2	RMBS Subprime	36242DN90	D (sf)	CC (sf)
First Franklin Mortgage Loan Trust 2005-FF5	2005-FF5	M-5	RMBS Subprime	32027NRX1	D (sf)	CC (sf)
First Horizon Alternative Mortgage Securities Trust 2007-FA4	2007-FA4	I-A-7	RMBS Alternative-A	32052WAG4	D (sf)	CCC (sf)
First Horizon Alternative Mortgage Securities Trust 2007-FA4	2007-FA4	I-A-10	RMBS Alternative-A	32052WAK5	D (sf)	CCC (sf)
First Horizon Mortgage Pass-Through Trust 2003-4	2003-4	B-5	RMBS Prime Jumbo	32051DXG2	D (sf)	CC (sf)
Fremont Home Loan Trust 2005-C	2005-C	M7	RMBS Subprime	35729PKX7	D (sf)	CC (sf)
GreenPoint MTA Trust 2005-AR2	2005-AR2	A-3	RMBS Alternative-A	39538RBD0	D (sf)	CC (sf)
GSAA Home Equity Trust 2005-7	2005-7	B-1	RMBS Alternative-A	362341AY5	D (sf)	CC (sf)
GSAMP Trust 2007-HE1	2007-HE1	M-4	RMBS Subprime	3622MDAJ4	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2004-10F	2004-10F	B5	RMBS Prime Jumbo	36242DFL2	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2004-14	2004-14	1B3	RMBS Prime Jumbo	36242DPS6	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2006-AR1	2006-AR1	1A2	RMBS Prime Jumbo	3623413Z0	D (sf)	CC (sf)
GSR Mortgage Loan Trust 2007-AR2	2007-AR2	6A1	RMBS Prime Jumbo	3622N6AL3	D (sf)	CCC (sf)
Harbor View Mortgage Loan Trust 2006-11	2006-11	A-1B	RMBS Alternative-A	41162GAB8	D (sf)	CC (sf)
HarborView Mortgage Loan Trust 2004-10	2004-10	B-2	RMBS Alternative-A	41161PJU8	D (sf)	CC (sf)
Harborview Mortgage Loan Trust 2005-10	2005-10	B-1	RMBS Alternative-A	41161PTV5	D (sf)	CC (sf)
HarborView Mortgage Loan Trust 2005-7	2005-7	1-A2	RMBS Alternative-A	41161PPP2	D (sf)	CC (sf)
Home Re 2005-2 Limited	2005-2LLC	M-9	RMBS Risk Transfers	43731PAK6	D (sf)	CCC (sf)
HSI Asset Securitization Corporation Trust 2005-NC1	2005-NC1	M-5	RMBS Subprime	40430HAL2	D (sf)	CC (sf)
Impac CMB Trust Series 2005-1	2005-1	M-2	RMBS Alternative-A	45254NMS3	D (sf)	CC (sf)
Impac Secured Assets Corp.	2004-3	M-4	RMBS Alternative-A	45254TQE7	D (sf)	CC (sf)
IndyMac INDA Mortgage Loan Trust 2006-AR3	2006-AR3	1-A-1	RMBS Alternative-A	45662FAA8	D (sf)	CCC (sf)
IndyMac INDA Mortgage Loan Trust 2007-AR3	2007-AR3	3-A-1	RMBS Alternative-A	456673AE2	D (sf)	CC (sf)
IndyMac INDB Mortgage Loan Trust 2005-1	INDB2005-1	A-2	RMBS Alternative-A	45660LYX1	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR17	2005-AR17	2-A-2	RMBS Alternative-A	45660LUV9	D (sf)	CC (sf)
IndyMac INDX Mortgage Loan Trust 2005-AR33	2005-AR33	3-A-1	RMBS Alternative-A	45660L5A3	D (sf)	CCC (sf)
Jefferies Resecuritization Trust 2009-R4	2009-R4	13-A5	RMBS Re-Remic	47232VCU4	D (sf)	CC (sf)
Jefferies Resecuritization Trust 2009-R4	2009-R4	12-A3	RMBS Re-Remic	47232VCP5	D (sf)	CC (sf)
Jefferies Resecuritization Trust 2009-R8	2009-R8	38-A4	RMBS Re-Remic	47233BMA0	D (sf)	CCC (sf)
Jefferies Resecuritization Trust 2009-R8	2009-R8	37-A4	RMBS Re-Remic	47233BLT0	D (sf)	CCC (sf)
Jefferies Resecuritization Trust 2009-R8	2009-R8	48-A4	RMBS Re-Remic	47233BPU3	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-A2	2006-A2	3-A-1	RMBS Alternative-A	46628GAL3	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-A3	2006-A3	Class1-M-1	RMBS Alternative-A	46628UAN8	D (sf)	CC (sf)
JPMorgan Alternative Loan Trust 2006-A6	2006-A6	2-A-8	RMBS Alternative-A	466285AS2	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-1	RMBS Alternative-A	46627MDX2	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-2	RMBS Alternative-A	46627MDY0	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-3	RMBS Alternative-A	46627MDZ7	D (sf)	CCC (sf)

