

August 11, 2011

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

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Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

The following tables provide the issuers, series, and CUSIPs for the classes of U.S. residential mortgage-backed securities (RMBS) transactions backed by subprime mortgage loan collateral issued in 2005 through 2007 affected by the Aug. 11, 2011, rating actions. For the related press release, please see "1,435 Ratings Lowered And 1,313 Ratings Affirmed On 363 U.S. RMBS Subprime Transactions Issued In 2005 To 2007," published Aug. 11, 2011.

Table 1

Rating And CreditWatch Actions							
Transaction	Series	Class	Collateral	CUSIP	Rating		
					To	From	
2005-CB1 Trust	2005-CB1	M-1	RMBS Subprime	12673TAH0	AA (sf)	AA (sf)	Watch Neg
2005-CB1 Trust	2005-CB1	M-2	RMBS Subprime	12673TAJ6	B (sf)	A (sf)	Watch Neg
2005-CB1 Trust	2005-CB1	M-3	RMBS Subprime	12673TAK3	B- (sf)	A- (sf)	Watch Neg
2005-CB1 Trust	2005-CB1	B-1	RMBS Subprime	12673TAL1	CCC (sf)	BBB- (sf)	Watch Neg
2005-CB1 Trust	2005-CB1	B-2	RMBS Subprime	12673TAM9	CC (sf)	B (sf)	Watch Neg
2005-CB1 Trust	2005-CB1	B-3	RMBS Subprime	12673TAN7	CC (sf)	CCC (sf)	
2005-CB2 Trust	2005-CB2	M-1	RMBS Subprime	04542BLL4	AA (sf)	AA (sf)	Watch Neg
2005-CB2 Trust	2005-CB2	B-1	RMBS Subprime	04542BLP5	CC (sf)	CCC (sf)	
2005-CB2 Trust	2005-CB2	B-2	RMBS Subprime	04542BLQ3	CC (sf)	CCC (sf)	
2005-CB2 Trust	2005-CB2	M-2	RMBS Subprime	04542BLM2	CC (sf)	BBB (sf)	Watch Neg
2005-CB2 Trust	2005-CB2	M-3	RMBS Subprime	04542BLN0	CC (sf)	B- (sf)	Watch Neg
2005-CB3 Trust	2005-CB3	AF-4	RMBS Subprime	12489WLD4	AAA (sf)	AAA (sf)	Watch Neg
2005-CB3 Trust	2005-CB3	M-1	RMBS Subprime	12489WLE2	AA (sf)	AA (sf)	Watch Neg
2005-CB3 Trust	2005-CB3	M-2	RMBS Subprime	12489WLF9	A+ (sf)	A+ (sf)	Watch Neg
2005-CB3 Trust	2005-CB3	M-3	RMBS Subprime	12489WLG7	BB (sf)	A (sf)	Watch Neg
2005-CB3 Trust	2005-CB3	M-4	RMBS Subprime	12489WLH5	CCC (sf)	A- (sf)	Watch Neg
2005-CB3 Trust	2005-CB3	B-1	RMBS Subprime	12489WLJ1	CC (sf)	BBB+ (sf)	Watch Neg
2005-CB3 Trust	2005-CB3	B-2	RMBS Subprime	12489WLK8	CC (sf)	BBB (sf)	Watch Neg
2005-CB3 Trust	2005-CB3	B-3	RMBS Subprime	12489WLL6	CC (sf)	B (sf)	Watch Neg

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Table 1

Rating And CreditWatch Actions (cont.)							
2005-CB3 Trust	2005-CB3	B-4	RMBS Subprime	12489WLM4	CC (sf)	CCC (sf)	
2005-CB6 Trust	2005-CB6	A-3	RMBS Subprime	12489WNN0	BB (sf)	A (sf)	Watch Neg
2005-CB6 Trust	2005-CB6	A-4	RMBS Subprime	12489WNP5	BB (sf)	A (sf)	Watch Neg
2005-CB6 Trust	2005-CB6	M-1	RMBS Subprime	12489WNQ3	CCC (sf)	B- (sf)	Watch Neg
2005-CB6 Trust	2005-CB6	M-2	RMBS Subprime	12489WNR1	CC (sf)	CCC (sf)	
2005-CB6 Trust	2005-CB6	M-3	RMBS Subprime	12489WNS9	CC (sf)	CCC (sf)	
2005-CB7 Trust	2005-CB7	AF-3	RMBS Subprime	12489WPJ7	AAA (sf)	AAA (sf)	Watch Neg
2005-CB7 Trust	2005-CB7	AF-4	RMBS Subprime	12489WPK4	AAA (sf)	AAA (sf)	Watch Neg
2005-CB7 Trust	2005-CB7	M-1	RMBS Subprime	12489WPL2	BB (sf)	AA+ (sf)	Watch Neg
2005-CB7 Trust	2005-CB7	M-2	RMBS Subprime	12489WPM0	CCC (sf)	BBB (sf)	Watch Neg
2005-CB7 Trust	2005-CB7	M-3	RMBS Subprime	12489WPN8	CC (sf)	B- (sf)	Watch Neg
2005-CB7 Trust	2005-CB7	M-4	RMBS Subprime	12489WPP3	CC (sf)	CCC (sf)	
Aames Mortgage Investment Trust 2005-3	2005-3	A2	RMBS Subprime	00252FCD1	AAA (sf)	AAA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	A3	RMBS Subprime	00252FCE9	AAA (sf)	AAA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	M1	RMBS Subprime	00252FCF6	AAA (sf)	AAA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	M2	RMBS Subprime	00252FCG4	AA (sf)	AA (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	M3	RMBS Subprime	00252FCH2	AA- (sf)	AA- (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	M4	RMBS Subprime	00252FCJ8	A+ (sf)	A+ (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	M5	RMBS Subprime	00252FCK5	A (sf)	A (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	M6	RMBS Subprime	00252FCL3	BBB (sf)	A- (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	B1	RMBS Subprime	00252FCM1	BB (sf)	BBB+ (sf)	Watch Neg
Aames Mortgage Investment Trust 2005-3	2005-3	B2	RMBS Subprime	00252FCN9	B- (sf)	BBB (sf)	Watch Neg
ABFC 2005-OPT 1 Trust	2005-OPT1	A-1MZ	RMBS Subprime	04542BPX4	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-OPT 1 Trust	2005-OPT1	A-2C	RMBS Subprime	04542BPZ9	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-OPT 1 Trust	2005-OPT1	M1	RMBS Subprime	04542BQA3	A+ (sf)	AA+ (sf)	Watch Neg
ABFC 2005-OPT 1 Trust	2005-OPT1	M2	RMBS Subprime	04542BQB1	CCC (sf)	B (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
ABFC 2005-OPT 1 Trust	2005-OPT1	M4	RMBS Subprime	04542BQD7	CC (sf)	CCC (sf)	
ABFC 2005-OPT 1 Trust	2005-OPT1	M5	RMBS Subprime	04542BQE5	CC (sf)	CCC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	A-1	RMBS Subprime	04542BLU4	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	A-2C	RMBS Subprime	04542BLX8	AAA (sf)	AAA (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-1	RMBS Subprime	04542BLY6	AA+ (sf)	AA+ (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-2	RMBS Subprime	04542BLZ3	AA (sf)	AA (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-3	RMBS Subprime	04542BMA7	A- (sf)	AA- (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-4	RMBS Subprime	04542BMB5	BB+ (sf)	A+ (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-5	RMBS Subprime	04542BMC3	B+ (sf)	A+ (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-6	RMBS Subprime	04542BMD1	B- (sf)	A- (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-7	RMBS Subprime	04542BME9	CCC (sf)	BB+ (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	B-1	RMBS Subprime	04542BMJ8	CC (sf)	CCC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	B-2	RMBS Subprime	04542BMK5	CC (sf)	CCC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	M-10	RMBS Subprime	04542BMH2	CC (sf)	CCC (sf)	
ABFC 2005-WF1 Trust	2005-WF1	M-8	RMBS Subprime	04542BMF6	CC (sf)	B+ (sf)	Watch Neg
ABFC 2005-WF1 Trust	2005-WF1	M-9	RMBS Subprime	04542BMG4	CC (sf)	B- (sf)	Watch Neg
ABFC 2005-WMC1 Trust	2005-WMC1	M-1	RMBS Subprime	04542BPD8	AA+ (sf)	AA+ (sf)	Watch Neg
ABFC 2005-WMC1 Trust	2005-WMC1	M-2	RMBS Subprime	04542BPE6	A+ (sf)	A+ (sf)	Watch Neg
ABFC 2005-WMC1 Trust	2005-WMC1	M-3	RMBS Subprime	04542BPF3	B- (sf)	B (sf)	Watch Neg
ABFC 2006-HE1 Trust	2006-HE1	A-2B	RMBS Subprime	00075WAP4	CCC (sf)	B- (sf)	Watch Neg
ABFC 2006-OPT1 Trust	2006-OPT1	A-1	RMBS Subprime	00075QAQ5	B- (sf)	A (sf)	Watch Neg
ABFC 2006-OPT1 Trust	2006-OPT1	A-2	RMBS Subprime	00075QAR3	B- (sf)	A (sf)	Watch Neg
ABFC 2006-OPT1 Trust	2006-OPT1	A-3C1	RMBS Subprime	00075QAS1	B- (sf)	A (sf)	Watch Neg
ABFC 2006-OPT1 Trust	2006-OPT1	A-3C2	RMBS Subprime	00075QAC6	B- (sf)	A (sf)	Watch Neg
ABFC 2006-OPT1 Trust	2006-OPT1	A-3D	RMBS Subprime	00075QAD4	B- (sf)	A (sf)	Watch Neg
ABFC 2006-OPT1 Trust	2006-OPT1	M-1	RMBS Subprime	00075QAE2	CCC (sf)	B (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)							
ABFC 2006-OPT1 Trust	2006-OPT1	M-2	RMBS Subprime	00075QAF9	CC (sf)	CCC (sf)	
ABFC 2006-OPT1 Trust	2006-OPT1	M-3	RMBS Subprime	00075QAG7	CC (sf)	CCC (sf)	
ABFC 2006-OPT2 Trust	2006-OPT2	A-3B	RMBS Subprime	00075XAD9	A+ (sf)	A+ (sf)	Watch Neg
ABFC 2006-OPT2 Trust	2006-OPT2	A-1	RMBS Subprime	00075XAA5	CCC (sf)	B+ (sf)	Watch Neg
ABFC 2006-OPT2 Trust	2006-OPT2	A-2	RMBS Subprime	00075XAB3	CCC (sf)	BB- (sf)	Watch Neg
ABFC 2006-OPT2 Trust	2006-OPT2	A-3C	RMBS Subprime	00075XAE7	CCC (sf)	B+ (sf)	Watch Neg
ABFC 2006-OPT2 Trust	2006-OPT2	A-3D	RMBS Subprime	00075XAF4	CCC (sf)	B+ (sf)	Watch Neg
ABFC 2006-OPT2 Trust	2006-OPT2	M-2	RMBS Subprime	00075XAH0	CC (sf)	CCC (sf)	
ABFC 2006-OPT2 Trust	2006-OPT2	M-3	RMBS Subprime	00075XAJ6	CC (sf)	CCC (sf)	
ABFC 2007-NC1 Trust	2007-NC1	A-1	RMBS Subprime	00076BAA2	CCC (sf)	B- (sf)	Watch Neg
ABFC 2007-NC1 Trust	2007-NC1	A-2	RMBS Subprime	00076BAB0	CCC (sf)	B- (sf)	Watch Neg
ABFC 2007-NC1 Trust	2007-NC1	M-3	RMBS Subprime	00076BAG9	CC (sf)	CCC (sf)	
ABFC 2007-NC1 Trust	2007-NC1	M-4	RMBS Subprime	00076BAH7	CC (sf)	CCC (sf)	
Accredited Mortgage Loan Trust 2005-1	2005-1	A-1B	RMBS Subprime	004375CP4	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-1	2005-1	A-2C	RMBS Subprime	004375CS8	AAA (sf)	AAA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-1	2005-1	M-1	RMBS Subprime	004375CT6	AA (sf)	AA (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-1	2005-1	M-2	RMBS Subprime	004375CU3	A+ (sf)	A+ (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-1	2005-1	M-3	RMBS Subprime	004375CV1	A (sf)	A (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-1	2005-1	M-4	RMBS Subprime	004375CW9	BBB (sf)	BBB (sf)	Watch Neg
Accredited Mortgage Loan Trust 2005-1	2005-1	M-5	RMBS Subprime	004375CX7	CCC (sf)	B- (sf)	Watch Neg
Ace Securities Corp Home Equity Loan Trust Series 2005-HE3	2005-HE3	M-1	RMBS Subprime	004421NC3	AA+ (sf)	AA+ (sf)	Watch Neg
Ace Securities Corp Home Equity Loan Trust Series 2005-HE3	2005-HE3	M-2	RMBS Subprime	004421ND1	AA (sf)	AA (sf)	Watch Neg
Ace Securities Corp Home Equity Loan Trust Series 2005-HE3	2005-HE3	M-3	RMBS Subprime	004421NE9	A- (sf)	A- (sf)	Watch Neg
Ace Securities Corp Home Equity Loan Trust Series 2005-HE3	2005-HE3	M-4	RMBS Subprime	004421NF6	B- (sf)	B (sf)	Watch Neg
Ace Securities Corp Home Equity Loan Trust Series 2005-HE3	2005-HE3	M-5	RMBS Subprime	004421NG4	CC (sf)	CCC (sf)	
Ace Securities Corp Home Equity Loan Trust Series 2006-ASAP2	2006-ASAP2	A-2C	RMBS Subprime	004421XE8	AA (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Ace Securities Corp Home Equity Loan Trust Series 2006-ASAP2	2006-ASAP2	A-1	RMBS Subprime	004421XB4	A+ (sf)	A+ (sf)	Watch Neg
Ace Securities Corp Home Equity Loan Trust Series 2006-ASAP2	2006-ASAP2	A-2D	RMBS Subprime	004421XF5	A (sf)	A (sf)	Watch Neg
Ace Securities Corp Home Equity Loan Trust Series 2006-ASAP2	2006-ASAP2	M-1	RMBS Subprime	004421XG3	B- (sf)	B (sf)	Watch Neg
Ace Securities Corp Home Equity Loan Trust Series 2006-ASAP2	2006-ASAP2	M-2	RMBS Subprime	004421XH1	CC (sf)	CCC (sf)	
ACE Securities Corp. Home Equity Loan Trust Series 2005-HE2	2005-HE2	M-2	RMBS Subprime	004421MD2	AA (sf)	AA (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust Series 2005-HE2	2005-HE2	M-3	RMBS Subprime	004421ME0	AA- (sf)	AA- (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust Series 2005-HE2	2005-HE2	M-4	RMBS Subprime	004421MF7	A+ (sf)	A+ (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust Series 2005-HE2	2005-HE2	M-5	RMBS Subprime	004421MG5	A (sf)	A (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust Series 2005-HE2	2005-HE2	M-6	RMBS Subprime	004421MH3	B- (sf)	B (sf)	Watch Neg
ACE Securities Corp. Home Equity Loan Trust Series 2005-HE2	2005-HE2	M-7	RMBS Subprime	004421MJ9	CC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2005-ASAP1	2005-ASAP1	A-1	RMBS Subprime	004421SY0	AAA (sf)	AAA (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-ASAP1	2005-ASAP1	A-2D	RMBS Subprime	004421TC7	AAA (sf)	AAA (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-ASAP1	2005-ASAP1	M-1	RMBS Subprime	004421TD5	CCC (sf)	BB (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-3	RMBS Subprime	004421KW2	AA- (sf)	AA- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-4	RMBS Subprime	004421KX0	BBB (sf)	BBB (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-5	RMBS Subprime	004421KY8	B (sf)	B (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-6	RMBS Subprime	004421KZ5	CC (sf)	CCC (sf)	
Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASAP5	2006-ASAP5	A-1A	RMBS Subprime	004422AA9	CCC (sf)	B+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASAP5	2006-ASAP5	A-1B	RMBS Subprime	004422AB7	CCC (sf)	B+ (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASAP5	2006-ASAP5	A-2B	RMBS Subprime	004422AD3	CCC (sf)	B- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASAP5	2006-ASAP5	A-2C	RMBS Subprime	004422AE1	CCC (sf)	B- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASAP5	2006-ASAP5	A-2D	RMBS Subprime	004422AF8	CCC (sf)	B- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2007-ASAP1	2007-ASAP1	A-2A	RMBS Subprime	00442JAB0	BB (sf)	BBB- (sf)	Watch Neg
Ace Securities Corp. Home Equity Loan Trust, Series 2007-ASAP1	2007-ASAP1	A-1	RMBS Subprime	00442JAA2	CCC (sf)	B- (sf)	Watch Neg
Aegis Asset Backed Securities Trust Mortgage Pass Through Certificates Series 2005-4	2005-4	IA3	RMBS Subprime	00764MGE1	AAA (sf)	AAA (sf)	Watch Neg
Aegis Asset Backed Securities Trust Mortgage Pass Through Certificates Series 2005-4	2005-4	IA4	RMBS Subprime	00764MGV3	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Aegis Asset Backed Securities Trust Mortgage Pass Through Certificates Series 2005-4	2005-4	IIA	RMBS Subprime	00764MGF8	AAA (sf)	AAA (sf)	Watch Neg	
Aegis Asset Backed Securities Trust Mortgage Pass Through Certificates Series 2005-4	2005-4	M1	RMBS Subprime	00764MGG6	A (sf)	A+ (sf)	Watch Neg	
Aegis Asset Backed Securities Trust Mortgage Pass Through Certificates Series 2005-4	2005-4	M2	RMBS Subprime	00764MGH4	CCC (sf)	B+ (sf)	Watch Neg	
Aegis Asset Backed Securities Trust Mortgage Pass Through Certificates Series 2005-4	2005-4	M3	RMBS Subprime	00764MGJ0	CC (sf)	CCC (sf)		
Aegis Asset Backed Securities Trust Mortgage Pass Through Certificates Series 2005-4	2005-4	M4	RMBS Subprime	00764MGK7	CC (sf)	CCC (sf)		
American General Mortgage Loan Trust 2006-1	2006-1	A-3	RMBS Subprime	02639MAJ5	AAA (sf)	AAA (sf)	Watch Neg	
American General Mortgage Loan Trust 2006-1	2006-1	A-4	RMBS Subprime	02639MAK2	AAA (sf)	AAA (sf)	Watch Neg	
American General Mortgage Loan Trust 2006-1	2006-1	A-5	RMBS Subprime	02639MAL0	AAA (sf)	AAA (sf)	Watch Neg	
American General Mortgage Loan Trust 2006-1	2006-1	M-1	RMBS Subprime	02639MAM8	AA (sf)	AA (sf)	Watch Neg	
American General Mortgage Loan Trust 2006-1	2006-1	M-2	RMBS Subprime	02639MAN6	A (sf)	A (sf)	Watch Neg	
American General Mortgage Loan Trust 2006-1	2006-1	M-3	RMBS Subprime	02639MAP1	BBB (sf)	BBB (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	A-1	RMBS Subprime	03072SS22	AAA (sf)	AAA (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	A-2B	RMBS Subprime	03072SS48	AAA (sf)	AAA (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	A-2C	RMBS Subprime	03072SS55	AAA (sf)	AAA (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	M-1	RMBS Subprime	03072SS63	AA+ (sf)	AA+ (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	M-2	RMBS Subprime	03072SS71	A+ (sf)	AA (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	M-3	RMBS Subprime	03072SS89	BB (sf)	AA (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	M-4	RMBS Subprime	03072SS97	B- (sf)	A (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	M-5	RMBS Subprime	03072ST21	CCC (sf)	BB+ (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	M-6	RMBS Subprime	03072ST39	CC (sf)	B (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	M-7	RMBS Subprime	03072ST47	CC (sf)	B- (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R10	M-8	RMBS Subprime	03072ST54	CC (sf)	CCC (sf)		
Amerquest Mortgage Securities Inc.	2005-R11	A-1	RMBS Subprime	03072SU45	AAA (sf)	AAA (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R11	A-2C	RMBS Subprime	03072SU78	AAA (sf)	AAA (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R11	A-2D	RMBS Subprime	03072SU86	AAA (sf)	AAA (sf)	Watch Neg	
Amerquest Mortgage Securities Inc.	2005-R11	M-1	RMBS Subprime	03072SU94	AA+ (sf)	AA+ (sf)	Watch Neg	

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Rating And CreditWatch Actions (cont.)							
Amerquest Mortgage Securities Inc.	2005-R11	M-2	RMBS Subprime	03072SV28	BB+(sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R11	M-3	RMBS Subprime	03072SV36	B- (sf)	AA-(sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R11	M-4	RMBS Subprime	03072SV44	CCC (sf)	BBB (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R11	M-5	RMBS Subprime	03072SV51	CCC (sf)	B+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R11	M-6	RMBS Subprime	03072SV69	CC (sf)	B- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R11	M-7	RMBS Subprime	03072SV77	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R11	M-8	RMBS Subprime	03072SV85	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R2	A-3C	RMBS Subprime	03072SYQ2	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R2	M-1	RMBS Subprime	03072SYR0	AA+(sf)	AA+(sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R2	M-2	RMBS Subprime	03072SYS8	AA (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R2	M-3	RMBS Subprime	03072SYT6	AA-(sf)	AA-(sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R2	M-4	RMBS Subprime	03072SYU3	B- (sf)	A (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R2	M-5	RMBS Subprime	03072SYV1	CC (sf)	BB- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R2	M-6	RMBS Subprime	03072SYW9	CC (sf)	B- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R2	M-7	RMBS Subprime	03072SYX7	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R2	M-8	RMBS Subprime	03072SYY5	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R3	A-1A	RMBS Subprime	03072SA96	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	A-1B	RMBS Subprime	03072SZS7	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	A-2A	RMBS Subprime	03072SB20	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	A-2B	RMBS Subprime	03072SB38	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	A-3D	RMBS Subprime	03072SZW8	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	M-1	RMBS Subprime	03072SZX6	AA+(sf)	AA+(sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	M-2	RMBS Subprime	03072SZY4	AA (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	M-3	RMBS Subprime	03072SZZ1	AA-(sf)	AA-(sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	M-4	RMBS Subprime	03072SA21	BB (sf)	A+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	M-5	RMBS Subprime	03072SA39	B- (sf)	A (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)							
Amerquest Mortgage Securities Inc.	2005-R3	M-6	RMBS Subprime	03072SA47	CCC (sf)	BBB (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	M-7	RMBS Subprime	03072SA54	CC (sf)	BB (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R3	M-8	RMBS Subprime	03072SA62	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R3	M-9	RMBS Subprime	03072SA70	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R4	A-1A	RMBS Subprime	03072SB46	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	A-1B	RMBS Subprime	03072SB53	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	A-2D	RMBS Subprime	03072SB95	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	M-1	RMBS Subprime	03072SC29	AA+ (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	M-2	RMBS Subprime	03072SC37	A+ (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	M-3	RMBS Subprime	03072SC45	BB- (sf)	AA- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	M-4	RMBS Subprime	03072SC52	CCC (sf)	BBB+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	M-5	RMBS Subprime	03072SC60	CC (sf)	B+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	M-6	RMBS Subprime	03072SC78	CC (sf)	B- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R4	M-7	RMBS Subprime	03072SC86	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R4	M-8	RMBS Subprime	03072SC94	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R5	A-1B	RMBS Subprime	03072SD69	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	A-2C	RMBS Subprime	03072SD93	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	M-1	RMBS Subprime	03072SE27	AA+ (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	M-2	RMBS Subprime	03072SE35	AA (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	M-3	RMBS Subprime	03072SE43	A+ (sf)	AA- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	M-4	RMBS Subprime	03072SE50	BB- (sf)	A+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	M-5	RMBS Subprime	03072SE68	CCC (sf)	A (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	M-6	RMBS Subprime	03072SE76	CC (sf)	BB (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	M-7	RMBS Subprime	03072SE84	CC (sf)	B- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R5	M-8	RMBS Subprime	03072SE92	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R6	A-1B	RMBS Subprime	03072SF83	AAA (sf)	AAA (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Amerquest Mortgage Securities Inc.	2005-R6	A-2	RMBS Subprime	03072SF91	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R6	M-1	RMBS Subprime	03072SG25	AA+ (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R6	M-2	RMBS Subprime	03072SG33	A (sf)	A (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R6	M-3	RMBS Subprime	03072SG41	BBB- (sf)	BBB- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R6	M-4	RMBS Subprime	03072SG58	B- (sf)	B+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R6	M-5	RMBS Subprime	03072SG66	CCC (sf)	B- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R6	M-6	RMBS Subprime	03072SG74	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R6	M-7	RMBS Subprime	03072SG82	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R7	A-1D	RMBS Subprime	03072SJ30	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R7	A-2D	RMBS Subprime	03072SJ71	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R7	M-1	RMBS Subprime	03072SJ89	AA+ (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R7	M-2	RMBS Subprime	03072SJ97	A (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R7	M-3	RMBS Subprime	03072SK20	B+ (sf)	AA- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R7	M-4	RMBS Subprime	03072SK38	CCC (sf)	BBB- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R7	M-5	RMBS Subprime	03072SK46	CC (sf)	B- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R7	M-6	RMBS Subprime	03072SK53	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R7	M-7	RMBS Subprime	03072SK61	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R8	A-1	RMBS Subprime	03072SN43	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	A-2D	RMBS Subprime	03072SL78	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-1	RMBS Subprime	03072SL86	AA+ (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-2	RMBS Subprime	03072SL94	BBB+ (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-3	RMBS Subprime	03072SM28	B+ (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-4	RMBS Subprime	03072SM36	CCC (sf)	BBB (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-5	RMBS Subprime	03072SM44	CCC (sf)	B (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R8	M-6	RMBS Subprime	03072SM51	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R8	M-7	RMBS Subprime	03072SM69	CC (sf)	CCC (sf)	

