

November 16, 2007

U.S. Closed-End Second-Lien RMBS Classes Affected By Nov. 16, 2007, Credit Watch Negative Placements

Primary Credit Analysts:

Lal Mahabir, New York (1) 212-438-2395; lal_mahabir@standardandpoors.com

Ernestine Warner, New York (1) 212-438-2633; ernestine_warner@standardandpoors.com

U.S. Closed-End Second-Lien RMBS Classes Affected By Nov. 16, 2007, CreditWatch Negative Placements

The following table provides the issuers, series, and CUSIPs for the classes of U.S. residential mortgage backed securities (RMBS) backed by closed-end second-lien mortgage collateral placed on CreditWatch with negative implications on Nov. 16, 2007. For the related press release, please see "803 U.S. Closed-End Second-Lien RMBS Ratings Placed On CreditWatch Negative," published Nov. 16, 2007.

Ratings Placed On CreditWatch Negative							
CUSIP	Issuer Name	Series	Class	Rating			
				To	From		
00441WAA4	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	A-1	AAA	Watch Neg	AAA	
00441WAB2	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	A-2	AAA	Watch Neg	AAA	
00441WAC0	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	A-3	AAA	Watch Neg	AAA	
00441WAD8	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	M-1	AA+	Watch Neg	AA+	
00441WAE6	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	M-2	AA	Watch Neg	AA	
00441WAF3	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	M-3	AA	Watch Neg	AA	
00441WAG1	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	M-4	BBB+	Watch Neg	BBB+	
00441WAH9	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	M-5	BB	Watch Neg	BB	
00441WAJ5	ACE Securities Corp. Home Equity Loan Trust Series 2006-SL4	2006-SL4	M-6	B	Watch Neg	B	
004421RV7	ACE Securities Corp. Home Equity Loan Trust, Series 2005-SL1	2005-SL1	M-1	AA	Watch Neg	AA	
004421RW5	ACE Securities Corp. Home Equity Loan Trust, Series 2005-SL1	2005-SL1	M-2	A+	Watch Neg	A+	
004421RX3	ACE Securities Corp. Home Equity Loan Trust, Series 2005-SL1	2005-SL1	M-3	A	Watch Neg	A	
004421RY1	ACE Securities Corp. Home Equity Loan Trust, Series 2005-SL1	2005-SL1	M-4	A-	Watch Neg	A-	
004421RZ8	ACE Securities Corp. Home Equity Loan Trust, Series 2005-SL1	2005-SL1	M-5	BBB	Watch Neg	BBB	
004421SA2	ACE Securities Corp. Home Equity Loan Trust, Series 2005-SL1	2005-SL1	M-6	B	Watch Neg	B	
00442AAB9	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-1	AA+	Watch Neg	AA+	
00442AAL7	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-10	BBB-	Watch Neg	BBB-	
00442AAC7	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-2	AA	Watch Neg	AA	
00442AAD5	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-3	AA-	Watch Neg	AA-	
00442AAE3	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-4	A+	Watch Neg	A+	
00442AAF0	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-5	A	Watch Neg	A	
00442AAG8	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-6	A-	Watch Neg	A-	
00442AAH6	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-7	BBB+	Watch Neg	BBB+	
00442AAJ2	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-8	BBB	Watch Neg	BBB	
00442AAK9	Ace Securities Corp. Home Equity Loan Trust, Series 2006-ASL1	2006-ASL1	M-9	BBB-	Watch Neg	BBB-	
004421VF7	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-1A	AA+	Watch Neg	AA+	
004421VG5	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-1B	AA+	Watch Neg	AA+	
004421VH3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-2	AA	Watch Neg	AA	
004421VJ9	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-3	AA-	Watch Neg	AA-	
004421VK6	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-4	A+	Watch Neg	A+	

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004421VL4	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-5	A	Watch Neg	A
004421VM2	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-6	A-	Watch Neg	A-
004421VN0	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-7	BB+	Watch Neg	BB+
004421VP5	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL1	2006-SL1	M-8	B	Watch Neg	B
004421YB3	Ace Securities Corp. Home Equity Loan Trust, Series 2006-SL2	2006-SL2	A	AAA	Watch Neg	AAA
004421YC1	Ace Securities Corp. Home Equity Loan Trust, Series 2006-SL2	2006-SL2	M-1	AA	Watch Neg	AA
004421YD9	Ace Securities Corp. Home Equity Loan Trust, Series 2006-SL2	2006-SL2	M-2A	A-	Watch Neg	A-
004421YE7	Ace Securities Corp. Home Equity Loan Trust, Series 2006-SL2	2006-SL2	M-2B	A-	Watch Neg	A-
004421YF4	Ace Securities Corp. Home Equity Loan Trust, Series 2006-SL2	2006-SL2	M-3	BB+	Watch Neg	BB+
004421YG2	Ace Securities Corp. Home Equity Loan Trust, Series 2006-SL2	2006-SL2	M-4	B	Watch Neg	B
004423AA7	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	A-1	AAA	Watch Neg	AAA
004423AB5	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	A-2	AAA	Watch Neg	AAA
004423AC3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	M-1	AA+	Watch Neg	AA+
004423AD1	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	M-2	AA	Watch Neg	AA
004423AE9	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	M-3	AA-	Watch Neg	AA-
004423AF6	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	M-4	A+	Watch Neg	A+
004423AG4	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	M-5	A-	Watch Neg	A-
004423AH2	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	M-6	BB+	Watch Neg	BB+
004423AJ8	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	M-7	B	Watch Neg	B
004423AK5	ACE Securities Corp. Home Equity Loan Trust, Series 2006-SL3	2006-SL3	M-8	B	Watch Neg	B
02660YAB8	American Home Mortgage Investment Trust 2006-2	2006-2	IV-A	AAA	Watch Neg	AAA
02660YAC6	American Home Mortgage Investment Trust 2006-2	2006-2	IV-M-1	AA	Watch Neg	AA
02660YAD4	American Home Mortgage Investment Trust 2006-2	2006-2	IV-M-2	A	Watch Neg	A
02660YAE2	American Home Mortgage Investment Trust 2006-2	2006-2	IV-M-3	BBB+	Watch Neg	BBB+
02660YAF9	American Home Mortgage Investment Trust 2006-2	2006-2	IV-M-4	BBB	Watch Neg	BBB
02660YAG7	American Home Mortgage Investment Trust 2006-2	2006-2	IV-M-5	BB+	Watch Neg	BB+
02660YAH5	American Home Mortgage Investment Trust 2006-2	2006-2	IV-M-6	B	Watch Neg	B
07400WAA8	Bear Stearns Mortgage Funding Trust 2006-SL1	2006-SL1	A	AAA	Watch Neg	AAA
07400WAB6	Bear Stearns Mortgage Funding Trust 2006-SL1	2006-SL1	M-1	AA+	Watch Neg	AA+
07400WAC4	Bear Stearns Mortgage Funding Trust 2006-SL1	2006-SL1	M-2	A	Watch Neg	A
07400WAD2	Bear Stearns Mortgage Funding Trust 2006-SL1	2006-SL1	M-3	BBB-	Watch Neg	BBB-
07400WAE0	Bear Stearns Mortgage Funding Trust 2006-SL1	2006-SL1	M-4	B+	Watch Neg	B+
07400YAA4	Bear Stearns Mortgage Funding Trust 2006-SL2	2006-SL2	A	AAA	Watch Neg	AAA
07400YAB2	Bear Stearns Mortgage Funding Trust 2006-SL2	2006-SL2	M-1	AA+	Watch Neg	AA+
07400YAC0	Bear Stearns Mortgage Funding Trust 2006-SL2	2006-SL2	M-2	AA	Watch Neg	AA
07400YAD8	Bear Stearns Mortgage Funding Trust 2006-SL2	2006-SL2	M-3	AA-	Watch Neg	AA-
07400YAE6	Bear Stearns Mortgage Funding Trust 2006-SL2	2006-SL2	M-4	A-	Watch Neg	A-
07400YAF3	Bear Stearns Mortgage Funding Trust 2006-SL2	2006-SL2	M-5	BB+	Watch Neg	BB+
07400YAG1	Bear Stearns Mortgage Funding Trust 2006-SL2	2006-SL2	M-6	B	Watch Neg	B
07401GAA2	Bear Stearns Mortgage Funding Trust 2006-SL4	2006-SL4	A	AAA	Watch Neg	AAA
07401GAH7	Bear Stearns Mortgage Funding Trust 2006-SL4	2006-SL4	B-1	B	Watch Neg	B
07401GAB0	Bear Stearns Mortgage Funding Trust 2006-SL4	2006-SL4	M-1	AA+	Watch Neg	AA+
07401GAC8	Bear Stearns Mortgage Funding Trust 2006-SL4	2006-SL4	M-2	AA	Watch Neg	AA