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JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-4	RMBS Alternative-A	46627MEA1	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-6	RMBS Alternative-A	46627MEC7	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-7	RMBS Alternative-A	46627MED5	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-8	RMBS Alternative-A	46627MEE3	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-9	RMBS Alternative-A	46627MEF0	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-10	RMBS Alternative-A	46627MEG8	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-18	RMBS Alternative-A	46627MEQ6	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S1	2006-S1	1-A-19	RMBS Alternative-A	46627MER4	D (sf)	CCC (sf)
JPMorgan Alternative Loan Trust 2006-S4	2006-S4	M-5	RMBS Alternative-A	466302AQ9	D (sf)	CC (sf)
JPMorgan Mortgage Acquisition Trust 2006-NC2	2006-NC2	M-4	RMBS Subprime	46629FAH3	D (sf)	CC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH2	2007-CH2	MF-4	RMBS Subprime	46630MAL6	D (sf)	CC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH3	2007-CH3	M-8	RMBS Subprime	46630XAP3	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2004-A5	2004-A5	B-5	RMBS Prime Jumbo	466247GM9	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	2-A-4	RMBS Prime Jumbo	46630WAW0	D (sf)	CC (sf)
JPMorgan Mortgage Trust 2007-S2	2007-S2	2-A-5	RMBS Prime Jumbo	46630WAX8	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-3	2007-3	1-A1	RMBS Prime Jumbo	52521JAA7	D (sf)	CC (sf)
Lehman Mortgage Trust 2007-3	2007-3	1-A4	RMBS Prime Jumbo	52521JAD1	D (sf)	CC (sf)
Lehman XS Trust 2006-5	2006-5	1-A1A	RMBS Alternative-A	525221JT5	D (sf)	CCC (sf)
Lehman XS Trust Series 2005-10	2005-10	2-A2	RMBS Alternative-A	525221FZ5	D (sf)	CCC (sf)
Lehman XS Trust Series 2005-10	2005-10	2-A3A	RMBS Alternative-A	525221GA9	D (sf)	CCC (sf)
Lehman XS Trust Series 2005-10	2005-10	2-A3B	RMBS Alternative-A	525221GB7	D (sf)	CCC (sf)
Lehman XS Trust Series 2005-10	2005-10	2-A4B	RMBS Alternative-A	525221GD3	D (sf)	CCC (sf)
Lehman XS Trust Series 2005-10	2005-10	2-A5B	RMBS Alternative-A	525221GF8	D (sf)	CCC (sf)
Lehman XS Trust Series 2007-16N	2007-16N	M1-I	RMBS Alternative-A	52525BAJ1	D (sf)	CC (sf)
Long Beach Mortgage Loan Trust 2006-WL1	2006-WL1	M-2	RMBS Subprime	542514QX5	D (sf)	CC (sf)
MASTR Alternative Loan Trust 2003-7	2003-7	B-5	RMBS Alternative-A	576434JQ8	D (sf)	CC (sf)
MASTR Asset Backed Securities Trust 2004-WMC2	2004-WMC2	M-5	RMBS Subprime	57643LDN3	D (sf)	CC (sf)
MASTR Asset Backed Securities Trust 2004-WMC3	2004-WMC3	M-6	RMBS Subprime	57643LFT8	D (sf)	CC (sf)
MASTR Asset Backed Securities Trust 2006-AM1	2006-AM1	M-4	RMBS Subprime	57643LQG4	D (sf)	CC (sf)
MASTR Asset Securitization Trust 2003-12	2003-12	B-5	RMBS Prime Jumbo	55265K4M8	D (sf)	CC (sf)
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-5	2007-5	M-4	RMBS Subprime	59025RAJ6	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2003-C	MLCC 2003C	B-4	RMBS Prime Jumbo	589929T32	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2005-B	2005-B	B-4	RMBS Prime Jumbo	59020UXC4	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust Series MLCC 2006-1	2006-1	B-1	RMBS Prime Jumbo	59020U4W2	D (sf)	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1	2006-WMC1	M-2	RMBS Subprime	59020U4A0	D (sf)	CC (sf)