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Amerquest Mortgage Securities Inc.	2005-R8	M-8	RMBS Subprime	03072SM77	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Inc.	2005-R9	AF-3	RMBS Subprime	03072SP74	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AF-4	RMBS Subprime	03072SP82	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AF-5	RMBS Subprime	03072SP90	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AF-6	RMBS Subprime	03072SQ24	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AV-1	RMBS Subprime	03072SN92	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AV-2B	RMBS Subprime	03072SP33	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	AV-2C	RMBS Subprime	03072SP41	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	M-1	RMBS Subprime	03072SQ32	B- (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	M-2	RMBS Subprime	03072SQ40	CC (sf)	AA (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	M-3	RMBS Subprime	03072SQ57	CC (sf)	A- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	M-4	RMBS Subprime	03072SQ65	CC (sf)	BBB- (sf)	Watch Neg
Amerquest Mortgage Securities Inc.	2005-R9	M-5	RMBS Subprime	03072SQ73	CC (sf)	B (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	A-1	RMBS Subprime	03072SW76	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	A-2C	RMBS Subprime	03072SX26	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	A-2D	RMBS Subprime	03072SX34	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	M-1	RMBS Subprime	03072SX42	BBB- (sf)	AA+ (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	M-2	RMBS Subprime	03072SX59	CCC (sf)	A+ (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	M-3	RMBS Subprime	03072SX67	CCC (sf)	BB+ (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	M-4	RMBS Subprime	03072SX75	CC (sf)	B (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R1	2006-R1	M-5	RMBS Subprime	03072SX83	CC (sf)	B- (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	A-1	RMBS Subprime	03072SZ32	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	A-2B	RMBS Subprime	03072SZ57	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	A-2C	RMBS Subprime	03072SZ65	AAA (sf)	AAA (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	M-1	RMBS Subprime	03072SZ73	BBB+ (sf)	A (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	M-2	RMBS Subprime	03072SZ81	B- (sf)	BB (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	M-3	RMBS Subprime	03072SZ99	CCC (sf)	B (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	M-4	RMBS Subprime	03072S2A2	CCC (sf)	B- (sf)	Watch Neg
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	M-5	RMBS Subprime	03072S2B0	CC (sf)	CCC (sf)	
Amerquest Mortgage Securities Trust 2006-R2	2006-R2	M-6	RMBS Subprime	03072S2C8	CC (sf)	CCC (sf)	
Argent Securities Inc.	2005-W2	A-1	RMBS Subprime	040104NW7	AA (sf)	AA (sf)	Watch Neg
Argent Securities Inc.	2005-W2	A-2B1	RMBS Subprime	040104NA5	AA- (sf)	AA- (sf)	Watch Neg
Argent Securities Inc.	2005-W2	A-2B2	RMBS Subprime	040104NB3	AA- (sf)	AA- (sf)	Watch Neg
Argent Securities Inc.	2005-W2	A-2C	RMBS Subprime	040104NC1	AA- (sf)	AA- (sf)	Watch Neg
Argent Securities Inc.	2005-W2	M-1	RMBS Subprime	040104ND9	B (sf)	BB (sf)	Watch Neg
Argent Securities Inc.	2005-W2	M-2	RMBS Subprime	040104NE7	CCC (sf)	B- (sf)	Watch Neg
Argent Securities Inc.	2005-W2	M-3	RMBS Subprime	040104NF4	CC (sf)	CCC (sf)	
Argent Securities Inc.	2005-W2	M-4	RMBS Subprime	040104NG2	CC (sf)	CCC (sf)	
Argent Securities Inc., Asset-Backed Pass-Through Certificates, Series 2005-W5	2005-W5	A-1	RMBS Subprime	040104QK0	B- (sf)	B+ (sf)	Watch Neg
Argent Securities Inc., Asset-Backed Pass-Through Certificates, Series 2005-W5	2005-W5	A-2C	RMBS Subprime	040104QN4	CCC (sf)	B- (sf)	Watch Neg
Argent Securities Inc., Asset-Backed Pass-Through Certificates, Series 2005-W5	2005-W5	A-2D	RMBS Subprime	040104QP9	CCC (sf)	B- (sf)	Watch Neg
Argent Securities Inc., Asset-Backed Pass-Through Certificates, Series 2005-W5	2005-W5	M-1	RMBS Subprime	040104QQ7	CC (sf)	CCC (sf)	
Argent Securities Trust 2006-W1	2006-W1	A-1	RMBS Subprime	040104RT0	B- (sf)	B+ (sf)	Watch Neg
Argent Securities Trust 2006-W1	2006-W1	A-2C	RMBS Subprime	040104RF0	CCC (sf)	B- (sf)	Watch Neg
Argent Securities Trust 2006-W1	2006-W1	A-2D	RMBS Subprime	040104RG8	CCC (sf)	B- (sf)	Watch Neg
Argent Securities Trust 2006-W1	2006-W1	M-1	RMBS Subprime	040104RH6	CC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M2	RMBS Subprime	04541GQV7	AA (sf)	AA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M3	RMBS Subprime	04541GQW5	AA- (sf)	AA- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M4	RMBS Subprime	04541GQX3	BB+ (sf)	A+ (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M5	RMBS Subprime	04541GQY1	B- (sf)	A (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M6	RMBS Subprime	04541GQZ8	CC (sf)	B (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M7	RMBS Subprime	04541GRA2	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)							
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M8	RMBS Subprime	04541GRB0	CC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust Series NC 2006-HE2	NC2006-HE2	A1	RMBS Subprime	04541GWB4	B- (sf)	BBB (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series NC 2006-HE2	NC2006-HE2	A1A	RMBS Subprime	04541GWC2	CCC (sf)	B- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series NC 2006-HE2	NC2006-HE2	A3	RMBS Subprime	04541GWE8	CCC (sf)	BB- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series NC 2006-HE2	NC2006-HE2	A4	RMBS Subprime	04541GWF5	CCC (sf)	B+ (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M1	RMBS Subprime	04541GTK8	AA+ (sf)	AA+ (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M2	RMBS Subprime	04541GTL6	AA (sf)	AA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M3	RMBS Subprime	04541GTM4	AA- (sf)	AA- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M4	RMBS Subprime	04541GTN2	A+ (sf)	A+ (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M5	RMBS Subprime	04541GTP7	BB (sf)	BB (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M8	RMBS Subprime	04541GTS1	CC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2005-HE7	2005-HE7	M1	RMBS Subprime	04541GTX0	AA+ (sf)	AA+ (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2005-HE7	2005-HE7	M2	RMBS Subprime	04541GTY8	AA (sf)	AA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2005-HE7	2005-HE7	M3	RMBS Subprime	04541GTZ5	A (sf)	A (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2005-HE7	2005-HE7	M4	RMBS Subprime	04541GUA8	CCC (sf)	BB (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series 2005-HE7	2005-HE7	M5	RMBS Subprime	04541GUB6	CC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2006-HE7	AMQ 2006-HE7	A1	RMBS Subprime	04544QAA5	CCC (sf)	B- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2006-HE7	AMQ 2006-HE7	A-3	RMBS Subprime	04544QAC1	CCC (sf)	A (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2006-HE7	AMQ 2006-HE7	A-4	RMBS Subprime	04544QAD9	CCC (sf)	B- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2006-HE7	AMQ 2006-HE7	A5	RMBS Subprime	04544QAE7	CCC (sf)	B- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A1	RMBS Subprime	04544TAA9	CCC (sf)	B (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A2	RMBS Subprime	04544TAB7	CCC (sf)	A- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A3	RMBS Subprime	04544TAC5	CCC (sf)	B (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A4	RMBS Subprime	04544TAD3	CCC (sf)	B- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	A5	RMBS Subprime	04544TAE1	CCC (sf)	B- (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series AMQ 2007-HE2	2007-HE2	M1	RMBS Subprime	04544TAF8	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)							
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	A-1	RMBS Subprime	04541GUX8	AAA (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	A1A	RMBS Subprime	04541GUY6	AAA (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	A2	RMBS Subprime	04541GUZ3	AAA (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	A5	RMBS Subprime	04541GUM2	AAA (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	A6	RMBS Subprime	04541GVA7	AAA (sf)	AAA (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	M1	RMBS Subprime	04541GUN0	BBB (sf)	A+ (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	M2	RMBS Subprime	04541GUP5	CCC (sf)	B+ (sf)	Watch Neg
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	M3	RMBS Subprime	04541GUQ3	CC (sf)	CCC (sf)	
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	M4	RMBS Subprime	04541GUR1	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-AQ2	2005-AQ2	A-3	RMBS Subprime	0738792U1	BBB+ (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AQ2	2005-AQ2	M-1	RMBS Subprime	0738792V9	B- (sf)	BBB- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AQ2	2005-AQ2	M-2	RMBS Subprime	0738792W7	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-AQ2	2005-AQ2	M-3	RMBS Subprime	0738792X5	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-FR1	2005-FR1	M-1	RMBS Subprime	073879G51	A+ (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-FR1	2005-FR1	M-2	RMBS Subprime	073879G69	CCC (sf)	BB+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-FR1	2005-FR1	M-3	RMBS Subprime	073879G77	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-FR1	2005-FR1	M-4	RMBS Subprime	073879G85	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE10	2005-HE10	A-3	RMBS Subprime	073879X29	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE10	2005-HE10	M-1	RMBS Subprime	073879X37	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE10	2005-HE10	M-2	RMBS Subprime	073879X45	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-1	RMBS Subprime	073879QZ4	AA (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-2	RMBS Subprime	073879RA8	B- (sf)	BBB+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-3	RMBS Subprime	073879RB6	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-4	RMBS Subprime	073879RC4	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE3	2005-HE3	M-2	RMBS Subprime	073879RX8	A (sf)	A (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE3	2005-HE3	M-3	RMBS Subprime	073879RY6	BBB- (sf)	A- (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)							
Bear Stearns Asset Backed Securities I Trust 2005-HE3	2005-HE3	M-4	RMBS Subprime	073879RZ3	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE3	2005-HE3	M-5	RMBS Subprime	073879SA7	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-1	RMBS Subprime	073879TT5	AA (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-2	RMBS Subprime	073879TU2	B- (sf)	A- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-3	RMBS Subprime	073879TV0	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-4	RMBS Subprime	073879TW8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE5	2005-HE5	M-1	RMBS Subprime	073879WA2	AA (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE5	2005-HE5	M-2	RMBS Subprime	073879WB0	A+ (sf)	A+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE5	2005-HE5	M-3	RMBS Subprime	073879WC8	B (sf)	BBB- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE5	2005-HE5	M-4	RMBS Subprime	073879WD6	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE5	2005-HE5	M-5	RMBS Subprime	073879WE4	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE6	2005 HE6	M-1	RMBS Subprime	073879XY9	AA (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE6	2005 HE6	M-2	RMBS Subprime	073879XZ6	BB- (sf)	BBB- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE6	2005 HE6	M-3	RMBS Subprime	073879YA0	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE6	2005 HE6	M-4	RMBS Subprime	073879YB8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	A-3	RMBS Subprime	073879J58	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	M-1	RMBS Subprime	073879J66	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	M-2	RMBS Subprime	073879J74	CCC (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	M-3	RMBS Subprime	073879J82	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE8	2005-HE8	M-4	RMBS Subprime	073879J90	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-HE9	2005-HE9	M-1	RMBS Subprime	073879R42	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-HE9	2005-HE9	M-3	RMBS Subprime	073879R67	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	A-3	RMBS Subprime	073879VE5	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-1	RMBS Subprime	073879VF2	AA- (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-2	RMBS Subprime	073879VG0	B- (sf)	BBB+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-3	RMBS Subprime	073879VH8	CCC (sf)	BB+ (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-4	RMBS Subprime	073879VJ4	CC (sf)	B+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-5	RMBS Subprime	073879VK1	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-6	RMBS Subprime	073879VL9	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-7	RMBS Subprime	073879VM7	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-TC1	2005-TC1	M-8	RMBS Subprime	073879VN5	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	A-2	RMBS Subprime	073879D88	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	A-3	RMBS Subprime	073879D96	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-1	RMBS Subprime	073879E20	AA (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-2	RMBS Subprime	073879E38	B+ (sf)	A (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-3	RMBS Subprime	073879E46	B- (sf)	A- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-4	RMBS Subprime	073879E53	CCC (sf)	BBB+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-5	RMBS Subprime	073879E61	CCC (sf)	BBB (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-6	RMBS Subprime	073879E79	CCC (sf)	BBB- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-7	RMBS Subprime	073879E87	CCC (sf)	BB (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2005-TC2	2005-TC2	M-8	RMBS Subprime	073879E95	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	A-3	RMBS Subprime	07387UDP3	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	A-4	RMBS Subprime	07387UDQ1	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-1	RMBS Subprime	07387UDR9	A+ (sf)	AA+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-2	RMBS Subprime	07387UDS7	B- (sf)	B+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-5	RMBS Subprime	07387UDV0	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE2	2006-HE2	I-A-2	RMBS Subprime	07387UEJ6	A- (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE2	2006-HE2	I-A-3	RMBS Subprime	07387UEK3	A- (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE2	2006-HE2	II-A	RMBS Subprime	07387UEL1	A- (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE2	2006-HE2	M-2	RMBS Subprime	07387UEN7	CCC (sf)	BB (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE2	2006-HE2	M-3	RMBS Subprime	07387UEP2	CC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE3	2006-HE3	A-2	RMBS Subprime	07387UHQ7	BB+ (sf)	BB+ (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Bear Stearns Asset Backed Securities I Trust 2006-HE3	2006-HE3	A-3	RMBS Subprime	07387UHR5	BB+ (sf)	BB+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE3	2006-HE3	M-1	RMBS Subprime	07387UHS3	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE3	2006-HE3	M-3	RMBS Subprime	07387UHU8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE5	2006-HE5	I-A-2	RMBS Subprime	07388CAB6	B- (sf)	A (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE5	2006-HE5	I-A-3	RMBS Subprime	07388CAC4	B- (sf)	A (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE5	2006-HE5	II-A	RMBS Subprime	07388CAD2	B- (sf)	A (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE5	2006-HE5	M-1	RMBS Subprime	07388CAE0	CCC (sf)	B+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE5	2006-HE5	M-2	RMBS Subprime	07388CAF7	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE5	2006-HE5	M-3	RMBS Subprime	07388CAG5	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE5	2006-HE5	M-4	RMBS Subprime	07388CAH3	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE6	2006-HE6	I-A-2	RMBS Subprime	07388UAB6	CCC (sf)	BB (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE6	2006-HE6	I-A-3	RMBS Subprime	07388UAC4	CCC (sf)	BB (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE6	2006-HE6	II-A-2	RMBS Subprime	07388UAP5	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE6	2006-HE6	II-A-3	RMBS Subprime	07388UAQ3	CCC (sf)	B (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2006-HE6	2006-HE6	I-M-1	RMBS Subprime	07388UAD2	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2006-HE6	2006-HE6	I-M-2	RMBS Subprime	07388UAE0	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-FS1	2007-FS1	I-A-1	RMBS Subprime	073855AA6	BB- (sf)	BBB+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-FS1	2007-FS1	I-A-2	RMBS Subprime	073855AB4	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-FS1	2007-FS1	I-A-3	RMBS Subprime	073855AC2	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-FS1	2007-FS1	I-A-4	RMBS Subprime	073855AD0	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-FS1	2007-FS1	II-A	RMBS Subprime	073855AG3	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-FS1	2007-FS1	M-1	RMBS Subprime	073855AE8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-FS1	2007-FS1	M-2	RMBS Subprime	073855AF5	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	I-A-1	RMBS Subprime	073852AA3	B- (sf)	BBB- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	I-A-2	RMBS Subprime	073852AB1	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	I-A-3	RMBS Subprime	073852AC9	CCC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	I-A-4	RMBS Subprime	073852AD7	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	II-A	RMBS Subprime	073852AE5	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	III-A	RMBS Subprime	073852AF2	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	M-1	RMBS Subprime	073852AG0	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	M-2	RMBS Subprime	073852AH8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE4	2007-HE4	I-A-1	RMBS Subprime	07386RAA7	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-HE4	2007-HE4	M-1	RMBS Subprime	07386RAF6	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	I-A-1	RMBS Subprime	07387VAA7	CCC (sf)	BBB (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	II-A-1	RMBS Subprime	07387VAC3	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	III-A-1	RMBS Subprime	07387VAE9	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-1	RMBS Subprime	07384YUH7	AA (sf)	AA (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-2	RMBS Subprime	07384YUJ3	CCC (sf)	B+ (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-3	RMBS Subprime	07384YUK0	CCC (sf)	B- (sf)	Watch Neg
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-4	RMBS Subprime	07384YUL8	CC (sf)	CCC (sf)	
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-5	RMBS Subprime	07384YUM6	CC (sf)	CCC (sf)	
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-1	RMBS Subprime	073879ZG6	AAA (sf)	AAA (sf)	Watch Neg
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-2	RMBS Subprime	073879ZH4	B (sf)	AA (sf)	Watch Neg
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-3	RMBS Subprime	073879ZJ0	CC (sf)	BB (sf)	Watch Neg
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-4	RMBS Subprime	073879ZK7	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust 2005-NC2	2005-NC2	M-3	RMBS Subprime	144531BW9	AA (sf)	AA (sf)	Watch Neg
Carrington Mortgage Loan Trust 2005-NC2	2005-NC2	M-4	RMBS Subprime	144531BX7	A+ (sf)	A+ (sf)	Watch Neg
Carrington Mortgage Loan Trust 2005-NC2	2005-NC2	M-5	RMBS Subprime	144531BY5	BB (sf)	BBB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-FRE1	2005-FRE1	A-3	RMBS Subprime	144531EB2	AAA (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-FRE1	2005-FRE1	A-4	RMBS Subprime	144531EC0	AAA (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-FRE1	2005-FRE1	A-5	RMBS Subprime	144531ED8	AAA (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-FRE1	2005-FRE1	A-6	RMBS Subprime	144531EE6	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Carrington Mortgage Loan Trust, Series 2005-FRE1	2005-FRE1	M-3	RMBS Subprime	144531EH9	CCC (sf)	B+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-FRE1	2005-FRE1	M-4	RMBS Subprime	144531EJ5	CCC (sf)	B- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC3	2005-NC3	A-1D	RMBS Subprime	144531CW8	AAA (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC3	2005-NC3	M-1	RMBS Subprime	144531CY4	AA+ (sf)	AA+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC3	2005-NC3	M-2	RMBS Subprime	144531CZ1	AA- (sf)	AA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC3	2005-NC3	M-3	RMBS Subprime	144531DA5	BBB (sf)	AA- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC3	2005-NC3	M-4	RMBS Subprime	144531DB3	CCC (sf)	BBB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC3	2005-NC3	M-5	RMBS Subprime	144531DC1	CC (sf)	B+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC3	2005-NC3	M-6	RMBS Subprime	144531DD9	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2005-NC3	2005-NC3	M-7	RMBS Subprime	144531DE7	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	A-2	RMBS Subprime	144531DL1	AAA (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	A-3	RMBS Subprime	144531DM9	AAA (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	M-1	RMBS Subprime	144531DN7	BBB (sf)	AA+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	M-2	RMBS Subprime	144531DP2	B- (sf)	AA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	M-3	RMBS Subprime	144531DQ0	CCC (sf)	A (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	M-4	RMBS Subprime	144531DR8	CC (sf)	BB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	M-5	RMBS Subprime	144531DS6	CC (sf)	B (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	M-6	RMBS Subprime	144531DT4	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2005-NC5	2005-NC5	M-7	RMBS Subprime	144531DU1	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-1	RMBS Subprime	144531CJ7	AA (sf)	AA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-2	RMBS Subprime	144531CK4	AA (sf)	AA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-3	RMBS Subprime	144531CL2	A+ (sf)	A+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-4	RMBS Subprime	144531CM0	BBB (sf)	A+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-5	RMBS Subprime	144531CN8	B- (sf)	A- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-6	RMBS Subprime	144531CP3	CC (sf)	B+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-7	RMBS Subprime	144531CQ1	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)							
Carrington Mortgage Loan Trust, Series 2005-OPT2	2005-OPT2	M-8	RMBS Subprime	144531CR9	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	A-2	RMBS Subprime	14454AAB5	CCC (sf)	BB+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	A-3	RMBS Subprime	14454AAC3	CCC (sf)	B+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	A-4	RMBS Subprime	14454AAD1	CCC (sf)	B+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	A-5	RMBS Subprime	14454AAE9	CCC (sf)	BB+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	M-1	RMBS Subprime	14454AAF6	CC (sf)	B- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	M-2	RMBS Subprime	14454AAG4	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	M-3	RMBS Subprime	14454AAH2	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	M-4	RMBS Subprime	14454AAJ8	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	A-3	RMBS Subprime	144531EW6	BB- (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	A-4	RMBS Subprime	144531EX4	BB- (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	M-1	RMBS Subprime	144531EY2	B- (sf)	A (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	M-2	RMBS Subprime	144531EZ9	CCC (sf)	BB- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	M-3	RMBS Subprime	144531FA3	CC (sf)	B- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	M-4	RMBS Subprime	144531FB1	CC (sf)	B- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	M-5	RMBS Subprime	144531FC9	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	M-6	RMBS Subprime	144531FD7	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC1	2006-NC1	M-7	RMBS Subprime	144531FE5	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC2	2006-NC2	A-2	RMBS Subprime	14453FAB5	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC2	2006-NC2	A-3	RMBS Subprime	14453FAC3	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC2	2006-NC2	A-4	RMBS Subprime	14453FAD1	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC2	2006-NC2	M-1	RMBS Subprime	14453FAE9	CCC (sf)	AA+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC2	2006-NC2	M-2	RMBS Subprime	14453FAF6	CC (sf)	BBB+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC2	2006-NC2	M-3	RMBS Subprime	14453FAG4	CC (sf)	BB+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC2	2006-NC2	M-4	RMBS Subprime	14453FAH2	CC (sf)	B (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC3	2006-NC3	A-2	RMBS Subprime	144528AB2	CCC (sf)	AA (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Carrington Mortgage Loan Trust, Series 2006-NC3	2006-NC3	A-3	RMBS Subprime	144528AC0	CCC (sf)	AA- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC3	2006-NC3	A-4	RMBS Subprime	144528AD8	CCC (sf)	AA- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC3	2006-NC3	M-1	RMBS Subprime	144528AE6	CC (sf)	BB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC3	2006-NC3	M-2	RMBS Subprime	144528AF3	CC (sf)	B- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC3	2006-NC3	M-3	RMBS Subprime	144528AG1	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	A-2	RMBS Subprime	14453MAB0	CCC (sf)	A (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	A-3	RMBS Subprime	14453MAC8	CCC (sf)	BBB- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	A-4	RMBS Subprime	14453MAD6	CCC (sf)	BBB- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	A-5	RMBS Subprime	14453MAE4	CCC (sf)	A (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	M-1	RMBS Subprime	14453MAF1	CC (sf)	B- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	M-2	RMBS Subprime	14453MAG9	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	M-3	RMBS Subprime	14453MAH7	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-NC4	2006-NC4	M-4	RMBS Subprime	14453MAJ3	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	A-3	RMBS Subprime	144531FL9	AA (sf)	AA+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	A-4	RMBS Subprime	144531FM7	AA (sf)	AA+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	M-1	RMBS Subprime	144531FN5	BB (sf)	BB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	M-2	RMBS Subprime	144531FP0	B- (sf)	B (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	M-5	RMBS Subprime	144531FS4	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	M-6	RMBS Subprime	144531FT2	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	A-1	RMBS Subprime	14454EAA9	CCC (sf)	AA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	A-2	RMBS Subprime	14454EAB7	CCC (sf)	A+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	A-3	RMBS Subprime	14454EAC5	CCC (sf)	A+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	A-4	RMBS Subprime	14454EAD3	CCC (sf)	A+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	M-1	RMBS Subprime	14454EAE1	CCC (sf)	BB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	M-2	RMBS Subprime	14454EAF8	CC (sf)	B- (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	M-3	RMBS Subprime	14454EAG6	CC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	M-4	RMBS Subprime	14454EAH4	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	M-5	RMBS Subprime	14454EAJ0	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	M-6	RMBS Subprime	14454EAK7	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-HE1	2007-HE1	M-7	RMBS Subprime	14454EAL5	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	A-1	RMBS Subprime	144526AA8	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	A-2	RMBS Subprime	144526AB6	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	A-3	RMBS Subprime	144526AC4	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	A-4	RMBS Subprime	144526AD2	CCC (sf)	AAA (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	M-1	RMBS Subprime	144526AE0	CC (sf)	AA+ (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	M-2	RMBS Subprime	144526AF7	CC (sf)	BBB (sf)	Watch Neg
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	M-3	RMBS Subprime	144526AG5	CC (sf)	CCC (sf)	
Carrington Mortgage Loan Trust, Series 2007-RFC1	2007-RFC1	M-4	RMBS Subprime	144526AH3	CC (sf)	CCC (sf)	
C-BASS 2006-CB2 Trust	2006-CB2	AF-2	RMBS Subprime	12498NAB9	B- (sf)	BB (sf)	Watch Neg
C-BASS 2006-CB2 Trust	2006-CB2	AF-3	RMBS Subprime	12498NAC7	B- (sf)	B+ (sf)	Watch Neg
C-BASS 2006-CB2 Trust	2006-CB2	AF-4	RMBS Subprime	12498NAD5	B- (sf)	B+ (sf)	Watch Neg
C-BASS 2006-CB2 Trust	2006-CB2	AV	RMBS Subprime	12498NAW3	B- (sf)	BB+ (sf)	Watch Neg
C-BASS 2006-CB2 Trust	2006-CB2	M-1	RMBS Subprime	12498NAE3	CC (sf)	CCC (sf)	
C-BASS 2006-CB2 Trust	2006-CB2	M-2	RMBS Subprime	12498NAF0	CC (sf)	CCC (sf)	
C-Bass 2007-CB6 Trust	2007-CB6	A-1	RMBS Subprime	1248RHAA5	CCC (sf)	B- (sf)	Watch Neg
C-Bass 2007-CB6 Trust	2007-CB6	M-1	RMBS Subprime	1248RHAE7	CC (sf)	CCC (sf)	
C-Bass 2007-CB6 Trust	2007-CB6	M-2	RMBS Subprime	1248RHAF4	CC (sf)	CCC (sf)	
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	A-2	RMBS Subprime	1248MAAB3	AAA (sf)	AAA (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	A-3	RMBS Subprime	1248MAAC1	AAA (sf)	AAA (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	A-4	RMBS Subprime	1248MAAD9	AAA (sf)	AAA (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	M-1	RMBS Subprime	1248MAAE7	BBB- (sf)	AA+ (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	M-2	RMBS Subprime	1248MAAF4	B- (sf)	AA+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	M-3	RMBS Subprime	1248MAAG2	CCC (sf)	AA+ (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	M-4	RMBS Subprime	1248MAAJ6	CCC (sf)	A- (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	M-5	RMBS Subprime	1248MAAL1	CCC (sf)	B+ (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	M-6	RMBS Subprime	1248MAAN7	CC (sf)	B- (sf)	Watch Neg
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	M-7	RMBS Subprime	1248MAAQ0	CC (sf)	CCC (sf)	
C-BASS Mortgage Loan Asset-Backed Certificates, Series 2007-SP1	2007-SP1	M-8	RMBS Subprime	1248MAAS6	CC (sf)	CCC (sf)	
Centex Home Equity Loan Trust 2005-A	2005-A	AF-5	RMBS Subprime	152314MC1	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	AF-6	RMBS Subprime	152314MD9	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-1	RMBS Subprime	152314MH0	AA+ (sf)	AA+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-2	RMBS Subprime	152314MJ6	AA (sf)	AA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-3	RMBS Subprime	152314MK3	AA- (sf)	AA- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-4	RMBS Subprime	152314ML1	A+ (sf)	A+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-5	RMBS Subprime	152314MM9	BB+ (sf)	A (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-6	RMBS Subprime	152314MN7	B- (sf)	A- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	M-7	RMBS Subprime	152314MP2	CCC (sf)	BB- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-A	2005-A	B	RMBS Subprime	152314MQ0	CC (sf)	B- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	AF-4	RMBS Subprime	152314MU1	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	AF-5	RMBS Subprime	152314MV9	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	AF-6	RMBS Subprime	152314MW7	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	M-1	RMBS Subprime	152314NB2	AA+ (sf)	AA+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	M-2	RMBS Subprime	152314NC0	AA (sf)	AA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	M-3	RMBS Subprime	152314ND8	BBB (sf)	AA- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	M-4	RMBS Subprime	152314NE6	B (sf)	A+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	M-5	RMBS Subprime	152314NF3	CCC (sf)	BBB (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	M-6	RMBS Subprime	152314NG1	CC (sf)	B- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-B	2005-B	M-7	RMBS Subprime	152314NH9	CC (sf)	CCC (sf)	

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Centex Home Equity Loan Trust 2005-C	2005-C	AF-5	RMBS Subprime	152314NP1	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-C	2005-C	AF-6	RMBS Subprime	152314NQ9	AAA (sf)	AAA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-C	2005-C	M-1	RMBS Subprime	152314NU0	AA+ (sf)	AA+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-C	2005-C	M-2	RMBS Subprime	152314NV8	AA (sf)	AA (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-C	2005-C	M-3	RMBS Subprime	152314NW6	AA- (sf)	AA- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-C	2005-C	M-4	RMBS Subprime	152314NX4	A+ (sf)	A+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-C	2005-C	M-5	RMBS Subprime	152314NY2	BBB (sf)	A (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-C	2005-C	M-6	RMBS Subprime	152314NZ9	B- (sf)	A- (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-C	2005-C	B-1	RMBS Subprime	152314PB0	CC (sf)	CCC (sf)	
Centex Home Equity Loan Trust 2005-C	2005-C	M-7	RMBS Subprime	152314PA2	CC (sf)	B+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-D	2005-D	M-6	RMBS Subprime	152314PS3	CCC (sf)	BB (sf)	Watch Neg
Centex Home Equity Loan Trust 2005-D	2005-D	B-1	RMBS Subprime	152314PU8	CC (sf)	CCC (sf)	
Centex Home Equity Loan Trust 2005-D	2005-D	B-2	RMBS Subprime	152314PV6	CC (sf)	CCC (sf)	
Centex Home Equity Loan Trust 2005-D	2005-D	M-7	RMBS Subprime	152314PT1	CC (sf)	B (sf)	Watch Neg
Centex Home Equity Loan Trust 2006-A	2006-A	AV-3	RMBS Subprime	15231AAC0	A+ (sf)	A+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2006-A	2006-A	AV-4	RMBS Subprime	15231AAD8	A+ (sf)	A+ (sf)	Watch Neg
Centex Home Equity Loan Trust 2006-A	2006-A	M-1	RMBS Subprime	15231AAE6	B (sf)	B (sf)	Watch Neg
Centex Home Equity Loan Trust 2006-A	2006-A	M-4	RMBS Subprime	15231AAH9	CC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	A-3	RMBS Subprime	17309NAC5	AAA (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	A-4	RMBS Subprime	17309NAD3	A (sf)	A (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	A-5	RMBS Subprime	17309NAE1	A (sf)	A (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	A-6	RMBS Subprime	17309NAF8	A (sf)	A (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-1	RMBS Subprime	17309NAG6	B (sf)	B (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-7	RMBS Subprime	17309NAN1	CC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-8	RMBS Subprime	17309NAP6	CC (sf)	CCC (sf)	
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	A-3	RMBS Subprime	17310EAC2	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	A-4	RMBS Subprime	17310EAD0	AAA (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	A-5	RMBS Subprime	17310EAE8	AAA (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	A-6	RMBS Subprime	17310EAF5	AAA (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-1	RMBS Subprime	17310EAG3	BBB (sf)	AA+ (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-2	RMBS Subprime	17310EAH1	B- (sf)	AA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-3	RMBS Subprime	17310EAJ7	CCC (sf)	AA- (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-4	RMBS Subprime	17310EAK4	CCC (sf)	A+ (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-5	RMBS Subprime	17310EAL2	CCC (sf)	A (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-6	RMBS Subprime	17310EAM0	CCC (sf)	A- (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-7	RMBS Subprime	17310EAN8	CC (sf)	BBB+ (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-8	RMBS Subprime	17310EAP3	CC (sf)	BBB (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-2	2006-2	M-9	RMBS Subprime	17310EAQ1	CC (sf)	BBB- (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	A-3	RMBS Subprime	17310NAC2	AAA (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	A-4	RMBS Subprime	17310NAD0	AAA (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	A-5	RMBS Subprime	17310NAE8	AAA (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	A-6	RMBS Subprime	17310NAF5	AAA (sf)	AAA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-1	RMBS Subprime	17310NAG3	BBB+ (sf)	AA+ (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-2	RMBS Subprime	17310NAH1	B- (sf)	AA (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-3	RMBS Subprime	17310NAJ7	CCC (sf)	AA- (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-4	RMBS Subprime	17310NAK4	CCC (sf)	A+ (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-5	RMBS Subprime	17310NAL2	CCC (sf)	A (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-6	RMBS Subprime	17310NAM0	CCC (sf)	A- (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-7	RMBS Subprime	17310NAN8	CC (sf)	BBB (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-8	RMBS Subprime	17310NAP3	CC (sf)	BB (sf)	Watch Neg
Citicorp Residential Mortgage Trust Series 2006-3	2006-3	M-9	RMBS Subprime	17310NAQ1	CC (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	A-1D	RMBS Subprime	17307G2M9	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	M-1	RMBS Subprime	17307G2N7	AA+ (sf)	AA+ (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	M-2	RMBS Subprime	17307G2P2	BB- (sf)	AA- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	M-3	RMBS Subprime	17307G2Q0	CCC (sf)	BBB- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	M-4	RMBS Subprime	17307G2R8	CCC (sf)	B+ (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	M-5	RMBS Subprime	17307G2S6	CC (sf)	B- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	M-6	RMBS Subprime	17307G2T4	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2006-WFHE1	2006-WFHE1	M-7	RMBS Subprime	17307G2U1	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	A-1	RMBS Subprime	17312TAA1	CCC (sf)	BB- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	A-2	RMBS Subprime	17312TAB9	CCC (sf)	BB- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	A-3A	RMBS Subprime	17312TAH6	CCC (sf)	BBB- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	A-3B	RMBS Subprime	17312TAJ2	CCC (sf)	BB- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	A-3C	RMBS Subprime	17312TAK9	CCC (sf)	BB- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-2	RMBS Subprime	17312TAM5	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-3	RMBS Subprime	17312TAN3	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-4	RMBS Subprime	17312TAP8	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-5	RMBS Subprime	17312TAQ6	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-6	RMBS Subprime	17312TAC7	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-7	RMBS Subprime	17312TAD5	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	A-1	RMBS Subprime	17312GAS0	CCC (sf)	B- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	A-2	RMBS Subprime	17312GAT8	CCC (sf)	B- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	A-3A	RMBS Subprime	17312GAA9	CCC (sf)	B (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	A-3B	RMBS Subprime	17312GAB7	CCC (sf)	B- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	A-3C	RMBS Subprime	17312GAC5	CCC (sf)	B- (sf)	Watch Neg	
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-2	RMBS Subprime	17312GAE1	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-3	RMBS Subprime	17312GAF8	CC (sf)	CCC (sf)		
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-4	RMBS Subprime	17312GAG6	CC (sf)	CCC (sf)		

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Rating And CreditWatch Actions (cont.)							
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-5	RMBS Subprime	17312GAH4	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-6	RMBS Subprime	17312GAJ0	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-7	RMBS Subprime	17312GAK7	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-8	RMBS Subprime	17312GAL5	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	A-2A	RMBS Subprime	17311BAA1	B- (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	M-2	RMBS Subprime	17311BAE3	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	M-3	RMBS Subprime	17311BAF0	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	M-4	RMBS Subprime	17311BAG8	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AMC2	2007-AMC2	A-3A	RMBS Subprime	17311XAA3	CCC (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-AMC2	2007-AMC2	M-1	RMBS Subprime	17311XAD7	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	A-2A	RMBS Subprime	17313BAB7	B- (sf)	A (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	A-1	RMBS Subprime	17313BAA9	CCC (sf)	BB (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	A-2B	RMBS Subprime	17313BAC5	CCC (sf)	BBB- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	A-2C	RMBS Subprime	17313BAD3	CCC (sf)	BB (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	A-2D	RMBS Subprime	17313BAE1	CCC (sf)	BB (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	M-1	RMBS Subprime	17313BAF8	CCC (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	M-2	RMBS Subprime	17313BAG6	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	M-3	RMBS Subprime	17313BAH4	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	M-4	RMBS Subprime	17313BAJ0	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-AMC4	2007-AMC4	M-5	RMBS Subprime	17313BAK7	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-WFHE3	2007-WFHE3	A-2	RMBS Subprime	17313CAB5	B- (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-WFHE3	2007-WFHE3	A-3	RMBS Subprime	17313CAC3	B- (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust 2007-WFHE3	2007-WFHE3	M-2	RMBS Subprime	17313CAE9	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-WFHE3	2007-WFHE3	M-3	RMBS Subprime	17313CAF6	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust 2007-WFHE3	2007-WFHE3	M-4	RMBS Subprime	17313CAG4	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust Inc.	2005-HE1	M-1	RMBS Subprime	17307GQP6	AA+ (sf)	AA+ (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)							
Citigroup Mortgage Loan Trust Inc.	2005-HE1	M-2	RMBS Subprime	17307GQQ4	AA (sf)	AA (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE1	M-3	RMBS Subprime	17307GQR2	B+ (sf)	A (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE1	M-4	RMBS Subprime	17307GQS0	CC (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE3	A-2D	RMBS Subprime	17307GWQ7	AAA (sf)	AAA (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE3	M-1	RMBS Subprime	17307GWR5	AA+ (sf)	AA+ (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE3	M-2	RMBS Subprime	17307GWS3	BB (sf)	A+ (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE3	M-3	RMBS Subprime	17307GWT1	B- (sf)	BB (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE3	M-4	RMBS Subprime	17307GWU8	CCC (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE3	M-5	RMBS Subprime	17307GWW6	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust Inc.	2005-HE3	M-6	RMBS Subprime	17307GWW4	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust Inc.	2005-HE4	A-1	RMBS Subprime	17307GQ84	AAA (sf)	AAA (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE4	A-2C	RMBS Subprime	17307GP44	AAA (sf)	AAA (sf)	Watch Neg
Citigroup Mortgage Loan Trust Inc.	2005-HE4	A-2D	RMBS Subprime	17307GP51	AAA (sf)	AAA (sf)	Watch Neg
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	AF-2	RMBS Subprime	12489WQD9	CCC (sf)	B (sf)	Watch Neg
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	AF-3	RMBS Subprime	12489WQE7	CCC (sf)	B (sf)	Watch Neg
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	AF-4	RMBS Subprime	12489WQF4	CCC (sf)	B (sf)	Watch Neg
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	AF-5	RMBS Subprime	12489WQG2	CCC (sf)	B (sf)	Watch Neg
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	M-2	RMBS Subprime	12489WQJ6	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	M-3	RMBS Subprime	12489WQK3	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	M-4	RMBS Subprime	12489WQL1	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	AF-2	RMBS Subprime	12489WMA9	AAA (sf)	AAA (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	AF-3	RMBS Subprime	12489WMB7	AAA (sf)	AAA (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	AF-4	RMBS Subprime	12489WMC5	AAA (sf)	AAA (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	M-1	RMBS Subprime	12489WMD3	AA+ (sf)	AA+ (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	M-2	RMBS Subprime	12489WME1	BBB+ (sf)	AA (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	M-3	RMBS Subprime	12489WMF8	BB (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	M-4	RMBS Subprime	12489WMG6	B- (sf)	A- (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	M-5	RMBS Subprime	12489WMH4	CCC (sf)	BB- (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	B-1	RMBS Subprime	12489WMK7	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	B-2	RMBS Subprime	12489WML5	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	M-6	RMBS Subprime	12489WMJ0	CC (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-1	RMBS Subprime	17307GSJ8	AA+ (sf)	AA+ (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-2	RMBS Subprime	17307GSK5	AA (sf)	AA (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-3	RMBS Subprime	17307GSL3	AA- (sf)	AA- (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-4	RMBS Subprime	17307GSM1	B+ (sf)	A+ (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-5	RMBS Subprime	17307GSN9	CC (sf)	A (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-6	RMBS Subprime	17307GSP4	CC (sf)	BBB- (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-7	RMBS Subprime	17307GSQ2	CC (sf)	B- (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-8	RMBS Subprime	17307GSR0	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust, Series 2005-OPT3	2005-OPT3	M-9	RMBS Subprime	17307GSS8	CC (sf)	CCC (sf)	
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-1	RMBS Subprime	17307GUR7	AA+ (sf)	AA+ (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-2	RMBS Subprime	17307GUS5	AA (sf)	AA (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-3	RMBS Subprime	17307GUT3	AA (sf)	AA (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-4	RMBS Subprime	17307GUU0	AA- (sf)	AA- (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-5	RMBS Subprime	17307GUV8	BBB (sf)	BBB (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-6	RMBS Subprime	17307GUW6	BB- (sf)	BB- (sf)	Watch Neg
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-9	RMBS Subprime	17307GUZ9	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2005-8	2005-8	2-A-3	RMBS Subprime	1266735T5	AAA (sf)	AAA (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-8	2005-8	M-1	RMBS Subprime	1266735U2	AA+ (sf)	AA+ (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-8	2005-8	M-2	RMBS Subprime	1266735V0	BBB+ (sf)	AA (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-8	2005-8	M-3	RMBS Subprime	1266735W8	B+ (sf)	AA- (sf)	Watch Neg
CWABS Asset Backed Certificates Trust 2005-8	2005-8	M-4	RMBS Subprime	1266735X6	CCC (sf)	A- (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)								
CWABS Asset Backed Certificates Trust 2005-8	2005-8	M-5	RMBS Subprime	1266735Y4	CCC (sf)	BB+ (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-8	2005-8	M-6	RMBS Subprime	1266735Z1	CC (sf)	B- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-8	2005-8	M-7	RMBS Subprime	1266735J7	CC (sf)	CCC (sf)		
CWABS Asset Backed Certificates Trust 2005-AB1	2005-AB1	A-2	RMBS Subprime	126673XQ0	AAA (sf)	AAA (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-AB1	2005-AB1	A-3	RMBS Subprime	126673XR8	AAA (sf)	AAA (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-AB1	2005-AB1	M-1	RMBS Subprime	126673XS6	BBB- (sf)	A+ (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-AB1	2005-AB1	M-2	RMBS Subprime	126673XT4	B- (sf)	BB- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-AB1	2005-AB1	M-3	RMBS Subprime	126673XU1	CC (sf)	B- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-AB1	2005-AB1	M-4	RMBS Subprime	126673XV9	CC (sf)	CCC (sf)		
CWABS Asset Backed Certificates Trust 2005-AB1	2005-AB1	M-5	RMBS Subprime	126673XW7	CC (sf)	CCC (sf)		
CWABS Asset Backed Certificates Trust 2005-BC1	2005-BC1	M-4	RMBS Subprime	126673YM8	A+ (sf)	A+ (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-BC1	2005-BC1	M-5	RMBS Subprime	126673YN6	A (sf)	A (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-BC1	2005-BC1	M-6	RMBS Subprime	126673YP1	A- (sf)	A- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-BC1	2005-BC1	M-7	RMBS Subprime	126673YQ9	B- (sf)	BB- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2005-BC1	2005-BC1	M-8	RMBS Subprime	126673YR7	CC (sf)	CCC (sf)		
CWABS Asset Backed Certificates Trust 2006-16	2006-16	1-A	RMBS Subprime	23242FAA4	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2006-16	2006-16	2-A-2	RMBS Subprime	23242FAC0	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2006-16	2006-16	2-A-3	RMBS Subprime	23242FAD8	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2006-16	2006-16	M-2	RMBS Subprime	23242FAF3	CC (sf)	CCC (sf)		
CWABS Asset Backed Certificates Trust 2006-16	2006-16	M-3	RMBS Subprime	23242FAG1	CC (sf)	CCC (sf)		
CWABS Asset Backed Certificates Trust 2006-16	2006-16	M-4	RMBS Subprime	23242FAH9	CC (sf)	CCC (sf)		
CWABS Asset Backed Certificates Trust 2006-7	2006-7	1-A	RMBS Subprime	232422AA3	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2006-7	2006-7	M-2	RMBS Subprime	232422AG0	CC (sf)	CCC (sf)		
CWABS Asset Backed Certificates Trust 2006-17	2006-17	1-A	RMBS Subprime	12666VAA9	B- (sf)	BB- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2006-17	2006-17	2-A-2	RMBS Subprime	12666VAC5	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset Backed Certificates Trust 2006-17	2006-17	2-A-3	RMBS Subprime	12666VAD3	CCC (sf)	B- (sf)	Watch Neg	