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07401GAD6	Bear Stearns Mortgage Funding Trust 2006-SL4	2006-SL4	M-3	AA-	Watch Neg	AA-
07401GAE4	Bear Stearns Mortgage Funding Trust 2006-SL4	2006-SL4	M-4	A+	Watch Neg	A+
07401GAF1	Bear Stearns Mortgage Funding Trust 2006-SL4	2006-SL4	M-5	A-	Watch Neg	A-
07401GAG9	Bear Stearns Mortgage Funding Trust 2006-SL4	2006-SL4	M-6	BB+	Watch Neg	BB+
07401HAJ1	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	B-1	BBB	Watch Neg	BBB
07401HAK8	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	B-2	BB-	Watch Neg	BB-
07401HAA0	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	I-A	AAA	Watch Neg	AAA
07401HAB8	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	II-A	AAA	Watch Neg	AAA
07401HAC6	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	M-1	AA+	Watch Neg	AA+
07401HAD4	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	M-2	AA	Watch Neg	AA
07401HAE2	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	M-3	AA-	Watch Neg	AA-
07401HAF9	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	M-4	A+	Watch Neg	A+
07401HAG7	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	M-5	A	Watch Neg	A
07401HAH5	Bear Stearns Mortgage Funding Trust 2006-SL5	2006-SL5	M-6	A-	Watch Neg	A-
07400LAH7	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	B-1	BBB+	Watch Neg	BBB+
07400LAJ3	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	B-2	BBB	Watch Neg	BBB
07400LAK0	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	B-3	BB-	Watch Neg	BB-
07400LAA2	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	I-A	AAA	Watch Neg	AAA
07400LAT1	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	II-A	AAA	Watch Neg	AAA
07400LAB0	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	M-1	AA+	Watch Neg	AA+
07400LAC8	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	M-2	AA	Watch Neg	AA
07400LAD6	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	M-3	AA-	Watch Neg	AA-
07400LAE4	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	M-4	A+	Watch Neg	A+
07400LAF1	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	M-5	A	Watch Neg	A
07400LAG9	Bear Stearns Mortgage Funding Trust 2006-SL6	2006-SL6	M-6	A-	Watch Neg	A-
07400VAA0	Bear Stearns Mtg Fdg Trust 2006-SL3	2006-SL3	A	AAA	Watch Neg	AAA
07400VAB8	Bear Stearns Mtg Fdg Trust 2006-SL3	2006-SL3	M-1	AA+	Watch Neg	AA+
07400VAC6	Bear Stearns Mtg Fdg Trust 2006-SL3	2006-SL3	M-2	AA	Watch Neg	AA
07400VAD4	Bear Stearns Mtg Fdg Trust 2006-SL3	2006-SL3	M-3	AA-	Watch Neg	AA-
07400VAE2	Bear Stearns Mtg Fdg Trust 2006-SL3	2006-SL3	M-4	A+	Watch Neg	A+
07400VAF9	Bear Stearns Mtg Fdg Trust 2006-SL3	2006-SL3	M-5	BBB	Watch Neg	BBB
07400VAG7	Bear Stearns Mtg Fdg Trust 2006-SL3	2006-SL3	M-6	BB-	Watch Neg	BB-
14983AAA7	C-BASS 2006-SL1	2006-SL1	A-1	AAA	Watch Neg	AAA
14983AAB5	C-BASS 2006-SL1	2006-SL1	A-2	AAA	Watch Neg	AAA
14983AAC3	C-BASS 2006-SL1	2006-SL1	A-3	AAA	Watch Neg	AAA
14983AAK5	C-BASS 2006-SL1	2006-SL1	B-1	BBB+	Watch Neg	BBB+
14983AAL3	C-BASS 2006-SL1	2006-SL1	B-2	BB+	Watch Neg	BB+
14983AAM1	C-BASS 2006-SL1	2006-SL1	B-3	B	Watch Neg	B
14983AAD1	C-BASS 2006-SL1	2006-SL1	M-1	AA+	Watch Neg	AA+
14983AAE9	C-BASS 2006-SL1	2006-SL1	M-2	AA+	Watch Neg	AA+
14983AAF6	C-BASS 2006-SL1	2006-SL1	M-3	AA	Watch Neg	AA
14983AAG4	C-BASS 2006-SL1	2006-SL1	M-4	AA-	Watch Neg	AA-
14983AAH2	C-BASS 2006-SL1	2006-SL1	M-5	A+	Watch Neg	A+

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14983AAJ8	C-BASS 2006-SL1	2006-SL1	M-6	A	Watch Neg	A
12666MAA9	CWABS Asset Backed Certificates Trust 2006-SPS1	2006-SPS1	A	AAA	Watch Neg	AAA
12666MAB7	CWABS Asset Backed Certificates Trust 2006-SPS1	2006-SPS1	M-1	AA+	Watch Neg	AA+
12666MAC5	CWABS Asset Backed Certificates Trust 2006-SPS1	2006-SPS1	M-2	AA	Watch Neg	AA
12666MAD3	CWABS Asset Backed Certificates Trust 2006-SPS1	2006-SPS1	M-3	A	Watch Neg	A
12666MAE1	CWABS Asset Backed Certificates Trust 2006-SPS1	2006-SPS1	M-4	BBB-	Watch Neg	BBB-
12666MAF8	CWABS Asset Backed Certificates Trust 2006-SPS1	2006-SPS1	M-5	B+	Watch Neg	B+
12667BAA2	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	A	AAA	Watch Neg	AAA
12667BAB0	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-1	AA+	Watch Neg	AA+
12667BAC8	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-2	AA	Watch Neg	AA
12667BAD6	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-3	AA-	Watch Neg	AA-
12667BAE4	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-4	A+	Watch Neg	A+
12667BAF1	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-5	A	Watch Neg	A
12667BAG9	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-6	A-	Watch Neg	A-
12667BAH7	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-7	BB+	Watch Neg	BB+
12667BAJ3	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-8	B	Watch Neg	B
12667BAK0	CWABS Asset-Backed Certificates Trust 2006-SPS2	2006-SPS2	M-9	B	Watch Neg	B
362341HH5	FFMLT Trust 2005-FFA	2005-FFA	B-1	BBB+	Watch Neg	BBB+
362341HJ1	FFMLT Trust 2005-FFA	2005-FFA	B-2	BBB	Watch Neg	BBB
362341HK8	FFMLT Trust 2005-FFA	2005-FFA	B-3	BB	Watch Neg	BB
362341HF9	FFMLT Trust 2005-FFA	2005-FFA	M-3	A	Watch Neg	A
362341HG7	FFMLT Trust 2005-FFA	2005-FFA	M-4	A-	Watch Neg	A-
31659XAA4	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	A	AAA	Watch Neg	AAA
31659XAH9	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	B1	BBB+	Watch Neg	BBB+
31659XAJ5	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	B2	BBB	Watch Neg	BBB
31659XAK2	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	B3	BBB-	Watch Neg	BBB-
31659XAB2	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	M1	AA+	Watch Neg	AA+
31659XAC0	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	M2	AA	Watch Neg	AA
31659XAD8	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	M3	AA-	Watch Neg	AA-
31659XAE6	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	M4	A+	Watch Neg	A+
31659XAF3	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	M5	A	Watch Neg	A
31659XAG1	Fieldstone Mortgage Investment Trust, Series 2006-S1	2006-S1	M6	A-	Watch Neg	A-
32027NFW6	First Franklin Mortgage Loan Trust 2004-FFA	2004-FFA	M4	BBB+	Watch Neg	BBB+
32027NFX4	First Franklin Mortgage Loan Trust 2004-FFA	2004-FFA	M5	BBB	Watch Neg	BBB
32027NFY2	First Franklin Mortgage Loan Trust 2004-FFA	2004-FFA	M6	BBB-	Watch Neg	BBB-
22541SRE0	First Franklin Mortgage Loan Trust 2004-FFB	2004-FFB	B	BBB	Watch Neg	BBB
22541SRD2	First Franklin Mortgage Loan Trust 2004-FFB	2004-FFB	M-5	A-	Watch Neg	A-
32027NQB0	First Franklin Mortgage Loan Trust 2004-FFC	2004-FFC	B-4	BB	Watch Neg	BB
32028JAB5	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	A2	AAA	Watch Neg	AAA
32028JAC3	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	A3	AAA	Watch Neg	AAA
32028JAD1	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	A4	AAA	Watch Neg	AAA
32028JAE9	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	A-10	AAA	Watch Neg	AAA
32028JAF6	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	M1	AA+	Watch Neg	AA+