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Morgan Stanley ABS Capital I Inc. Trust 2003-NC5	2003-NC5	B-2	RMBS Subprime	61746RBG5	D (sf)		CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	M-6	RMBS Subprime	61744CUX2	D (sf)		CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005-WMC5	B-3	RMBS Subprime	61744CRZ1	D (sf)		CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	2006-HE6	M-2	RMBS Subprime	61750FAH3	D (sf)		CC (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	A-1	RMBS Prime Jumbo	61746WB74	AAA (sf)	Watch Neg	AAA (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	A-2	RMBS Prime Jumbo	61746WB82	AAA (sf)	Watch Neg	AAA (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	A-3	RMBS Prime Jumbo	61746WB90	AAA (sf)	Watch Neg	AAA (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	A-4	RMBS Prime Jumbo	61746WC24	AAA (sf)	Watch Neg	AAA (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	B-2	RMBS Prime Jumbo	61746WC40	D (sf)		B- (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	B-1	RMBS Prime Jumbo	61746WC32	BBB- (sf)	Watch Neg	BBB- (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	B-3	RMBS Prime Jumbo	61746WC57	D (sf)		CC (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	B-4	RMBS Prime Jumbo	61746WC81	D (sf)		CC (sf)
Morgan Stanley Dean Witter Capital I Inc. Trust 2003-HYB1	2003-HYB1	B-5	RMBS Prime Jumbo	61746WC99	D (sf)		CC (sf)
Morgan Stanley Mortgage Loan Trust 2004-6AR	2004-6AR	C-B-3	RMBS Prime Jumbo	61748HBW0	D (sf)		CC (sf)
Morgan Stanley Mortgage Loan Trust 2005-5AR	2005-5AR	2-A-2	RMBS Alternative-A	61748HLB5	D (sf)		CC (sf)
Morgan Stanley Mortgage Loan Trust 2005-5AR	2005-5AR	3-A-2	RMBS Alternative-A	61748HLD1	D (sf)		CC (sf)
Morgan Stanley Mortgage Loan Trust 2005-5AR	2005-5AR	3-A-3	RMBS Alternative-A	61748HLE9	D (sf)		CC (sf)
Morgan Stanley Mortgage Loan Trust 2005-5AR	2005-5AR	4-A-2	RMBS Alternative-A	61748HLG4	D (sf)		CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	2006-2	2-A-1	RMBS Prime Jumbo	61748HVH1	D (sf)		CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	2006-2	2-A-3	RMBS Prime Jumbo	61748HVK4	D (sf)		CC (sf)
Morgan Stanley Mortgage Loan Trust 2006-2	2006-2	2-A-4	RMBS Prime Jumbo	61748HVL2	D (sf)		CC (sf)
Mortgage Pass-Through Trust 2004-HYB3	2004-HYB3	B-2	RMBS Prime Jumbo	12669FZC0	D (sf)		CC (sf)
National City Mortgage Capital Trust 2008-1	2008-1	1-B-2	RMBS Prime Jumbo	635419AN4	D (sf)		CC (sf)
National City Mortgage Capital Trust 2008-1	2008-1	2-B-3	RMBS Prime Jumbo	635419AS3	D (sf)		CC (sf)
New Century Home Equity Loan Trust 2006-2	2006-2	M-2	RMBS Subprime	64360YAE5	D (sf)		CC (sf)
New Century Home Equity Loan Trust Series 2005-A	2005-A	M-9	RMBS Subprime	64352VMK4	D (sf)		CC (sf)
Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2007-2	2007-2	A-5	RMBS Alternative-A	655378AH0	D (sf)		CCC (sf)

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NovaStar Mortgage Funding Trust Series 2006-1	2006-1	M-1	RMBS Subprime	669884AF5	D (sf)	CCC (sf)
Option One Mortgage Loan Trust 2006-3	2006-3	M-1	RMBS Subprime	68389BAD5	D (sf)	CC (sf)
Ownit Mortgage Loan Trust, Series 2006-2	2006-2	M-2	RMBS Subprime	69121PDH3	D (sf)	CC (sf)
Park Place Securities, Inc.	2005-WCH1	M-8	RMBS Subprime	70069FFQ5	D (sf)	CC (sf)
People's Choice Home Loan Securities Trust Series 2004-1	2004-1	M5	RMBS Subprime	71085PAJ2	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	B-1	RMBS Subprime	73316PEA4	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MF-5	RMBS Subprime	73316PGQ7	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2006-A	2006-A	M-6	RMBS Subprime	73316PKB5	D (sf)	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	M-5	RMBS Subprime	73316NAH8	D (sf)	CC (sf)