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Rating And CreditWatch Actions (cont.)							
CWABS Asset Backed Certificates Trust 2006-17	2006-17	M-3	RMBS Subprime	12666VAG6	CC (sf)	CCC (sf)	
CWABS Asset Backed Certificates Trust 2006-17	2006-17	M-4	RMBS Subprime	12666VAH4	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	AF-4	RMBS Subprime	126673WB4	A- (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	AF-5A	RMBS Subprime	126673WC2	A- (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	AF-5B	RMBS Subprime	126673XN7	A- (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	AF-6	RMBS Subprime	126673WD0	A- (sf)	AAA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MF-1	RMBS Subprime	126673WE8	B (sf)	A (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MF-2	RMBS Subprime	126673WF5	CCC (sf)	B (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MF-4	RMBS Subprime	126673WH1	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MF-5	RMBS Subprime	126673WJ7	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MF-6	RMBS Subprime	126673WK4	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MF-7	RMBS Subprime	126673WL2	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MV-8	RMBS Subprime	126673XE7	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	AF-4	RMBS Subprime	126673ZS4	BB (sf)	AA+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	AF-6	RMBS Subprime	126673ZU9	BB (sf)	AA+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	AF-5A	RMBS Subprime	126673ZT2	BB- (sf)	AA+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	AF-5B	RMBS Subprime	126673D25	BB- (sf)	AA+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MF-1	RMBS Subprime	126673ZV7	B- (sf)	BB (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MF-3	RMBS Subprime	126673ZX3	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MF-4	RMBS Subprime	126673ZY1	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MF-5	RMBS Subprime	126673ZZ8	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MF-6	RMBS Subprime	126673A28	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MV-8	RMBS Subprime	126673C34	CC (sf)	CCC (sf)	
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MV-1	RMBS Subprime	126673Q70	AA+ (sf)	AA+ (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MV-2	RMBS Subprime	126673Q88	AA (sf)	AA (sf)	Watch Neg
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	AF-3	RMBS Subprime	126673N57	BBB (sf)	BBB (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)									
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MV-3	RMBS Subprime	126673Q96	BBB (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	AF-4	RMBS Subprime	126673N65	BBB- (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	AF-5A	RMBS Subprime	126673N73	BBB- (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	AF-5B	RMBS Subprime	126673N81	BBB- (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	AF-6	RMBS Subprime	126673N99	BBB- (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MV-4	RMBS Subprime	126673R20	B (sf)	B (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MF-4	RMBS Subprime	126673P55	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MF-5	RMBS Subprime	126673P63	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MV-7	RMBS Subprime	126673R53	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MV-8	RMBS Subprime	126673R61	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	2-A-3	RMBS Subprime	126673U75	AAA (sf)	AAA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	M-1	RMBS Subprime	126673U83	AA+ (sf)	AA+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	M-2	RMBS Subprime	126673U91	AA+ (sf)	AA+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	M-3	RMBS Subprime	126673V25	AA- (sf)	AA+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	M-4	RMBS Subprime	126673V33	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	M-5	RMBS Subprime	126673V41	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	1-A-1	RMBS Subprime	1266736A5	AAA (sf)	AAA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	2-A-3	RMBS Subprime	1266736D9	AAA (sf)	AAA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	2-A-4	RMBS Subprime	1266736Q0	AAA (sf)	AAA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	2-A-4M	RMBS Subprime	1266736R8	AAA (sf)	AAA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	2-A-5	RMBS Subprime	1266736S6	AAA (sf)	AAA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	M-1	RMBS Subprime	1266736E7	B+ (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	M-3	RMBS Subprime	1266736G2	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	M-4	RMBS Subprime	1266736H0	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-BC2	2005-BC2	M-2	RMBS Subprime	126673E99	AA (sf)	AA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC2	2005-BC2	M-3	RMBS Subprime	126673D66	AA (sf)	AA (sf)	Watch Neg		

Table 1

Rating And CreditWatch Actions (cont.)									
CWABS Asset-Backed Certificates Trust 2005-BC2	2005-BC2	M-4	RMBS Subprime	126673D74	AA-(sf)	AA-(sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC2	2005-BC2	M-5	RMBS Subprime	126673F23	BB+(sf)	BB+(sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC2	2005-BC2	M-7	RMBS Subprime	126673F49	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	M-1	RMBS Subprime	1266733C4	AA+(sf)	AA+(sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	M-2	RMBS Subprime	1266733D2	AA-(sf)	AA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	M-3	RMBS Subprime	1266733E0	BBB (sf)	AA-(sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	M-4	RMBS Subprime	1266733F7	B- (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	M-5	RMBS Subprime	1266733G5	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	M-6	RMBS Subprime	1266733H3	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	M-7	RMBS Subprime	1266733J9	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-2	RMBS Subprime	1266737A4	AA+(sf)	AA+(sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-3	RMBS Subprime	1266737B2	AA (sf)	AA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-4	RMBS Subprime	1266737C0	AA (sf)	AA (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-5	RMBS Subprime	1266737D8	BBB+(sf)	A- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-6	RMBS Subprime	1266737E6	B+ (sf)	BB- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-7	RMBS Subprime	1266737F3	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-10	RMBS Subprime	1266737J5	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-9	RMBS Subprime	1266737H9	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	1-A	RMBS Subprime	23243WAA6	CCC (sf)	BB- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	2-A-2	RMBS Subprime	23243WAC2	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	2-A-3	RMBS Subprime	23243WAD0	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	M-3	RMBS Subprime	23243WAG3	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	M-4	RMBS Subprime	23243WAH1	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	M-5	RMBS Subprime	23243WAJ7	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	1-A	RMBS Subprime	12667CAA0	B- (sf)	BB+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	2-A-2	RMBS Subprime	12667CAC6	CCC (sf)	BB- (sf)	Watch Neg		

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Rating And CreditWatch Actions (cont.)									
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	2-A-3	RMBS Subprime	12667CAD4	CCC (sf)	BB- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	M-1	RMBS Subprime	12667CAE2	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	M-3	RMBS Subprime	12667CAG7	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	M-4	RMBS Subprime	12667CAH5	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	M-5	RMBS Subprime	12667CAJ1	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-5	2006-5	1-A	RMBS Subprime	126670YE2	B- (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-5	2006-5	2-A-2	RMBS Subprime	126670YG7	B- (sf)	BB+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-5	2006-5	2-A-3	RMBS Subprime	126670YH5	B- (sf)	BB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-5	2006-5	M-1	RMBS Subprime	126670YJ1	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-5	2006-5	M-3	RMBS Subprime	126670YL6	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-5	2006-5	M-4	RMBS Subprime	126670YM4	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	1-A	RMBS Subprime	12667NAA6	B- (sf)	BB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	2-A-2	RMBS Subprime	12667NAC2	B- (sf)	B+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	2-A-3	RMBS Subprime	12667NAD0	B- (sf)	B+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	M-1	RMBS Subprime	12667NAE8	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	M-3	RMBS Subprime	12667NAG3	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	M-4	RMBS Subprime	12667NAH1	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	M-5	RMBS Subprime	12667NAJ7	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	2-A-1	RMBS Subprime	12666SAB4	A (sf)	A (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	2-A-2	RMBS Subprime	12666SAC2	B+ (sf)	B+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	M-2	RMBS Subprime	12666SAG3	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	M-3	RMBS Subprime	12666SAH1	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	2-A-1	RMBS Subprime	23245CAB6	A (sf)	A (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	2-A-2	RMBS Subprime	23245CAC4	B (sf)	B (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	1-A	RMBS Subprime	23245CAA8	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	2-A-3	RMBS Subprime	23245CAD2	CCC (sf)	B- (sf)	Watch Neg		

Table 1

Rating And CreditWatch Actions (cont.)									
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	2-A-4	RMBS Subprime	23245CAE0	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	M-3	RMBS Subprime	23245CAH3	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	M-4	RMBS Subprime	23245CAJ9	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	M-5	RMBS Subprime	23245CAK6	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	2-A-1	RMBS Subprime	12668NAB3	A (sf)	A (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	2-A-2	RMBS Subprime	12668NAC1	B- (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	1-A	RMBS Subprime	12668NAA5	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	2-A-3	RMBS Subprime	12668NAD9	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	2-A-4	RMBS Subprime	12668NAE7	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-3	RMBS Subprime	12668NAH0	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-4	RMBS Subprime	12668NAJ6	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-5	RMBS Subprime	12668NAK3	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-6	RMBS Subprime	12668NAL1	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	2-A-1	RMBS Subprime	12669WAC0	AA- (sf)	AA- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	2-A-2	RMBS Subprime	12669WAD8	B+ (sf)	BB+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	1-A-1	RMBS Subprime	12669WAA4	CCC (sf)	BBB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	1-A-2	RMBS Subprime	12669WAB2	CCC (sf)	BB (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	2-A-3	RMBS Subprime	12669WAE6	CCC (sf)	B+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	2-A-4	RMBS Subprime	12669WAF3	CCC (sf)	B+ (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-1	RMBS Subprime	12669WAG1	CCC (sf)	B- (sf)	Watch Neg		
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-3	RMBS Subprime	12669WAJ5	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-4	RMBS Subprime	12669WAK2	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-5	RMBS Subprime	12669WAL0	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-6	RMBS Subprime	12669WAM8	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-7	RMBS Subprime	12669WAN6	CC (sf)	CCC (sf)			
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-8	RMBS Subprime	12669WAP1	CC (sf)	CCC (sf)			

Table 1

Rating And CreditWatch Actions (cont.)								
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	2-A-1	RMBS Subprime	12668TAB0	BB (sf)	BB+ (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	1-A	RMBS Subprime	12668TAA2	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	2-A-2	RMBS Subprime	12668TAC8	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	2-A-3	RMBS Subprime	12668TAD6	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	2-A-4	RMBS Subprime	12668TAE4	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	M-2	RMBS Subprime	12668TAG9	CC (sf)	CCC (sf)		
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	M-3	RMBS Subprime	12668TAH7	CC (sf)	CCC (sf)		
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	M-4	RMBS Subprime	12668TAJ3	CC (sf)	CCC (sf)		
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	2-A-1	RMBS Subprime	23246LAB5	B+ (sf)	BB (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	1-A	RMBS Subprime	23246LAA7	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	2-A-2	RMBS Subprime	23246LAC3	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	2-A-3	RMBS Subprime	23246LAD1	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	2-A-4	RMBS Subprime	23246LAE9	CCC (sf)	B- (sf)	Watch Neg	
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	M-2	RMBS Subprime	23246LAG4	CC (sf)	CCC (sf)		
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	M-3	RMBS Subprime	23246LAH2	CC (sf)	CCC (sf)		
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	M-4	RMBS Subprime	23246LAJ8	CC (sf)	CCC (sf)		
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	M-5	RMBS Subprime	23246LAK5	CC (sf)	CCC (sf)		
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	M-6	RMBS Subprime	23246LAL3	CC (sf)	CCC (sf)		
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	1-A-1	RMBS Subprime	12671CAA4	CCC (sf)	B+ (sf)	Watch Neg	
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-M-3	RMBS Subprime	12671CAP1	CC (sf)	CCC (sf)		
CWABS, Inc.	2005-2	1-A-2	RMBS Subprime	126673YX4	AAA (sf)	AAA (sf)	Watch Neg	
CWABS, Inc.	2005-2	M-1	RMBS Subprime	126673ZC9	AA+ (sf)	AA+ (sf)	Watch Neg	
CWABS, Inc.	2005-2	M-2	RMBS Subprime	126673ZD7	AA+ (sf)	AA+ (sf)	Watch Neg	
CWABS, Inc.	2005-2	M-3	RMBS Subprime	126673ZE5	AA- (sf)	AA- (sf)	Watch Neg	
CWABS, Inc.	2005-2	M-4	RMBS Subprime	126673ZF2	CC (sf)	CCC (sf)		
CWABS, Inc.	2005-2	M-5	RMBS Subprime	126673ZG0	CC (sf)	CCC (sf)		

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Encore Credit Receivables Trust 2005-1	2005-1	M-1	RMBS Subprime	126673VP4	AA+ (sf)	AA+ (sf)	Watch Neg
Encore Credit Receivables Trust 2005-1	2005-1	M-2	RMBS Subprime	126673VQ2	BB (sf)	BB (sf)	Watch Neg
Encore Credit Receivables Trust 2005-1	2005-1	M-3	RMBS Subprime	126673VR0	B (sf)	B (sf)	Watch Neg
Encore Credit Receivables Trust 2005-1	2005-1	M-4	RMBS Subprime	126673VS8	CC (sf)	CCC (sf)	
Encore Credit Receivables Trust 2005-4	2005-4	1-A	RMBS Subprime	29256PBJ2	AAA (sf)	AAA (sf)	Watch Neg
Encore Credit Receivables Trust 2005-4	2005-4	2-A-3	RMBS Subprime	29256PAU8	AAA (sf)	AAA (sf)	Watch Neg
Encore Credit Receivables Trust 2005-4	2005-4	2-A-4	RMBS Subprime	29256PAV6	AAA (sf)	AAA (sf)	Watch Neg
Encore Credit Receivables Trust 2005-4	2005-4	M-1	RMBS Subprime	29256PAW4	AA+ (sf)	AA+ (sf)	Watch Neg
Encore Credit Receivables Trust 2005-4	2005-4	M-2	RMBS Subprime	29256PAX2	AA (sf)	AA (sf)	Watch Neg
Encore Credit Receivables Trust 2005-4	2005-4	M-3	RMBS Subprime	29256PAY0	BBB (sf)	AA (sf)	Watch Neg
Encore Credit Receivables Trust 2005-4	2005-4	M-4	RMBS Subprime	29256PAZ7	B- (sf)	A (sf)	Watch Neg
Encore Credit Receivables Trust 2005-4	2005-4	M-5	RMBS Subprime	29256PBA1	CCC (sf)	BB (sf)	Watch Neg
Encore Credit Receivables Trust 2005-4	2005-4	M-6	RMBS Subprime	29256PBB9	CC (sf)	B- (sf)	Watch Neg
Equifirst Loan Securitization Trust 2007-1	2007-1	A-2A	RMBS Subprime	29445UAA3	B+ (sf)	AA- (sf)	Watch Neg
Equifirst Loan Securitization Trust 2007-1	2007-1	A-2B	RMBS Subprime	29445UAB1	B- (sf)	BBB+ (sf)	Watch Neg
Equifirst Loan Securitization Trust 2007-1	2007-1	A-2C	RMBS Subprime	29445UAC9	B- (sf)	BBB+ (sf)	Watch Neg
Equifirst Loan Securitization Trust 2007-1	2007-1	M-1	RMBS Subprime	29445UAD7	CC (sf)	B- (sf)	Watch Neg
Equifirst Loan Securitization Trust 2007-1	2007-1	M-2	RMBS Subprime	29445UAE5	CC (sf)	CCC (sf)	
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-1	RMBS Subprime	29445FCN6	AA+ (sf)	AA+ (sf)	Watch Neg
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-2	RMBS Subprime	29445FCP1	AA (sf)	AA (sf)	Watch Neg
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-3	RMBS Subprime	29445FCQ9	AA- (sf)	AA- (sf)	Watch Neg
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-4	RMBS Subprime	29445FCR7	BBB (sf)	BBB (sf)	Watch Neg
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-5	RMBS Subprime	29445FCS5	BB- (sf)	BB (sf)	Watch Neg
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-6	RMBS Subprime	29445FCT3	B- (sf)	B- (sf)	Watch Neg
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-7	RMBS Subprime	29445FCU0	CC (sf)	CCC (sf)	
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-8	RMBS Subprime	29445FCV8	CC (sf)	CCC (sf)	

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
FFMLT Trust 2005-FF11	2005-FF11	A-1	RMBS Subprime	362341YA1	AAA (sf)	AAA (sf)	Watch Neg
FFMLT Trust 2005-FF11	2005-FF11	A-2D	RMBS Subprime	362341YE3	AAA (sf)	AAA (sf)	Watch Neg
FFMLT Trust 2005-FF11	2005-FF11	M-1	RMBS Subprime	362341YF0	B (sf)	AA (sf)	Watch Neg
FFMLT Trust 2005-FF11	2005-FF11	M-2	RMBS Subprime	362341YG8	CCC (sf)	BBB (sf)	Watch Neg
FFMLT Trust 2005-FF11	2005-FF11	M-3	RMBS Subprime	362341YH6	CC (sf)	CCC (sf)	
FFMLT Trust 2005-FF11	2005-FF11	M-4	RMBS Subprime	362341YJ2	CC (sf)	CCC (sf)	
FFMLT Trust 2005-FF2	2005-FF2	M-1	RMBS Subprime	36242DN25	AA+ (sf)	AA+ (sf)	Watch Neg
FFMLT Trust 2005-FF2	2005-FF2	M-2	RMBS Subprime	36242DN33	AA (sf)	AA (sf)	Watch Neg
FFMLT Trust 2005-FF2	2005-FF2	M-3	RMBS Subprime	36242DN41	AA (sf)	AA (sf)	Watch Neg
FFMLT Trust 2005-FF2	2005-FF2	M-4	RMBS Subprime	36242DN58	A (sf)	AA- (sf)	Watch Neg
FFMLT Trust 2005-FF2	2005-FF2	M-5	RMBS Subprime	36242DN66	B- (sf)	BBB+ (sf)	Watch Neg
FFMLT Trust 2005-FF2	2005-FF2	B-1	RMBS Subprime	36242DN82	CC (sf)	CCC (sf)	
FFMLT Trust 2005-FF2	2005-FF2	M-6	RMBS Subprime	36242DN74	CC (sf)	B- (sf)	Watch Neg
FFMLT Trust 2005-FF8	2005-FF8	A-1	RMBS Subprime	362341QL6	AAA (sf)	AAA (sf)	Watch Neg
FFMLT Trust 2005-FF8	2005-FF8	A-2D	RMBS Subprime	362341QQ5	AAA (sf)	AAA (sf)	Watch Neg
FFMLT Trust 2005-FF8	2005-FF8	M-1	RMBS Subprime	362341QR3	BB (sf)	AA (sf)	Watch Neg
FFMLT Trust 2005-FF8	2005-FF8	M-2	RMBS Subprime	362341QS1	CCC (sf)	A (sf)	Watch Neg
FFMLT Trust 2005-FF8	2005-FF8	M-3	RMBS Subprime	362341QT9	CC (sf)	CCC (sf)	
FFMLT Trust 2005-FF8	2005-FF8	M-4	RMBS Subprime	362341QU6	CC (sf)	CCC (sf)	
FFMLT Trust 2006-FF13	2006-FF13	A-2B	RMBS Subprime	30247DAC5	B+ (sf)	B+ (sf)	Watch Neg
FFMLT Trust 2006-FF13	2006-FF13	M-1	RMBS Subprime	30247DAF8	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2005-FF3	2005-FF3	M1	RMBS Subprime	86359DBK2	AA+ (sf)	AA+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF3	2005-FF3	M2	RMBS Subprime	86359DBL0	AA (sf)	AA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF3	2005-FF3	M3	RMBS Subprime	86359DBM8	AA- (sf)	AA- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF3	2005-FF3	M4	RMBS Subprime	86359DBN6	A+ (sf)	A+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF3	2005-FF3	M5	RMBS Subprime	86359DBP1	BBB- (sf)	BBB+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
First Franklin Mortgage Loan Trust 2005-FF3	2005-FF3	M6	RMBS Subprime	86359DBQ9	CC (sf)	B- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF4	2005-FF4	II-A4	RMBS Subprime	32027NRB9	AAA (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF4	2005-FF4	M-1	RMBS Subprime	32027NRC7	AA+ (sf)	AA+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF4	2005-FF4	M-2	RMBS Subprime	32027NRD5	AA (sf)	AA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF4	2005-FF4	M-3	RMBS Subprime	32027NRE3	BB (sf)	A+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF4	2005-FF4	M-4	RMBS Subprime	32027NRF0	CCC (sf)	BB- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FF4	2005-FF4	M-5	RMBS Subprime	32027NRG8	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2005-FF5	2005-FF5	M-4	RMBS Subprime	32027NRW3	CCC (sf)	B+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FFH4	2005-FFH4	M-2	RMBS Subprime	32027NXE6	CCC (sf)	B- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2005-FFH4	2005-FFH4	M-3	RMBS Subprime	32027NXF3	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2005-FFH4	2005-FFH4	M-4	RMBS Subprime	32027NXG1	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FF5	2006-FF5	I-A	RMBS Subprime	32027EAB7	B- (sf)	BB- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF5	2006-FF5	II-A-3	RMBS Subprime	32027EAE1	CCC (sf)	B+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF5	2006-FF5	II-A-4	RMBS Subprime	32027EAF8	CCC (sf)	B+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF5	2006-FF5	II-A-5	RMBS Subprime	32027EAG6	CCC (sf)	B+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF9	2006-FF9	II-A-2	RMBS Subprime	320276AD0	BBB- (sf)	BBB- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF9	2006-FF9	I-A	RMBS Subprime	320276AB4	CCC (sf)	B- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF9	2006-FF9	II-A-3	RMBS Subprime	320276AE8	CCC (sf)	B- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF9	2006-FF9	II-A-4	RMBS Subprime	320276AF5	CCC (sf)	B- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FF9	2006-FF9	M-1	RMBS Subprime	320276AG3	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust 2006-FFH1	2006-FFH1	A-3	RMBS Subprime	32027NZK0	AA (sf)	AA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FFH1	2006-FFH1	A-4	RMBS Subprime	32027NZL8	AA (sf)	AA (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FFH1	2006-FFH1	M-1	RMBS Subprime	32027NZM6	B- (sf)	BB- (sf)	Watch Neg
First Franklin Mortgage Loan Trust 2006-FFH1	2006-FFH1	M-3	RMBS Subprime	32027NZP9	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	A-1B	RMBS Subprime	32027NSF9	AAA (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	A-2C	RMBS Subprime	32027NST9	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	M-1	RMBS Subprime	32027NSJ1	AA+ (sf)	AA+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	M-2	RMBS Subprime	32027NSK8	BBB- (sf)	A (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	M-3	RMBS Subprime	32027NSL6	B- (sf)	BB- (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	M-4	RMBS Subprime	32027NSM4	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	M-5	RMBS Subprime	32027NSN2	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	A-4	RMBS Subprime	32027NUJ8	AAA (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	A-5	RMBS Subprime	32027NUK5	AAA (sf)	AAA (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-1	RMBS Subprime	32027NUL3	AA+ (sf)	AA+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-2	RMBS Subprime	32027NUM1	BBB- (sf)	AA+ (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-3	RMBS Subprime	32027NUN9	B- (sf)	A- (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-4	RMBS Subprime	32027NUP4	CCC (sf)	BB- (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-5	RMBS Subprime	32027NUQ2	CCC (sf)	B- (sf)	Watch Neg
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-6	RMBS Subprime	32027NUR0	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-7	RMBS Subprime	32027NUS8	CC (sf)	CCC (sf)	
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-8	RMBS Subprime	32027NUT6	CC (sf)	CCC (sf)	
First NLC Trust 2005-2	2005-2	AV-3	RMBS Subprime	32113JAU9	AAA (sf)	AAA (sf)	Watch Neg
First NLC Trust 2005-2	2005-2	M1	RMBS Subprime	32113JAV7	AA+ (sf)	AA+ (sf)	Watch Neg
First NLC Trust 2005-2	2005-2	M2	RMBS Subprime	32113JAW5	BBB (sf)	A- (sf)	Watch Neg
First NLC Trust 2005-2	2005-2	M3	RMBS Subprime	32113JAX3	B- (sf)	BB- (sf)	Watch Neg
First NLC Trust 2005-2	2005-2	M4	RMBS Subprime	32113JAY1	CC (sf)	B- (sf)	Watch Neg
First NLC Trust 2005-2	2005-2	M5	RMBS Subprime	32113JAZ8	CC (sf)	CCC (sf)	
First NLC Trust 2005-4	2005-4	A-3	RMBS Subprime	32113JCF0	B+ (sf)	AA+ (sf)	Watch Neg
First NLC Trust 2005-4	2005-4	A-4	RMBS Subprime	32113JCG8	B (sf)	AA (sf)	Watch Neg
First NLC Trust 2005-4	2005-4	M-1	RMBS Subprime	32113JCH6	CCC (sf)	B+ (sf)	Watch Neg
First NLC Trust 2005-4	2005-4	M-2	RMBS Subprime	32113JCJ2	CC (sf)	CCC (sf)	
First NLC Trust 2005-4	2005-4	M-3	RMBS Subprime	32113JCK9	CC (sf)	CCC (sf)	

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

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Rating And CreditWatch Actions (cont.)							
Fremont Home Loan Trust 2005-1	2005-1	M2	RMBS Subprime	35729PJC5	AA (sf)	AA (sf)	Watch Neg
Fremont Home Loan Trust 2005-1	2005-1	M3	RMBS Subprime	35729PJD3	AA- (sf)	AA- (sf)	Watch Neg
Fremont Home Loan Trust 2005-1	2005-1	M4	RMBS Subprime	35729PJE1	A+ (sf)	A+ (sf)	Watch Neg
Fremont Home Loan Trust 2005-1	2005-1	M5	RMBS Subprime	35729PJF8	A- (sf)	A- (sf)	Watch Neg
Fremont Home Loan Trust 2005-1	2005-1	M6	RMBS Subprime	35729PJG6	CCC (sf)	B- (sf)	Watch Neg
Fremont Home Loan Trust 2005-1	2005-1	M7	RMBS Subprime	35729PJH4	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2005-2	2005-2	M-1	RMBS Subprime	35729PLL2	AA+ (sf)	AA+ (sf)	Watch Neg
Fremont Home Loan Trust 2005-2	2005-2	M-2	RMBS Subprime	35729PLM0	AA (sf)	AA (sf)	Watch Neg
Fremont Home Loan Trust 2005-2	2005-2	M-3	RMBS Subprime	35729PLN8	BBB+ (sf)	BBB+ (sf)	Watch Neg
Fremont Home Loan Trust 2005-2	2005-2	M-4	RMBS Subprime	35729PLP3	B- (sf)	B+ (sf)	Watch Neg
Fremont Home Loan Trust 2005-2	2005-2	M-6	RMBS Subprime	35729PLR9	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2005-A	2005-A	M2	RMBS Subprime	35729PHM5	AA (sf)	AA (sf)	Watch Neg
Fremont Home Loan Trust 2005-A	2005-A	M3	RMBS Subprime	35729PHN3	AA- (sf)	AA- (sf)	Watch Neg
Fremont Home Loan Trust 2005-A	2005-A	M4	RMBS Subprime	35729PHP8	B- (sf)	B+ (sf)	Watch Neg
Fremont Home Loan Trust 2005-A	2005-A	M5	RMBS Subprime	35729PHQ6	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2005-B	2005-B	M3	RMBS Subprime	35729PJX9	AA (sf)	AA (sf)	Watch Neg
Fremont Home Loan Trust 2005-B	2005-B	M4	RMBS Subprime	35729PJY7	AA- (sf)	AA- (sf)	Watch Neg
Fremont Home Loan Trust 2005-B	2005-B	M5	RMBS Subprime	35729PJZ4	BB (sf)	BB+ (sf)	Watch Neg
Fremont Home Loan Trust 2005-B	2005-B	M6	RMBS Subprime	35729PKA7	CCC (sf)	B- (sf)	Watch Neg
Fremont Home Loan Trust 2005-B	2005-B	M7	RMBS Subprime	35729PKB5	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2005-C	2005-C	2-A-4	RMBS Subprime	35729PKP4	AAA (sf)	AAA (sf)	Watch Neg
Fremont Home Loan Trust 2005-C	2005-C	M1	RMBS Subprime	35729PKR0	AA+ (sf)	AA+ (sf)	Watch Neg
Fremont Home Loan Trust 2005-C	2005-C	M2	RMBS Subprime	35729PKS8	A- (sf)	A- (sf)	Watch Neg
Fremont Home Loan Trust 2005-C	2005-C	M3	RMBS Subprime	35729PKT6	BB (sf)	BB (sf)	Watch Neg
Fremont Home Loan Trust 2005-C	2005-C	M4	RMBS Subprime	35729PKU3	CCC (sf)	B- (sf)	Watch Neg
Fremont Home Loan Trust 2005-C	2005-C	M5	RMBS Subprime	35729PKV1	CC (sf)	CCC (sf)	