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32028JAG4	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	M2	AA	Watch Neg	AA
32028JAH2	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	M3	AA-	Watch Neg	AA-
32028JAJ8	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	M4	A+	Watch Neg	A+
32028JAK5	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	M5	A	Watch Neg	A
32028JAL3	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	M6	A-	Watch Neg	A-
32028JAM1	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	M7	BB+	Watch Neg	BB+
32028JAN9	First Franklin Mortgage Loan Trust 2006-FFB	2006-FFB	M8	B	Watch Neg	B
318340AA4	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	A1	AAA	Watch Neg	AAA
318340AB2	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	A2	AAA	Watch Neg	AAA
318340AC0	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	A3	AAA	Watch Neg	AAA
318340AD8	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	A4	AAA	Watch Neg	AAA
318340AQ9	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	B1	BB-	Watch Neg	BB-
318340AE6	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M1	AA+	Watch Neg	AA+
318340AG1	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M2	AA	Watch Neg	AA
318340AH9	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M3	AA-	Watch Neg	AA-
318340AJ5	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M4	A+	Watch Neg	A+
318340AK2	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M5	A	Watch Neg	A
318340AL0	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M6	A-	Watch Neg	A-
318340AM8	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M7	BBB+	Watch Neg	BBB+
318340AN6	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M8	BBB	Watch Neg	BBB
318340AP1	First Franklin Mtg Ln Trust 2006-FFA	2006-FFA	M9	BBB-	Watch Neg	BBB-
35729QAS7	Fremont Home Loan Trust 2006-B	2006-B	SL-A	A	Watch Neg	A
35729QAT5	Fremont Home Loan Trust 2006-B	2006-B	SL-M1	BB+	Watch Neg	BB+
35729QAU2	Fremont Home Loan Trust 2006-B	2006-B	SL-M2	B	Watch Neg	B
40051CAK3	GSAA Home Equity Trust 2006-S1	2006-S1	I-B-1	B	Watch Neg	B
40051CAC1	GSAA Home Equity Trust 2006-S1	2006-S1	I-M-1	AA	Watch Neg	AA
40051CAD9	GSAA Home Equity Trust 2006-S1	2006-S1	I-M-2	AA-	Watch Neg	AA-
40051CAE7	GSAA Home Equity Trust 2006-S1	2006-S1	I-M-3	A	Watch Neg	A
40051CAF4	GSAA Home Equity Trust 2006-S1	2006-S1	I-M-4	A-	Watch Neg	A-
40051CAG2	GSAA Home Equity Trust 2006-S1	2006-S1	I-M-5	BBB	Watch Neg	BBB
40051CAH0	GSAA Home Equity Trust 2006-S1	2006-S1	I-M-6	BB	Watch Neg	BB
40051CAJ6	GSAA Home Equity Trust 2006-S1	2006-S1	I-M-7	B	Watch Neg	B
362334HK3	GSAMP Trust 2006-S2	2006-S2	A-1A	AAA	Watch Neg	AAA
362334JE5	GSAMP Trust 2006-S2	2006-S2	A-1B	AAA	Watch Neg	AAA
362334HL1	GSAMP Trust 2006-S2	2006-S2	A-2	AAA	Watch Neg	AAA
362334JF2	GSAMP Trust 2006-S2	2006-S2	A-3	AAA	Watch Neg	AAA
362334HM9	GSAMP Trust 2006-S2	2006-S2	M-1	AA	Watch Neg	AA
362334HN7	GSAMP Trust 2006-S2	2006-S2	M-2	AA-	Watch Neg	AA-
362334HP2	GSAMP Trust 2006-S2	2006-S2	M-3	BBB+	Watch Neg	BBB+
362334HQ0	GSAMP Trust 2006-S2	2006-S2	M-4	BB	Watch Neg	BB
362334HR8	GSAMP Trust 2006-S2	2006-S2	M-5	B	Watch Neg	B
36297NAA3	GSAMP Trust 2006-S3	2006-S3	A-1	BBB	Watch Neg	BBB
36297NAB1	GSAMP Trust 2006-S3	2006-S3	A-2	BBB	Watch Neg	BBB