Prime Mortgage Trust 2005-5	2005-5	II-B-5	RMBS Prime Jumbo	74160MML3	D (sf)	CC (sf)
Prime Mortgage Trust 2007-3	2007-3	II-B-4	RMBS Prime Jumbo	74162WAV0	D (sf)	CC (sf)
RAAC Series 2007-SP1 Trust	2007-SP1	M-4	RMBS Outside the Guidelines	74978AAG5	D (sf)	CC (sf)
RALI Series 2002-QS11 Trust	2002-QS11	M-3	RMBS Alternative-A	76110GK26	D (sf)	CC (sf)
RALI Series 2004-QS10 Trust	2004-QS10	M-2	RMBS Alternative-A	76110HWP0	D (sf)	CC (sf)
RALI Series 2005-QA8 Trust	2005-QA8	CB-II-1	RMBS Alternative-A	761118BS6	D (sf)	CCC (sf)
RALI Series 2005-QO4 Trust	2005-QO4	II-A-2	RMBS Alternative-A	761118NP9	D (sf)	CCC (sf)
RALI Series 2005-QS2 Trust	2005-QS2	M-2	RMBS Alternative-A	76110HR68	D (sf)	CC (sf)
RAMP Series 2003-RS11 Trust	2003-RS11	M-II-5	RMBS Outside the Guidelines	760985L58	D (sf)	CC (sf)
RAMP Series 2004-RS3 Trust	2004-RS3	M-4	RMBS Outside the Guidelines	760985V99	D (sf)	CC (sf)
RAMP Series 2004-RS6 Trust	2004-RS6	M-II-4	RMBS Outside the Guidelines	7609855P2	D (sf)	CC (sf)
RAMP Series 2004-RS7 Trust	2004-RS7	A-I-4	RMBS Outside the Guidelines	7609857D7	D (sf)	CC (sf)
RAMP Series 2004-RS7 Trust	2004-RS7	A-I-5	RMBS Outside the Guidelines	7609857E5	D (sf)	CC (sf)
RAMP Series 2004-RS7 Trust	2004-RS7	A-I-6	RMBS Outside the Guidelines	7609857F2	D (sf)	CC (sf)
RAMP Series 2004-RS7 Trust	2004-RS7	A-III	RMBS Outside the Guidelines	7609857K1	D (sf)	CC (sf)
RASC Series 2005-KS10 Trust	2005-KS10	M-5	RMBS Subprime	75405WAJ1	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-7	RMBS Subprime	75970NAV9	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2005-4	2005-4	M5	RMBS Subprime	759950GF9	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2007-1	2007-1	M-1	RMBS Subprime	75970JAK2	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2007-2	2007-2	M-1	RMBS Subprime	75970QAK6	D (sf)	CC (sf)
Renaissance Home Equity Loan Trust 2007-3	2007-3	M-4	RMBS Subprime	75971FAN3	D (sf)	CC (sf)
RESI Finance Limited Partnership 2005-A	2005-A	B9	RMBS Risk Transfers	74951PDW5	D (sf)	CC (sf)

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RESI Finance Limited Partnership 2005-D	2005-D	B5	RMBS Risk Transfers	74951PEL8	D (sf)	CC (sf)
Residential Asset Securitization Trust 2004-A8	2004-H	B-3	RMBS Alternative-A	45660N4W2	D (sf)	CC (sf)
Residential Asset Securitization Trust 2005-A15	2005-0	2-A-1	RMBS Alternative-A	45660L3R8	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2005-A15	2005-0	2-A-4	RMBS Alternative-A	45660L3U1	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2006-A16	2006-P	1-A-2	RMBS Alternative-A	76114GAB3	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2006-A16	2006-P	1-A-3	RMBS Alternative-A	76114GAC1	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2006-R2	2006-R2	A-1	RMBS Re-Remic	76114AAA8	D (sf)	CCC (sf)
Residential Asset Securitization Trust 2006-R2	2006-R2	A-2	RMBS Re-Remic	76114AAB6	D (sf)	CCC (sf)
RESIX Finance Limited	2005-A-B9	B9	RMBS Risk Transfers	76116LBY9	D (sf)	CC (sf)
SAACO Series 2005-NC4 Trust	2005-NC4	M-6	RMBS Subprime	78514RAJ4	D (sf)	CC (sf)
Saxon Asset Securities Trust 2000-3	2000-3	MF-2	RMBS Subprime	805564GT2	D (sf)	CC (sf)
Saxon Asset Securities Trust 2002-1	2002-1	B	RMBS Subprime	805564KY6	D (sf)	CC (sf)
Saxon Asset Securities Trust 2007-4	2007-4	B-3	RMBS Subprime	80557CAL6	D (sf)	CCC (sf)
Sequoia Mortgage Trust 2004-1	2004-1	B-3	RMBS Prime Jumbo	81744FAJ6	D (sf)	CC (sf)