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Table 1

Rating And CreditWatch Actions (cont.)							
Fremont Home Loan Trust 2005-C	2005-C	M6	RMBS Subprime	35729PKW9	CC (sf)	CCC (sf)	
Fremont Home Loan Trust 2006-A	2006-A	1-A-1	RMBS Subprime	35729RAA4	CCC (sf)	B- (sf)	Watch Neg
Fremont Home Loan Trust 2006-A	2006-A	1-A-2	RMBS Subprime	35729RAB2	CCC (sf)	B- (sf)	Watch Neg
GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-1	2005-1	A-1	RMBS Subprime	367910AA4	AAA (sf)	AAA (sf)	Watch Neg
GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-1	2005-1	A-2c	RMBS Subprime	367910AD8	AAA (sf)	AAA (sf)	Watch Neg
GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-1	2005-1	M-1	RMBS Subprime	367910AE6	BBB (sf)	BBB (sf)	Watch Neg
GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-1	2005-1	M-3	RMBS Subprime	367910AG1	CC (sf)	CCC (sf)	
GE-WMC Mortgage Securities Trust 2006-1	2006-1	A-1a	RMBS Subprime	36829JAS0	CCC (sf)	B- (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	A-3	RMBS Subprime	393513AC0	AAA (sf)	AAA (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	A-4	RMBS Subprime	393513AD8	AAA (sf)	AAA (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	A-5	RMBS Subprime	393513AN6	AAA (sf)	AAA (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-1	RMBS Subprime	393513AE6	AA+ (sf)	AA+ (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-2	RMBS Subprime	393513AF3	AA+ (sf)	AA+ (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-3	RMBS Subprime	393513AG1	AA (sf)	AA (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-4	RMBS Subprime	393513AH9	AA- (sf)	AA- (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-5	RMBS Subprime	393513AJ5	A+ (sf)	A+ (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-6	RMBS Subprime	393513AK2	A (sf)	A (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-7	RMBS Subprime	393513AL0	BBB (sf)	A- (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-8A	RMBS Subprime	393513AM8	B+ (sf)	BBB+ (sf)	Watch Neg
Green Tree Mortgage Loan Trust 2005-HE1	2005-HE1	M-8F	RMBS Subprime	393513AP1	B+ (sf)	BBB+ (sf)	Watch Neg
GSAA Home Equity Trust 2005-10	2005-10	M-1	RMBS Subprime	362341JG5	AA+ (sf)	AA+ (sf)	Watch Neg
GSAA Home Equity Trust 2005-10	2005-10	M-2	RMBS Subprime	362341JH3	AA+ (sf)	AA+ (sf)	Watch Neg
GSAA Home Equity Trust 2005-10	2005-10	M-3	RMBS Subprime	362341JJ9	AA (sf)	AA (sf)	Watch Neg
GSAA Home Equity Trust 2005-10	2005-10	M-4	RMBS Subprime	362341JK6	A- (sf)	AA- (sf)	Watch Neg
GSAA Home Equity Trust 2005-10	2005-10	M-5	RMBS Subprime	362341JL4	B (sf)	A- (sf)	Watch Neg
GSAA Home Equity Trust 2005-10	2005-10	M-6	RMBS Subprime	362341JM2	CCC (sf)	B+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
GSAA Home Equity Trust 2005-10	2005-10	B-2	RMBS Subprime	362341JP5	CC (sf)	CCC (sf)	
GSAA Home Equity Trust 2005-10	2005-10	B-3	RMBS Subprime	362341JQ3	CC (sf)	CCC (sf)	
GSAMP Trust 2005-AHL	2005-AHL	M-1	RMBS Subprime	36242D2A0	AA (sf)	AA (sf)	Watch Neg
GSAMP Trust 2005-AHL	2005-AHL	M-2	RMBS Subprime	36242D2B8	CCC (sf)	B- (sf)	Watch Neg
GSAMP Trust 2005-AHL	2005-AHL	M-3	RMBS Subprime	36242D2C6	CC (sf)	CCC (sf)	
GSAMP Trust 2005-AHL	2005-AHL	M-4	RMBS Subprime	36242D2D4	CC (sf)	CCC (sf)	
GSAMP Trust 2005-HE1	2005-HE1	M-1	RMBS Subprime	36242DRW5	AA+ (sf)	AA+ (sf)	Watch Neg
GSAMP Trust 2005-HE1	2005-HE1	M-2	RMBS Subprime	36242DRX3	CC (sf)	CCC (sf)	
GSAMP Trust 2005-HE3	2005-HE3	M-2	RMBS Subprime	362341BR9	A+ (sf)	A+ (sf)	Watch Neg
GSAMP Trust 2005-HE3	2005-HE3	M-3	RMBS Subprime	362341BS7	BBB (sf)	A (sf)	Watch Neg
GSAMP Trust 2005-HE3	2005-HE3	M-4	RMBS Subprime	362341BT5	B- (sf)	BB- (sf)	Watch Neg
GSAMP Trust 2005-HE3	2005-HE3	B-2	RMBS Subprime	362341BV0	CC (sf)	CCC (sf)	
GSAMP Trust 2005-HE5	2005-HE5	A-1	RMBS Subprime	362341YW3	AAA (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2005-HE5	2005-HE5	A-2D	RMBS Subprime	362341ZA0	AAA (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2005-HE5	2005-HE5	M-1	RMBS Subprime	362341ZB8	AA+ (sf)	AA+ (sf)	Watch Neg
GSAMP Trust 2005-HE5	2005-HE5	M-2	RMBS Subprime	362341ZC6	A+ (sf)	AA+ (sf)	Watch Neg
GSAMP Trust 2005-HE5	2005-HE5	M-3	RMBS Subprime	362341ZD4	B+ (sf)	AA+ (sf)	Watch Neg
GSAMP Trust 2005-HE5	2005-HE5	M-4	RMBS Subprime	362341ZE2	CCC (sf)	A+ (sf)	Watch Neg
GSAMP Trust 2005-HE5	2005-HE5	M-5	RMBS Subprime	362341ZF9	CCC (sf)	BB+ (sf)	Watch Neg
GSAMP Trust 2005-HE5	2005-HE5	M-6	RMBS Subprime	362341ZG7	CC (sf)	B- (sf)	Watch Neg
GSAMP Trust 2005-HE5	2005-HE5	M-7	RMBS Subprime	362341ZH5	CC (sf)	CCC (sf)	
GSAMP Trust 2005-HE5	2005-HE5	M-8	RMBS Subprime	362341ZJ1	CC (sf)	CCC (sf)	
GSAMP Trust 2005-NC1	2005-NC1	M-1	RMBS Subprime	36242DUG6	A (sf)	A (sf)	Watch Neg
GSAMP Trust 2005-NC1	2005-NC1	M-3	RMBS Subprime	36242DUJ0	CC (sf)	CCC (sf)	
GSAMP Trust 2005-WMC1	2005-WMC1	A-4	RMBS Subprime	362341PT0	AAA (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2005-WMC1	2005-WMC1	M-1	RMBS Subprime	362341PU7	B- (sf)	BBB (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)							
GSAMP Trust 2005-WMC1	2005-WMC1	M-2	RMBS Subprime	362341PV5	CC (sf)	B- (sf)	Watch Neg
GSAMP Trust 2005-WMC3	2005-WMC3	A-1A	RMBS Subprime	362341K99	BB (sf)	A- (sf)	Watch Neg
GSAMP Trust 2005-WMC3	2005-WMC3	A-1B	RMBS Subprime	362341L23	BB (sf)	A- (sf)	Watch Neg
GSAMP Trust 2005-WMC3	2005-WMC3	A-2B	RMBS Subprime	362341L49	BB (sf)	A- (sf)	Watch Neg
GSAMP Trust 2005-WMC3	2005-WMC3	A-2C	RMBS Subprime	362341L56	BB (sf)	A- (sf)	Watch Neg
GSAMP Trust 2005-WMC3	2005-WMC3	M-1	RMBS Subprime	362341L64	CC (sf)	CCC (sf)	
GSAMP Trust 2006-HE1	2006-HE1	A-1	RMBS Subprime	3623414N6	AAA (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2006-HE1	2006-HE1	A-2C	RMBS Subprime	3623414R7	AAA (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2006-HE1	2006-HE1	A-2D	RMBS Subprime	3623414S5	AAA (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2006-HE1	2006-HE1	M-1	RMBS Subprime	3623414T3	BB+ (sf)	AA+ (sf)	Watch Neg
GSAMP Trust 2006-HE1	2006-HE1	M-2	RMBS Subprime	3623414U0	CCC (sf)	BBB (sf)	Watch Neg
GSAMP Trust 2006-HE1	2006-HE1	M-3	RMBS Subprime	3623414V8	CC (sf)	B+ (sf)	Watch Neg
GSAMP Trust 2006-HE1	2006-HE1	M-4	RMBS Subprime	3623414W6	CC (sf)	CCC (sf)	
GSAMP Trust 2006-HE3	2006-HE3	A-2B	RMBS Subprime	36244KAC9	AAA (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2006-HE3	2006-HE3	A-1	RMBS Subprime	36244KAA3	B- (sf)	A- (sf)	Watch Neg
GSAMP Trust 2006-HE3	2006-HE3	A-2C	RMBS Subprime	36244KAD7	B- (sf)	A- (sf)	Watch Neg
GSAMP Trust 2006-HE3	2006-HE3	A-2D	RMBS Subprime	36244KAE5	B- (sf)	A- (sf)	Watch Neg
GSAMP Trust 2006-HE3	2006-HE3	M-1	RMBS Subprime	36244KAF2	CC (sf)	B- (sf)	Watch Neg
GSAMP Trust 2006-HE3	2006-HE3	M-2	RMBS Subprime	36244KAG0	CC (sf)	CCC (sf)	
GSAMP Trust 2006-HE4	2006-HE4	A-1	RMBS Subprime	362439AA9	B- (sf)	BB+ (sf)	Watch Neg
GSAMP Trust 2006-HE4	2006-HE4	A-2C	RMBS Subprime	362439AD3	B- (sf)	BB+ (sf)	Watch Neg
GSAMP Trust 2006-HE4	2006-HE4	A-2D	RMBS Subprime	362439AE1	B- (sf)	BB+ (sf)	Watch Neg
GSAMP Trust 2006-HE4	2006-HE4	M-1	RMBS Subprime	362439AF8	CC (sf)	CCC (sf)	
GSAMP Trust 2006-HE4	2006-HE4	M-2	RMBS Subprime	362439AG6	CC (sf)	CCC (sf)	
GSAMP Trust 2006-HE8	2006-HE8	A-1	RMBS Subprime	3622M8AA4	B- (sf)	B- (sf)	Watch Neg
GSAMP Trust 2006-HE8	2006-HE8	A-2B	RMBS Subprime	3622M8AC0	B- (sf)	B- (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)							
GSAMP Trust 2006-HE8	2006-HE8	A-2C	RMBS Subprime	3622M8AD8	B- (sf)	B- (sf)	Watch Neg
GSAMP Trust 2006-HE8	2006-HE8	A-2D	RMBS Subprime	3622M8AE6	B- (sf)	B- (sf)	Watch Neg
GSAMP Trust 2006-HE8	2006-HE8	M-2	RMBS Subprime	3622M8AG1	CC (sf)	CCC (sf)	
GSAMP Trust 2007-FM2	2007-FM2	A-2A	RMBS Subprime	3622MHAB2	B (sf)	B+ (sf)	Watch Neg
GSAMP Trust 2007-FM2	2007-FM2	M-1	RMBS Subprime	3622MHAF3	CC (sf)	CCC (sf)	
GSAMP Trust 2007-HE1	2007-HE1	A-1	RMBS Subprime	3622MDAA3	CCC (sf)	BBB+ (sf)	Watch Neg
GSAMP Trust 2007-HE1	2007-HE1	A-2B	RMBS Subprime	3622MDAC9	CCC (sf)	BBB+ (sf)	Watch Neg
GSAMP Trust 2007-HE1	2007-HE1	A-2C	RMBS Subprime	3622MDAD7	CCC (sf)	BBB+ (sf)	Watch Neg
GSAMP Trust 2007-HE1	2007-HE1	A-2D	RMBS Subprime	3622MDAE5	CCC (sf)	BBB+ (sf)	Watch Neg
GSAMP Trust 2007-HE1	2007-HE1	M-1	RMBS Subprime	3622MDAF2	CCC (sf)	B- (sf)	Watch Neg
GSAMP Trust 2007-HE1	2007-HE1	M-2	RMBS Subprime	3622MDAGO	CC (sf)	CCC (sf)	
GSAMP Trust 2007-HE1	2007-HE1	M-3	RMBS Subprime	3622MDAH8	CC (sf)	CCC (sf)	
GSAMP Trust 2007-HE1	2007-HE1	M-4	RMBS Subprime	3622MDAJ4	CC (sf)	CCC (sf)	
GSAMP Trust 2007-HSBC1	2007-HSBC1	A-1	RMBS Subprime	362429AA0	AAA (sf)	AAA (sf)	Watch Neg
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-1	RMBS Subprime	362429AB8	AA (sf)	AA (sf)	Watch Neg
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-2	RMBS Subprime	362429AC6	A (sf)	A (sf)	Watch Neg
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-3	RMBS Subprime	362429AD4	BB (sf)	BBB (sf)	Watch Neg
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-4	RMBS Subprime	362429AE2	B- (sf)	B (sf)	Watch Neg
Home Equity Asset Trust 2005-1	2005-1	M-2	RMBS Subprime	437084HR0	AA (sf)	AA (sf)	Watch Neg
Home Equity Asset Trust 2005-1	2005-1	M-3	RMBS Subprime	437084HS8	AA (sf)	AA (sf)	Watch Neg
Home Equity Asset Trust 2005-1	2005-1	M-4	RMBS Subprime	437084HT6	AA- (sf)	AA- (sf)	Watch Neg
Home Equity Asset Trust 2005-1	2005-1	M-5	RMBS Subprime	437084HU3	B (sf)	B+ (sf)	Watch Neg
Home Equity Asset Trust 2005-2	2005-2	M-1	RMBS Subprime	437084JQ0	AA+ (sf)	AA+ (sf)	Watch Neg
Home Equity Asset Trust 2005-2	2005-2	M-2	RMBS Subprime	437084JR8	AA (sf)	AA (sf)	Watch Neg
Home Equity Asset Trust 2005-2	2005-2	M-3	RMBS Subprime	437084JS6	AA- (sf)	AA- (sf)	Watch Neg
Home Equity Asset Trust 2005-2	2005-2	M-4	RMBS Subprime	437084JT4	A+ (sf)	A+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Home Equity Asset Trust 2005-2	2005-2	M-5	RMBS Subprime	437084JU1	BBB-(sf)	A (sf)	Watch Neg
Home Equity Asset Trust 2005-2	2005-2	M-6	RMBS Subprime	437084JV9	CC (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2005-3	2005-3	M-2	RMBS Subprime	437084KR6	AA (sf)	AA (sf)	Watch Neg
Home Equity Asset Trust 2005-3	2005-3	M-3	RMBS Subprime	437084KS4	AA-(sf)	AA-(sf)	Watch Neg
Home Equity Asset Trust 2005-3	2005-3	M-4	RMBS Subprime	437084KT2	BBB+(sf)	BBB+(sf)	Watch Neg
Home Equity Asset Trust 2005-3	2005-3	M-5	RMBS Subprime	437084KU9	B- (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2005-3	2005-3	M-6	RMBS Subprime	437084KV7	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2005-5	2005-5	1-A-2	RMBS Subprime	437084MA1	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-5	2005-5	2-A-3	RMBS Subprime	437084MD5	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-5	2005-5	M-1	RMBS Subprime	437084MG8	AA+(sf)	AA+(sf)	Watch Neg
Home Equity Asset Trust 2005-5	2005-5	M-2	RMBS Subprime	437084MH6	AA-(sf)	AA (sf)	Watch Neg
Home Equity Asset Trust 2005-5	2005-5	M-3	RMBS Subprime	437084MJ2	B- (sf)	A (sf)	Watch Neg
Home Equity Asset Trust 2005-5	2005-5	M-4	RMBS Subprime	437084MK9	CC (sf)	B (sf)	Watch Neg
Home Equity Asset Trust 2005-5	2005-5	M-5	RMBS Subprime	437084ML7	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2005-6	2005-6	1-A-2	RMBS Subprime	437084MW3	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-6	2005-6	2-A-2	RMBS Subprime	437084MY9	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-6	2005-6	2-A-3	RMBS Subprime	437084MZ6	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-6	2005-6	M-1	RMBS Subprime	437084NC6	AA+(sf)	AA+(sf)	Watch Neg
Home Equity Asset Trust 2005-6	2005-6	M-2	RMBS Subprime	437084ND4	A- (sf)	A (sf)	Watch Neg
Home Equity Asset Trust 2005-6	2005-6	M-3	RMBS Subprime	437084NE2	B- (sf)	BB (sf)	Watch Neg
Home Equity Asset Trust 2005-6	2005-6	M-4	RMBS Subprime	437084NF9	CCC (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2005-6	2005-6	M-5	RMBS Subprime	437084NG7	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2005-6	2005-6	M-6	RMBS Subprime	437084NH5	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2005-7	2005-7	1-A-1	RMBS Subprime	437084NT9	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-7	2005-7	2-A-3	RMBS Subprime	437084NW2	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-7	2005-7	2-A-4	RMBS Subprime	437084PQ3	AAA (sf)	AAA (sf)	Watch Neg

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Rating And CreditWatch Actions (cont.)							
Home Equity Asset Trust 2005-7	2005-7	M-1	RMBS Subprime	437084NZ5	A (sf)	AA- (sf)	Watch Neg
Home Equity Asset Trust 2005-7	2005-7	M-2	RMBS Subprime	437084PA8	CCC (sf)	B+ (sf)	Watch Neg
Home Equity Asset Trust 2005-7	2005-7	M-3	RMBS Subprime	437084PB6	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2005-8	2005-8	1-A-1	RMBS Subprime	437084PS9	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-8	2005-8	2-A-3	RMBS Subprime	437084PV2	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-8	2005-8	2-A-4	RMBS Subprime	437084PW0	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-8	2005-8	M-1	RMBS Subprime	437084PZ3	A (sf)	AA (sf)	Watch Neg
Home Equity Asset Trust 2005-8	2005-8	M-2	RMBS Subprime	437084QA7	CCC (sf)	BB- (sf)	Watch Neg
Home Equity Asset Trust 2005-8	2005-8	M-3	RMBS Subprime	437084QB5	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2005-9	2005-9	1-A-1	RMBS Subprime	437084QR0	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-9	2005-9	2-A-3	RMBS Subprime	437084QU3	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2005-9	2005-9	2-A-4	RMBS Subprime	437084QV1	AA+ (sf)	AA+ (sf)	Watch Neg
Home Equity Asset Trust 2005-9	2005-9	M-1	RMBS Subprime	437084QY5	B- (sf)	BBB- (sf)	Watch Neg
Home Equity Asset Trust 2005-9	2005-9	M-2	RMBS Subprime	437084QZ2	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2005-9	2005-9	M-3	RMBS Subprime	437084RA6	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2006-1	2006-1	1-A-1	RMBS Subprime	437084RQ1	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2006-1	2006-1	2-A-3	RMBS Subprime	437084RT5	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2006-1	2006-1	2-A-4	RMBS Subprime	437084RU2	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Asset Trust 2006-1	2006-1	M-1	RMBS Subprime	437084RX6	A+ (sf)	AA (sf)	Watch Neg
Home Equity Asset Trust 2006-1	2006-1	M-2	RMBS Subprime	437084RY4	B- (sf)	BB+ (sf)	Watch Neg
Home Equity Asset Trust 2006-1	2006-1	M-3	RMBS Subprime	437084RZ1	CCC (sf)	B- (sf)	Watch Neg
Home Equity Asset Trust 2006-1	2006-1	M-4	RMBS Subprime	437084SA5	CC (sf)	CCC (sf)	
Home Equity Asset Trust 2006-1	2006-1	M-5	RMBS Subprime	437084SB3	CC (sf)	CCC (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	A-I-1	RMBS Subprime	456606GQ9	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	A-II-3	RMBS Subprime	456606GS5	AAA (sf)	AAA (sf)	Watch Neg
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	M-1	RMBS Subprime	456606GT3	AA+ (sf)	AA+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	M-2	RMBS Subprime	456606GU0	A- (sf)	A- (sf)	Watch Neg
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	M-3	RMBS Subprime	456606GV8	BB (sf)	BB (sf)	Watch Neg
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	M-4	RMBS Subprime	456606GW6	B- (sf)	B- (sf)	Watch Neg
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	M-6	RMBS Subprime	456606GY2	CC (sf)	CCC (sf)	
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	M-7	RMBS Subprime	456606GZ9	CC (sf)	CCC (sf)	
HSI Asset Securitization Corporation Trust 2005-NC2	2005-NC2	II-A-4	RMBS Subprime	40430HBD9	AAA (sf)	AAA (sf)	Watch Neg
HSI Asset Securitization Corporation Trust 2005-NC2	2005-NC2	M-1	RMBS Subprime	40430HBE7	A- (sf)	A- (sf)	Watch Neg
HSI Asset Securitization Corporation Trust 2005-NC2	2005-NC2	M-2	RMBS Subprime	40430HBF4	CCC (sf)	B- (sf)	Watch Neg
HSI Asset Securitization Corporation Trust 2005-NC2	2005-NC2	M-3	RMBS Subprime	40430HBG2	CC (sf)	CCC (sf)	
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	II-A-1	RMBS Subprime	40430RAB2	CCC (sf)	B+ (sf)	Watch Neg
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	M-2	RMBS Subprime	40430RAG1	CC (sf)	CCC (sf)	
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	M-3	RMBS Subprime	40430RAH9	CC (sf)	CCC (sf)	
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	M-4	RMBS Subprime	40430RAJ5	CC (sf)	CCC (sf)	
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	M-5	RMBS Subprime	40430RAK2	CC (sf)	CCC (sf)	
Impac Secured Assets Trust 2007-2	2007-2	2-A	RMBS Subprime	452570AE4	BBB (sf)	BBB (sf)	Watch Neg
Impac Secured Assets Trust 2007-2	2007-2	1-A1-A	RMBS Subprime	452570AA2	CC (sf)	CCC (sf)	
Impac Secured Assets Trust 2007-2	2007-2	1-A1-B	RMBS Subprime	452570AB0	CC (sf)	CCC (sf)	
Impac Secured Assets Trust 2007-2	2007-2	1-A1-C	RMBS Subprime	452570AC8	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	A-1a	RMBS Subprime	46626LEF3	AAA (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	A-1b	RMBS Subprime	46626LEG1	AAA (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	A-3	RMBS Subprime	46626LEJ5	AAA (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	A-4	RMBS Subprime	46626LEK2	AAA (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	M-1	RMBS Subprime	46626LEL0	AA+ (sf)	AA+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	M-2	RMBS Subprime	46626LEM8	AA (sf)	AA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	M-3	RMBS Subprime	46626LEN6	BBB (sf)	AA- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	M-4	RMBS Subprime	46626LEP1	B- (sf)	A- (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	M-5	RMBS Subprime	46626LEQ9	CCC (sf)	BB+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	M-6	RMBS Subprime	46626LER7	CCC (sf)	B (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	M-7	RMBS Subprime	46626LES5	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Corp 2005-OPT2	2005-OPT2	M-8	RMBS Subprime	46626LET3	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	AI	RMBS Subprime	46626LBU3	AA+ (sf)	AA+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	A-II-F-3	RMBS Subprime	46626LBX7	AA+ (sf)	AA+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	AII-F-4	RMBS Subprime	46626LBY5	AA+ (sf)	AA+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	AII-V-2	RMBS Subprime	46626LCA6	AA+ (sf)	AA+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	AII-V-3	RMBS Subprime	46626LCB4	AA+ (sf)	AA+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	M-1	RMBS Subprime	46626LCC2	BB (sf)	BB+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	M-2	RMBS Subprime	46626LCD0	CCC (sf)	B- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	M-3	RMBS Subprime	46626LCE8	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Corp. 2005-FRE1	2005-FRE1	M-4	RMBS Subprime	46626LCF5	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	A-4	RMBS Subprime	46626LAD2	AAA (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-1	RMBS Subprime	46626LAE0	AA+ (sf)	AA+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-2	RMBS Subprime	46626LAF7	AA (sf)	AA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-3	RMBS Subprime	46626LAG5	A (sf)	AA- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-4	RMBS Subprime	46626LAH3	B- (sf)	A+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-5	RMBS Subprime	46626LAJ9	CCC (sf)	BBB (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-6	RMBS Subprime	46626LAK6	CC (sf)	B (sf)	Watch Neg
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-7	RMBS Subprime	46626LAL4	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-8	RMBS Subprime	46626LAM2	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	M-9	RMBS Subprime	46626LAN0	CC (sf)	CCC (sf)	
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AV-1	RMBS Subprime	46630LAS3	AAA (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AV-2	RMBS Subprime	46630LAT1	AAA (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AV-3	RMBS Subprime	46630LAU8	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AV-4	RMBS Subprime	46630LAV6	AAA (sf)	AAA (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AV-5	RMBS Subprime	46630LAW4	AA+ (sf)	AA+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-1	RMBS Subprime	46630LAX2	BBB+ (sf)	BBB+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-2	RMBS Subprime	46630LAY0	BB- (sf)	BB- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AF-2	RMBS Subprime	46630LAC8	B- (sf)	BBB+ (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-3	RMBS Subprime	46630LAZ7	B- (sf)	B- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-4	RMBS Subprime	46630LBA1	B- (sf)	B- (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AF-3	RMBS Subprime	46630LAD6	CCC (sf)	BBB (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AF-4	RMBS Subprime	46630LAE4	CCC (sf)	BBB (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AF-5	RMBS Subprime	46630LAF1	CCC (sf)	BBB (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	AF-6	RMBS Subprime	46630LAG9	CCC (sf)	BBB (sf)	Watch Neg
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MF-1	RMBS Subprime	46630LAH7	CCC (sf)	B- (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	A-3	RMBS Subprime	50820NAC6	AAA (sf)	AAA (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	A-4	RMBS Subprime	50820NAD4	AAA (sf)	AAA (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	M-1	RMBS Subprime	50820NAE2	AA+ (sf)	AA+ (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	M-2	RMBS Subprime	50820NAF9	AA+ (sf)	AA+ (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	M-3	RMBS Subprime	50820NAG7	AA (sf)	AA (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	M-4	RMBS Subprime	50820NAH5	AA- (sf)	AA- (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	M-5	RMBS Subprime	50820NAJ1	A+ (sf)	A+ (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	M-6	RMBS Subprime	50820NAK8	A (sf)	A (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	M-7	RMBS Subprime	50820NAL6	A (sf)	A (sf)	Watch Neg
Lake Country Mortgage Loan Trust 2005-HE1	2005-HE1	M-8	RMBS Subprime	50820NAM4	A- (sf)	A- (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-1	2005-1	M-1	RMBS Subprime	542514JZ8	AA+ (sf)	AA+ (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-1	2005-1	M-2	RMBS Subprime	542514KA1	AA (sf)	AA (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-1	2005-1	M-3	RMBS Subprime	542514KB9	B+ (sf)	AA- (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-1	2005-1	M-4	RMBS Subprime	542514KC7	CC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Long Beach Mortgage Loan Trust 2005-1	2005-1	M-5	RMBS Subprime	542514KD5	CC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2005-1	2005-1	M-6	RMBS Subprime	542514KE3	CC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2005-2	2005-2	M-2	RMBS Subprime	542514KS2	AA (sf)	AA (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-2	2005-2	M-3	RMBS Subprime	542514KT0	AA- (sf)	AA- (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-2	2005-2	M-4	RMBS Subprime	542514KU7	A- (sf)	A+ (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-2	2005-2	M-5	RMBS Subprime	542514KV5	B- (sf)	BBB- (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-2	2005-2	M-6	RMBS Subprime	542514KW3	CC (sf)	B- (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-2	2005-2	M-7	RMBS Subprime	542514KX1	CC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2005-WL1	2005-WL1	I/II-M1	RMBS Subprime	542514LH5	AA+ (sf)	AA+ (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL1	2005-WL1	I/II-M2	RMBS Subprime	542514LJ1	A (sf)	A+ (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL1	2005-WL1	I/II-M3	RMBS Subprime	542514LK8	B+ (sf)	BBB- (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL1	2005-WL1	I/II-M4	RMBS Subprime	542514LL6	CCC (sf)	B- (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL1	2005-WL1	I/II-M5	RMBS Subprime	542514LM4	CC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	I-A2	RMBS Subprime	542514MV3	AAA (sf)	AAA (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	II-A2	RMBS Subprime	542514NP5	AAA (sf)	AAA (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	M-1	RMBS Subprime	542514NB6	AA (sf)	AA (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	M-2	RMBS Subprime	542514NC4	B (sf)	BB (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	M-3	RMBS Subprime	542514ND2	CCC (sf)	B- (sf)	Watch Neg
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	M-4	RMBS Subprime	542514NE0	CC (sf)	CCC (sf)	
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	M-5	RMBS Subprime	542514NF7	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2005-FRE1	2005-FRE1	A-4	RMBS Subprime	57643LLY0	AAA (sf)	AAA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-FRE1	2005-FRE1	A-5	RMBS Subprime	57643LLZ7	AAA (sf)	AAA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE1	2005-HE1	M-1	RMBS Subprime	57643LJE7	AA+ (sf)	AA+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE1	2005-HE1	M-2	RMBS Subprime	57643LJF4	AA (sf)	AA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE1	2005-HE1	M-3	RMBS Subprime	57643LJG2	AA- (sf)	AA- (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE1	2005-HE1	M-4	RMBS Subprime	57643LJH0	A+ (sf)	A+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
MASTR Asset Backed Securities Trust 2005-HE1	2005-HE1	M-5	RMBS Subprime	57643LJJ6	B+ (sf)	BBB+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE1	2005-HE1	M-6	RMBS Subprime	57643LJK3	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2005-HE2	2005-HE2	A-1	RMBS Subprime	57643LKG0	AAA (sf)	AAA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE2	2005-HE2	A-3	RMBS Subprime	57643LKJ4	AAA (sf)	AAA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE2	2005-HE2	A-4	RMBS Subprime	57643LKK1	AAA (sf)	AAA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE2	2005-HE2	M-1	RMBS Subprime	57643LKL9	AA+ (sf)	AA+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE2	2005-HE2	M-2	RMBS Subprime	57643LKM7	B+ (sf)	A (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE2	2005-HE2	M-3	RMBS Subprime	57643LKN5	CCC (sf)	BB (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-HE2	2005-HE2	M-4	RMBS Subprime	57643LKP0	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2005-HE2	2005-HE2	M-5	RMBS Subprime	57643LKQ8	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	A-2	RMBS Subprime	57643LHK5	AAA (sf)	AAA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	A-5	RMBS Subprime	57643LHN9	AAA (sf)	AAA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-1	RMBS Subprime	57643LHP4	AA+ (sf)	AA+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-2	RMBS Subprime	57643LHQ2	AA+ (sf)	AA+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-3	RMBS Subprime	57643LHR0	AA (sf)	AA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-4	RMBS Subprime	57643LHS8	B- (sf)	BB+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-5	RMBS Subprime	57643LHT6	CCC (sf)	B+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-6	RMBS Subprime	57643LHU3	CC (sf)	B- (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-7	RMBS Subprime	57643LHV1	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2005-WMC1	2005-WMC1	M-1	RMBS Subprime	57643LGW0	AA+ (sf)	AA+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-WMC1	2005-WMC1	M-2	RMBS Subprime	57643LGX8	AA (sf)	AA (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-WMC1	2005-WMC1	M-3	RMBS Subprime	57643LGY6	AA- (sf)	AA- (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-WMC1	2005-WMC1	M-4	RMBS Subprime	57643LGZ3	A+ (sf)	A+ (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-WMC1	2005-WMC1	M-5	RMBS Subprime	57643LHA7	B- (sf)	B (sf)	Watch Neg
MASTR Asset Backed Securities Trust 2005-WMC1	2005-WMC1	M-6	RMBS Subprime	57643LHB5	CC (sf)	CCC (sf)	
MASTR Asset Backed Securities Trust 2006-HE1	2006-HE1	A-3	RMBS Subprime	57643LQT6	BBB (sf)	BBB (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
MASTR Asset Backed Securities Trust 2006-HE1	2006-HE1	A-4	RMBS Subprime	57643LQU3	BBB-(sf)	BBB-(sf)	Watch Neg	
MASTR Asset Backed Securities Trust 2006-HE1	2006-HE1	M-1	RMBS Subprime	57643LQV1	CCC (sf)	B-(sf)	Watch Neg	
MASTR Asset Backed Securities Trust 2006-HE1	2006-HE1	M-2	RMBS Subprime	57643LQW9	CC (sf)	CCC (sf)		
MASTR Asset Backed Securities Trust 2006-HE5	2006-HE5	A-2	RMBS Subprime	576455AB5	CCC (sf)	B (sf)	Watch Neg	
MASTR Asset Backed Securities Trust 2006-HE5	2006-HE5	A-3	RMBS Subprime	576455AC3	CCC (sf)	B-(sf)	Watch Neg	
MASTR Asset Backed Securities Trust 2006-HE5	2006-HE5	A-4	RMBS Subprime	576455AD1	CCC (sf)	B-(sf)	Watch Neg	
MASTR Asset Backed Securities Trust 2006-NC2	2006-NC2	A-1	RMBS Subprime	55275BAA5	CCC (sf)	B-(sf)	Watch Neg	
MASTR Asset Backed Securities Trust 2006-WMC1	2006-WMC1	A3	RMBS Subprime	57643LRK4	CCC (sf)	B-(sf)	Watch Neg	
MASTR Asset Backed Securities Trust 2006-WMC1	2006-WMC1	A4	RMBS Subprime	57643LRL2	CCC (sf)	B-(sf)	Watch Neg	
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	A-1A	RMBS Subprime	59024VAA7	B-(sf)	B+(sf)	Watch Neg	
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	A-1B	RMBS Subprime	59024VAB5	CCC (sf)	B-(sf)	Watch Neg	
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	M-1-1	RMBS Subprime	59024VAJ8	CC (sf)	CCC (sf)		
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	M-1-2	RMBS Subprime	59024VAK5	CC (sf)	CCC (sf)		
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	2005-HE1	A-1B	RMBS Subprime	59020UUT0	AAA (sf)	AAA (sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	2005-HE1	A-2C	RMBS Subprime	59020UUV5	AAA (sf)	AAA (sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	2005-HE1	M-1	RMBS Subprime	59020UUV3	AA (sf)	AA (sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	2005-HE1	M-2	RMBS Subprime	59020UUX1	CC (sf)	CCC (sf)		
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	2005-HE1	M-3	RMBS Subprime	59020UUY9	CC (sf)	CCC (sf)		
Merrill Lynch Mortgage Investors Trust Series 2006-FM1	2006-FM1	A-2B	RMBS Subprime	59021AAB4	CCC (sf)	B (sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust Series 2006-FM1	2006-FM1	M-1	RMBS Subprime	59021AAE8	CC (sf)	CCC (sf)		
Merrill Lynch Mortgage Investors Trust, Series 2005-AR1	2005-AR1	A-1B	RMBS Subprime	59020UF59	AAA (sf)	AAA (sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust, Series 2005-AR1	2005-AR1	A-2	RMBS Subprime	59020UF67	AAA (sf)	AAA (sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust, Series 2005-AR1	2005-AR1	A-3A4	RMBS Subprime	59020UH24	AAA (sf)	AAA (sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust, Series 2005-AR1	2005-AR1	A-3B	RMBS Subprime	59020UG25	AAA (sf)	AAA (sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust, Series 2005-AR1	2005-AR1	M-1	RMBS Subprime	59020UG90	B (sf)	BB-(sf)	Watch Neg	
Merrill Lynch Mortgage Investors Trust, Series 2005-AR1	2005-AR1	M-2	RMBS Subprime	59020UG33	CC (sf)	CCC (sf)		