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36297NAC9	GSAMP Trust 2006-S3	2006-S3	A-3	BBB	Watch Neg	BBB	
36297NAD7	GSAMP Trust 2006-S3	2006-S3	M-1	B	Watch Neg	B	
36244MAD3	GSAMP Trust 2006-S4	2006-S4	M-1	AA	Watch Neg	AA	
36244MAE1	GSAMP Trust 2006-S4	2006-S4	M-2	AA-	Watch Neg	AA-	
36244MAF8	GSAMP Trust 2006-S4	2006-S4	M-3	A	Watch Neg	A	
36244MAG6	GSAMP Trust 2006-S4	2006-S4	M-4	A-	Watch Neg	A-	
36244MAH4	GSAMP Trust 2006-S4	2006-S4	M-5	BBB+	Watch Neg	BBB+	
36244MAJ0	GSAMP Trust 2006-S4	2006-S4	M-6	BB+	Watch Neg	BB+	
36244MAK7	GSAMP Trust 2006-S4	2006-S4	M-7	B	Watch Neg	B	
36244WAA7	GSAMP Trust 2006-S5	2006-S5	A-1	BBB+	Watch Neg	BBB+	
36244WAB5	GSAMP Trust 2006-S5	2006-S5	A-2	BBB+	Watch Neg	BBB+	
36244WAC3	GSAMP Trust 2006-S5	2006-S5	M-1	B+	Watch Neg	B+	
36245CAA0	GSAMP Trust 2006-S6	2006-S6	A-1A	AAA	Watch Neg	AAA	
36245CAB8	GSAMP Trust 2006-S6	2006-S6	A-1B	AAA	Watch Neg	AAA	
36245CAC6	GSAMP Trust 2006-S6	2006-S6	A-1C	AAA	Watch Neg	AAA	
36245CAD4	GSAMP Trust 2006-S6	2006-S6	A-2	AAA	Watch Neg	AAA	
36245CAE2	GSAMP Trust 2006-S6	2006-S6	A-3	AAA	Watch Neg	AAA	
36245CAF9	GSAMP Trust 2006-S6	2006-S6	M-1	AA	Watch Neg	AA	
36245CAG7	GSAMP Trust 2006-S6	2006-S6	M-2	A+	Watch Neg	A+	
36245CAH5	GSAMP Trust 2006-S6	2006-S6	M-3	BBB-	Watch Neg	BBB-	
36245CAJ1	GSAMP Trust 2006-S6	2006-S6	M-4	B+	Watch Neg	B+	
437089AG0	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-1	2006-1	B-2	B	Watch Neg	B	
43709UAA5	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	A	AAA	Watch Neg	AAA	
43709UAB3	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	M-1	AA+	Watch Neg	AA+	
43709UAC1	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	M-2	AA	Watch Neg	AA	
43709UAD9	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	M-3	AA-	Watch Neg	AA-	
43709UAE7	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	M-4	A+	Watch Neg	A+	
43709UAF4	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	M-5	A	Watch Neg	A	
43709UAG2	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	M-6	A-	Watch Neg	A-	
43709UAH0	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	M-7	BBB-	Watch Neg	BBB-	
43709UAJ6	Home Equity Mortgage Loan Asset-Backed Trust, Series INDS 2006-A	2006-A	M-8	B+	Watch Neg	B+	
22541Q5X6	Home Equity Mortgage Trust 2004-1	2004-1	B	BBB	Watch Neg	BBB	
22541Q5Y4	Home Equity Mortgage Trust 2004-1	2004-1	P	AAA	Watch Neg	AAA	
22541SGA0	Home Equity Mortgage Trust 2004-2	2004-2	B-3F	BBB-	Watch Neg	BBB-	
22541SLX4	Home Equity Mortgage Trust 2004-3	2004-3	B-1	BBB+	Watch Neg	BBB+	
22541SLY2	Home Equity Mortgage Trust 2004-3	2004-3	B-2A	BBB	Watch Neg	BBB	
22541SLZ9	Home Equity Mortgage Trust 2004-3	2004-3	B-2F	BBB	Watch Neg	BBB	
22541SYQ5	Home Equity Mortgage Trust 2004-4	2004-4	B-1	BBB+	Watch Neg	BBB+	
22541SYR3	Home Equity Mortgage Trust 2004-4	2004-4	B-2	BBB	Watch Neg	BBB	
22541SYS1	Home Equity Mortgage Trust 2004-4	2004-4	B-3	BBB-	Watch Neg	BBB-	
22541SK31	Home Equity Mortgage Trust 2004-5	2004-5	B-1	BBB+	Watch Neg	BBB+	
22541SK49	Home Equity Mortgage Trust 2004-5	2004-5	B-2	BBB	Watch Neg	BBB	
22541SK56	Home Equity Mortgage Trust 2004-5	2004-5	B-3	BBB-	Watch Neg	BBB-	

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Ratings Placed On CreditWatch Negative(cont.)						
22541S3G1	Home Equity Mortgage Trust 2004-6	2004-6	B-1	BB+	Watch Neg	BB+
22541S3H9	Home Equity Mortgage Trust 2004-6	2004-6	B-2	BB	Watch Neg	BB
22541S3F3	Home Equity Mortgage Trust 2004-6	2004-6	M-5	BBB-	Watch Neg	BBB-
225458DB1	Home Equity Mortgage Trust 2005-1	2005-1	B-1	BB-	Watch Neg	BB-
225458CY2	Home Equity Mortgage Trust 2005-1	2005-1	M-7	BBB+	Watch Neg	BBB+
225458CZ9	Home Equity Mortgage Trust 2005-1	2005-1	M-8	BBB	Watch Neg	BBB
225458DA3	Home Equity Mortgage Trust 2005-1	2005-1	M-9	BBB-	Watch Neg	BBB-
2254584E5	Home Equity Mortgage Trust 2005-4	2005-4	M-2	AA	Watch Neg	AA
2254584F2	Home Equity Mortgage Trust 2005-4	2005-4	M-3	AA-	Watch Neg	AA-
2254584G0	Home Equity Mortgage Trust 2005-4	2005-4	M-4	A+	Watch Neg	A+
2254584H8	Home Equity Mortgage Trust 2005-4	2005-4	M-5	A	Watch Neg	A
2254584J4	Home Equity Mortgage Trust 2005-4	2005-4	M-6	A-	Watch Neg	A-
2254584K1	Home Equity Mortgage Trust 2005-4	2005-4	M-7	BBB+	Watch Neg	BBB+
2254584L9	Home Equity Mortgage Trust 2005-4	2005-4	M-8	BB+	Watch Neg	BB+
2254584M7	Home Equity Mortgage Trust 2005-4	2005-4	M-9A	B	Watch Neg	B
2254587A0	Home Equity Mortgage Trust 2005-4	2005-4	M-9F	B	Watch Neg	B
225470RB1	Home Equity Mortgage Trust 2005-5	2005-5	M-1	AA+	Watch Neg	AA+
225470RC9	Home Equity Mortgage Trust 2005-5	2005-5	M-2	AA	Watch Neg	AA
225470RD7	Home Equity Mortgage Trust 2005-5	2005-5	M-3	AA-	Watch Neg	AA-
225470RE5	Home Equity Mortgage Trust 2005-5	2005-5	M-4	A+	Watch Neg	A+
225470RF2	Home Equity Mortgage Trust 2005-5	2005-5	M-5	A	Watch Neg	A
225470RG0	Home Equity Mortgage Trust 2005-5	2005-5	M-6	A-	Watch Neg	A-
225470RH8	Home Equity Mortgage Trust 2005-5	2005-5	M-7	BBB+	Watch Neg	BBB+
225470RJ4	Home Equity Mortgage Trust 2005-5	2005-5	M-8	BB+	Watch Neg	BB+
225470RK1	Home Equity Mortgage Trust 2005-5	2005-5	M-9	B	Watch Neg	B
2254W0LU7	Home Equity Mortgage Trust 2005HF-1	2005-HF1	B-1	BB	Watch Neg	BB
2254W0LV5	Home Equity Mortgage Trust 2005HF-1	2005-HF1	B-2	B	Watch Neg	B
2254W0LM5	Home Equity Mortgage Trust 2005HF-1	2005-HF1	M-5	A	Watch Neg	A
2254W0LN3	Home Equity Mortgage Trust 2005HF-1	2005-HF1	M-6	A-	Watch Neg	A-
2254W0LP8	Home Equity Mortgage Trust 2005HF-1	2005-HF1	M-7	BBB+	Watch Neg	BBB+
2254W0LQ6	Home Equity Mortgage Trust 2005HF-1	2005-HF1	M-8	BBB	Watch Neg	BBB
2254W0LR4	Home Equity Mortgage Trust 2005HF-1	2005-HF1	M-9	BBB-	Watch Neg	BBB-
225470XQ1	Home Equity Mortgage Trust 2006-1	2006-1	M-2	AA	Watch Neg	AA
225470XR9	Home Equity Mortgage Trust 2006-1	2006-1	M-3	AA-	Watch Neg	AA-
225470XS7	Home Equity Mortgage Trust 2006-1	2006-1	M-4	A+	Watch Neg	A+
225470XT5	Home Equity Mortgage Trust 2006-1	2006-1	M-5	A	Watch Neg	A
225470XU2	Home Equity Mortgage Trust 2006-1	2006-1	M-6	A-	Watch Neg	A-
225470XV0	Home Equity Mortgage Trust 2006-1	2006-1	M-7	BB+	Watch Neg	BB+
225470XW8	Home Equity Mortgage Trust 2006-1	2006-1	M-8	B	Watch Neg	B
225470XX6	Home Equity Mortgage Trust 2006-1	2006-1	M-9	B	Watch Neg	B
225470W25	Home Equity Mortgage Trust 2006-2	2006-2	1A-1	AAA	Watch Neg	AAA
225470W33	Home Equity Mortgage Trust 2006-2	2006-2	1A-2	AAA	Watch Neg	AAA
225470W41	Home Equity Mortgage Trust 2006-2	2006-2	1A-3	AAA	Watch Neg	AAA