Sequoia Mortgage Trust 2007-1	2007-1	3-A2	RMBS Prime Jumbo	81744HAG8	D (sf)	CC (sf)
Soundview Home Loan Trust 2006-OPT3	2006-OPT3	M-3	RMBS Subprime	83611MPM4	D (sf)	CC (sf)
STARM Mortgage Loan Trust 2007-1	2007-1	1A2	RMBS Alternative-A	78473NAB9	D (sf)	CCC (sf)
STARM Mortgage Loan Trust 2007-1	2007-1	2A2	RMBS Alternative-A	78473NAD5	D (sf)	CCC (sf)
STARM Mortgage Loan Trust 2007-3	2007-3	2-A-1	RMBS Prime Jumbo	85554NAJ9	D (sf)	CCC (sf)
Structured Adjustable Rate Mortgage Loan Trust Series 2005-18	2005-18	B1-l	RMBS Prime Jumbo	863579XY9	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust Series 2006-1	2006-1	8-A1	RMBS Alternative-A	863579R42	D (sf)	CCC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-10	2006-10	3-A1	RMBS Alternative-A	86361QAF1	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-10	2006-10	3-A2	RMBS Alternative-A	86361QAG9	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-10	2006-10	3-AF	RMBS Alternative-A	86361QAJ3	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-10	2006-10	3-A3	RMBS Alternative-A	86361QAK0	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2007-1	2007-1	2-A1	RMBS Alternative-A	86362TAD9	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2007-1	2007-1	2-A2	RMBS Alternative-A	86362TAE7	D (sf)	CC (sf)
Structured Adjustable Rate Mortgage Loan Trust, Series 2007-1	2007-1	2-A3	RMBS Alternative-A	86362TAF4	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2005-AR8	2005 AR8	A-5	RMBS Subprime	86359LSB6	D (sf)	CC (sf)
Structured Asset Mortgage Investments II Trust 2005-AR3	2005-AR3	M-1	RMBS Alternative-A	86359LKJ7	D (sf)	CC (sf)
Structured Asset Securities Corp.	2002-21A	B3	RMBS Prime Jumbo	86359ACE1	D (sf)	CC (sf)
Structured Asset Securities Corp.	2002-HF2	B1	RMBS Subprime	86359ACS0	D (sf)	CC (sf)

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Structured Asset Securities Corp.	2003-16	B5	RMBS Prime Jumbo	86359AYE7	D (sf)	CC (sf)
Structured Asset Securities Corporation Assistance Loan Trust 2003-AL1	2003-AL1	B4	RMBS Subprime	86359AML4	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2005-9XS	2005 9XS	M2	RMBS Alternative-A	86359DDV6	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF3	2006-WF3	M5	RMBS Subprime	86361EAK7	D (sf)	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2007-MLN1	2007-MLN1	M5	RMBS Subprime	863613AK1	D (sf)	CC (sf)
Structured Asset Securities Corporation Trust 2005-14	2005-14	B1	RMBS Prime Jumbo	86359DKF3	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2007-3	2007-3	B-1	RMBS Prime Jumbo	88522XAK7	D (sf)	CC (sf)
Thornburg Mortgage Securities Trust 2007-4	2007-4	B-1	RMBS Prime Jumbo	88522YAE9	D (sf)	CC (sf)
Wachovia Mortgage Loan Trust, LLC	2005-WMC1	M-3	RMBS Subprime	92977YAZ4	D (sf)	CCC (sf)
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust	2007-HE4	M-3	RMBS Subprime	93363XAH6	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust	2006-AR3	B-2	RMBS Alternative-A	92925CDG4	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2003-AR9 Trust	2003-AR9	I-B-5	RMBS Prime Jumbo	92922FCG1	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2004-AR14 Trust	2004-AR14	B-4	RMBS Prime Jumbo	939336W90	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2004-AR2 Trust	2004-AR2	B-3	RMBS Prime Jumbo	92922FNZ7	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2004-CB4 Trust	2004-CB4	B-2	RMBS Prime Jumbo	92922FA65	D (sf)	CC (sf)