Table 1

Rating And CreditWatch Actions (cont.)							
Merrill Lynch Mortgage Investors Trust, Series 2005-NC1	2005-NC1	M-1	RMBS Subprime	59020URP2	AA (sf)	AA (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-NC1	2005-NC1	M-2	RMBS Subprime	59020URQ0	A+ (sf)	A+ (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-NC1	2005-NC1	M-3	RMBS Subprime	59020URR8	CCC (sf)	B- (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-NC1	2005-NC1	B-2	RMBS Subprime	59020URT4	CC (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2005-NC1	2005-NC1	B-3	RMBS Subprime	59020URU1	CC (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	M-1	RMBS Subprime	59020UQV0	AA (sf)	AA (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	M-2	RMBS Subprime	59020UQW8	AA (sf)	AA (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	M-3	RMBS Subprime	59020UQX6	A (sf)	A (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	B-1	RMBS Subprime	59020UQZ1	CCC (sf)	B- (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	M-4	RMBS Subprime	59020UQY4	CCC (sf)	BB (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	B-2	RMBS Subprime	59020URA5	CC (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	B-3	RMBS Subprime	59020URB3	CC (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	B-4	RMBS Subprime	59020URC1	CC (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC2	2005-WMC2	M-2	RMBS Subprime	59020UWJ0	AA (sf)	AA (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC2	2005-WMC2	M-3	RMBS Subprime	59020UWK7	AA (sf)	AA (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC2	2005-WMC2	M-4	RMBS Subprime	59020UWL5	BB- (sf)	A+ (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC2	2005-WMC2	M-5	RMBS Subprime	59020UWM3	CCC (sf)	B+ (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC2	2005-WMC2	M-6	RMBS Subprime	59020UWN1	CC (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2006-OPT1	2006-OPT1	A-2B	RMBS Subprime	59022VAC5	B- (sf)	A (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2006-OPT1	2006-OPT1	A-2C	RMBS Subprime	59022VAD3	B- (sf)	BB+ (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2006-OPT1	2006-OPT1	A-2D	RMBS Subprime	59022VAE1	B- (sf)	BB+ (sf)	Watch Neg
Merrill Lynch Mortgage Investors Trust, Series 2006-OPT1	2006-OPT1	M-1	RMBS Subprime	59022VAF8	CC (sf)	CCC (sf)	
Merrill Lynch Mortgage Investors Trust, Series 2006-OPT1	2006-OPT1	M-2	RMBS Subprime	59022VAG6	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc Trust 2006-HE5	2006 HE5	A-2b	RMBS Subprime	61749NAC1	A (sf)	A (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc Trust 2006-HE5	2006 HE5	A-1	RMBS Subprime	61749NAA5	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc Trust 2006-HE5	2006 HE5	A-2c	RMBS Subprime	61749NAD9	CCC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Morgan Stanley ABS Capital I Inc Trust 2006-HE5	2006 HE5	A-2d	RMBS Subprime	61749NAE7	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc Trust 2006-HE5	2006 HE5	M-1	RMBS Subprime	61749NAF4	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	M-1	RMBS Subprime	61744CSF4	AA+ (sf)	AA+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	M-2	RMBS Subprime	61744CSG2	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	M-3	RMBS Subprime	61744CSH0	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	M-4	RMBS Subprime	61744CSJ6	AA- (sf)	AA- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	M-5	RMBS Subprime	61744CSK3	B+ (sf)	A+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	M-6	RMBS Subprime	61744CSL1	CCC (sf)	BB- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	B-1	RMBS Subprime	61744CSM9	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE3	2005-HE3	B-2	RMBS Subprime	61744CSN7	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	2005-HE4	A-2c	RMBS Subprime	61744CTJ5	AAA (sf)	AAA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	2005-HE4	M-1	RMBS Subprime	61744CTK2	AA+ (sf)	AA+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	2005-HE4	M-2	RMBS Subprime	61744CTL0	BBB- (sf)	AA+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	2005-HE4	M-3	RMBS Subprime	61744CTM8	B- (sf)	A (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	2005-HE4	M-4	RMBS Subprime	61744CTN6	CCC (sf)	BB- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	2005-HE4	M-5	RMBS Subprime	61744CTP1	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	2005-HE4	M-6	RMBS Subprime	61744CTQ9	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	A-2c	RMBS Subprime	61744CUR5	AAA (sf)	AAA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	M-1	RMBS Subprime	61744CUS3	AA+ (sf)	AA+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	M-2	RMBS Subprime	61744CUT1	BB (sf)	AA+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	M-3	RMBS Subprime	61744CUU8	CCC (sf)	A- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	M-4	RMBS Subprime	61744CUV6	CCC (sf)	B+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	M-5	RMBS Subprime	61744CUW4	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	M-6	RMBS Subprime	61744CUX2	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE6	2005-HE6	A-1	RMBS Subprime	61744CVT0	AAA (sf)	AAA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE6	2005-HE6	A-2c	RMBS Subprime	61744CVW3	AA (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Morgan Stanley ABS Capital I Inc. Trust 2005-HE6	2005-HE6	M-1	RMBS Subprime	61744CVX1	BB (sf)	BBB-(sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE6	2005-HE6	M-2	RMBS Subprime	61744CVY9	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-HE6	2005-HE6	M-3	RMBS Subprime	61744CVZ6	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-HE6	2005-HE6	M-4	RMBS Subprime	61744CWA0	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	A-2c	RMBS Subprime	61744CMH6	AAA (sf)	AAA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	M-1	RMBS Subprime	61744CMK9	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	M-2	RMBS Subprime	61744CML7	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	M-3	RMBS Subprime	61744CMM5	AA-(sf)	AA-(sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	M-4	RMBS Subprime	61744CMN3	BB+(sf)	A+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	M-5	RMBS Subprime	61744CMP8	B (sf)	A (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	M-6	RMBS Subprime	61744CMQ6	B- (sf)	A- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	B-1	RMBS Subprime	61744CMR4	CCC (sf)	BBB+(sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	B-2	RMBS Subprime	61744CMS2	CC (sf)	BBB (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	B-3	RMBS Subprime	61744CMT0	CC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	M-1	RMBS Subprime	61744CPG5	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	M-2	RMBS Subprime	61744CPH3	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	M-3	RMBS Subprime	61744CPJ9	AA-(sf)	AA-(sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	M-4	RMBS Subprime	61744CPK6	BBB (sf)	A+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	M-5	RMBS Subprime	61744CPL4	B- (sf)	BBB (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	B-1	RMBS Subprime	61744CPN0	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	B-2	RMBS Subprime	61744CPP5	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	M-6	RMBS Subprime	61744CPM2	CC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC1	2005-WMC1	M-1	RMBS Subprime	61744CLU8	AA+(sf)	AA+(sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC1	2005-WMC1	M-2	RMBS Subprime	61744CLV6	A+ (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC1	2005-WMC1	M-3	RMBS Subprime	61744CLW4	B- (sf)	BBB-(sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC1	2005-WMC1	M-4	RMBS Subprime	61744CLX2	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)							
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC1	2005-WMC1	M-5	RMBS Subprime	61744CLY0	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	M-1	RMBS Subprime	61744CNR3	AA+ (sf)	AA+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	M-2	RMBS Subprime	61744CNS1	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	M-3	RMBS Subprime	61744CNT9	BBB+ (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	M-4	RMBS Subprime	61744CNU6	CCC (sf)	BB+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	B-1	RMBS Subprime	61744CNX0	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	M-5	RMBS Subprime	61744CNV4	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	M-6	RMBS Subprime	61744CNW2	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC3	2005-WMC3	M-2	RMBS Subprime	61744CPY6	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC3	2005-WMC3	M-3	RMBS Subprime	61744CPZ3	AA- (sf)	AA- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC3	2005-WMC3	M-4	RMBS Subprime	61744CQA7	A+ (sf)	A+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC3	2005-WMC3	M-5	RMBS Subprime	61744CQB5	BBB (sf)	A (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC3	2005-WMC3	M-6	RMBS Subprime	61744CQC3	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC3	2005-WMC3	B-1	RMBS Subprime	61744CQD1	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC4	2005-WMC4	M-3	RMBS Subprime	61744CRC2	AA- (sf)	AA- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC4	2005-WMC4	M-4	RMBS Subprime	61744CRD0	A+ (sf)	A+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC4	2005-WMC4	M-5	RMBS Subprime	61744CRE8	BBB+ (sf)	A (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC4	2005-WMC4	M-6	RMBS Subprime	61744CRF5	B- (sf)	BBB (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC4	2005-WMC4	B-1	RMBS Subprime	61744CRG3	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC4	2005-WMC4	B-2	RMBS Subprime	61744CRH1	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC4	2005-WMC4	B-3	RMBS Subprime	61744CRJ7	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005 WMC5	M-2	RMBS Subprime	61744CRS7	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005 WMC5	M-3	RMBS Subprime	61744CRT5	AA- (sf)	AA- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005 WMC5	M-4	RMBS Subprime	61744CRU2	A+ (sf)	A+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005 WMC5	M-5	RMBS Subprime	61744CRV0	BB- (sf)	BBB (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005 WMC5	M-6	RMBS Subprime	61744CRW8	CCC (sf)	B- (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005-WMC5	B-1	RMBS Subprime	61744CRX6	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005-WMC5	B-2	RMBS Subprime	61744CRY4	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	M-1	RMBS Subprime	61744CSV9	AA+ (sf)	AA+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	M-2	RMBS Subprime	61744CSW7	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	M-3	RMBS Subprime	61744CSX5	BBB (sf)	AA- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	M-4	RMBS Subprime	61744CSY3	B- (sf)	A+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	M-5	RMBS Subprime	61744CSZ0	CCC (sf)	BB+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	B-1	RMBS Subprime	61744CTB2	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	M-6	RMBS Subprime	61744CTA4	CC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	2006-HE6	A-2b	RMBS Subprime	61750FAD2	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	2006-HE6	A-2fpt	RMBS Subprime	61750FAB6	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	2006-HE6	M-1	RMBS Subprime	61750FAG5	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	A-2b	RMBS Subprime	61750MAD7	B- (sf)	B+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	A-2fpt	RMBS Subprime	61750MAB1	B- (sf)	B+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	A-1	RMBS Subprime	61750MAA3	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	A-2c	RMBS Subprime	61750MAE5	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	A-2d	RMBS Subprime	61750MAF2	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	M-1	RMBS Subprime	61750MAG0	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	M-2	RMBS Subprime	61750MAH8	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC3	2006-NC3	A-2d	RMBS Subprime	61744CZD1	B- (sf)	B+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	A-1	RMBS Subprime	61749BAA1	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	A-2b	RMBS Subprime	61749BAD5	CCC (sf)	B (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	A-2c	RMBS Subprime	61749BAE3	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	A-2d	RMBS Subprime	61749BAF0	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	A-2fpt	RMBS Subprime	61749BAB9	CCC (sf)	B (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	M-1	RMBS Subprime	61749BAG8	CC (sf)	CCC (sf)	

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	M-2	RMBS Subprime	61749BAH6	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	M-3	RMBS Subprime	61749BAJ2	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2006-NC5	2006-NC5	M-4	RMBS Subprime	61749BAK9	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2007-HE2	2007-HE2	A-2a	RMBS Subprime	61753EAA8	B- (sf)	BB+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2007-HE2	2007-HE2	M-1	RMBS Subprime	61753EAE0	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2007-HE5	2007-HE5	A-2a	RMBS Subprime	61753KAB2	CCC (sf)	B+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2007-HE5	2007-HE5	M-1	RMBS Subprime	61753KAF3	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2007-HE6	2007-HE6	A-1	RMBS Subprime	61755CAA0	CCC (sf)	BB (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2007-HE6	2007-HE6	A-2	RMBS Subprime	61755CAB8	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2007-HE6	2007-HE6	M-1	RMBS Subprime	61755CAE2	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2007-HE6	2007-HE6	M-2	RMBS Subprime	61755CAF9	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2007-HE7	2007-HE7	A-2a	RMBS Subprime	61756YAB9	CCC (sf)	BB+ (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2007-HE7	2007-HE7	A-2b	RMBS Subprime	61756YAC7	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	2007-NC2	A-2a	RMBS Subprime	61753NAC4	CCC (sf)	BB- (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	2007-NC2	M-1	RMBS Subprime	61753NAG5	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	2007-NC2	M-2	RMBS Subprime	61753NAH3	CC (sf)	CCC (sf)	
Morgan Stanley ABS Capital I Inc. Trust 2007-HE4	2007-HE4	A-2a	RMBS Subprime	61753VAB8	CCC (sf)	B (sf)	Watch Neg
Morgan Stanley ABS Capital I Inc. Trust 2007-HE4	2007-HE4	M-1	RMBS Subprime	61753VAF9	CC (sf)	CCC (sf)	
Morgan Stanley Home Equity Loan Trust 2005-1	2005-1	M-1	RMBS Subprime	61744CLE4	AA+ (sf)	AA+ (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-1	2005-1	M-2	RMBS Subprime	61744CLF1	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-1	2005-1	M-3	RMBS Subprime	61744CLG9	AA- (sf)	AA- (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-1	2005-1	M-4	RMBS Subprime	61744CLH7	BBB- (sf)	A (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-1	2005-1	M-5	RMBS Subprime	61744CLJ3	CC (sf)	B- (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-2	2005-2	M-1	RMBS Subprime	61744CQK5	AA+ (sf)	AA+ (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-2	2005-2	M-2	RMBS Subprime	61744CQL3	AA (sf)	AA (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-2	2005-2	M-3	RMBS Subprime	61744CQM1	AA- (sf)	AA- (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Morgan Stanley Home Equity Loan Trust 2005-2	2005-2	M-4	RMBS Subprime	61744CQN9	A+ (sf)	A+ (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-2	2005-2	M-5	RMBS Subprime	61744CQP4	B- (sf)	BBB (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-2	2005-2	M-6	RMBS Subprime	61744CQO2	CC (sf)	B- (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-3	2005-3	A-3	RMBS Subprime	61744CTW6	AAA (sf)	AAA (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-3	2005-3	M-1	RMBS Subprime	61744CTX4	AA+ (sf)	AA+ (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-3	2005-3	M-2	RMBS Subprime	61744CTY2	A (sf)	A (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-3	2005-3	M-3	RMBS Subprime	61744CTZ9	B (sf)	B+ (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-3	2005-3	M-5	RMBS Subprime	61744CUB0	CC (sf)	CCC (sf)	
Morgan Stanley Home Equity Loan Trust 2005-4	2005-4	A-1	RMBS Subprime	61744CVE3	AAA (sf)	AAA (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-4	2005-4	A-2c	RMBS Subprime	61744CVH6	AAA (sf)	AAA (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2005-4	2005-4	M-2	RMBS Subprime	61744CVK9	CC (sf)	B- (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2007-2	2007-2	A-1	RMBS Subprime	61752UAA3	CCC (sf)	BB- (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2007-2	2007-2	A-2	RMBS Subprime	61752UAB1	CCC (sf)	B- (sf)	Watch Neg
Morgan Stanley Home Equity Loan Trust 2007-2	2007-2	M-1	RMBS Subprime	61752UAE5	CC (sf)	CCC (sf)	
Morgan Stanley Home Equity Loan Trust 2007-2	2007-2	M-2	RMBS Subprime	61752UAF2	CC (sf)	CCC (sf)	
Morgan Stanley Home Equity Loan Trust 2007-2	2007-2	M-3	RMBS Subprime	61752UAG0	CC (sf)	CCC (sf)	
New Century Home Equity Loan Trust 2005-3	2005-3	A-1mz	RMBS Subprime	64352VLD1	AAA (sf)	AAA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	A-2d	RMBS Subprime	64352VLH2	AAA (sf)	AAA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	M-1	RMBS Subprime	64352VLJ8	AA+ (sf)	AA+ (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	M-2	RMBS Subprime	64352VLK5	AA (sf)	AA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	M-3	RMBS Subprime	64352VLL3	AA- (sf)	AA- (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	M-4	RMBS Subprime	64352VLM1	A+ (sf)	A+ (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	M-5	RMBS Subprime	64352VLN9	B+ (sf)	A (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	M-6	RMBS Subprime	64352VLP4	CCC (sf)	BBB (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	M-7	RMBS Subprime	64352VLQ2	CC (sf)	B (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-3	2005-3	M-8	RMBS Subprime	64352VLR0	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)							
New Century Home Equity Loan Trust 2005-3	2005-3	M-9	RMBS Subprime	64352VLS8	CC (sf)	CCC (sf)	
New Century Home Equity Loan Trust 2005-4	2005-4	A-1	RMBS Subprime	64352VMQ1	AAA (sf)	AAA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	A-2B	RMBS Subprime	64352VMS7	AAA (sf)	AAA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	A-2C	RMBS Subprime	64352VMT5	AAA (sf)	AAA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	M-1	RMBS Subprime	64352VMU2	AA+ (sf)	AA+ (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	M-2	RMBS Subprime	64352VMV0	AA (sf)	AA (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	M-3	RMBS Subprime	64352VMW8	A- (sf)	AA- (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	M-4	RMBS Subprime	64352VMX6	B+ (sf)	A+ (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	M-5	RMBS Subprime	64352VMY4	CCC (sf)	BBB+ (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	M-6	RMBS Subprime	64352VMZ1	CC (sf)	B+ (sf)	Watch Neg
New Century Home Equity Loan Trust 2005-4	2005-4	M-7	RMBS Subprime	64352VNA5	CC (sf)	CCC (sf)	
New Century Home Equity Loan Trust 2005-4	2005-4	M-8	RMBS Subprime	64352VNB3	CC (sf)	CCC (sf)	
New Century Home Equity Loan Trust 2006-2	2006-2	A-1	RMBS Subprime	64360YAP0	B- (sf)	B- (sf)	Watch Neg
New Century Home Equity Loan Trust 2006-2	2006-2	A-2b	RMBS Subprime	64360YAB1	B- (sf)	B- (sf)	Watch Neg
New Century Home Equity Loan Trust 2006-2	2006-2	A-2c	RMBS Subprime	64360YAC9	B- (sf)	B- (sf)	Watch Neg
New Century Home Equity Loan Trust 2006-2	2006-2	M-1	RMBS Subprime	64360YAD7	CC (sf)	CCC (sf)	
Nomura Home Equity Loan Inc., Home Equity Loan Trust, Series 2006-HE2	2006-HE2	A-3	RMBS Subprime	65536MAC1	BBB+ (sf)	BBB+ (sf)	Watch Neg
Nomura Home Equity Loan Inc., Home Equity Loan Trust, Series 2006-HE2	2006-HE2	A-4	RMBS Subprime	65536MAD9	BBB+ (sf)	BBB+ (sf)	Watch Neg
Nomura Home Equity Loan Inc., Home Equity Loan Trust, Series 2006-HE2	2006-HE2	M-1	RMBS Subprime	65536MAE7	CCC (sf)	B- (sf)	Watch Neg
Nomura Home Equity Loan Inc., Home Equity Loan Trust, Series 2006-HE2	2006-HE2	M-2	RMBS Subprime	65536MAF4	CC (sf)	CCC (sf)	
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	2005-FM1	M-1	RMBS Subprime	65536HAF5	AA+ (sf)	AA+ (sf)	Watch Neg
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	2005-FM1	M-2	RMBS Subprime	65536HAG3	B+ (sf)	A (sf)	Watch Neg
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	2005-FM1	M-3	RMBS Subprime	65536HAH1	CCC (sf)	BB- (sf)	Watch Neg
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	2005-FM1	M-5	RMBS Subprime	65536HAK4	CC (sf)	CCC (sf)	
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	2005-FM1	M-6	RMBS Subprime	65536HAL2	CC (sf)	CCC (sf)	
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	2006-WF1	A-3	RMBS Subprime	65536RAC0	AA+ (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)								
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	2006-WF1	A-4	RMBS Subprime	65536RAD8	AA-(sf)	AA-(sf)	Watch Neg	
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	2006-WF1	M-1	RMBS Subprime	65536RAE6	BB-(sf)	BBB-(sf)	Watch Neg	
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	2006-WF1	M-2	RMBS Subprime	65536RAF3	CCC(sf)	B-(sf)	Watch Neg	
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	2006-WF1	M-4	RMBS Subprime	65536RAH9	CC(sf)	CCC(sf)		
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	2006-WF1	M-5	RMBS Subprime	65536RAJ5	CC(sf)	CCC(sf)		
Option One Mortgage Loan Trust 2005-1	2005-1	A-1A	RMBS Subprime	68389FGE8	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-1	2005-1	A-1B	RMBS Subprime	68389FGF5	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-1	2005-1	A-4	RMBS Subprime	68389FGJ7	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-1	2005-1	M-1	RMBS Subprime	68389FGK4	B(sf)	AA-(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-1	2005-1	M-2	RMBS Subprime	68389FGL2	CCC(sf)	BB+(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-1	2005-1	M-3	RMBS Subprime	68389FGM0	CCC(sf)	B(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-1	2005-1	M-4	RMBS Subprime	68389FGN8	CC(sf)	B-(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-1	2005-1	M-5	RMBS Subprime	68389FGP3	CC(sf)	CCC(sf)		
Option One Mortgage Loan Trust 2005-2	2005-2	A-1B	RMBS Subprime	68389FGV0	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-2	2005-2	A-5	RMBS Subprime	68389FGZ1	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-2	2005-2	A-6	RMBS Subprime	68389FHA5	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-2	2005-2	M-1	RMBS Subprime	68389FHB3	AA+(sf)	AA+(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-2	2005-2	M-2	RMBS Subprime	68389FHC1	B+(sf)	A-(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-2	2005-2	M-3	RMBS Subprime	68389FHD9	CCC(sf)	B-(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-2	2005-2	M-4	RMBS Subprime	68389FHE7	CC(sf)	CCC(sf)		
Option One Mortgage Loan Trust 2005-3	2005-3	A-1A	RMBS Subprime	68389FHL1	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-3	2005-3	A-1B	RMBS Subprime	68389FHM9	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-3	2005-3	A-5	RMBS Subprime	68389FHR8	AAA(sf)	AAA(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-3	2005-3	M-1	RMBS Subprime	68389FHS6	AA+(sf)	AA+(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-3	2005-3	M-2	RMBS Subprime	68389FHT4	A-(sf)	A(sf)	Watch Neg	
Option One Mortgage Loan Trust 2005-3	2005-3	M-3	RMBS Subprime	68389FHU1	B-(sf)	BB(sf)	Watch Neg	

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Option One Mortgage Loan Trust 2005-3	2005-3	M-5	RMBS Subprime	68389FHW7	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2005-4	2005-4	A-1	RMBS Subprime	68389FJD7	AAA (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-4	2005-4	A-3	RMBS Subprime	68389FJF2	AAA (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-4	2005-4	A-4	RMBS Subprime	68389FJG0	AAA (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-4	2005-4	M-1	RMBS Subprime	68389FJH8	AA+ (sf)	AA+ (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-4	2005-4	M-2	RMBS Subprime	68389FJJ4	B- (sf)	BB+ (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-4	2005-4	M-3	RMBS Subprime	68389FJK1	CCC (sf)	B+ (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-4	2005-4	M-4	RMBS Subprime	68389FJL9	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2005-4	2005-4	M-5	RMBS Subprime	68389FJM7	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2005-4	2005-4	M-6	RMBS Subprime	68389FJN5	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2005-5	2005-05	A-1	RMBS Subprime	68389FKK9	AAA (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-5	2005-05	A-3	RMBS Subprime	68389FJW5	AAA (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-5	2005-05	A-4	RMBS Subprime	68389FJX3	AAA (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-5	2005-05	M-1	RMBS Subprime	68389FJY1	BB+ (sf)	A (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-5	2005-05	M-2	RMBS Subprime	68389FJZ8	CCC (sf)	BB (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-5	2005-05	M-3	RMBS Subprime	68389FKA1	CCC (sf)	B- (sf)	Watch Neg
Option One Mortgage Loan Trust 2005-5	2005-05	M-4	RMBS Subprime	68389FKB9	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2005-5	2005-05	M-5	RMBS Subprime	68389FKC7	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2005-5	2005-05	M-6	RMBS Subprime	68389FKD5	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2006-1	2006-1	I-A-1	RMBS Subprime	68389FKL7	AAA (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2006-1	2006-1	II-A-3	RMBS Subprime	68389FKP8	AA+ (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2006-1	2006-1	II-A-4	RMBS Subprime	68389FKQ6	AA+ (sf)	AAA (sf)	Watch Neg
Option One Mortgage Loan Trust 2006-1	2006-1	M-1	RMBS Subprime	68389FKR4	B+ (sf)	BBB (sf)	Watch Neg
Option One Mortgage Loan Trust 2006-1	2006-1	M-2	RMBS Subprime	68389FKS2	CCC (sf)	B- (sf)	Watch Neg
Option One Mortgage Loan Trust 2006-1	2006-1	M-4	RMBS Subprime	68389FKU7	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2007-2	2007-2	III-A-1	RMBS Subprime	68401TAC2	BB+ (sf)	BBB- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Option One Mortgage Loan Trust 2007-2	2007-2	M-1	RMBS Subprime	68401TAF5	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2007-6	2007-6	II-A-1	RMBS Subprime	68403KAA3	B+ (sf)	A- (sf)	Watch Neg
Option One Mortgage Loan Trust 2007-6	2007-6	M-1	RMBS Subprime	68403KAE5	CC (sf)	CCC (sf)	
Option One Mortgage Loan Trust 2007-6	2007-6	M-2	RMBS Subprime	68403KAF2	CC (sf)	CCC (sf)	
Ownit Mortgage Loan Trust 2006-4	2006-4	A-1	RMBS Subprime	69121QAA9	CCC (sf)	BB (sf)	Watch Neg
Ownit Mortgage Loan Trust 2006-4	2006-4	A-2C	RMBS Subprime	69121QAD3	CCC (sf)	B+ (sf)	Watch Neg
Ownit Mortgage Loan Trust 2006-4	2006-4	A-2D	RMBS Subprime	69121QAE1	CCC (sf)	B- (sf)	Watch Neg
Ownit Mortgage Loan Trust 2006-4	2006-4	M-1	RMBS Subprime	69121QAF8	CC (sf)	CCC (sf)	
Ownit Mortgage Loan Trust Series 2005-2	2005-2	M-2	RMBS Subprime	691215AY3	AA+ (sf)	AA+ (sf)	Watch Neg
Ownit Mortgage Loan Trust Series 2005-2	2005-2	M-3	RMBS Subprime	691215AZ0	AA+ (sf)	AA+ (sf)	Watch Neg
Ownit Mortgage Loan Trust Series 2005-2	2005-2	M-4	RMBS Subprime	691215BA4	AA (sf)	AA (sf)	Watch Neg
Ownit Mortgage Loan Trust Series 2005-2	2005-2	M-5	RMBS Subprime	691215BB2	A (sf)	AA- (sf)	Watch Neg
Ownit Mortgage Loan Trust Series 2005-2	2005-2	M-6	RMBS Subprime	691215BC0	CC (sf)	B- (sf)	Watch Neg
Ownit Mortgage Loan Trust Series 2005-3	2005-3	A-3	RMBS Subprime	69121PAS2	AAA (sf)	AAA (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2005-1	2005-1	M-2	RMBS Subprime	59020USF3	A (sf)	AA (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2005-1	2005-1	M-3	RMBS Subprime	59020USG1	CCC (sf)	BBB+ (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2005-1	2005-1	B-1	RMBS Subprime	59020USV8	CC (sf)	B- (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2005-5	2005-5	A-1	RMBS Subprime	69121PBR3	AAA (sf)	AAA (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2005-5	2005-5	A-2B	RMBS Subprime	69121PBT9	AAA (sf)	AAA (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2006-2	2006-2	A-1	RMBS Subprime	69121PDC4	B- (sf)	BBB+ (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2006-2	2006-2	A-2B	RMBS Subprime	69121PDE0	B- (sf)	BBB (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2006-2	2006-2	A-2C	RMBS Subprime	69121PDF7	B- (sf)	BBB (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2006-2	2006-2	M-1	RMBS Subprime	69121PDG5	CC (sf)	CCC (sf)	
Ownit Mortgage Loan Trust, Series 2006-2	2006-2	M-2	RMBS Subprime	69121PDH3	CC (sf)	CCC (sf)	
Ownit Mortgage Loan Trust, Series 2006-6	2006-6	A-1A	RMBS Subprime	69121TAA3	CCC (sf)	B- (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2006-6	2006-6	A-2B	RMBS Subprime	69121TAC9	CCC (sf)	B (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Ownit Mortgage Loan Trust, Series 2006-6	2006-6	A-2C	RMBS Subprime	69121TAD7	CCC (sf)	B- (sf)	Watch Neg
Ownit Mortgage Loan Trust, Series 2006-6	2006-6	A-2D	RMBS Subprime	69121TAE5	CCC (sf)	B- (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	A-1A	RMBS Subprime	70069FKR7	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	A-1B	RMBS Subprime	70069FKS5	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	A-2B	RMBS Subprime	70069FKU0	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	A-3D	RMBS Subprime	70069FKD8	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	M-1	RMBS Subprime	70069FKE6	BBB+ (sf)	AA+ (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	M-2	RMBS Subprime	70069FKF3	B- (sf)	A (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	M-3	RMBS Subprime	70069FKG1	CCC (sf)	BB (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	M-4	RMBS Subprime	70069FKH9	CC (sf)	B- (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW1	M-5	RMBS Subprime	70069FKJ5	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2005-WCW1	M-6	RMBS Subprime	70069FKK2	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2005-WCW2	A-1D	RMBS Subprime	70069FLB1	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW2	A-2D	RMBS Subprime	70069FLF2	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW2	M-1	RMBS Subprime	70069FLG0	BBB- (sf)	AA+ (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW2	M-2	RMBS Subprime	70069FLH8	B- (sf)	BBB- (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW2	M-3	RMBS Subprime	70069FLJ4	CCC (sf)	B (sf)	Watch Neg
Park Place Securities, Inc.	2005-WCW2	M-4	RMBS Subprime	70069FLK1	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2005-WCW2	M-5	RMBS Subprime	70069FLL9	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2005-WCW2	M-6	RMBS Subprime	70069FLM7	CC (sf)	CCC (sf)	
Park Place Securities, Inc.	2005-WHQ3	A-1B	RMBS Subprime	70069FJH1	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ3	A-2D	RMBS Subprime	70069FJN8	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ3	M-1	RMBS Subprime	70069FJP3	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ3	M-2	RMBS Subprime	70069FJQ1	AA+ (sf)	AA+ (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ3	M-3	RMBS Subprime	70069FJR9	AA (sf)	AA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ3	M-4	RMBS Subprime	70069FJS7	BB+ (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Park Place Securities, Inc.	2005-WHQ3	M-5	RMBS Subprime	70069FJT5	CCC (sf)	BBB+ (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ3	M-6	RMBS Subprime	70069FJU2	CC (sf)	B- (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ4	A-1A	RMBS Subprime	70069FML8	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ4	A-2D	RMBS Subprime	70069FMR5	AAA (sf)	AAA (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ4	M-1	RMBS Subprime	70069FMS3	BB+ (sf)	BB+ (sf)	Watch Neg
Park Place Securities, Inc.	2005-WHQ4	M-2	RMBS Subprime	70069FMT1	CCC (sf)	B- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	AF-4	RMBS Subprime	73316PBL3	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	AF-5	RMBS Subprime	73316PBM1	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	AF-6	RMBS Subprime	73316PBN9	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	AV-1A	RMBS Subprime	73316PBP4	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	AV-1B	RMBS Subprime	73316PBQ2	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	AV-2	RMBS Subprime	73316PBR0	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	M-1	RMBS Subprime	73316PBS8	AA (sf)	AA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	M-2	RMBS Subprime	73316PBT6	CCC (sf)	A (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	B-1	RMBS Subprime	73316PBW9	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	B-2	RMBS Subprime	73316PBX7	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	M-3	RMBS Subprime	73316PBU3	CC (sf)	A- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-1	2005-1	M-4	RMBS Subprime	73316PBV1	CC (sf)	B+ (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	AF-4	RMBS Subprime	73316PCD0	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	AF-5	RMBS Subprime	73316PCE8	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	AF-6	RMBS Subprime	73316PCF5	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	AV-1A	RMBS Subprime	73316PCG3	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	AV-1B	RMBS Subprime	73316PCH1	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	AV-2	RMBS Subprime	73316PCJ7	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	M-1	RMBS Subprime	73316PCK4	AA- (sf)	AA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	M-2	RMBS Subprime	73316PCL2	CCC (sf)	B+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	M-3	RMBS Subprime	73316PCM0	CC (sf)	B- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	M-4	RMBS Subprime	73316PCN8	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	M-5	RMBS Subprime	73316PCP3	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	M-6	RMBS Subprime	73316PCQ1	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	AF-3	RMBS Subprime	73316PDM9	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	AF-4	RMBS Subprime	73316PDN7	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	AF-5	RMBS Subprime	73316PDP2	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	AF-6	RMBS Subprime	73316PDQ0	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	AV-1A	RMBS Subprime	73316PDY3	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	AV-1B	RMBS Subprime	73316PDZ0	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	AV-2	RMBS Subprime	73316PDR8	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	M-1	RMBS Subprime	73316PDS6	A- (sf)	AA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	M-2	RMBS Subprime	73316PDT4	CCC (sf)	A (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	M-3	RMBS Subprime	73316PDU1	CC (sf)	BBB (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	M-4	RMBS Subprime	73316PDV9	CC (sf)	B (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	M-5	RMBS Subprime	73316PDW7	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	M-6	RMBS Subprime	73316PDX5	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-4	2005-4	AF-4	RMBS Subprime	73316PEY2	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-4	2005-4	AF-5	RMBS Subprime	73316PEZ9	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-4	2005-4	M-1	RMBS Subprime	73316PFC9	BB+ (sf)	AA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-4	2005-4	M-2	RMBS Subprime	73316PFD7	CC (sf)	B- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-4	2005-4	M-3	RMBS Subprime	73316PFE5	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-4	2005-4	M-4	RMBS Subprime	73316PFF2	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MV-1	RMBS Subprime	73316PGV6	BBB+ (sf)	BBB+ (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	AF-3	RMBS Subprime	73316PGG9	B+ (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	AF-4	RMBS Subprime	73316PGH7	B (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	AF-5	RMBS Subprime	73316PGJ3	B (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	AF-6	RMBS Subprime	73316PGK0	B (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MF-1	RMBS Subprime	73316PGL8	CCC (sf)	A+ (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MF-2	RMBS Subprime	73316PGM6	CC (sf)	B- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MF-3	RMBS Subprime	73316PGN4	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MF-4	RMBS Subprime	73316PGP9	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MF-5	RMBS Subprime	73316PGQ7	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MV-2	RMBS Subprime	73316PGW4	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	MV-3	RMBS Subprime	73316PGX2	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-6	2005-6	A-3	RMBS Subprime	73316PJD3	B- (sf)	AA- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-6	2005-6	A-4	RMBS Subprime	73316PJE1	B- (sf)	AA- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-6	2005-6	A-5	RMBS Subprime	73316PJF8	B- (sf)	AA- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-6	2005-6	A-6	RMBS Subprime	73316PJR2	B- (sf)	AA- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	AF-4	RMBS Subprime	73316PCX6	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	AF-5	RMBS Subprime	73316PCY4	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	M-1	RMBS Subprime	73316PDA5	AA (sf)	AA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	M-2	RMBS Subprime	73316PDB3	A- (sf)	A (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	M-3	RMBS Subprime	73316PDC1	BBB- (sf)	A- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	M-4	RMBS Subprime	73316PDD9	B (sf)	BBB+ (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	M-5	RMBS Subprime	73316PDE7	B- (sf)	BBB (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	M-6	RMBS Subprime	73316PDF4	CCC (sf)	BB+ (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-A	2005-A	B-1	RMBS Subprime	73316PDG2	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	M-1	RMBS Subprime	73316PEL0	AA (sf)	AA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	M-2	RMBS Subprime	73316PEM8	A (sf)	A (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	M-3	RMBS Subprime	73316PEN6	A- (sf)	A- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	M-4	RMBS Subprime	73316PEP1	BBB- (sf)	BBB+ (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	M-5	RMBS Subprime	73316PEQ9	B (sf)	BBB (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	M-6	RMBS Subprime	73316PER7	CCC (sf)	BBB- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	B-1	RMBS Subprime	73316PES5	CC (sf)	B (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	B-2	RMBS Subprime	73316PET3	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-C	2005-C	AF-5	RMBS Subprime	73316PFR6	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-C	2005-C	M-1	RMBS Subprime	73316PFT2	AA (sf)	AA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-C	2005-C	M-2	RMBS Subprime	73316PFU9	BB+ (sf)	A- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-C	2005-C	M-3	RMBS Subprime	73316PFV7	B- (sf)	BB- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-C	2005-C	M-4	RMBS Subprime	73316PFW5	CCC (sf)	B- (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-C	2005-C	M-5	RMBS Subprime	73316PFX3	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-C	2005-C	M-6	RMBS Subprime	73316PFY1	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2005-D	2005-D	A-4	RMBS Subprime	73316PHN3	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-D	2005-D	A-5	RMBS Subprime	73316PHP8	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-D	2005-D	A-6	RMBS Subprime	73316PHQ6	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2005-D	2005-D	M-1	RMBS Subprime	73316PHR4	CCC (sf)	A (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2006-B	2006-B	A-3	RMBS Subprime	73316PKH2	AAA (sf)	AAA (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2006-B	2006-B	M-1	RMBS Subprime	73316PKJ8	CCC (sf)	BB+ (sf)	Watch Neg
Popular ABS Mortgage Pass-Through Trust 2006-B	2006-B	M-2	RMBS Subprime	73316PKK5	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2006-B	2006-B	M-3	RMBS Subprime	73316PKL3	CC (sf)	CCC (sf)	
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	A-1	RMBS Subprime	73316NAA3	CCC (sf)	B- (sf)	Watch Neg
Prime Mortgage Trust 2006-CL1	2006-CL1	A-1	RMBS Subprime	74161QAA0	CCC (sf)	B (sf)	Watch Neg
Prime Mortgage Trust 2006-CL1	2006-CL1	M-2	RMBS Subprime	74161QAD4	CC (sf)	CCC (sf)	
Prime Mortgage Trust 2006-CL1	2006-CL1	M-3	RMBS Subprime	74161QAE2	CC (sf)	CCC (sf)	
Prime Mortgage Trust 2006-CL1	2006-CL1	M-4	RMBS Subprime	74161QAF9	CC (sf)	CCC (sf)	
Prime Mortgage Trust 2006-CL1	2006-CL1	M-5	RMBS Subprime	74161QAG7	CC (sf)	CCC (sf)	
RAMP Series 2005-EFC1 Trust	2005-EFC1	M-1	RMBS Subprime	76112BRL6	AA+ (sf)	AA+ (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