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Ratings Placed On CreditWatch Negative(cont.)						
225470X24	Home Equity Mortgage Trust 2006-2	2006-2	1M-1	AA+	Watch Neg	AA+
225470X32	Home Equity Mortgage Trust 2006-2	2006-2	1M-2	AA	Watch Neg	AA
225470X40	Home Equity Mortgage Trust 2006-2	2006-2	1M-3	AA-	Watch Neg	AA-
225470X57	Home Equity Mortgage Trust 2006-2	2006-2	1M-4	A+	Watch Neg	A+
225470X65	Home Equity Mortgage Trust 2006-2	2006-2	1M-5	A-	Watch Neg	A-
225470X73	Home Equity Mortgage Trust 2006-2	2006-2	1M-6	BB+	Watch Neg	BB+
225470X81	Home Equity Mortgage Trust 2006-2	2006-2	1M-7	B	Watch Neg	B
436944AA0	Home Equity Mortgage Trust 2006-3	2006-3	A-1	AAA	Watch Neg	AAA
436944AB8	Home Equity Mortgage Trust 2006-3	2006-3	A-2	AAA	Watch Neg	AAA
436944AC6	Home Equity Mortgage Trust 2006-3	2006-3	A-3	AAA	Watch Neg	AAA
436944AE2	Home Equity Mortgage Trust 2006-3	2006-3	M-1	AA+	Watch Neg	AA+
436944AF9	Home Equity Mortgage Trust 2006-3	2006-3	M-2	AA	Watch Neg	AA
436944AG7	Home Equity Mortgage Trust 2006-3	2006-3	M-3	AA-	Watch Neg	AA-
436944AH5	Home Equity Mortgage Trust 2006-3	2006-3	M-4	A+	Watch Neg	A+
436944AJ1	Home Equity Mortgage Trust 2006-3	2006-3	M-5	A-	Watch Neg	A-
436944AK8	Home Equity Mortgage Trust 2006-3	2006-3	M-6	BB+	Watch Neg	BB+
436944AL6	Home Equity Mortgage Trust 2006-3	2006-3	M-7	B	Watch Neg	B
43709JAE2	Home Equity Mortgage Trust 2006-4	2006-4	M-1	AA+	Watch Neg	AA+
43709JAF9	Home Equity Mortgage Trust 2006-4	2006-4	M-2	AA	Watch Neg	AA
43709JAG7	Home Equity Mortgage Trust 2006-4	2006-4	M-3	AA-	Watch Neg	AA-
43709JAH5	Home Equity Mortgage Trust 2006-4	2006-4	M-4	A	Watch Neg	A
43709JAJ1	Home Equity Mortgage Trust 2006-4	2006-4	M-5	BBB-	Watch Neg	BBB-
43709JAK8	Home Equity Mortgage Trust 2006-4	2006-4	M-6	B+	Watch Neg	B+
43709YAA7	Home Equity Mortgage Trust 2006-6	2006-6	1A-1	AAA	Watch Neg	AAA
43709YAB5	Home Equity Mortgage Trust 2006-6	2006-6	2A-1	AAA	Watch Neg	AAA
43709YAC3	Home Equity Mortgage Trust 2006-6	2006-6	2A-2	AAA	Watch Neg	AAA
43709YAD1	Home Equity Mortgage Trust 2006-6	2006-6	2A-3	AAA	Watch Neg	AAA
43709YAF6	Home Equity Mortgage Trust 2006-6	2006-6	M-1	AA+	Watch Neg	AA+
43709YAG4	Home Equity Mortgage Trust 2006-6	2006-6	M-2	AA	Watch Neg	AA
43709YAH2	Home Equity Mortgage Trust 2006-6	2006-6	M-3	AA-	Watch Neg	AA-
43709YAJ8	Home Equity Mortgage Trust 2006-6	2006-6	M-4	A+	Watch Neg	A+
43709YAK5	Home Equity Mortgage Trust 2006-6	2006-6	M-5	A	Watch Neg	A
43709YAL3	Home Equity Mortgage Trust 2006-6	2006-6	M-6	A-	Watch Neg	A-
43709YAM1	Home Equity Mortgage Trust 2006-6	2006-6	M-7	BBB	Watch Neg	BBB
43709YAN9	Home Equity Mortgage Trust 2006-6	2006-6	M-8	BB-	Watch Neg	BB-
43709PAB4	Home Equity Mtg Trust 2006-5	2006-5	A-1	AAA	Watch Neg	AAA
43709PAC2	Home Equity Mtg Trust 2006-5	2006-5	A-2	AAA	Watch Neg	AAA
43709PAD0	Home Equity Mtg Trust 2006-5	2006-5	A-3	AAA	Watch Neg	AAA
43709PAF5	Home Equity Mtg Trust 2006-5	2006-5	M-1	AA+	Watch Neg	AA+
43709PAG3	Home Equity Mtg Trust 2006-5	2006-5	M-2	AA	Watch Neg	AA
43709PAH1	Home Equity Mtg Trust 2006-5	2006-5	M-3	AA-	Watch Neg	AA-
43709PAJ7	Home Equity Mtg Trust 2006-5	2006-5	M-4	A+	Watch Neg	A+
43709PAK4	Home Equity Mtg Trust 2006-5	2006-5	M-5	A-	Watch Neg	A-