WAMU Mortgage Pass-Through Certificates Series 2005-AR12 Trust	2005-AR12	B-1	RMBS Prime Jumbo	92922F3S5	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR19 Trust	2005-AR19	B-5	RMBS Alternative-A	92925CBQ4	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2005-AR2 Trust	2005-AR2	B-5	RMBS Alternative-A	92922FE53	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2006-AR10 Trust	2006-AR10	3-B-1	RMBS Prime Jumbo	93363EAS4	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2007-HY5 Trust	2007-HY5	1-A1	RMBS Alternative-A	92990GAA1	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates Series 2007-HY6 Trust	2007-HY6	3-A3	RMBS Alternative-A	92927XAJ3	D (sf)	CCC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR12 Trust	2006-AR12	1-A5	RMBS Prime Jumbo	93363NAE5	D (sf)	CCC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR12 Trust	2006-AR12	2-A4	RMBS Prime Jumbo	93363NAJ4	D (sf)	CCC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR16 Trust	2006-AR16	3-A4	RMBS Prime Jumbo	92925GAK9	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR18 Trust	2006-AR18	1-A2	RMBS Prime Jumbo	933637AB6	D (sf)	CC (sf)
WaMu Mortgage Pass-Through Certificates, Series 2006-AR18 Trust	2006-AR18	2-A4	RMBS Prime Jumbo	933637AF7	D (sf)	CC (sf)
Washington Mutual Mortgage Pass Through Certificates WMALT Series 2005-1 Trust	2005-1	B-2	RMBS Alternative-A	9393363B7	D (sf)	CC (sf)

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Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-2 Trust	2005-2	B-1	RMBS Alternative-A	9393363Z4	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-6 Trust	2006-6	2-A-1	RMBS Alternative-A	93935GAC3	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR1 Trust	2006-AR1	A-1B	RMBS Alternative-A	93934FJR4	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR9 Trust	2006-AR9	1A	RMBS Alternative-A	939346AA0	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR9 Trust	2006-AR9	2A	RMBS Alternative-A	939346AB8	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-2 Trust	2007-2	I-A-1	RMBS Alternative-A	93936HAA4	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-2 Trust	2007-2	I-A-11	RMBS Alternative-A	93936HAL0	D (sf)	CC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	1-CB	RMBS Alternative-A	93934FFY3	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	2-A-2	RMBS Alternative-A	93934FGA4	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	2-A-3	RMBS Alternative-A	93934FGB2	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	2-A-5	RMBS Alternative-A	93934FGD8	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	2-A-6	RMBS Alternative-A	93934FGE6	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	2-A-7	RMBS Alternative-A	93934FGF3	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	2-A-8	RMBS Alternative-A	93934FGG1	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	3-CB-2	RMBS Alternative-A	93934FGK2	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	4-CB-2	RMBS Alternative-A	93934FGM8	D (sf)	CCC (sf)
Washington Mutual Mortgage Pass-Through Certificates, WMALT Series 2005-10 Trust	2005-10	4-CB-3	RMBS Alternative-A	93934FGN6	D (sf)	CCC (sf)
Washington Mutual MSC Mortgage Pass-Through Certificates, Series 2003-AR1 Trust	2003-AR1	B-3	RMBS Prime Jumbo	939336PU1	D (sf)	CC (sf)
Wells Fargo Mortgage Backed Securities 2003-H Trust	2003-H	B-5	RMBS Prime Jumbo	94979XAG2	D (sf)	CC (sf)
Wells Fargo Mortgage Backed Securities 2006-9 Trust	2006-9	B-1	RMBS Prime Jumbo	94980SBR5	D (sf)	CC (sf)

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