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Rating And CreditWatch Actions (cont.)							
RAMP Series 2005-EFC1 Trust	2005-EFC1	M-2	RMBS Subprime	76112BRM4	AA (sf)	AA (sf)	Watch Neg
RAMP Series 2005-EFC1 Trust	2005-EFC1	M-3	RMBS Subprime	76112BRN2	AA- (sf)	AA- (sf)	Watch Neg
RAMP Series 2005-EFC1 Trust	2005-EFC1	M-4	RMBS Subprime	76112BRP7	A+ (sf)	A+ (sf)	Watch Neg
RAMP Series 2005-EFC1 Trust	2005-EFC1	M-5	RMBS Subprime	76112BRQ5	BB+ (sf)	BBB (sf)	Watch Neg
RAMP Series 2005-EFC1 Trust	2005-EFC1	M-6	RMBS Subprime	76112BRR3	CC (sf)	B- (sf)	Watch Neg
RAMP Series 2005-EFC2 Trust	2005-EFC2	M-1	RMBS Subprime	76112BVP2	AA+ (sf)	AA+ (sf)	Watch Neg
RAMP Series 2005-EFC2 Trust	2005-EFC2	M-2	RMBS Subprime	76112BVQ0	AA (sf)	AA (sf)	Watch Neg
RAMP Series 2005-EFC2 Trust	2005-EFC2	M-3	RMBS Subprime	76112BVR8	AA- (sf)	AA- (sf)	Watch Neg
RAMP Series 2005-EFC2 Trust	2005-EFC2	M-4	RMBS Subprime	76112BVS6	A (sf)	A (sf)	Watch Neg
RAMP Series 2005-EFC2 Trust	2005-EFC2	M-5	RMBS Subprime	76112BVT4	BB- (sf)	BB- (sf)	Watch Neg
RAMP Series 2005-EFC2 Trust	2005-EFC2	M-6	RMBS Subprime	76112BVU1	B- (sf)	B- (sf)	Watch Neg
RAMP Series 2005-EFC2 Trust	2005-EFC2	M-7	RMBS Subprime	76112BVV9	CC (sf)	CCC (sf)	
RAMP Series 2005-EFC3 Trust	2005-EFC3	M-1	RMBS Subprime	76112BYT1	AA+ (sf)	AA+ (sf)	Watch Neg
RAMP Series 2005-EFC3 Trust	2005-EFC3	M-2	RMBS Subprime	76112BYU8	AA+ (sf)	AA+ (sf)	Watch Neg
RAMP Series 2005-EFC3 Trust	2005-EFC3	M-3	RMBS Subprime	76112BYV6	AA (sf)	AA (sf)	Watch Neg
RAMP Series 2005-EFC3 Trust	2005-EFC3	M-4	RMBS Subprime	76112BYW4	A+ (sf)	A+ (sf)	Watch Neg
RAMP Series 2005-EFC3 Trust	2005-EFC3	M-5	RMBS Subprime	76112BYX2	BB+ (sf)	BB+ (sf)	Watch Neg
RAMP Series 2005-EFC3 Trust	2005-EFC3	M-6	RMBS Subprime	76112BYY0	B- (sf)	B- (sf)	Watch Neg
RAMP Series 2005-EFC3 Trust	2005-EFC3	M-7	RMBS Subprime	76112BYZ7	CC (sf)	CCC (sf)	
RAMP Series 2005-EFC3 Trust	2005-EFC3	M-8	RMBS Subprime	76112BZA1	CC (sf)	CCC (sf)	
RAMP Series 2005-EFC4 Trust	2005-EFC4	A-2	RMBS Subprime	76112BC32	AAA (sf)	AAA (sf)	Watch Neg
RAMP Series 2005-EFC4 Trust	2005-EFC4	A-3	RMBS Subprime	76112BD64	AAA (sf)	AAA (sf)	Watch Neg
RAMP Series 2005-EFC4 Trust	2005-EFC4	M-1	RMBS Subprime	76112BC40	AA+ (sf)	AA+ (sf)	Watch Neg
RAMP Series 2005-EFC4 Trust	2005-EFC4	M-2	RMBS Subprime	76112BC57	AA+ (sf)	AA+ (sf)	Watch Neg
RAMP Series 2005-EFC4 Trust	2005-EFC4	M-3	RMBS Subprime	76112BC65	BBB (sf)	BBB (sf)	Watch Neg
RAMP Series 2005-EFC4 Trust	2005-EFC4	M-4	RMBS Subprime	76112BC73	B (sf)	B (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

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Rating And CreditWatch Actions (cont.)							
RAMP Series 2005-EFC4 Trust	2005-EFC4	M-6	RMBS Subprime	76112BC99	CC (sf)	CCC (sf)	
Ramp Series 2005-EFC5 Trust	2005-EFC5	A-2	RMBS Subprime	76112BH29	AAA (sf)	AAA (sf)	Watch Neg
Ramp Series 2005-EFC5 Trust	2005-EFC5	A-3	RMBS Subprime	76112BH37	AAA (sf)	AAA (sf)	Watch Neg
Ramp Series 2005-EFC5 Trust	2005-EFC5	M-1	RMBS Subprime	76112BH45	AAA (sf)	AAA (sf)	Watch Neg
Ramp Series 2005-EFC5 Trust	2005-EFC5	M-2	RMBS Subprime	76112BH52	BBB (sf)	BBB (sf)	Watch Neg
Ramp Series 2005-EFC5 Trust	2005-EFC5	M-3	RMBS Subprime	76112BH60	B (sf)	B (sf)	Watch Neg
Ramp Series 2005-EFC5 Trust	2005-EFC5	M-4	RMBS Subprime	76112BH78	CCC (sf)	B- (sf)	Watch Neg
Ramp Series 2005-EFC5 Trust	2005-EFC5	M-5	RMBS Subprime	76112BH86	CC (sf)	CCC (sf)	
Ramp Series 2005-EFC5 Trust	2005-EFC5	M-6	RMBS Subprime	76112BH94	CC (sf)	CCC (sf)	
RAMP Series 2005-EFC6 Trust	2005-EFC6	A-I-2	RMBS Subprime	76112BJ84	AAA (sf)	AAA (sf)	Watch Neg
RAMP Series 2005-EFC6 Trust	2005-EFC6	A-I-3	RMBS Subprime	76112BJ92	AAA (sf)	AAA (sf)	Watch Neg
RAMP Series 2005-EFC6 Trust	2005-EFC6	A-II	RMBS Subprime	76112BL32	AAA (sf)	AAA (sf)	Watch Neg
RAMP Series 2005-EFC6 Trust	2005-EFC6	M-1	RMBS Subprime	76112BK25	AA+ (sf)	AA+ (sf)	Watch Neg
RAMP Series 2005-EFC6 Trust	2005-EFC6	M-2	RMBS Subprime	76112BK33	BB (sf)	BB (sf)	Watch Neg
RAMP Series 2005-EFC6 Trust	2005-EFC6	M-3	RMBS Subprime	76112BK41	B- (sf)	B- (sf)	Watch Neg
RAMP Series 2005-EFC6 Trust	2005-EFC6	M-5	RMBS Subprime	76112BK66	CC (sf)	CCC (sf)	
RAMP Series 2006-NC1 Trust	2006-NC1	A-2	RMBS Subprime	76112BW97	B+ (sf)	B+ (sf)	Watch Neg
RAMP Series 2006-NC1 Trust	2006-NC1	A-3	RMBS Subprime	76112BX21	B (sf)	B (sf)	Watch Neg
RAMP Series 2006-NC1 Trust	2006-NC1	M-2	RMBS Subprime	76112BX47	CC (sf)	CCC (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	A-1	RMBS Subprime	75157DAA2	CC (sf)	B- (sf)	Watch Neg
RAMP Series 2007-RS2 Trust	2007-RS2	A-2	RMBS Subprime	75157DAB0	CC (sf)	CCC (sf)	
RAMP Series 2007-RS2 Trust	2007-RS2	A-3	RMBS Subprime	75157DAC8	CC (sf)	CCC (sf)	
RASC Series 2005-EMX1 Trust	2005-EMX1	M-1	RMBS Subprime	76110WQ58	A (sf)	A (sf)	Watch Neg
RASC Series 2005-EMX1 Trust	2005-EMX1	M-2	RMBS Subprime	76110WQ66	B (sf)	BBB (sf)	Watch Neg
RASC Series 2005-EMX1 Trust	2005-EMX1	M-3	RMBS Subprime	76110WQ74	B- (sf)	BB (sf)	Watch Neg
RASC Series 2005-EMX1 Trust	2005-EMX1	M-5	RMBS Subprime	76110WQ90	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)							
RASC Series 2005-EMX1 Trust	2005-EMX1	M-6	RMBS Subprime	76110WR24	CC (sf)	CCC (sf)	
RASC Series 2005-EMX2 Trust	2005-EMX2	A-4	RMBS Subprime	76110W2F2	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-EMX2 Trust	2005-EMX2	M-1	RMBS Subprime	76110W2G0	AA+ (sf)	AA+ (sf)	Watch Neg
RASC Series 2005-EMX2 Trust	2005-EMX2	M-2	RMBS Subprime	76110W2H8	AA (sf)	AA (sf)	Watch Neg
RASC Series 2005-EMX2 Trust	2005-EMX2	M-3	RMBS Subprime	76110W2J4	BBB (sf)	BBB+ (sf)	Watch Neg
RASC Series 2005-EMX2 Trust	2005-EMX2	M-4	RMBS Subprime	76110W2K1	B- (sf)	B (sf)	Watch Neg
RASC Series 2005-EMX2 Trust	2005-EMX2	M-5	RMBS Subprime	76110W2L9	CCC (sf)	B- (sf)	Watch Neg
RASC Series 2005-EMX2 Trust	2005-EMX2	M-7	RMBS Subprime	76110W2N5	CC (sf)	CCC (sf)	
RASC Series 2005-EMX2 Trust	2005-EMX2	M-8	RMBS Subprime	76110W2P0	CC (sf)	CCC (sf)	
RASC Series 2005-KS1 Trust	2005-KS1	A-3	RMBS Subprime	76110WM29	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-KS1 Trust	2005-KS1	M-1	RMBS Subprime	76110WM37	AA (sf)	AA (sf)	Watch Neg
RASC Series 2005-KS1 Trust	2005-KS1	M-2	RMBS Subprime	76110WM45	B- (sf)	BB (sf)	Watch Neg
RASC Series 2005-KS1 Trust	2005-KS1	M-3	RMBS Subprime	76110WM52	CC (sf)	B- (sf)	Watch Neg
RASC Series 2005-KS1 Trust	2005-KS1	M-4	RMBS Subprime	76110WM60	CC (sf)	CCC (sf)	
RASC Series 2005-KS10 Trust	2005-KS10	A-I-2	RMBS Subprime	75405WAB8	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-KS10 Trust	2005-KS10	A-I-3	RMBS Subprime	75405WAC6	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-KS10 Trust	2005-KS10	A-II	RMBS Subprime	75405WAD4	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-KS10 Trust	2005-KS10	M-1	RMBS Subprime	75405WAE2	AA- (sf)	AA- (sf)	Watch Neg
RASC Series 2005-KS10 Trust	2005-KS10	M-2	RMBS Subprime	75405WAF9	B+ (sf)	B+ (sf)	Watch Neg
RASC Series 2005-KS10 Trust	2005-KS10	M-3	RMBS Subprime	75405WAG7	CCC (sf)	B- (sf)	Watch Neg
RASC Series 2005-KS10 Trust	2005-KS10	M-4	RMBS Subprime	75405WAH5	CC (sf)	CCC (sf)	
RASC Series 2005-KS10 Trust	2005-KS10	M-5	RMBS Subprime	75405WAJ1	CC (sf)	CCC (sf)	
RASC Series 2005-KS11 Trust	2005-KS11	A-I-3	RMBS Subprime	76110W7A8	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-KS11 Trust	2005-KS11	A-I-4	RMBS Subprime	76110W7B6	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-KS11 Trust	2005-KS11	A-II	RMBS Subprime	76110W7C4	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-KS11 Trust	2005-KS11	M-1	RMBS Subprime	76110W7D2	BBB (sf)	BBB (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
RASC Series 2005-KS11 Trust	2005-KS11	M-2	RMBS Subprime	76110W7E0	B- (sf)	B- (sf)	Watch Neg
RASC Series 2005-KS11 Trust	2005-KS11	M-4	RMBS Subprime	76110W7G5	CC (sf)	CCC (sf)	
RASC Series 2005-KS11 Trust	2005-KS11	M-5	RMBS Subprime	76110W7H3	CC (sf)	CCC (sf)	
RASC Series 2005-KS2 Trust	2005-KS2	A-1-3	RMBS Subprime	76110WN51	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2005-KS2 Trust	2005-KS2	M-1	RMBS Subprime	76110WN69	A (sf)	A (sf)	Watch Neg
RASC Series 2005-KS2 Trust	2005-KS2	M-2	RMBS Subprime	76110WN77	CC (sf)	CCC (sf)	
RASC Series 2005-KS3 Trust	2005-KS3	M-2	RMBS Subprime	76110WS23	AA+ (sf)	AA+ (sf)	Watch Neg
RASC Series 2005-KS3 Trust	2005-KS3	M-3	RMBS Subprime	76110WS31	AA (sf)	AA (sf)	Watch Neg
RASC Series 2005-KS3 Trust	2005-KS3	M-4	RMBS Subprime	76110WS49	AA- (sf)	AA- (sf)	Watch Neg
RASC Series 2005-KS3 Trust	2005-KS3	M-5	RMBS Subprime	76110WS56	A+ (sf)	A+ (sf)	Watch Neg
RASC Series 2005-KS3 Trust	2005-KS3	M-6	RMBS Subprime	76110WS64	B- (sf)	B (sf)	Watch Neg
RASC Series 2005-KS3 Trust	2005-KS3	M-7	RMBS Subprime	76110WS72	CC (sf)	CCC (sf)	
RASC Series 2005-KS3 Trust	2005-KS3	M-8	RMBS Subprime	76110WS80	CC (sf)	CCC (sf)	
RASC Series 2005-KS4 Trust	2005-KS4	M-1	RMBS Subprime	76110WU61	AA (sf)	AA (sf)	Watch Neg
RASC Series 2005-KS4 Trust	2005-KS4	M-2	RMBS Subprime	76110WU79	A+ (sf)	A+ (sf)	Watch Neg
RASC Series 2005-KS4 Trust	2005-KS4	M-3	RMBS Subprime	76110WU87	BB- (sf)	A (sf)	Watch Neg
RASC Series 2005-KS4 Trust	2005-KS4	M-4	RMBS Subprime	76110WU95	CCC (sf)	B- (sf)	Watch Neg
RASC Series 2005-KS4 Trust	2005-KS4	M-5	RMBS Subprime	76110WV29	CC (sf)	CCC (sf)	
RASC Series 2005-KS5 Trust	2005-KS5	M-2	RMBS Subprime	76110WW69	AA (sf)	AA (sf)	Watch Neg
RASC Series 2005-KS5 Trust	2005-KS5	M-3	RMBS Subprime	76110WW77	AA- (sf)	AA- (sf)	Watch Neg
RASC Series 2005-KS5 Trust	2005-KS5	M-4	RMBS Subprime	76110WW85	A+ (sf)	A+ (sf)	Watch Neg
RASC Series 2005-KS5 Trust	2005-KS5	M-5	RMBS Subprime	76110WW93	A (sf)	A (sf)	Watch Neg
RASC Series 2005-KS5 Trust	2005-KS5	M-6	RMBS Subprime	76110WX27	B+ (sf)	B+ (sf)	Watch Neg
RASC Series 2005-KS6 Trust	2005-KS6	M-1	RMBS Subprime	76110WY67	AA+ (sf)	AA+ (sf)	Watch Neg
RASC Series 2005-KS6 Trust	2005-KS6	M-2	RMBS Subprime	76110WY75	AA (sf)	AA (sf)	Watch Neg
RASC Series 2005-KS6 Trust	2005-KS6	M-3	RMBS Subprime	76110WY83	AA (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
RASC Series 2005-KS6 Trust	2005-KS6	M-4	RMBS Subprime	76110WY91	AA-(sf)	AA-(sf)	Watch Neg
RASC Series 2005-KS6 Trust	2005-KS6	M-5	RMBS Subprime	76110WZ25	A+(sf)	A+(sf)	Watch Neg
RASC Series 2005-KS6 Trust	2005-KS6	M-6	RMBS Subprime	76110WZ33	BB+(sf)	BBB(sf)	Watch Neg
RASC Series 2005-KS6 Trust	2005-KS6	M-7	RMBS Subprime	76110WZ41	CCC(sf)	B-(sf)	Watch Neg
RASC Series 2005-KS6 Trust	2005-KS6	M-8	RMBS Subprime	76110WZ58	CC(sf)	CCC(sf)	
RASC Series 2005-KS9 Trust	2005-KS9	A-2	RMBS Subprime	754058AB1	AAA(sf)	AAA(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	A-3	RMBS Subprime	754058AC9	AAA(sf)	AAA(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	M-1	RMBS Subprime	754058AD7	AA+(sf)	AA+(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	M-2	RMBS Subprime	754058AE5	AA(sf)	AA(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	M-3	RMBS Subprime	754058AF2	AA(sf)	AA(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	M-4	RMBS Subprime	754058AG0	BBB+(sf)	A+(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	M-5	RMBS Subprime	754058AH8	B(sf)	A+(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	M-6	RMBS Subprime	754058AJ4	CCC(sf)	BB(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	M-7	RMBS Subprime	754058AK1	CC(sf)	B-(sf)	Watch Neg
RASC Series 2005-KS9 Trust	2005-KS9	M-8	RMBS Subprime	754058AL9	CC(sf)	CCC(sf)	
RASC Series 2006-KS1 Trust	2006-KS1	A-3	RMBS Subprime	76113AAE1	AAA(sf)	AAA(sf)	Watch Neg
RASC Series 2006-KS1 Trust	2006-KS1	A-4	RMBS Subprime	76113AAF8	AAA(sf)	AAA(sf)	Watch Neg
RASC Series 2006-KS1 Trust	2006-KS1	M-1	RMBS Subprime	76113AAG6	BBB-(sf)	A+(sf)	Watch Neg
RASC Series 2006-KS1 Trust	2006-KS1	M-2	RMBS Subprime	76113AAH4	CCC(sf)	B(sf)	Watch Neg
RASC Series 2006-KS1 Trust	2006-KS1	M-4	RMBS Subprime	76113AAK7	CC(sf)	CCC(sf)	
RASC Series 2006-KS2 Trust	2006-KS2	A-3	RMBS Subprime	75406BAC1	AAA(sf)	AAA(sf)	Watch Neg
RASC Series 2006-KS2 Trust	2006-KS2	A-4	RMBS Subprime	75406BAD9	AAA(sf)	AAA(sf)	Watch Neg
RASC Series 2006-KS2 Trust	2006-KS2	M-1	RMBS Subprime	75406BAE7	BBB(sf)	A(sf)	Watch Neg
RASC Series 2006-KS2 Trust	2006-KS2	M-2	RMBS Subprime	75406BAF4	CCC(sf)	B(sf)	Watch Neg
RASC Series 2006-KS2 Trust	2006-KS2	M-4	RMBS Subprime	75406BAH0	CC(sf)	CCC(sf)	
RASC Series 2006-KS4 Trust	2006-KS4	A-3	RMBS Subprime	75406EAC5	BBB+(sf)	AA(sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
RASC Series 2006-KS4 Trust	2006-KS4	A-4	RMBS Subprime	75406EAD3	BBB+ (sf)	AA- (sf)	Watch Neg
RASC Series 2006-KS4 Trust	2006-KS4	M-1	RMBS Subprime	75406EAE1	B- (sf)	BB+ (sf)	Watch Neg
RASC Series 2006-KS4 Trust	2006-KS4	M-2	RMBS Subprime	75406EAF8	CCC (sf)	B- (sf)	Watch Neg
RASC Series 2006-KS4 Trust	2006-KS4	M-3	RMBS Subprime	75406EAG6	CC (sf)	CCC (sf)	
RASC Series 2006-KS5 Trust	2006-KS5	A-3	RMBS Subprime	75406VAC7	CCC (sf)	B+ (sf)	Watch Neg
RASC Series 2006-KS5 Trust	2006-KS5	A-4	RMBS Subprime	75406VAD5	CCC (sf)	B+ (sf)	Watch Neg
RASC Series 2006-KS5 Trust	2006-KS5	M-1	RMBS Subprime	75406VAE3	CC (sf)	CCC (sf)	
RASC Series 2006-KS5 Trust	2006-KS5	M-2	RMBS Subprime	75406VAF0	CC (sf)	CCC (sf)	
RASC Series 2006-KS7 Trust	2006-KS7	A-2	RMBS Subprime	75406XAB5	AAA (sf)	AAA (sf)	Watch Neg
RASC Series 2006-KS7 Trust	2006-KS7	A-3	RMBS Subprime	75406XAC3	B- (sf)	BB (sf)	Watch Neg
RASC Series 2006-KS7 Trust	2006-KS7	A-4	RMBS Subprime	75406XAD1	B- (sf)	BB (sf)	Watch Neg
RASC Series 2006-KS7 Trust	2006-KS7	M-1	RMBS Subprime	75406XAE9	CCC (sf)	B- (sf)	Watch Neg
RASC Series 2006-KS7 Trust	2006-KS7	M-2	RMBS Subprime	75406XAF6	CC (sf)	CCC (sf)	
RASC Series 2006-KS7 Trust	2006-KS7	M-3	RMBS Subprime	75406XAG4	CC (sf)	CCC (sf)	
RASC Series 2006-KS8	2006-KS8	A-2	RMBS Subprime	74924RAB4	B- (sf)	B- (sf)	Watch Neg
RASC Series 2006-KS8	2006-KS8	M-1	RMBS Subprime	74924RAE8	CC (sf)	CCC (sf)	
RASC Series 2007-KS1 Trust	2007-KS1	A-2	RMBS Subprime	74924SAB2	CCC (sf)	B- (sf)	Watch Neg
RASC Series 2007-KS1 Trust	2007-KS1	M-1S	RMBS Subprime	74924SAE6	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-2	2005-2	AF-3	RMBS Subprime	75970NAK3	AAA (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	AF-4	RMBS Subprime	75970NAL1	AAA (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	AF-5	RMBS Subprime	75970NAM9	AAA (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	AF-6	RMBS Subprime	75970NAN7	AAA (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	AV-3	RMBS Subprime	75970NAG2	AAA (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-1	RMBS Subprime	75970NAP2	A- (sf)	AA+ (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-2	RMBS Subprime	75970NAQ0	B- (sf)	A- (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-3	RMBS Subprime	75970NAR8	CCC (sf)	BB (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-4	RMBS Subprime	75970NAS6	CC (sf)	B- (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-5	RMBS Subprime	75970NAT4	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-6	RMBS Subprime	75970NAU1	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-7	RMBS Subprime	75970NAV9	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-3	2005-3	AV-3	RMBS Subprime	75970NBA4	AAA (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-3	2005-3	AF-3	RMBS Subprime	75970NBD8	AA+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-3	2005-3	AF-4	RMBS Subprime	75970NBE6	AA+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-3	2005-3	AF-5	RMBS Subprime	75970NBF3	AA+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-3	2005-3	AF-6	RMBS Subprime	75970NBG1	AA+ (sf)	AAA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-3	2005-3	M-1	RMBS Subprime	75970NBH9	BB (sf)	AA (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-3	2005-3	M-2	RMBS Subprime	75970NBJ5	CCC (sf)	BBB- (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-3	2005-3	M-3	RMBS Subprime	75970NBK2	CCC (sf)	B- (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-3	2005-3	M-4	RMBS Subprime	75970NBL0	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-3	2005-3	M-5	RMBS Subprime	75970NBM8	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-3	2005-3	M-6	RMBS Subprime	75970NBN6	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-4	2005-4	A-3	RMBS Subprime	759950FX1	B+ (sf)	A+ (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-4	2005-4	A-4	RMBS Subprime	759950FY9	B+ (sf)	A (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-4	2005-4	A-5	RMBS Subprime	759950FZ6	B+ (sf)	A (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-4	2005-4	A-6	RMBS Subprime	759950GA0	B+ (sf)	A (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-4	2005-4	M1	RMBS Subprime	759950GB8	CCC (sf)	B (sf)	Watch Neg
Renaissance Home Equity Loan Trust 2005-4	2005-4	M3	RMBS Subprime	759950GD4	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-4	2005-4	M4	RMBS Subprime	759950GE2	CC (sf)	CCC (sf)	
Renaissance Home Equity Loan Trust 2005-4	2005-4	M5	RMBS Subprime	759950GF9	CC (sf)	CCC (sf)	
SAACO Series 2005-NC4 Trust	2005-NC4	A-3	RMBS Subprime	78514RAC9	AAA (sf)	AAA (sf)	Watch Neg
SAACO Series 2005-NC4 Trust	2005-NC4	M-1	RMBS Subprime	78514RAD7	AA+ (sf)	AA+ (sf)	Watch Neg
SAACO Series 2005-NC4 Trust	2005-NC4	M-2	RMBS Subprime	78514RAE5	BBB- (sf)	AA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
SAACO Series 2005-NC4 Trust	2005-NC4	M-3	RMBS Subprime	78514RAF2	B- (sf)	BBB+ (sf)	Watch Neg
SAACO Series 2005-NC4 Trust	2005-NC4	M-4	RMBS Subprime	78514RAG0	CC (sf)	B- (sf)	Watch Neg
SAACO Series 2005-NC4 Trust	2005-NC4	M-5	RMBS Subprime	78514RAH8	CC (sf)	B- (sf)	Watch Neg
SAACO Series 2005-NC4 Trust	2005-NC4	M-6	RMBS Subprime	78514RAJ4	CC (sf)	CCC (sf)	
SAACO Series 2005-NC4 Trust	2005-NC4	M-7	RMBS Subprime	78514RAK1	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2005-EC1	2005-EC1	M-1	RMBS Subprime	81375WDD5	AA+ (sf)	AA+ (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-EC1	2005-EC1	M-2	RMBS Subprime	81375WDE3	B- (sf)	B (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-EC1	2005-EC1	M-3	RMBS Subprime	81375WDF0	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2005-EC1	2005-EC1	M-4	RMBS Subprime	81375WDG8	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2005-OP1	2005-OP1	M-1	RMBS Subprime	81375WCS3	AA+ (sf)	AA+ (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP1	2005-OP1	M-2	RMBS Subprime	81375WCT1	AA (sf)	AA (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP1	2005-OP1	M-3	RMBS Subprime	81375WCU8	B- (sf)	A (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP1	2005-OP1	M-4	RMBS Subprime	81375WCV6	CCC (sf)	BB (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP1	2005-OP1	B-1	RMBS Subprime	81375WCW4	CC (sf)	B (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP1	2005-OP1	B-2	RMBS Subprime	81375WCX2	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2005-OP1	2005-OP1	B-3	RMBS Subprime	81375WCY0	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2005-OP1	2005-OP1	B-4	RMBS Subprime	81375WCZ7	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	A-1	RMBS Subprime	81375WHA7	AAA (sf)	AAA (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	A-2C	RMBS Subprime	81375WGT7	AAA (sf)	AAA (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	M-1	RMBS Subprime	81375WGU4	AA+ (sf)	AA+ (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	M-2	RMBS Subprime	81375WGV2	BB (sf)	BBB- (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	M-3	RMBS Subprime	81375WGW0	CCC (sf)	B (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	B-1	RMBS Subprime	81375WGX8	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	M-6	RMBS Subprime	81375WHE9	CC (sf)	CCC (sf)	
Securitized Asset Backed Receivables LLC Trust 2006 FR2	2006-FR2	A-2	RMBS Subprime	81376VAB3	CCC (sf)	BB+ (sf)	Watch Neg
Securitized Asset Backed Receivables LLC Trust 2006 FR2	2006-FR2	A-3	RMBS Subprime	81376VAC1	CCC (sf)	B- (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)								
Securitized Asset Backed Receivables LLC Trust 2006-CB1	2006-CB1	AV-1	RMBS Subprime	81375WHF6	B- (sf)	BB (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-CB1	2006-CB1	AF-2	RMBS Subprime	81375WHH2	CCC (sf)	B- (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-CB1	2006-CB1	AF-3	RMBS Subprime	81375WHJ8	CCC (sf)	B- (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-CB1	2006-CB1	AF-4	RMBS Subprime	81375WHK5	CCC (sf)	B- (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-HE2	2006-HE2	A-2B	RMBS Subprime	81377AAC6	CCC (sf)	B- (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	A-1	RMBS Subprime	81375WJB3	AAA (sf)	AAA (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	A-2C	RMBS Subprime	81375WJE7	AAA (sf)	AAA (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	M-1	RMBS Subprime	81375WJF4	AA+ (sf)	AA+ (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	M-2	RMBS Subprime	81375WJG2	AA (sf)	AA (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	M-3	RMBS Subprime	81375WJH0	BBB (sf)	BBB (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	M-4	RMBS Subprime	81375WJJ6	BB (sf)	BB (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	B-2	RMBS Subprime	81375WJN7	CC (sf)	CCC (sf)		
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	B-3	RMBS Subprime	81375WJP2	CC (sf)	CCC (sf)		
Securitized Asset Backed Receivables LLC Trust 2007-BR1	2007-BR1	A-1	RMBS Subprime	81378KAA7	CCC (sf)	B (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2007-BR1	2007-BR1	A-2A	RMBS Subprime	81378KAB5	CCC (sf)	B- (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2007-BR1	2007-BR1	A-2B	RMBS Subprime	81378KAC3	CCC (sf)	B- (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2007-BR1	2007-BR1	A-2C	RMBS Subprime	81378KAD1	CCC (sf)	B- (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2007-NC2	2007-NC2	A-1	RMBS Subprime	81378GAA6	CCC (sf)	B+ (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2007-NC2	2007-NC2	A-2A	RMBS Subprime	81378GAB4	CCC (sf)	A (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2007-NC2	2007-NC2	A-2B	RMBS Subprime	81378GAC2	CCC (sf)	B (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2007-NC2	2007-NC2	A-2C	RMBS Subprime	81378GAD0	CCC (sf)	B (sf)	Watch Neg	
Securitized Asset Backed Receivables LLC Trust 2007-NC2	2007-NC2	M-1	RMBS Subprime	81378GAE8	CC (sf)	CCC (sf)		
SG Mortgage Securities Trust 2007-NC1	2007-NC1	A-1	RMBS Subprime	78420RAA6	CCC (sf)	BBB (sf)	Watch Neg	
SG Mortgage Securities Trust 2007-NC1	2007-NC1	A-2	RMBS Subprime	78420RAB4	CCC (sf)	BB+ (sf)	Watch Neg	
SG Mortgage Securities Trust 2007-NC1	2007-NC1	M-1	RMBS Subprime	78420RAC2	CC (sf)	B- (sf)	Watch Neg	
Soundview Home Equity Loan Trust 2005-2	2005-2	M-7	RMBS Subprime	83611MEW4	CCC (sf)	B (sf)	Watch Neg	

Table 1

Rating And CreditWatch Actions (cont.)							
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	A-4	RMBS Subprime	83611MGS1	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	A-1	RMBS Subprime	83611MHD3	AA+ (sf)	AAA (sf)	Watch Neg
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	A-5	RMBS Subprime	83611MG9	AA (sf)	AAA (sf)	Watch Neg
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	M-1	RMBS Subprime	83611MGU6	B- (sf)	AA+ (sf)	Watch Neg
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	M-2	RMBS Subprime	83611MGV4	CCC (sf)	BBB+ (sf)	Watch Neg
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	M-3	RMBS Subprime	83611MGW2	CC (sf)	BB- (sf)	Watch Neg
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	M-4	RMBS Subprime	83611MGX0	CC (sf)	CCC (sf)	
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	M-5	RMBS Subprime	83611MGY8	CC (sf)	CCC (sf)	
Soundview Home Equity Loan Trust 2005-OPT3	2005-OPT3	M-6	RMBS Subprime	83611MGZ5	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-1	2005-1	M-2	RMBS Subprime	83611MCN6	AA (sf)	AA (sf)	Watch Neg
Soundview Home Loan Trust 2005-1	2005-1	M-3	RMBS Subprime	83611MCP1	AA- (sf)	AA- (sf)	Watch Neg
Soundview Home Loan Trust 2005-1	2005-1	M-4	RMBS Subprime	83611MCQ9	BB (sf)	A+ (sf)	Watch Neg
Soundview Home Loan Trust 2005-1	2005-1	M-5	RMBS Subprime	83611MCR7	CCC (sf)	BBB+ (sf)	Watch Neg
Soundview Home Loan Trust 2005-1	2005-1	M-6	RMBS Subprime	83611MCS5	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-3	2005-3	M-2	RMBS Subprime	83611MFN3	AA (sf)	AA (sf)	Watch Neg
Soundview Home Loan Trust 2005-3	2005-3	M-3	RMBS Subprime	83611MFP8	A (sf)	A (sf)	Watch Neg
Soundview Home Loan Trust 2005-3	2005-3	M-4	RMBS Subprime	83611MFQ6	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2005-4	2005-4	I-A1	RMBS Subprime	83611MJY5	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-4	2005-4	II-A4	RMBS Subprime	83611MKC1	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-4	2005-4	M-1A	RMBS Subprime	83611MKD9	BBB+ (sf)	BBB+ (sf)	Watch Neg
Soundview Home Loan Trust 2005-4	2005-4	M-1B	RMBS Subprime	83611MKE7	BBB+ (sf)	BBB+ (sf)	Watch Neg
Soundview Home Loan Trust 2005-4	2005-4	M-2	RMBS Subprime	83611MKF4	B- (sf)	B (sf)	Watch Neg
Soundview Home Loan Trust 2005-4	2005-4	M-3	RMBS Subprime	83611MKG2	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2005-4	2005-4	M-5	RMBS Subprime	83611MKJ6	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-CTX1	2005-CTX1	A-5	RMBS Subprime	83611PBS9	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-CTX1	2005-CTX1	A-6	RMBS Subprime	83611PBT7	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Soundview Home Loan Trust 2005-CTX1	2005-CTX1	M-1	RMBS Subprime	83611PBU4	AA+ (sf)	AA+ (sf)	Watch Neg
Soundview Home Loan Trust 2005-CTX1	2005-CTX1	M-2	RMBS Subprime	83611PBV2	AA+ (sf)	AA+ (sf)	Watch Neg
Soundview Home Loan Trust 2005-CTX1	2005-CTX1	M-3	RMBS Subprime	83611PBW0	BBB+ (sf)	AA (sf)	Watch Neg
Soundview Home Loan Trust 2005-CTX1	2005-CTX1	M-4	RMBS Subprime	83611PBX8	B- (sf)	A (sf)	Watch Neg
Soundview Home Loan Trust 2005-CTX1	2005-CTX1	M-5	RMBS Subprime	83611PBY6	CCC (sf)	BB (sf)	Watch Neg
Soundview Home Loan Trust 2005-CTX1	2005-CTX1	M-6	RMBS Subprime	83611PBZ3	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-1	RMBS Subprime	83611MDX3	AA+ (sf)	AA+ (sf)	Watch Neg
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-2	RMBS Subprime	83611MDY1	AA (sf)	AA (sf)	Watch Neg
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-3	RMBS Subprime	83611MDZ8	AA (sf)	AA (sf)	Watch Neg
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-4	RMBS Subprime	83611MEA2	A (sf)	AA- (sf)	Watch Neg
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-5	RMBS Subprime	83611MEB0	BB- (sf)	A+ (sf)	Watch Neg
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-6	RMBS Subprime	83611MEC8	B- (sf)	BBB- (sf)	Watch Neg
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-7	RMBS Subprime	83611MED6	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-8	RMBS Subprime	83611MEE4	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-9	RMBS Subprime	83611MEF1	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	I-A1	RMBS Subprime	83611MDB1	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	II-A4	RMBS Subprime	83611MDF2	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	M-1	RMBS Subprime	83611MDG0	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	M-2	RMBS Subprime	83611MDH8	BBB (sf)	A- (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	M-3	RMBS Subprime	83611MDJ4	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	M-4	RMBS Subprime	83611MDK1	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	M-5	RMBS Subprime	83611MDL9	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	A-1	RMBS Subprime	83611MGB8	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	A-5	RMBS Subprime	83611MGF9	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	A-6	RMBS Subprime	83611MGG7	AAA (sf)	AAA (sf)	Watch Neg
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	M-1	RMBS Subprime	83611MGH5	BB (sf)	BB (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