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Ratings Placed On CreditWatch Negative(cont.)						
43709PAL2	Home Equity Mtg Trust 2006-5	2006-5	M-6	BB+	Watch Neg	BB+
43709PAM0	Home Equity Mtg Trust 2006-5	2006-5	M-7	B	Watch Neg	B
43709PAN8	Home Equity Mtg Trust 2006-5	2006-5	M-8	B	Watch Neg	B
542515AA9	Long Beach Mortgage Loan Trust 2006-A	2006-A	A-1	A+	Watch Neg	A+
542515AB7	Long Beach Mortgage Loan Trust 2006-A	2006-A	A-2	A+	Watch Neg	A+
542515AC5	Long Beach Mortgage Loan Trust 2006-A	2006-A	A-3	A+	Watch Neg	A+
542515AD3	Long Beach Mortgage Loan Trust 2006-A	2006-A	M-1	BB+	Watch Neg	BB+
542515AE1	Long Beach Mortgage Loan Trust 2006-A	2006-A	M-2	B	Watch Neg	B
57644DAC7	MASTR Second Lien Trust 2005-1	2005-1	M-2	A	Watch Neg	A
57644DAD5	MASTR Second Lien Trust 2005-1	2005-1	M-3	A-	Watch Neg	A-
57644DAE3	MASTR Second Lien Trust 2005-1	2005-1	M-4	BBB+	Watch Neg	BBB+
57644DAF0	MASTR Second Lien Trust 2005-1	2005-1	M-5	BB	Watch Neg	BB
57644DAG8	MASTR Second Lien Trust 2005-1	2005-1	M-6	BB-	Watch Neg	BB-
57644DAR4	MASTR Second Lien Trust 2006-1	2006-1	A	AAA	Watch Neg	AAA
57644DAS2	MASTR Second Lien Trust 2006-1	2006-1	M-1	AA	Watch Neg	AA
57644DAT0	MASTR Second Lien Trust 2006-1	2006-1	M-2	A-	Watch Neg	A-
57644DAU7	MASTR Second Lien Trust 2006-1	2006-1	M-3	BB+	Watch Neg	BB+
57644DAV5	MASTR Second Lien Trust 2006-1	2006-1	M-4	B	Watch Neg	B
59020U2R5	Merrill Lynch Mortgage Investors Trust	2006-SL1	B-1	BBB+	Watch Neg	BBB+
59020U2S3	Merrill Lynch Mortgage Investors Trust	2006-SL1	B-2	BBB	Watch Neg	BBB
59020U2T1	Merrill Lynch Mortgage Investors Trust	2006-SL1	B-3	BBB-	Watch Neg	BBB-
59020U2U8	Merrill Lynch Mortgage Investors Trust	2006-SL1	B-4	BB	Watch Neg	BB
59020U2V6	Merrill Lynch Mortgage Investors Trust	2006-SL1	B-5	B	Watch Neg	B
59020U2P9	Merrill Lynch Mortgage Investors Trust	2006-SL1	M-1	AA	Watch Neg	AA
59020U2Q7	Merrill Lynch Mortgage Investors Trust	2006-SL1	M-2	A+	Watch Neg	A+
59020UKJ3	Merrill Lynch Mortgage Investors Trust, Series 2004-SL2	2004-SL2	B-2	BBB	Watch Neg	BBB
59020UKK0	Merrill Lynch Mortgage Investors Trust, Series 2004-SL2	2004-SL2	B-3	BBB-	Watch Neg	BBB-
59020UZV0	Merrill Lynch Mortgage Investors Trust, Series 2005-NCA	2005-NCA	B-1	BBB+	Watch Neg	BBB+
59020UZW8	Merrill Lynch Mortgage Investors Trust, Series 2005-NCA	2005-NCA	B-2	BBB	Watch Neg	BBB
59020UZX6	Merrill Lynch Mortgage Investors Trust, Series 2005-NCA	2005-NCA	B-3	BBB-	Watch Neg	BBB-
59020UZY4	Merrill Lynch Mortgage Investors Trust, Series 2005-NCA	2005-NCA	B-4	BB	Watch Neg	BB
59020UU37	Merrill Lynch Mortgage Investors Trust, Series 2005-NCB	2005-NCB	B-1	BBB+	Watch Neg	BBB+
59020UU45	Merrill Lynch Mortgage Investors Trust, Series 2005-NCB	2005-NCB	B-2	BBB	Watch Neg	BBB
59020UU52	Merrill Lynch Mortgage Investors Trust, Series 2005-NCB	2005-NCB	B-3	BBB-	Watch Neg	BBB-
59020UV28	Merrill Lynch Mortgage Investors Trust, Series 2005-NCB	2005-NCB	B-4	BB+	Watch Neg	BB+
59020UV36	Merrill Lynch Mortgage Investors Trust, Series 2005-NCB	2005-NCB	B-5	B	Watch Neg	B
59020UT88	Merrill Lynch Mortgage Investors Trust, Series 2005-NCB	2005-NCB	M-1	AA	Watch Neg	AA
59020UT96	Merrill Lynch Mortgage Investors Trust, Series 2005-NCB	2005-NCB	M-2	A	Watch Neg	A
59020UK61	Merrill Lynch Mortgage Investors Trust, Series 2005-SL3	2005-SL3	B-1	BBB+	Watch Neg	BBB+
59020UK79	Merrill Lynch Mortgage Investors Trust, Series 2005-SL3	2005-SL3	B-2	BBB	Watch Neg	BBB
59020UK87	Merrill Lynch Mortgage Investors Trust, Series 2005-SL3	2005-SL3	B-3	BB+	Watch Neg	BB+
59020UK95	Merrill Lynch Mortgage Investors Trust, Series 2005-SL3	2005-SL3	B-4	B	Watch Neg	B
59020UL29	Merrill Lynch Mortgage Investors Trust, Series 2005-SL3	2005-SL3	B-5	B	Watch Neg	B

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59020UK46	Merrill Lynch Mortgage Investors Trust, Series 2005-SL3	2005-SL3	M-1	AA	Watch Neg	AA
59020UK53	Merrill Lynch Mortgage Investors Trust, Series 2005-SL3	2005-SL3	M-2	A	Watch Neg	A
59021BAA4	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	A	AAA	Watch Neg	AAA
59021BAN6	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	G	AAA	Watch Neg	AAA
59021BAB2	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-1	AA+	Watch Neg	AA+
59021BAC0	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-2	AA	Watch Neg	AA
59021BAD8	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-3	AA-	Watch Neg	AA-
59021BAE6	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-4	A+	Watch Neg	A+
59021BAF3	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-5	A	Watch Neg	A
59021BAG1	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-6	A-	Watch Neg	A-
59021BAH9	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-7	BBB+	Watch Neg	BBB+
59021BAJ5	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-8	BB+	Watch Neg	BB+
59021BAK2	Merrill Lynch Mortgage Investors Trust, Series 2006-SL2	2006-SL2	M-9	B	Watch Neg	B
61748HQR5	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	B-1	BBB+	Watch Neg	BBB+
61748HQS3	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	B-2	BBB	Watch Neg	BBB
61748HQT1	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	B-3	B	Watch Neg	B
61748HQU8	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	B-4	B-	Watch Neg	B-
61748HQL8	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	M-2	AA	Watch Neg	AA
61748HQM6	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	M-3	AA-	Watch Neg	AA-
61748HQN4	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	M-4	A+	Watch Neg	A+
61748HQP9	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	M-5	A	Watch Neg	A
61748HQQ7	Morgan Stanley Mortgage Loan Trust 2005-8SL	2005-8SL	M-6	A-	Watch Neg	A-
61749TAA2	Morgan Stanley Mortgage Loan Trust 2006-10SL	2006-10SL	A-1	AAA	Watch Neg	AAA
61749TAE4	Morgan Stanley Mortgage Loan Trust 2006-10SL	2006-10SL	B-1	BBB+	Watch Neg	BBB+
61749TAF1	Morgan Stanley Mortgage Loan Trust 2006-10SL	2006-10SL	B-2	BBB	Watch Neg	BBB
61749TAG9	Morgan Stanley Mortgage Loan Trust 2006-10SL	2006-10SL	B-3	BBB-	Watch Neg	BBB-
61749TAH7	Morgan Stanley Mortgage Loan Trust 2006-10SL	2006-10SL	B-4	B-	Watch Neg	B-
61749TAB0	Morgan Stanley Mortgage Loan Trust 2006-10SL	2006-10SL	M-1	AA	Watch Neg	AA
61749TAC8	Morgan Stanley Mortgage Loan Trust 2006-10SL	2006-10SL	M-2	A	Watch Neg	A
61749TAD6	Morgan Stanley Mortgage Loan Trust 2006-10SL	2006-10SL	M-3	A-	Watch Neg	A-
61748HYG0	Morgan Stanley Mortgage Loan Trust 2006-4SL	2006-4SL	B-1	BBB+	Watch Neg	BBB+
61748HYH8	Morgan Stanley Mortgage Loan Trust 2006-4SL	2006-4SL	B-2	BB+	Watch Neg	BB+
61748HYJ4	Morgan Stanley Mortgage Loan Trust 2006-4SL	2006-4SL	B-3	B	Watch Neg	B
61748HYA3	Morgan Stanley Mortgage Loan Trust 2006-4SL	2006-4SL	B-4	B-	Watch Neg	B-
61748HYD7	Morgan Stanley Mortgage Loan Trust 2006-4SL	2006-4SL	M-1	AA	Watch Neg	AA
61748HYE5	Morgan Stanley Mortgage Loan Trust 2006-4SL	2006-4SL	M-2	A	Watch Neg	A
61748HYF2	Morgan Stanley Mortgage Loan Trust 2006-4SL	2006-4SL	M-3	A-	Watch Neg	A-
61749SAC0	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	A-1	AAA	Watch Neg	AAA
61749SAH9	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	B-1	BBB+	Watch Neg	BBB+
61749SAJ5	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	B-2	BBB	Watch Neg	BBB
61749SAK2	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	B-3	BBB-	Watch Neg	BBB-
61749SAA4	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	B-4	BB+	Watch Neg	BB+
61749SAB2	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	B-5	BB	Watch Neg	BB