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Rating And CreditWatch Actions (cont.)							
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	M-4	RMBS Subprime	83611MGL6	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	M-5	RMBS Subprime	83611MGM4	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2006-EQ2	2006-EQ2	A-2	RMBS Subprime	83611XAB0	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT4	2006-OPT4	II-A-2	RMBS Subprime	83611YAC6	BBB (sf)	BBB (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT4	2006-OPT4	I-A-1	RMBS Subprime	83611YAA0	CCC (sf)	B (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT4	2006-OPT4	II-A-3	RMBS Subprime	83611YAD4	CCC (sf)	B (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT4	2006-OPT4	II-A-4	RMBS Subprime	83611YAE2	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT5	2006-OPT5	I-A-1	RMBS Subprime	83612CAA7	B- (sf)	BBB (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT5	2006-OPT5	II-A-3	RMBS Subprime	83612CAD1	B- (sf)	BBB- (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT5	2006-OPT5	II-A-4	RMBS Subprime	83612CAE9	B- (sf)	BBB- (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT5	2006-OPT5	M-1	RMBS Subprime	83612CAF6	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2006-OPT5	2006-OPT5	M-2	RMBS Subprime	83612CAG4	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2006-OPT5	2006-OPT5	M-3	RMBS Subprime	83612CAH2	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-1	2007-1	II-A-1	RMBS Subprime	83612PAB6	B- (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2007-1	2007-1	I-A-1	RMBS Subprime	83612PAA8	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2007-1	2007-1	II-A-2	RMBS Subprime	83612PAC4	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2007-1	2007-1	II-A-3	RMBS Subprime	83612PAD2	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2007-1	2007-1	II-A-4	RMBS Subprime	83612PAE0	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2007-1	2007-1	M-2	RMBS Subprime	83612PAG5	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-1	2007-1	M-3	RMBS Subprime	83612PAH3	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-1	2007-1	M-4	RMBS Subprime	83612PAJ9	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-OPT1	2007-OPT1	I-A-1	RMBS Subprime	83612TAA0	CCC (sf)	B (sf)	Watch Neg
Soundview Home Loan Trust 2007-OPT1	2007-OPT1	II-A-1	RMBS Subprime	83612TAB8	CCC (sf)	BB (sf)	Watch Neg
Soundview Home Loan Trust 2007-OPT1	2007-OPT1	II-A-2	RMBS Subprime	83612TAC6	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2007-OPT1	2007-OPT1	II-A-3	RMBS Subprime	83612TAD4	CCC (sf)	B- (sf)	Watch Neg
Soundview Home Loan Trust 2007-OPT1	2007-OPT1	II-A-4	RMBS Subprime	83612TAE2	CCC (sf)	B- (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Soundview Home Loan Trust 2007-OPT1	2007-OPT1	M-1	RMBS Subprime	83612TAF9	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-OPT1	2007-OPT1	M-2	RMBS Subprime	83612TAG7	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	I-A-1	RMBS Subprime	83612KAA9	CCC (sf)	B (sf)	Watch Neg
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	II-A-2	RMBS Subprime	83612KAC5	CCC (sf)	BB- (sf)	Watch Neg
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	II-A-3	RMBS Subprime	83612KAD3	CCC (sf)	B (sf)	Watch Neg
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	II-A-4	RMBS Subprime	83612KAE1	CCC (sf)	B (sf)	Watch Neg
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	M-2	RMBS Subprime	83612KAG6	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	M-3	RMBS Subprime	83612KAH4	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	M-4	RMBS Subprime	83612KAJ0	CC (sf)	CCC (sf)	
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	M-5	RMBS Subprime	83612KAK7	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2005-AB1	2005-AB1	A-1C	RMBS Subprime	84751PFD6	AAA (sf)	AAA (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB1	2005-AB1	M-1	RMBS Subprime	84751PFE4	AA+ (sf)	AA+ (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB1	2005-AB1	M-2	RMBS Subprime	84751PFF1	B- (sf)	A- (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB1	2005-AB1	M-3	RMBS Subprime	84751PFG9	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	A-1C	RMBS Subprime	84751PGH6	AAA (sf)	AAA (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	A-1D	RMBS Subprime	84751PGJ2	AAA (sf)	AAA (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	M-1	RMBS Subprime	84751PGK9	AA+ (sf)	AA+ (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	M-2	RMBS Subprime	84751PGL7	BBB (sf)	BBB (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	M-3	RMBS Subprime	84751PGM5	B (sf)	B (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	M-6	RMBS Subprime	84751PGQ6	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2005-BC1	2005-BC1	M-2	RMBS Subprime	84751PES4	AA (sf)	AA (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-BC1	2005-BC1	M-3	RMBS Subprime	84751PET2	A (sf)	A (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-BC1	2005-BC1	M-4	RMBS Subprime	84751PEU9	CCC (sf)	B (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-BC1	2005-BC1	B-1	RMBS Subprime	84751PEV7	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2005-BC2	2005-BC2	M-2	RMBS Subprime	84751PFV6	AA (sf)	AA (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-BC2	2005-BC2	M-3	RMBS Subprime	84751PFW4	CCC (sf)	B+ (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Specialty Underwriting and Residential Finance Trust, Series 2005-BC2	2005-BC2	M-4	RMBS Subprime	84751PFX2	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2005-BC3	2005-BC3	M-1	RMBS Subprime	84751PGY9	AAA (sf)	AAA (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-BC3	2005-BC3	M-2	RMBS Subprime	84751PGZ6	BBB- (sf)	A (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2005-BC3	2005-BC3	M-4	RMBS Subprime	84751PHB8	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2006-AB1	2006-AB1	A-3	RMBS Subprime	84751PKV0	AAA (sf)	AAA (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2006-AB1	2006-AB1	A-4	RMBS Subprime	84751PKW8	CCC (sf)	B- (sf)	Watch Neg
Specialty Underwriting and Residential Finance Trust, Series 2006-AB1	2006-AB1	M-1	RMBS Subprime	84751PKX6	CC (sf)	CCC (sf)	
Specialty Underwriting and Residential Finance Trust, Series 2006-AB1	2006-AB1	M-2	RMBS Subprime	84751PKY4	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-1	2005-1	A2	RMBS Subprime	86358EQA7	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-1	2005-1	A5	RMBS Subprime	86358EQD1	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-1	2005-1	A8	RMBS Subprime	86358EQG4	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-1	2005-1	M1	RMBS Subprime	86358EQH2	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-1	2005-1	M2	RMBS Subprime	86358EQJ8	BBB+ (sf)	AA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-1	2005-1	M3	RMBS Subprime	86358EQK5	CCC (sf)	B+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-1	2005-1	M4	RMBS Subprime	86358EQL3	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-2	2005-2	A4	RMBS Subprime	86358EQX7	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-2	2005-2	A6	RMBS Subprime	86358EQZ2	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-2	2005-2	M1	RMBS Subprime	86358ERA6	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-2	2005-2	M2	RMBS Subprime	86358ERB4	BB- (sf)	BB- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-2	2005-2	M3	RMBS Subprime	86358ERC2	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-3	2005-3	A4	RMBS Subprime	86358ERP3	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-3	2005-3	A6	RMBS Subprime	86358ERR9	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-3	2005-3	A8	RMBS Subprime	86358ERT5	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-3	2005-3	M1	RMBS Subprime	86358ERV0	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-3	2005-3	M2	RMBS Subprime	86358ERW8	A- (sf)	AA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-3	2005-3	M3	RMBS Subprime	86358ERX6	CCC (sf)	BB- (sf)	Watch Neg

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 1

Rating And CreditWatch Actions (cont.)							
Structured Asset Investment Loan Trust 2005-3	2005-3	M4	RMBS Subprime	86358ERY4	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-4	2005-4	M1	RMBS Subprime	86358ESK3	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-4	2005-4	M2	RMBS Subprime	86358ESL1	AA (sf)	AA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-4	2005-4	M3	RMBS Subprime	86358ESM9	BBB (sf)	BBB (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-4	2005-4	M4	RMBS Subprime	86358ESN7	B- (sf)	B- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-4	2005-4	M5	RMBS Subprime	86358ESP2	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-5	2005-5	A5	RMBS Subprime	86358ETA4	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-5	2005-5	A8	RMBS Subprime	86358ETD8	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-5	2005-5	A9	RMBS Subprime	86358ETE6	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-5	2005-5	M1	RMBS Subprime	86358ETF3	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-5	2005-5	M2	RMBS Subprime	86358ETG1	AA (sf)	AA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-5	2005-5	M3	RMBS Subprime	86358ETH9	BBB- (sf)	BBB- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-5	2005-5	M4	RMBS Subprime	86358ETJ5	CCC (sf)	B- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-5	2005-5	M5	RMBS Subprime	86358ETK2	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-6	2005-6	A2	RMBS Subprime	86358ETS5	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-6	2005-6	A6	RMBS Subprime	86358ETW6	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-6	2005-6	A9	RMBS Subprime	86358ETZ9	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-6	2005-6	M1	RMBS Subprime	86358EUA2	A (sf)	A (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-6	2005-6	M2	RMBS Subprime	86358EUB0	B- (sf)	B- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-6	2005-6	M4	RMBS Subprime	86358EUD6	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-HE1	2005-HE1	A6	RMBS Subprime	86358EUS3	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-HE1	2005-HE1	A8	RMBS Subprime	86358EUU8	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-HE1	2005-HE1	M1	RMBS Subprime	86358EUV6	AA (sf)	AA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-HE1	2005-HE1	M2	RMBS Subprime	86358EUW4	CCC (sf)	B (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-HE1	2005-HE1	M3	RMBS Subprime	86358EUX2	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-HE2	2005-HE2	A3	RMBS Subprime	86358EVL7	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Structured Asset Investment Loan Trust 2005-HE2	2005-HE2	M1	RMBS Subprime	86358EVM5	BBB (sf)	BBB (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-HE2	2005-HE2	M3	RMBS Subprime	86358EVP8	CC (sf)	CCC (sf)	
Structured Asset Investment Loan Trust 2005-HE3	2005-HE3	A5	RMBS Subprime	86358EWW2	AA (sf)	AA (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-HE3	2005-HE3	M1	RMBS Subprime	86358EWX0	B- (sf)	B- (sf)	Watch Neg
Structured Asset Investment Loan Trust 2005-HE3	2005-HE3	M2	RMBS Subprime	86358EWY8	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation 2005-RMS1	2005RMS1	A-3	RMBS Subprime	86359B6R7	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation 2005-RMS1	2005RMS1	M-1	RMBS Subprime	86359B6S5	CCC (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation 2005-RMS1	2005RMS1	M-2	RMBS Subprime	86359B6T3	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation 2005-RMS1	2005RMS1	M-3	RMBS Subprime	86359B6U0	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation 2005-WF1	2005-WF1	A3	RMBS Subprime	86359BV65	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M1	RMBS Subprime	86359BV73	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M2	RMBS Subprime	86359BV81	AA (sf)	AA (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M3	RMBS Subprime	86359BV99	A- (sf)	AA- (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M4	RMBS Subprime	86359BW23	BB (sf)	A+ (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M5	RMBS Subprime	86359BW31	B- (sf)	A (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M6	RMBS Subprime	86359BW49	B- (sf)	A- (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M7	RMBS Subprime	86359BW56	CCC (sf)	BBB (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M8	RMBS Subprime	86359BW64	CC (sf)	BB (sf)	Watch Neg
Structured Asset Securities Corporation 2005-WF1	2005-WF1	M9	RMBS Subprime	86359BV24	CC (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	A3	RMBS Subprime	86359DDA2	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M1	RMBS Subprime	86359DDB0	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M2	RMBS Subprime	86359DDC8	AA (sf)	AA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M3	RMBS Subprime	86359DDD6	BBB+ (sf)	A (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M4	RMBS Subprime	86359DDE4	BB- (sf)	BBB (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M5	RMBS Subprime	86359DDF1	B- (sf)	B (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M7	RMBS Subprime	86359DDH7	CC (sf)	CCC (sf)	

Table 1

Rating And CreditWatch Actions (cont.)							
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M8	RMBS Subprime	86359DDJ3	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M9	RMBS Subprime	86359DDK0	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	A2-Mez	RMBS Subprime	86359DLJ4	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	A3-Back	RMBS Subprime	86359DLK1	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M-1	RMBS Subprime	86359DLL9	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M2	RMBS Subprime	86359DLM7	BBB+ (sf)	AA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M3	RMBS Subprime	86359DLN5	B- (sf)	AA- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M4	RMBS Subprime	86359DLP0	CCC (sf)	BBB+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M5	RMBS Subprime	86359DLQ8	CCC (sf)	BB- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M6	RMBS Subprime	86359DLR6	CC (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M7	RMBS Subprime	86359DLS4	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M8	RMBS Subprime	86359DLT2	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	A1	RMBS Subprime	863576DB7	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	A4	RMBS Subprime	863576DE1	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M1	RMBS Subprime	863576DF8	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M2	RMBS Subprime	863576DG6	AA (sf)	AA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M3	RMBS Subprime	863576DH4	AA- (sf)	AA- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M4	RMBS Subprime	863576DJ0	BBB (sf)	A (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M5	RMBS Subprime	863576DK7	B (sf)	BB+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M6	RMBS Subprime	863576DL5	CCC (sf)	B (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M7	RMBS Subprime	863576DM3	CCC (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M8	RMBS Subprime	863576DN1	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	M9	RMBS Subprime	863576DP6	CC (sf)	CCC (sf)	
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	A1	RMBS Subprime	863576FC3	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	A4	RMBS Subprime	863576FF6	AAA (sf)	AAA (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	A5	RMBS Subprime	863576FG4	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	M1	RMBS Subprime	863576FH2	AA+ (sf)	AA+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	M2	RMBS Subprime	863576FJ8	A (sf)	A (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	M3	RMBS Subprime	863576FK5	BB+ (sf)	BB+ (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	M4	RMBS Subprime	863576FL3	B- (sf)	B (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	M5	RMBS Subprime	863576FM1	CCC (sf)	B- (sf)	Watch Neg
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	M6	RMBS Subprime	863576FN9	CC (sf)	CCC (sf)	
Terwin Mortgage Trust 2006-1	2006-1	I-A-2	RMBS Subprime	881561L93	AAA (sf)	AAA (sf)	Watch Neg
Terwin Mortgage Trust 2006-1	2006-1	I-A-3	RMBS Subprime	881561M27	A (sf)	A (sf)	Watch Neg
Terwin Mortgage Trust 2006-1	2006-1	I-M-2	RMBS Subprime	881561M43	CC (sf)	CCC (sf)	
Terwin Mortgage Trust Series TMTS 2005-10HE	2005-10HE	A-1C	RMBS Subprime	881561UZ5	AAA (sf)	AAA (sf)	Watch Neg
Terwin Mortgage Trust Series TMTS 2005-10HE	2005-10HE	M-1	RMBS Subprime	881561VB7	AA+ (sf)	AA+ (sf)	Watch Neg
Terwin Mortgage Trust Series TMTS 2005-10HE	2005-10HE	M-2	RMBS Subprime	881561VC5	AA (sf)	AA (sf)	Watch Neg
Terwin Mortgage Trust Series TMTS 2005-10HE	2005-10HE	M-3	RMBS Subprime	881561VD3	B (sf)	AA (sf)	Watch Neg
Terwin Mortgage Trust Series TMTS 2005-10HE	2005-10HE	M-4	RMBS Subprime	881561VE1	CC (sf)	AA- (sf)	Watch Neg
Terwin Mortgage Trust Series TMTS 2005-10HE	2005-10HE	M-5	RMBS Subprime	881561VF8	CC (sf)	BBB (sf)	Watch Neg
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust	2007-HE4	II-A2	RMBS Subprime	93363XAC7	CCC (sf)	B- (sf)	Watch Neg
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust	2007-HE4	M-1	RMBS Subprime	93363XAF0	CC (sf)	CCC (sf)	
Wells Fargo Home Equity Asset Backed Securities 2006-1 Trust	2006-1	A-3	RMBS Subprime	9497EUAC1	AAA (sf)	AAA (sf)	Watch Neg
Wells Fargo Home Equity Asset Backed Securities 2006-1 Trust	2006-1	A-4	RMBS Subprime	9497EUAD9	AAA (sf)	AAA (sf)	Watch Neg
Wells Fargo Home Equity Asset Backed Securities 2006-1 Trust	2006-1	M-1	RMBS Subprime	9497EUAH0	AA+ (sf)	AA+ (sf)	Watch Neg
Wells Fargo Home Equity Asset Backed Securities 2006-1 Trust	2006-1	M-2	RMBS Subprime	9497EUAJ6	BB (sf)	BBB+ (sf)	Watch Neg
Wells Fargo Home Equity Asset Backed Securities 2006-1 Trust	2006-1	M-3	RMBS Subprime	9497EUAK3	B- (sf)	BB (sf)	Watch Neg
Wells Fargo Home Equity Asset Backed Securities 2006-1 Trust	2006-1	M-4	RMBS Subprime	9497EUAL1	CCC (sf)	B (sf)	Watch Neg
Wells Fargo Home Equity Asset Backed Securities 2006-1 Trust	2006-1	M-5	RMBS Subprime	9497EUAM9	CC (sf)	B- (sf)	Watch Neg
Wells Fargo Home Equity Asset Backed Securities 2006-1 Trust	2006-1	M-6	RMBS Subprime	9497EUAN7	CC (sf)	CCC (sf)	
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	AI-1B	RMBS Subprime	9497ENAN3	AAA (sf)	AAA (sf)	Watch Neg

Table 1

Rating And CreditWatch Actions (cont.)							
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	All-3	RMBS Subprime	9497ENAR4	AAA (sf)	AAA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-1	RMBS Subprime	9497ENAA1	AAA (sf)	AAA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-2	RMBS Subprime	9497ENAB9	AA+ (sf)	AA+ (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-3	RMBS Subprime	9497ENAC7	AA+ (sf)	AA+ (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-4	RMBS Subprime	9497ENAD5	AA (sf)	AA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-5	RMBS Subprime	9497ENAE3	A (sf)	A (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-6	RMBS Subprime	9497ENAF0	BB (sf)	BB (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-10	RMBS Subprime	9497ENAK9	CC (sf)	CCC (sf)	
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-9	RMBS Subprime	9497ENAJ2	CC (sf)	CCC (sf)	
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	AI-3	RMBS Subprime	9497EMAC9	AAA (sf)	AAA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	All-3	RMBS Subprime	9497EMAF2	AAA (sf)	AAA (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	M-1	RMBS Subprime	9497EMAG0	BB (sf)	BB (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	M-4	RMBS Subprime	9497EMAK1	CC (sf)	CCC (sf)	
Wells Fargo Home Equity Asset-Backed Securities 2006-3 Trust	2006-3	A-2	RMBS Subprime	9497EBAB5	B- (sf)	B- (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2006-3 Trust	2006-3	A-3	RMBS Subprime	9497EBAC3	B- (sf)	B- (sf)	Watch Neg
Wells Fargo Home Equity Asset-Backed Securities 2006-3 Trust	2006-3	M-2	RMBS Subprime	9497EBAE9	CC (sf)	CCC (sf)	

Table 2

Ratings Affirmed

Transaction	Series	Class	Collateral	CUSIP	Rating
2005-CB2 Trust	2005-CB2	B-3	RMBS Subprime	04542BLR1	CC (sf)
2005-CB2 Trust	2005-CB2	B-4	RMBS Subprime	04542BLS9	CC (sf)
Aames Mortgage Investment Trust 2005-3	2005-3	A1	RMBS Subprime	00252FCC3	AAA (sf)
ABFC 2005-OPT 1 Trust	2005-OPT1	A-1SS	RMBS Subprime	04542BPT3	AAA (sf)
ABFC 2005-OPT 1 Trust	2005-OPT1	M3	RMBS Subprime	04542BQC9	CCC (sf)
ABFC 2005-OPT 1 Trust	2005-OPT1	M6	RMBS Subprime	04542BQF2	CC (sf)
ABFC 2005-WMC1 Trust	2005-WMC1	A-1	RMBS Subprime	04542BNX6	AAA (sf)
ABFC 2006-HE1 Trust	2006-HE1	A-2A	RMBS Subprime	00075WAB5	A- (sf)
ABFC 2006-HE1 Trust	2006-HE1	A-1	RMBS Subprime	00075WAA7	CCC (sf)
ABFC 2006-HE1 Trust	2006-HE1	A-2C	RMBS Subprime	00075WAC3	CCC (sf)
ABFC 2006-HE1 Trust	2006-HE1	A-2D	RMBS Subprime	00075WAD1	CCC (sf)
ABFC 2006-OPT2 Trust	2006-OPT2	M-1	RMBS Subprime	00075XAG2	CCC (sf)

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 2

ABFC 2007-NC1 Trust	2007-NC1	M-1	RMBS Subprime	00076BAE4	CCC (sf)
ABFC 2007-NC1 Trust	2007-NC1	M-2	RMBS Subprime	00076BAF1	CCC (sf)
ABFC 2007-NC1 Trust	2007-NC1	M-5	RMBS Subprime	00076BAJ3	CC (sf)
Accredited Mortgage Loan Trust 2005-1	2005-1	A-1A	RMBS Subprime	004375CN9	AAA (sf)
ACE Securities Corp. Home Equity Loan Trust Series 2005-HE2	2005-HE2	M-8	RMBS Subprime	004421MK6	CC (sf)
Ace Securities Corp. Home Equity Loan Trust, Series 2005-HE1	2005-HE1	M-7	RMBS Subprime	004421LA9	CC (sf)
Ace Securities Corp. Home Equity Loan Trust, Series 2007-ASAP1	2007-ASAP1	A-2B	RMBS Subprime	00442JAC8	CCC (sf)
Ace Securities Corp. Home Equity Loan Trust, Series 2007-ASAP1	2007-ASAP1	A-2C	RMBS Subprime	00442JAD6	CCC (sf)
Ace Securities Corp. Home Equity Loan Trust, Series 2007-ASAP1	2007-ASAP1	A-2D	RMBS Subprime	00442JAE4	CCC (sf)
Ameriquest Mortgage Securities Inc.	2005-R2	A-1A	RMBS Subprime	03072SYJ8	AAA (sf)
Ameriquest Mortgage Securities Inc.	2005-R2	A-2A	RMBS Subprime	03072SYL3	AAA (sf)
Ameriquest Mortgage Securities Inc.	2005-R5	A-1A	RMBS Subprime	03072SD51	AAA (sf)
Ameriquest Mortgage Securities Inc.	2005-R6	A-1A	RMBS Subprime	03072SF75	AAA (sf)
Ameriquest Mortgage Securities Inc.	2005-R6	M-8	RMBS Subprime	03072SG90	CC (sf)
Ameriquest Mortgage Securities Inc.	2005-R8	M-9	RMBS Subprime	03072SM85	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series 2005-HE3	2005-HE3	M9	RMBS Subprime	04541GRC8	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M6	RMBS Subprime	04541GTQ5	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M7	RMBS Subprime	04541GTR3	CCC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust Series OOMC 2005-HE6	2005-HE6	M9	RMBS Subprime	04541GTT9	CC (sf)
Asset Backed Securities Corporation Home Equity Loan Trust, Series NC 2005-HE8	2005-HE8	M5	RMBS Subprime	04541GUS9	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-FR1	2005-FR1	M-5	RMBS Subprime	073879G93	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-HE2	2005-HE2	M-5	RMBS Subprime	073879RD2	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-HE3	2005-HE3	M-6	RMBS Subprime	073879SB5	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-HE4	2005-HE4	M-5	RMBS Subprime	073879TX6	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2005-HE9	2005-HE9	M-2	RMBS Subprime	073879R59	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-3	RMBS Subprime	07387UDT5	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-4	RMBS Subprime	07387UDU2	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-EC2	2006-EC2	M-6	RMBS Subprime	07387UDW8	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE3	2006-HE3	M-2	RMBS Subprime	07387UHT1	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE3	2006-HE3	M-4	RMBS Subprime	07387UHV6	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE6	2006-HE6	II-M-1	RMBS Subprime	07388UAR1	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2006-HE6	2006-HE6	II-M-2	RMBS Subprime	07388UAS9	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE3	2007-HE3	M-3	RMBS Subprime	073852AJ4	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE4	2007-HE4	I-A-2	RMBS Subprime	07386RAB5	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE4	2007-HE4	I-A-3	RMBS Subprime	07386RAC3	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE4	2007-HE4	I-A-4	RMBS Subprime	07386RAD1	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE4	2007-HE4	II-A	RMBS Subprime	07386RAE9	CCC (sf)

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 2

Bear Stearns Asset Backed Securities I Trust 2007-HE4	2007-HE4	M-2	RMBS Subprime	07386RAG4	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	I-A-2	RMBS Subprime	07387VAB5	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	II-A-2	RMBS Subprime	07387VAD1	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	III-A-2	RMBS Subprime	07387VAF6	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-1	RMBS Subprime	07387VAG4	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-2	RMBS Subprime	07387VAH2	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-3	RMBS Subprime	07387VAJ8	CCC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-4	RMBS Subprime	07387VAK5	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-5	RMBS Subprime	07387VAL3	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-6	RMBS Subprime	07387VAM1	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-7	RMBS Subprime	07387VAN9	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-8	RMBS Subprime	07387VAP4	CC (sf)
Bear Stearns Asset Backed Securities I Trust 2007-HE7	2007-HE7	M-9	RMBS Subprime	07387VAQ2	CC (sf)
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	A	RMBS Subprime	07384YUG9	AAA (sf)
Bear Stearns Asset Backed Securities Trust 2005-4	2005-4	M-6	RMBS Subprime	07384YUN4	CC (sf)
Bear Stearns Asset-Backed Securities I Trust 2005-HE7	2005-HE7	M-5	RMBS Subprime	073879ZL5	CC (sf)
Carrington Mortgage Loan Trust 2005-NC2	2005-NC2	M-6	RMBS Subprime	144531BZ2	CCC (sf)
Carrington Mortgage Loan Trust 2005-NC2	2005-NC2	M-7	RMBS Subprime	144531CA6	CC (sf)
Carrington Mortgage Loan Trust 2005-NC2	2005-NC2	M-8	RMBS Subprime	144531CB4	CC (sf)
Carrington Mortgage Loan Trust 2005-NC2	2005-NC2	M-9	RMBS Subprime	144531CC2	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-FRE2	2006-FRE2	M-5	RMBS Subprime	14454AAK5	CC (sf)
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	M-3	RMBS Subprime	144531FQ8	CCC (sf)
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	M-4	RMBS Subprime	144531FR6	CCC (sf)
Carrington Mortgage Loan Trust, Series 2006-OPT1	2006-OPT1	M-7	RMBS Subprime	144531FU9	CC (sf)
C-Bass 2007-CB6 Trust	2007-CB6	A-2	RMBS Subprime	1248RHAB3	CCC (sf)
C-Bass 2007-CB6 Trust	2007-CB6	A-3	RMBS Subprime	1248RHAC1	CCC (sf)
C-Bass 2007-CB6 Trust	2007-CB6	A-4	RMBS Subprime	1248RHAD9	CCC (sf)
Centex Home Equity Loan Trust 2006-A	2006-A	M-2	RMBS Subprime	15231AAF3	CCC (sf)
Centex Home Equity Loan Trust 2006-A	2006-A	M-3	RMBS Subprime	15231AAG1	CCC (sf)
Centex Home Equity Loan Trust 2006-A	2006-A	M-5	RMBS Subprime	15231AAJ5	CC (sf)
Centex Home Equity Loan Trust 2006-A	2006-A	M-6	RMBS Subprime	15231AAK2	CC (sf)
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-3	RMBS Subprime	17309NAJ0	CCC (sf)
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-4	RMBS Subprime	17309NAK7	CCC (sf)
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-5	RMBS Subprime	17309NAL5	CCC (sf)
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-6	RMBS Subprime	17309NAM3	CCC (sf)
Citicorp Residential Mortgage Trust Series 2006-1	2006-1	M-9	RMBS Subprime	17309NAQ4	CC (sf)
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-1	RMBS Subprime	17312TAL7	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AHL2	2007-AHL2	M-8	RMBS Subprime	17312TAE3	CC (sf)
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-1	RMBS Subprime	17312GAD3	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AHL3	2007-AHL3	M-9	RMBS Subprime	17312GAM3	CC (sf)
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	A-1	RMBS Subprime	17311BAS2	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	A-2B	RMBS Subprime	17311BAB9	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	A-2C	RMBS Subprime	17311BAC7	CCC (sf)

Subprime U.S. RMBS Classes Affected By The Aug. 11, 2011, Rating Actions

Table 2

Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	M-1	RMBS Subprime	17311BAD5	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	M-5	RMBS Subprime	17311BAH6	CC (sf)
Citigroup Mortgage Loan Trust 2007-AMC1	2007-AMC1	M-6	RMBS Subprime	17311BAJ2	CC (sf)
Citigroup Mortgage Loan Trust 2007-AMC2	2007-AMC2	A-1	RMBS Subprime	17311XAS4	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AMC2	2007-AMC2	A-2	RMBS Subprime	17311XAT2	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AMC2	2007-AMC2	A-3B	RMBS Subprime	17311XAB1	CCC (sf)
Citigroup Mortgage Loan Trust 2007-AMC2	2007-AMC2	A-3C	RMBS Subprime	17311XAC9	CCC (sf)
Citigroup Mortgage Loan Trust 2007-WFHE3	2007-WFHE3	M-1	RMBS Subprime	17313CAD1	CCC (sf)
Citigroup Mortgage Loan Trust 2007-WFHE3	2007-WFHE3	M-5	RMBS Subprime	17313CAH2	CC (sf)
Citigroup Mortgage Loan Trust Inc.	2005-HE3	A-1	RMBS Subprime	17307GXJ2	AAA (sf)
Citigroup Mortgage Loan Trust Inc.	2005-HE3	M-7	RMBS Subprime	17307GWX2	CC (sf)
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	M-1	RMBS Subprime	12489WQH0	CCC (sf)
Citigroup Mortgage Loan Trust Series 2005-CB8	2005-CB8	M-5	RMBS Subprime	12489WQM9	CC (sf)
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	B-3	RMBS Subprime	12489WMM3	CC (sf)
Citigroup Mortgage Loan Trust, Series 2005-CB4	2005-CB4	B-4	RMBS Subprime	12489WMN1	CC (sf)
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-7	RMBS Subprime	17307GUX4	CCC (sf)
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-8	RMBS Subprime	17307GUY2	CCC (sf)
Citigroup Mortgage Loan Trust, Series 2005-OPT4	2005-OPT4	M-10	RMBS Subprime	17307GVA3	CC (sf)
CWABS Asset Backed Certificates Trust 2005-8	2005-8	1-A-1	RMBS Subprime	1266735Q1	AAA (sf)
CWABS Asset Backed Certificates Trust 2005-AB1	2005-AB1	M-6	RMBS Subprime	126673XX5	CC (sf)
CWABS Asset Backed Certificates Trust 2006-16	2006-16	M-1	RMBS Subprime	23242FAE6	CCC (sf)
CWABS Asset Backed Certificates Trust 2006-16	2006-16	M-5	RMBS Subprime	23242FAJ5	CC (sf)
CWABS Asset Backed Certificates Trust 2006-7	2006-7	2-A-3	RMBS Subprime	232422AD7	CCC (sf)
CWABS Asset Backed Certificates Trust 2006-7	2006-7	2-A-4	RMBS Subprime	232422AE5	CCC (sf)
CWABS Asset Backed Certificates Trust 2006-7	2006-7	M-1	RMBS Subprime	232422AF2	CCC (sf)
CWABS Asset Backed Certificates Trust 2006-7	2006-7	M-3	RMBS Subprime	232422AH8	CC (sf)
CWABS Asset Backed Certificates Trust 2006-7	2006-7	M-4	RMBS Subprime	232422AJ4	CC (sf)
CWABS Asset Backed Certificates Trust 2006-17	2006-17	M-1	RMBS Subprime	12666VAE1	CCC (sf)
CWABS Asset Backed Certificates Trust 2006-17	2006-17	M-2	RMBS Subprime	12666VAF8	CCC (sf)
CWABS Asset Backed Certificates Trust 2006-17	2006-17	M-5	RMBS Subprime	12666VAJ0	CC (sf)
CWABS Asset Backed Certificates Trust 2006-17	2006-17	M-6	RMBS Subprime	12666VAK7	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MV-1	RMBS Subprime	126673WX6	AA+ (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MV-2	RMBS Subprime	126673WY4	AA (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MV-3	RMBS Subprime	126673WZ1	AA- (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MV-4	RMBS Subprime	126673XA5	BBB (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MV-5	RMBS Subprime	126673XB3	B (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MF-3	RMBS Subprime	126673WG3	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MV-7	RMBS Subprime	126673XD9	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	BF	RMBS Subprime	126673WN8	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	BV	RMBS Subprime	126673XM9	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-1	2005-1	MF-8	RMBS Subprime	126673WM0	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MV-1	RMBS Subprime	126673B43	AA+ (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MV-2	RMBS Subprime	126673B50	AA (sf)

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Table 2

CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MV-3	RMBS Subprime	126673B68	A (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MV-4	RMBS Subprime	126673B76	BB (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MV-5	RMBS Subprime	126673B84	B (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MF-2	RMBS Subprime	126673ZW5	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MV-6	RMBS Subprime	126673B92	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MV-7	RMBS Subprime	126673C26	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	BF	RMBS Subprime	126673A51	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	BV	RMBS Subprime	126673C42	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MF-7	RMBS Subprime	126673A36	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-3	2005-3	MF-8	RMBS Subprime	126673A44	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MF-1	RMBS Subprime	126673P22	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MF-2	RMBS Subprime	126673P30	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MF-3	RMBS Subprime	126673P48	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MV-5	RMBS Subprime	126673R38	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MV-6	RMBS Subprime	126673R46	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	BF	RMBS Subprime	126673Q21	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	BV	RMBS Subprime	126673R79	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MF-6	RMBS Subprime	126673P71	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MF-7	RMBS Subprime	126673P89	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-4	2005-4	MF-8	RMBS Subprime	126673P97	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	1-A	RMBS Subprime	126673U42	AAA (sf)
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	M-6	RMBS Subprime	126673V58	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-5	2005-5	M-7	RMBS Subprime	126673V66	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	M-2	RMBS Subprime	1266736F4	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	M-5	RMBS Subprime	1266736J6	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	M-6	RMBS Subprime	1266736K3	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-9	2005-9	M-7	RMBS Subprime	1266736L1	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC2	2005-BC2	M-6	RMBS Subprime	126673F31	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC2	2005-BC2	B	RMBS Subprime	126673F64	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC2	2005-BC2	M-8	RMBS Subprime	126673F56	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	B	RMBS Subprime	1266733L4	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC3	2005-BC3	M-8	RMBS Subprime	1266733K6	CC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	M-8	RMBS Subprime	1266737G1	CCC (sf)
CWABS Asset-Backed Certificates Trust 2005-BC4	2005-BC4	B	RMBS Subprime	1266737K2	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	M-1	RMBS Subprime	23243WAE8	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	M-2	RMBS Subprime	23243WAF5	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	M-6	RMBS Subprime	23243WAK4	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-18	2006-18	M-7	RMBS Subprime	23243WAL2	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	M-2	RMBS Subprime	12667CAF9	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	M-6	RMBS Subprime	12667CAK8	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-19	2006-19	M-7	RMBS Subprime	12667CAL6	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-5	2006-5	M-2	RMBS Subprime	126670YK8	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-5	2006-5	M-5	RMBS Subprime	126670YN2	CC (sf)