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61749SAD8	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	M-1	AA	Watch Neg	AA	
61749SAE6	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	M-2	AA-	Watch Neg	AA-	
61749SAF3	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	M-3	A	Watch Neg	A	
61749SAG1	Morgan Stanley Mtg Ln Trust 2006-14SL	2006-14SL	M-4	A-	Watch Neg	A-	
64352VQC8	New Century Home Equity Loan Trust 2006-S1	2006-S1	A-1	AA	Watch Neg	AA	
64352VQM6	New Century Home Equity Loan Trust 2006-S1	2006-S1	A-2a	AA	Watch Neg	AA	
64352VQN4	New Century Home Equity Loan Trust 2006-S1	2006-S1	A-2b	AA	Watch Neg	AA	
64352VQD6	New Century Home Equity Loan Trust 2006-S1	2006-S1	M-1	BBB+	Watch Neg	BBB+	
65537DAA4	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	A-1	AAA	Watch Neg	AAA	
65537DAB2	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	A-10	AAA	Watch Neg	AAA	
65537DAJ5	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	B-1	BB+	Watch Neg	BB+	
65537DAK2	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	B-2	B	Watch Neg	B	
65537DAC0	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	M-1	AA+	Watch Neg	AA+	
65537DAD8	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	M-2	AA	Watch Neg	AA	
65537DAE6	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	M-3	AA-	Watch Neg	AA-	
65537DAF3	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	M-4	A+	Watch Neg	A+	
65537DAG1	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	M-5	A	Watch Neg	A	
65537DAH9	Nomura Asset Accept Corp. Alternative Ln Trust Series 2006-S4	2006-S4	M-6	A-	Watch Neg	A-	
65535VLW6	Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-S2	2005-S2	B-1	BBB	Watch Neg	BBB	
65535VLX4	Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-S2	2005-S2	B-2	BB	Watch Neg	BB	
65535VLV8	Nomura Asset Acceptance Corporation Alternative Loan Trust Series 2005-S2	2005-S2	M-2	A	Watch Neg	A	
65535VJV1	Nomura Asset Acceptance Corporation Alternative Loan Trust, Series 2005-S1	2005-S1	B-1	BBB	Watch Neg	BBB	
65535VJW9	Nomura Asset Acceptance Corporation Alternative Loan Trust, Series 2005-S1	2005-S1	B-2	BB	Watch Neg	BB	
65535VJU3	Nomura Asset Acceptance Corporation Alternative Loan Trust, Series 2005-S1	2005-S1	M-2	A	Watch Neg	A	
65538AAB7	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S5	2006-S5	A	AAA	Watch Neg	AAA	
65538AAC5	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S5	2006-S5	M-1	AA+	Watch Neg	AA+	
65538AAD3	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S5	2006-S5	M-2	AA	Watch Neg	AA	
65538AAE1	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S5	2006-S5	M-3	A-	Watch Neg	A-	
65538AAF8	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S5	2006-S5	M-4	BB+	Watch Neg	BB+	
65538AAG6	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S5	2006-S5	M-5	B	Watch Neg	B	
65538AAH4	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S5	2006-S5	M-6	B	Watch Neg	B	
65535VNU8	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S3	2005-S3	B-1	BBB+	Watch Neg	BBB+	
65535VNV6	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S3	2005-S3	B-2	BBB	Watch Neg	BBB	
65535VPA0	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S3	2005-S3	B-3	BBB-	Watch Neg	BBB-	
65535VNS3	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S3	2005-S3	M-1	AA	Watch Neg	AA	
65535VNT1	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S3	2005-S3	M-2	A	Watch Neg	A	
65535VQX9	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	B-1	B	Watch Neg	B	
65535VQY7	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	B-2	B	Watch Neg	B	
65535VRA8	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	B-3	B	Watch Neg	B	
65535VQR2	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	M-1	AA+	Watch Neg	AA+	
65535VQS0	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	M-2	AA	Watch Neg	AA	
65535VQT8	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	M-3	AA-	Watch Neg	AA-	
65535VQU5	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	M-4	A+	Watch Neg	A+	

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65535VQV3	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	M-5	A-	Watch Neg	A-
65535VQW1	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-S4	2005-S4	M-6	BB+	Watch Neg	BB+
65535VTY4	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	B-1	BB+	Watch Neg	BB+
65535VTZ1	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	B-2	B	Watch Neg	B
65535VUA4	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	B-3	B	Watch Neg	B
65535VTS7	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	M-1	AA+	Watch Neg	AA+
65535VTT5	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	M-2	AA	Watch Neg	AA
65535VTU2	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	M-3	AA-	Watch Neg	AA-
65535VTV0	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	M-4	A+	Watch Neg	A+
65535VTW8	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	M-5	A	Watch Neg	A
65535VTX6	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S1	2006-S1	M-6	A-	Watch Neg	A-
65535YAA0	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	A-1	AAA	Watch Neg	AAA
65535YAB8	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	A-2	AAA	Watch Neg	AAA
65535YAC6	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	A-3	AAA	Watch Neg	AAA
65535YAD4	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	A-10	AAA	Watch Neg	AAA
65535YAE2	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	M-1	AA+	Watch Neg	AA+
65535YAF9	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	M-2	AA	Watch Neg	AA
65535YAG7	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	M-3	AA-	Watch Neg	AA-
65535YAH5	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	M-4	A-	Watch Neg	A-
65535YAJ1	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	M-5	BB+	Watch Neg	BB+
65535YAK8	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S2	2006-S2	M-6	B	Watch Neg	B
65536WAA3	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	A-1	AAA	Watch Neg	AAA
65536WAD7	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	A-10	AAA	Watch Neg	AAA
65536WAL9	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	B-1	B	Watch Neg	B
65536WAM7	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	B-2	B	Watch Neg	B
65536WAE5	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	M-1	AA+	Watch Neg	AA+
65536WAF2	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	M-2	AA	Watch Neg	AA
65536WAG0	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	M-3	AA-	Watch Neg	AA-
65536WAH8	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	M-4	A+	Watch Neg	A+
65536WAJ4	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	M-5	A-	Watch Neg	A-
65536WAK1	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2006-S3	2006-S3	M-6	BB+	Watch Neg	BB+
88156AAE4	Ownit Mortgage Trust 2006-OT1	2006-OT1	B-1	A-	Watch Neg	A-
88156AAF1	Ownit Mortgage Trust 2006-OT1	2006-OT1	B-2	BBB+	Watch Neg	BBB+
88156AAG9	Ownit Mortgage Trust 2006-OT1	2006-OT1	B-3	BBB	Watch Neg	BBB
88156AAH7	Ownit Mortgage Trust 2006-OT1	2006-OT1	B-4	BBB-	Watch Neg	BBB-
88156AAJ3	Ownit Mortgage Trust 2006-OT1	2006-OT1	B-5	BB+	Watch Neg	BB+
88156AAB0	Ownit Mortgage Trust 2006-OT1	2006-OT1	M-1	AA	Watch Neg	AA
88156AAC8	Ownit Mortgage Trust 2006-OT1	2006-OT1	M-2	A+	Watch Neg	A+
88156AAD6	Ownit Mortgage Trust 2006-OT1	2006-OT1	M-3	A	Watch Neg	A
785778NQ0	SACO I Trust 2005-10	2005-10	I-B-1	BBB+	Watch Neg	BBB+
785778NR8	SACO I Trust 2005-10	2005-10	I-B-2	BB+	Watch Neg	BB+
785778NS6	SACO I Trust 2005-10	2005-10	I-B-3	B	Watch Neg	B
785778NT4	SACO I Trust 2005-10	2005-10	II-B-1	BBB-	Watch Neg	BBB-