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CWABS Asset-Backed Certificates Trust 2006-5	2006-5	M-6	RMBS Subprime	126670YP7	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	M-2	RMBS Subprime	12667NAF5	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC4	2006-BC4	M-6	RMBS Subprime	12667NAK4	CC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	1-A	RMBS Subprime	12666SAA6	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	2-A-3	RMBS Subprime	12666SAD0	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	2-A-4	RMBS Subprime	12666SAE8	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	M-1	RMBS Subprime	12666SAF5	CCC (sf)
CWABS Asset-Backed Certificates Trust 2006-BC5	2006-BC5	M-4	RMBS Subprime	12666SAJ7	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	M-1	RMBS Subprime	23245CAF7	CCC (sf)
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	M-2	RMBS Subprime	23245CAG5	CCC (sf)
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	M-6	RMBS Subprime	23245CAL4	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-1	2007-1	M-7	RMBS Subprime	23245CAM2	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-1	RMBS Subprime	12668NAF4	CCC (sf)
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-2	RMBS Subprime	12668NAG2	CCC (sf)
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-7	RMBS Subprime	12668NAM9	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-8	RMBS Subprime	12668NAN7	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-2	2007-2	M-9	RMBS Subprime	12668NAP2	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-2	RMBS Subprime	12669WAH9	CCC (sf)
CWABS Asset-Backed Certificates Trust 2007-8	2007-8	M-9	RMBS Subprime	12669WAQ9	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	M-1	RMBS Subprime	12668TAF1	CCC (sf)
CWABS Asset-Backed Certificates Trust 2007-BC1	2007-1	M-5	RMBS Subprime	12668TAK0	CC (sf)
CWABS Asset-Backed Certificates Trust 2007-BC3	2007-BC3	M-1	RMBS Subprime	23246LAF6	CCC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	1-A-2	RMBS Subprime	12671CAB2	CCC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-A-1	RMBS Subprime	12671CAK2	CCC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-A-2	RMBS Subprime	12671CAL0	CCC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-M-1	RMBS Subprime	12671CAM8	CCC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-M-2	RMBS Subprime	12671CAN6	CCC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-B-1	RMBS Subprime	12671CAT3	CC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-M-4	RMBS Subprime	12671CAQ9	CC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-M-5	RMBS Subprime	12671CAR7	CC (sf)
CWABS Asset-Backed Notes Trust 2007-SEA2	2007-SEA2	2-M-6	RMBS Subprime	12671CAS5	CC (sf)
CWABS, Inc.	2005-2	M-6	RMBS Subprime	126673ZH8	CC (sf)
CWABS, Inc.	2005-2	M-7	RMBS Subprime	126673ZJ4	CC (sf)
Equifirst Mortgage Loan Trust 2005-1	2005-1	M-9	RMBS Subprime	29445FCW6	CC (sf)
FFMLT Trust 2005-FF2	2005-FF2	B-2	RMBS Subprime	36242DN90	CC (sf)
FFMLT Trust 2006-FF13	2006-FF13	A1	RMBS Subprime	30247DAA9	CCC (sf)
FFMLT Trust 2006-FF13	2006-FF13	A-2C	RMBS Subprime	30247DAD3	CCC (sf)
FFMLT Trust 2006-FF13	2006-FF13	A-2D	RMBS Subprime	30247DAE1	CCC (sf)
First Franklin Mortgage Loan Trust 2005-FF4	2005-FF4	I-A1	RMBS Subprime	32027NQX2	AAA (sf)
First Franklin Mortgage Loan Trust 2005-FF4	2005-FF4	M-6	RMBS Subprime	32027NRH6	CC (sf)
First Franklin Mortgage Loan Trust 2006-FF5	2006-FF5	M-1	RMBS Subprime	32027EAH4	CCC (sf)
First Franklin Mortgage Loan Trust 2006-FF5	2006-FF5	M-2	RMBS Subprime	32027EAJ0	CC (sf)
First Franklin Mortgage Loan Trust 2006-FF9	2006-FF9	M-2	RMBS Subprime	320276AH1	CC (sf)

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Table 2

First Franklin Mortgage Loan Trust 2006-FFH1	2006-FFH1	M-2	RMBS Subprime	32027NZN4	CCC (sf)
First Franklin Mortgage Loan Trust 2006-FFH1	2006-FFH1	M-4	RMBS Subprime	32027NZQ7	CC (sf)
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	A-1A	RMBS Subprime	32027NSE2	AAA (sf)
First Franklin Mortgage Loan Trust, Series 2005-FF6	2005-FF6	B-1	RMBS Subprime	32027NSP7	CC (sf)
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	A-1	RMBS Subprime	32027NUF6	AAA (sf)
First Franklin Mortgage Loan Trust, Series 2005-FF7	2005-FF7	M-9	RMBS Subprime	32027NUU3	CC (sf)
First NLC Trust 2005-2	2005-2	AV-2	RMBS Subprime	32113JAT2	AAA (sf)
Fremont Home Loan Trust 2005-2	2005-2	M-5	RMBS Subprime	35729PLQ1	CCC (sf)
Fremont Home Loan Trust 2005-A	2005-A	M6	RMBS Subprime	35729PHR4	CC (sf)
Fremont Home Loan Trust 2005-B	2005-B	M8	RMBS Subprime	35729PKC3	CC (sf)
Fremont Home Loan Trust 2005-C	2005-C	M7	RMBS Subprime	35729PKX7	CC (sf)
Fremont Home Loan Trust 2006-A	2006-A	2-A-3	RMBS Subprime	35729RAE6	CCC (sf)
Fremont Home Loan Trust 2006-A	2006-A	2-A-4	RMBS Subprime	35729RAF3	CCC (sf)
GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-1	2005-1	M-2	RMBS Subprime	367910AF3	CCC (sf)
GE-WMC Mortgage Securities Trust 2006-1	2006-1	A-2a	RMBS Subprime	36829JAA9	CCC (sf)
GE-WMC Mortgage Securities Trust 2006-1	2006-1	A-2b	RMBS Subprime	36829JAB7	CCC (sf)
GE-WMC Mortgage Securities Trust 2006-1	2006-1	A-2c	RMBS Subprime	36829JAC5	CCC (sf)
GSAA Home Equity Trust 2005-10	2005-10	B-1	RMBS Subprime	362341JN0	CCC (sf)
GSAMP Trust 2005-AHL	2005-AHL	B-1	RMBS Subprime	36242D3B7	CC (sf)
GSAMP Trust 2005-AHL	2005-AHL	M-5	RMBS Subprime	36242D2E2	CC (sf)
GSAMP Trust 2005-AHL	2005-AHL	M-6	RMBS Subprime	36242D3A9	CC (sf)
GSAMP Trust 2005-HE1	2005-HE1	M-3	RMBS Subprime	36242DRY1	CC (sf)
GSAMP Trust 2005-HE3	2005-HE3	B-1	RMBS Subprime	362341BU2	CCC (sf)
GSAMP Trust 2005-HE3	2005-HE3	B-3	RMBS Subprime	362341BW8	CC (sf)
GSAMP Trust 2005-NC1	2005-NC1	M-2	RMBS Subprime	36242DUH4	CCC (sf)
GSAMP Trust 2005-NC1	2005-NC1	B-1	RMBS Subprime	36242DUK7	CC (sf)
GSAMP Trust 2005-NC1	2005-NC1	B-2	RMBS Subprime	36242DYZ0	CC (sf)
GSAMP Trust 2005-NC1	2005-NC1	B-3	RMBS Subprime	36242DZA4	CC (sf)
GSAMP Trust 2006-HE8	2006-HE8	M-1	RMBS Subprime	3622M8AF3	CCC (sf)
GSAMP Trust 2007-FM2	2007-FM2	A-1	RMBS Subprime	3622MHAA4	CCC (sf)
GSAMP Trust 2007-FM2	2007-FM2	A-2B	RMBS Subprime	3622MHAC0	CCC (sf)
GSAMP Trust 2007-FM2	2007-FM2	A-2C	RMBS Subprime	3622MHAD8	CCC (sf)
GSAMP Trust 2007-FM2	2007-FM2	A-2D	RMBS Subprime	3622MHAE6	CCC (sf)
GSAMP Trust 2007-HE1	2007-HE1	A-2A	RMBS Subprime	3622MDAB1	AAA (sf)
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-5	RMBS Subprime	362429AF9	CCC (sf)
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-6	RMBS Subprime	362429AG7	CCC (sf)
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-7	RMBS Subprime	362429AH5	CCC (sf)
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-8	RMBS Subprime	362429AJ1	CC (sf)
GSAMP Trust 2007-HSBC1	2007-HSBC1	M-9	RMBS Subprime	362429AK8	CC (sf)
Home Equity Asset Trust 2005-1	2005-1	M-6	RMBS Subprime	437084HV1	CC (sf)
Home Equity Asset Trust 2005-5	2005-5	2-A-2	RMBS Subprime	437084MC7	AAA (sf)
Home Equity Asset Trust 2005-6	2005-6	1-A-1	RMBS Subprime	437084MV5	AAA (sf)

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Table 2

Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	M-5	RMBS Subprime	456606GX4	CCC (sf)
Home Equity Mortgage Loan Asset-Backed Trust, Series INABS 2005-B	2005-B	M-8	RMBS Subprime	456606HA3	CC (sf)
HSI Asset Securitization Corporation Trust 2005-NC2	2005-NC2	I-A-1	RMBS Subprime	40430HBP2	AAA (sf)
HSI Asset Securitization Corporation Trust 2005-NC2	2005-NC2	M-4	RMBS Subprime	40430HBH0	CC (sf)
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	I-A	RMBS Subprime	40430RAA4	CCC (sf)
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	II-A-2	RMBS Subprime	40430RAC0	CCC (sf)
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	II-A-3	RMBS Subprime	40430RAD8	CCC (sf)
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	II-A-4	RMBS Subprime	40430RAE6	CCC (sf)
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	M-1	RMBS Subprime	40430RAF3	CCC (sf)
HSI Asset Securitization Corporation Trust 2007-HE2	2007-HE2	M-6	RMBS Subprime	40430RAL0	CC (sf)
JPMorgan Mortgage Acquisition Corp. 2005-OPT1	2005-OPT1	A-1	RMBS Subprime	46626LAA8	AAA (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-10	RMBS Subprime	46630LBG8	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-5	RMBS Subprime	46630LBB9	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-6	RMBS Subprime	46630LBC7	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-7	RMBS Subprime	46630LBD5	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-8	RMBS Subprime	46630LBE3	CCC (sf)
JPMorgan Mortgage Acquisition Trust 2007-CH1	2007-CH1	MV-9	RMBS Subprime	46630LBF0	CCC (sf)
Long Beach Mortgage Loan Trust 2005-1	2005-1	M-7	RMBS Subprime	542514KF0	CC (sf)
Long Beach Mortgage Loan Trust 2005-2	2005-2	M-8	RMBS Subprime	542514KY9	CC (sf)
Long Beach Mortgage Loan Trust 2005-WL1	2005-WL1	I/II-M6	RMBS Subprime	542514LN2	CC (sf)
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	I-A1	RMBS Subprime	542514NM2	AAA (sf)
Long Beach Mortgage Loan Trust 2005-WL2	2005-WL2	M-6	RMBS Subprime	542514NG5	CC (sf)
MASTR Asset Backed Securities Trust 2005-FRE1	2005-FRE1	A-1	RMBS Subprime	57643LLV6	AAA (sf)
MASTR Asset Backed Securities Trust 2005-FRE1	2005-FRE1	M-1	RMBS Subprime	57643LMA1	CCC (sf)
MASTR Asset Backed Securities Trust 2005-HE1	2005-HE1	M-7	RMBS Subprime	57643LJL1	CC (sf)
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	A-1	RMBS Subprime	57643LHJ8	AAA (sf)
MASTR Asset Backed Securities Trust 2005-OPT1	2005-OPT1	M-8	RMBS Subprime	57643LHW9	CC (sf)
MASTR Asset Backed Securities Trust 2006-HE1	2006-HE1	M-3	RMBS Subprime	57643LQX7	CC (sf)
MASTR Asset Backed Securities Trust 2006-NC2	2006-NC2	A-3	RMBS Subprime	55275BAC1	CCC (sf)
MASTR Asset Backed Securities Trust 2006-NC2	2006-NC2	A-4	RMBS Subprime	55275BAD9	CCC (sf)
MASTR Asset Backed Securities Trust 2006-NC2	2006-NC2	A-5	RMBS Subprime	55275BAE7	CCC (sf)
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	A-1C	RMBS Subprime	59024VAC3	CCC (sf)
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	A-1D	RMBS Subprime	59024VAD1	CCC (sf)
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	A-2B	RMBS Subprime	59024VAF6	CCC (sf)
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	A-2C	RMBS Subprime	59024VAG4	CCC (sf)
Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-3	2007-3	A-2D	RMBS Subprime	59024VAH2	CCC (sf)
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	2005-HE1	B-1	RMBS Subprime	59020UUZ6	CC (sf)
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	2005-HE1	B-2	RMBS Subprime	59020UVA0	CC (sf)
Merrill Lynch Mortgage Investors Trust Series 2005-HE1	2005-HE1	B-3	RMBS Subprime	59020UVB8	CC (sf)

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Table 2

Merrill Lynch Mortgage Investors Trust Series 2006-FM1	2006-FM1	A-1	RMBS Subprime	59021AAP3	CCC (sf)
Merrill Lynch Mortgage Investors Trust Series 2006-FM1	2006-FM1	A-2C	RMBS Subprime	59021AAC2	CCC (sf)
Merrill Lynch Mortgage Investors Trust Series 2006-FM1	2006-FM1	A-2D	RMBS Subprime	59021AAD0	CCC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2005-AR1	2005-AR1	A-1A	RMBS Subprime	59020UF42	AAA (sf)
Merrill Lynch Mortgage Investors Trust, Series 2005-AR1	2005-AR1	B-1	RMBS Subprime	59020UG41	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2005-NC1	2005-NC1	B-1	RMBS Subprime	59020URS6	CCC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2005-NC1	2005-NC1	B-4	RMBS Subprime	59020URV9	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC1	2005-WMC1	B-5	RMBS Subprime	59020URD9	CC (sf)
Merrill Lynch Mortgage Investors Trust, Series 2005-WMC2	2005-WMC2	B-1	RMBS Subprime	59020UWP6	CC (sf)
Morgan Stanley ABS Capital I Inc Trust 2006-HE5	2006 HE5	M-2	RMBS Subprime	61749NAG2	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-HE4	2005-HE4	A-1	RMBS Subprime	61744CTE6	AAA (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-HE5	2005-HE5	A-1	RMBS Subprime	61744CUN4	AAA (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-NC1	2005 NC1	A-1ss	RMBS Subprime	61744CMD5	AAA (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2	2005-NC2	B-3	RMBS Subprime	61744CPQ3	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC1	2005-WMC1	B-1	RMBS Subprime	61744CMA1	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC1	2005-WMC1	M-6	RMBS Subprime	61744CLZ7	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	B-2	RMBS Subprime	61744CNY8	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC2	2005-WMC2	B-3	RMBS Subprime	61744CNZ5	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC3	2005-WMC3	B-2	RMBS Subprime	61744CQE9	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC5	2005 WMC5	B-3	RMBS Subprime	61744CRZ1	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2005-WMC6	2005-WMC6	B-2	RMBS Subprime	61744CTC0	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	2006-HE6	A-1	RMBS Subprime	61750FAA8	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	2006-HE6	A-2c	RMBS Subprime	61750FAE0	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	2006-HE6	A-2d	RMBS Subprime	61750FAF7	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-HE6	2006-HE6	M-2	RMBS Subprime	61750FAH3	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2006-HE7	2006-HE7	M-3	RMBS Subprime	61750MAJ4	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE2	2007-HE2	A-1	RMBS Subprime	61753EAP5	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE2	2007-HE2	A-2b	RMBS Subprime	61753EAB6	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE2	2007-HE2	A-2c	RMBS Subprime	61753EAC4	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE2	2007-HE2	A-2d	RMBS Subprime	61753EAD2	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE5	2007-HE5	A-1	RMBS Subprime	61753KAA4	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE5	2007-HE5	A-2b	RMBS Subprime	61753KAC0	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE5	2007-HE5	A-2c	RMBS Subprime	61753KAD8	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE5	2007-HE5	A-2d	RMBS Subprime	61753KAE6	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE5	2007-HE5	M-2	RMBS Subprime	61753KAG1	CC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE6	2007-HE6	A-3	RMBS Subprime	61755CAC6	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE6	2007-HE6	A-4	RMBS Subprime	61755CAD4	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE7	2007-HE7	A-1	RMBS Subprime	61756YAA1	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE7	2007-HE7	A-2c	RMBS Subprime	61756YAD5	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	2007-NC2	A-1	RMBS Subprime	61753NAA8	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	2007-NC2	A-2b	RMBS Subprime	61753NAD2	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	2007-NC2	A-2c	RMBS Subprime	61753NAE0	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	2007-NC2	A-2d	RMBS Subprime	61753NAF7	CCC (sf)

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Table 2

Morgan Stanley ABS Capital I Inc. Trust 2007-NC2	2007-NC2	A-2fpt	RMBS Subprime	61753NAB6	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE4	2007-HE4	A-1	RMBS Subprime	61753VAA0	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE4	2007-HE4	A-2b	RMBS Subprime	61753VAC6	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE4	2007-HE4	A-2c	RMBS Subprime	61753VAD4	CCC (sf)
Morgan Stanley ABS Capital I Inc. Trust 2007-HE4	2007-HE4	A-2d	RMBS Subprime	61753VAE2	CCC (sf)
Morgan Stanley Home Equity Loan Trust 2005-1	2005-1	M-6	RMBS Subprime	61744CLK0	CC (sf)
Morgan Stanley Home Equity Loan Trust 2005-3	2005-3	M-4	RMBS Subprime	61744CUA2	CCC (sf)
Morgan Stanley Home Equity Loan Trust 2005-3	2005-3	M-6	RMBS Subprime	61744CUC8	CC (sf)
Morgan Stanley Home Equity Loan Trust 2007-2	2007-2	A-3	RMBS Subprime	61752UAC9	CCC (sf)
Morgan Stanley Home Equity Loan Trust 2007-2	2007-2	A-4	RMBS Subprime	61752UAD7	CCC (sf)
New Century Home Equity Loan Trust 2006-2	2006-2	M-2	RMBS Subprime	64360YAE5	CC (sf)
New Century Home Equity Loan Trust 2006-2	2006-2	M-3	RMBS Subprime	64360YAF2	CC (sf)
Nomura Home Equity Loan Inc., Home Equity Loan Trust, Series 2006-HE2	2006-HE2	M-3	RMBS Subprime	65536MAG2	CC (sf)
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	2005-FM1	M-4	RMBS Subprime	65536HAJ7	CCC (sf)
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	2005-FM1	M-7	RMBS Subprime	65536HAM0	CC (sf)
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2005-FM1	2005-FM1	M-8	RMBS Subprime	65536HAN8	CC (sf)
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	2006-WF1	M-3	RMBS Subprime	65536RAG1	CCC (sf)
Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2006-WF1	2006-WF1	M-6	RMBS Subprime	65536RAK2	CC (sf)
Option One Mortgage Loan Trust 2005-1	2005-1	M-6	RMBS Subprime	68389FGQ1	CC (sf)
Option One Mortgage Loan Trust 2005-1	2005-1	M-7	RMBS Subprime	68389FGR9	CC (sf)
Option One Mortgage Loan Trust 2005-1	2005-1	M-8	RMBS Subprime	68389FGS7	CC (sf)
Option One Mortgage Loan Trust 2005-1	2005-1	M-9	RMBS Subprime	68389FGT5	CC (sf)
Option One Mortgage Loan Trust 2005-2	2005-2	A-1A	RMBS Subprime	68389FGU2	AAA (sf)
Option One Mortgage Loan Trust 2005-2	2005-2	M-5	RMBS Subprime	68389FHF4	CC (sf)
Option One Mortgage Loan Trust 2005-3	2005-3	M-4	RMBS Subprime	68389FHV9	CCC (sf)
Option One Mortgage Loan Trust 2005-3	2005-3	M-6	RMBS Subprime	68389FHX5	CC (sf)
Option One Mortgage Loan Trust 2006-1	2006-1	M-3	RMBS Subprime	68389FKT0	CCC (sf)
Option One Mortgage Loan Trust 2006-1	2006-1	M-5	RMBS Subprime	68389FKV5	CC (sf)
Option One Mortgage Loan Trust 2007-2	2007-2	I-A-1	RMBS Subprime	68401TAA6	CCC (sf)
Option One Mortgage Loan Trust 2007-2	2007-2	II-A-1	RMBS Subprime	68401TAB4	CCC (sf)
Option One Mortgage Loan Trust 2007-2	2007-2	III-A-2	RMBS Subprime	68401TAD0	CCC (sf)
Option One Mortgage Loan Trust 2007-2	2007-2	III-A-3	RMBS Subprime	68401TAE8	CCC (sf)
Option One Mortgage Loan Trust 2007-6	2007-6	I-A-1	RMBS Subprime	68403KAQ8	CCC (sf)
Option One Mortgage Loan Trust 2007-6	2007-6	II-A-2	RMBS Subprime	68403KAB1	CCC (sf)
Option One Mortgage Loan Trust 2007-6	2007-6	II-A-3	RMBS Subprime	68403KAC9	CCC (sf)
Option One Mortgage Loan Trust 2007-6	2007-6	II-A-4	RMBS Subprime	68403KAD7	CCC (sf)
Option One Mortgage Loan Trust 2007-6	2007-6	M-3	RMBS Subprime	68403KAG0	CC (sf)
Park Place Securities, Inc.	2005-WCW1	A-2A	RMBS Subprime	70069FKT3	AAA (sf)
Park Place Securities, Inc.	2005-WCW1	M-7	RMBS Subprime	70069FKL0	CC (sf)

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Table 2

Park Place Securities, Inc.	2005-WCW1	M-8	RMBS Subprime	70069FKM8	CC (sf)
Park Place Securities, Inc.	2005-WCW2	M-7	RMBS Subprime	70069FLN5	CC (sf)
Park Place Securities, Inc.	2005-WCW2	M-8	RMBS Subprime	70069FLP0	CC (sf)
Park Place Securities, Inc.	2005-WHQ3	A-1A	RMBS Subprime	70069FJG3	AAA (sf)
Popular ABS Mortgage Pass-Through Trust 2005-2	2005-2	B-1	RMBS Subprime	73316PCR9	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-3	2005-3	B-1	RMBS Subprime	73316PEA4	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-4	2005-4	M-5	RMBS Subprime	73316PFG0	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-5	2005-5	AV-1	RMBS Subprime	73316PHJ2	AAA (sf)
Popular ABS Mortgage Pass-Through Trust 2005-B	2005-B	B-3	RMBS Subprime	73316PEU0	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2005-D	2005-D	A-3	RMBS Subprime	73316PHM5	AAA (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	A-2	RMBS Subprime	73316NAB1	CCC (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	A-3	RMBS Subprime	73316NAC9	CCC (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	M-1	RMBS Subprime	73316NAD7	CCC (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	M-2	RMBS Subprime	73316NAE5	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	M-3	RMBS Subprime	73316NAF2	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	M-4	RMBS Subprime	73316NAG0	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	M-5	RMBS Subprime	73316NAH8	CC (sf)
Popular ABS Mortgage Pass-Through Trust 2007-A	2007-A	M-6	RMBS Subprime	73316NAJ4	CC (sf)
Prime Mortgage Trust 2006-CL1	2006-CL1	M-1	RMBS Subprime	74161QAC6	CCC (sf)
Prime Mortgage Trust 2006-CL1	2006-CL1	M-6	RMBS Subprime	74161QAH5	CC (sf)
RAMP Series 2005-EFC4 Trust	2005-EFC4	M-5	RMBS Subprime	76112BC81	CCC (sf)
RAMP Series 2005-EFC6 Trust	2005-EFC6	M-4	RMBS Subprime	76112BK58	CCC (sf)
RAMP Series 2006-NC1 Trust	2006-NC1	M-1	RMBS Subprime	76112BX39	CCC (sf)
RASC Series 2005-EMX1 Trust	2005-EMX1	M-4	RMBS Subprime	76110WQ82	CCC (sf)
RASC Series 2005-EMX1 Trust	2005-EMX1	B	RMBS Subprime	76110WR32	CC (sf)
RASC Series 2005-EMX2 Trust	2005-EMX2	M-6	RMBS Subprime	76110W2M7	CCC (sf)
RASC Series 2005-EMX2 Trust	2005-EMX2	B	RMBS Subprime	76110W2R6	CC (sf)
RASC Series 2005-EMX2 Trust	2005-EMX2	M-9	RMBS Subprime	76110W2Q8	CC (sf)
RASC Series 2005-KS11 Trust	2005-KS11	M-3	RMBS Subprime	76110W7F7	CCC (sf)
RASC Series 2005-KS2 Trust	2005-KS2	A-II-1	RMBS Subprime	76110WP59	AAA (sf)
RASC Series 2005-KS2 Trust	2005-KS2	A-II-2	RMBS Subprime	76110WP67	AAA (sf)
RASC Series 2005-KS5 Trust	2005-KS5	M-7	RMBS Subprime	76110WX35	CCC (sf)
RASC Series 2005-KS5 Trust	2005-KS5	M-8	RMBS Subprime	76110WX43	CC (sf)
RASC Series 2006-KS1 Trust	2006-KS1	M-3	RMBS Subprime	76113AAJ0	CCC (sf)
RASC Series 2006-KS2 Trust	2006-KS2	M-3	RMBS Subprime	75406BAG2	CCC (sf)
RASC Series 2006-KS8	2006-KS8	A-3	RMBS Subprime	74924RAC2	CCC (sf)
RASC Series 2006-KS8	2006-KS8	A-4	RMBS Subprime	74924RAD0	CCC (sf)
RASC Series 2007-KS1 Trust	2007-KS1	A-3	RMBS Subprime	74924SAC0	CCC (sf)
RASC Series 2007-KS1 Trust	2007-KS1	A-4	RMBS Subprime	74924SAD8	CCC (sf)
Renaissance Home Equity Loan Trust 2005-2	2005-2	M-8	RMBS Subprime	75970NAW7	CC (sf)
Renaissance Home Equity Loan Trust 2005-3	2005-3	M-7	RMBS Subprime	75970NBP1	CC (sf)
Renaissance Home Equity Loan Trust 2005-4	2005-4	M2	RMBS Subprime	759950GC6	CCC (sf)
Renaissance Home Equity Loan Trust 2005-4	2005-4	M6	RMBS Subprime	759950GG7	CC (sf)

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Table 2

SAACO Series 2005-NC4 Trust	2005-NC4	M-8	RMBS Subprime	78514RAL9	CC (sf)
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	M-4	RMBS Subprime	81375WHC3	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	M-5	RMBS Subprime	81375WHD1	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2005-OP2	2005-OP2	B-2	RMBS Subprime	81375WGY6	CC (sf)
Securitized Asset Backed Receivables LLC Trust 2006-HE2	2006-HE2	A-1	RMBS Subprime	81377AAA0	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2006-HE2	2006-HE2	A-2C	RMBS Subprime	81377AAD4	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2006-HE2	2006-HE2	A-2D	RMBS Subprime	81377AAE2	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	B-1	RMBS Subprime	81375WJM9	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	M-5	RMBS Subprime	81375WJK3	CCC (sf)
Securitized Asset Backed Receivables LLC Trust 2006-OP1	2006-OP1	M-6	RMBS Subprime	81375WJL1	CCC (sf)
Soundview Home Loan Trust 2005-4	2005-4	M-4	RMBS Subprime	83611MKH0	CCC (sf)
Soundview Home Loan Trust 2005-4	2005-4	M-6	RMBS Subprime	83611MKK3	CC (sf)
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-10	RMBS Subprime	83611MEG9	CC (sf)
Soundview Home Loan Trust 2005-DO1	2005-DO1	M-11	RMBS Subprime	83611MEH7	CC (sf)
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	M-6	RMBS Subprime	83611MDM7	CC (sf)
Soundview Home Loan Trust 2005-OPT1	2005-OPT1	M-7	RMBS Subprime	83611MDN5	CC (sf)
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	M-2	RMBS Subprime	83611MGJ1	CCC (sf)
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	M-3	RMBS Subprime	83611MGK8	CCC (sf)
Soundview Home Loan Trust 2005-OPT2	2005-OPT2	M-6	RMBS Subprime	83611MGN2	CC (sf)
Soundview Home Loan Trust 2006-OPT4	2006-OPT4	M-1	RMBS Subprime	83611YAF9	CC (sf)
Soundview Home Loan Trust 2007-1	2007-1	M-1	RMBS Subprime	83612PAF7	CCC (sf)
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	M-1	RMBS Subprime	83612KAF8	CCC (sf)
Soundview Home Loan Trust 2007-OPT3	2007-OPT3	M-6	RMBS Subprime	83612KAL5	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	M-4	RMBS Subprime	84751PGN3	CCC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	M-5	RMBS Subprime	84751PGP8	CCC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-AB2	2005-AB2	B-1	RMBS Subprime	84751PGR4	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-BC2	2005-BC2	B-1	RMBS Subprime	84751PFY0	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-BC3	2005-BC3	A-1A	RMBS Subprime	84751PGU7	AAA (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-BC3	2005-BC3	M-3	RMBS Subprime	84751PHA0	CCC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2005-BC3	2005-BC3	M-5	RMBS Subprime	84751PHC6	CC (sf)
Specialty Underwriting and Residential Finance Trust, Series 2006-AB1	2006-AB1	M-3	RMBS Subprime	84751PKZ1	CC (sf)
Structured Asset Investment Loan Trust 2005-1	2005-1	A7	RMBS Subprime	86358EQF6	AAA (sf)
Structured Asset Investment Loan Trust 2005-2	2005-2	A1	RMBS Subprime	86358EQU3	AAA (sf)
Structured Asset Investment Loan Trust 2005-2	2005-2	A5	RMBS Subprime	86358EQY5	AAA (sf)
Structured Asset Investment Loan Trust 2005-2	2005-2	M4	RMBS Subprime	86358ERD0	CC (sf)
Structured Asset Investment Loan Trust 2005-3	2005-3	A1	RMBS Subprime	86358ERL2	AAA (sf)
Structured Asset Investment Loan Trust 2005-3	2005-3	A5	RMBS Subprime	86358ERQ1	AAA (sf)
Structured Asset Investment Loan Trust 2005-3	2005-3	A7	RMBS Subprime	86358ERS7	AAA (sf)

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Table 2

Structured Asset Investment Loan Trust 2005-3	2005-3	M5	RMBS Subprime	86358ERZ1	CC (sf)
Structured Asset Investment Loan Trust 2005-4	2005-4	A5	RMBS Subprime	86358ESJ6	AAA (sf)
Structured Asset Investment Loan Trust 2005-4	2005-4	M6	RMBS Subprime	86358ESQ0	CC (sf)
Structured Asset Investment Loan Trust 2005-5	2005-5	A1	RMBS Subprime	86358ESW7	AAA (sf)
Structured Asset Investment Loan Trust 2005-5	2005-5	A3	RMBS Subprime	86358ESY3	AAA (sf)
Structured Asset Investment Loan Trust 2005-6	2005-6	A1	RMBS Subprime	86358ETR7	AAA (sf)
Structured Asset Investment Loan Trust 2005-6	2005-6	A3	RMBS Subprime	86358ETT3	AAA (sf)
Structured Asset Investment Loan Trust 2005-6	2005-6	M3	RMBS Subprime	86358EUC8	CCC (sf)
Structured Asset Investment Loan Trust 2005-6	2005-6	M5	RMBS Subprime	86358EUE4	CC (sf)
Structured Asset Investment Loan Trust 2005-HE1	2005-HE1	A7	RMBS Subprime	86358EUT1	AAA (sf)
Structured Asset Investment Loan Trust 2005-HE2	2005-HE2	M2	RMBS Subprime	86358EVN3	CCC (sf)
Structured Asset Investment Loan Trust 2005-HE3	2005-HE3	M3	RMBS Subprime	86358EWZ5	CC (sf)
Structured Asset Securities Corporation 2005-RMS1	2005RMS1	M-4	RMBS Subprime	86359B6V8	CC (sf)
Structured Asset Securities Corporation 2005-WF1	2005-WF1	B1	RMBS Subprime	86359BV32	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	M6	RMBS Subprime	86359DDG9	CCC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF2	2005-WF2	B1	RMBS Subprime	86359DDL8	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	B1	RMBS Subprime	86359DLV7	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF3	2005-WF3	M9	RMBS Subprime	86359DLU9	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2005-WF4	2005-WF4	B1	RMBS Subprime	863576DQ4	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	M7	RMBS Subprime	863576FP4	CC (sf)
Structured Asset Securities Corporation Mortgage Loan Trust 2006-WF1	2006-WF1	M8	RMBS Subprime	863576FQ2	CC (sf)
Terwin Mortgage Trust 2006-1	2006-1	II-A-1b	RMBS Closed End Second Lien	881561H98	CC (sf)
Terwin Mortgage Trust 2006-1	2006-1	I-M-3	RMBS Subprime	881561M50	CC (sf)
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust	2007-HE4	I-A	RMBS Subprime	93363XAA1	CCC (sf)
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust	2007-HE4	II-A3	RMBS Subprime	93363XAD5	CCC (sf)
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust	2007-HE4	II-A4	RMBS Subprime	93363XAE3	CCC (sf)
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust	2007-HE4	M-2	RMBS Subprime	93363XAG8	CC (sf)
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust	2007-HE4	M-3	RMBS Subprime	93363XAH6	CC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-7	RMBS Subprime	9497ENAG8	CCC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-8	RMBS Subprime	9497ENAH6	CCC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-3 Trust	2005-3	M-11	RMBS Subprime	9497ENAL7	CC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	All-2	RMBS Subprime	9497EMAE5	AAA (sf)

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Table 2

Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	M-2	RMBS Subprime	9497EMAH8	CCC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	M-3	RMBS Subprime	9497EMAJ4	CCC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	M-5	RMBS Subprime	9497EMAL9	CC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2005-4 Trust	2005-4	M-6	RMBS Subprime	9497EMAM7	CC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2006-3 Trust	2006-3	M-1	RMBS Subprime	9497EBAD1	CCC (sf)
Wells Fargo Home Equity Asset-Backed Securities 2006-3 Trust	2006-3	M-3	RMBS Subprime	9497EBAF6	CC (sf)

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