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785778NU1	SACO I Trust 2005-10	2005-10	II-B-2	B+	Watch Neg	B+
785778NK3	SACO I Trust 2005-10	2005-10	II-M-2	AA	Watch Neg	AA
785778NL1	SACO I Trust 2005-10	2005-10	II-M-3	AA-	Watch Neg	AA-
785778NM9	SACO I Trust 2005-10	2005-10	II-M-4	A+	Watch Neg	A+
785778NN7	SACO I Trust 2005-10	2005-10	II-M-5	A	Watch Neg	A
785778NP2	SACO I Trust 2005-10	2005-10	II-M-6	A-	Watch Neg	A-
785778NH0	SACO I Trust 2005-10	2005-10	I-M	A-	Watch Neg	A-
785778GE5	SACO I Trust 2005-5	2005-5	I-B-1	BB	Watch Neg	BB
785778GF2	SACO I Trust 2005-5	2005-5	I-B-2	B+	Watch Neg	B+
785778GG0	SACO I Trust 2005-5	2005-5	I-B-3	B	Watch Neg	B
785778FZ9	SACO I Trust 2005-5	2005-5	I-M-1	AA	Watch Neg	AA
785778GA3	SACO I Trust 2005-5	2005-5	I-M-2	AA-	Watch Neg	AA-
785778GB1	SACO I Trust 2005-5	2005-5	I-M-3	A+	Watch Neg	A+
785778GC9	SACO I Trust 2005-5	2005-5	I-M-4	A	Watch Neg	A
785778GD7	SACO I Trust 2005-5	2005-5	I-M-5	BBB	Watch Neg	BBB
785778LJ8	SACO I Trust 2005-8	2005-8	B-1	BBB+	Watch Neg	BBB+
785778LK5	SACO I Trust 2005-8	2005-8	B-2	BB	Watch Neg	BB
785778LL3	SACO I Trust 2005-8	2005-8	B-3	B-	Watch Neg	B-
785778LE9	SACO I Trust 2005-8	2005-8	M-2	AA-	Watch Neg	AA-
785778LF6	SACO I Trust 2005-8	2005-8	M-3	A+	Watch Neg	A+
785778LG4	SACO I Trust 2005-8	2005-8	M-4	A	Watch Neg	A
785778LH2	SACO I Trust 2005-8	2005-8	M-5	A-	Watch Neg	A-
785778MU2	SACO I Trust 2005-9	2005-9	B-1	BBB+	Watch Neg	BBB+
785778MV0	SACO I Trust 2005-9	2005-9	B-2	BBB	Watch Neg	BBB
785778MW8	SACO I Trust 2005-9	2005-9	B-3	B	Watch Neg	B
785778MP3	SACO I Trust 2005-9	2005-9	M-2	AA	Watch Neg	AA
785778MQ1	SACO I Trust 2005-9	2005-9	M-3	AA-	Watch Neg	AA-
785778MR9	SACO I Trust 2005-9	2005-9	M-4	A+	Watch Neg	A+
785778MS7	SACO I Trust 2005-9	2005-9	M-5	A	Watch Neg	A
785778MT5	SACO I Trust 2005-9	2005-9	M-6	A-	Watch Neg	A-
785812AA6	SACO I Trust 2006-10	2006-10	A	AAA	Watch Neg	AAA
785812AH1	SACO I Trust 2006-10	2006-10	B-1	BB+	Watch Neg	BB+
785812AJ7	SACO I Trust 2006-10	2006-10	B-2	B	Watch Neg	B
785812AK4	SACO I Trust 2006-10	2006-10	B-3	B	Watch Neg	B
785812AB4	SACO I Trust 2006-10	2006-10	M-1	AA+	Watch Neg	AA+
785812AC2	SACO I Trust 2006-10	2006-10	M-2	AA	Watch Neg	AA
785812AD0	SACO I Trust 2006-10	2006-10	M-3	AA-	Watch Neg	AA-
785812AE8	SACO I Trust 2006-10	2006-10	M-4	A+	Watch Neg	A+
785812AF5	SACO I Trust 2006-10	2006-10	M-5	A	Watch Neg	A
785812AG3	SACO I Trust 2006-10	2006-10	M-6	A-	Watch Neg	A-
785778PK1	SACO I Trust 2006-2	2006-2	I-B-1	BBB+	Watch Neg	BBB+
785778PL9	SACO I Trust 2006-2	2006-2	I-B-2	BBB	Watch Neg	BBB
785778PM7	SACO I Trust 2006-2	2006-2	I-B-3	BB	Watch Neg	BB

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785778PR6	SACO I Trust 2006-2	2006-2	I-B-4	B	Watch Neg	B	
785778PG0	SACO I Trust 2006-2	2006-2	II-A	AAA	Watch Neg	AAA	
785778PN5	SACO I Trust 2006-2	2006-2	II-B-1	BB	Watch Neg	BB	
785778PP0	SACO I Trust 2006-2	2006-2	II-B-2	B	Watch Neg	B	
785778PJ4	SACO I Trust 2006-2	2006-2	II-M	BBB+	Watch Neg	BBB+	
785778PH8	SACO I Trust 2006-2	2006-2	I-M	A-	Watch Neg	A-	
785778QT1	SACO I Trust 2006-3	2006-3	B-1	B	Watch Neg	B	
785778QU8	SACO I Trust 2006-3	2006-3	B-2	B	Watch Neg	B	
785778QM6	SACO I Trust 2006-3	2006-3	M-1	AA+	Watch Neg	AA+	
785778QN4	SACO I Trust 2006-3	2006-3	M-2	AA	Watch Neg	AA	
785778QP9	SACO I Trust 2006-3	2006-3	M-3	AA-	Watch Neg	AA-	
785778QQ7	SACO I Trust 2006-3	2006-3	M-4	A+	Watch Neg	A+	
785778QR5	SACO I Trust 2006-3	2006-3	M-5	A	Watch Neg	A	
785778QS3	SACO I Trust 2006-3	2006-3	M-6	BBB+	Watch Neg	BBB+	
785778RE3	SACO I Trust 2006-4	2006-4	M-1	AA+	Watch Neg	AA+	
785778RF0	SACO I Trust 2006-4	2006-4	M-2	AA	Watch Neg	AA	
785778RG8	SACO I Trust 2006-4	2006-4	M-3	AA-	Watch Neg	AA-	
785778RH6	SACO I Trust 2006-4	2006-4	M-4	A-	Watch Neg	A-	
785778RJ2	SACO I Trust 2006-4	2006-4	M-5	BB+	Watch Neg	BB+	
785778RK9	SACO I Trust 2006-4	2006-4	M-6	B	Watch Neg	B	
785811AA8	SACO I Trust 2006-5	2006-5	I-A	AAA	Watch Neg	AAA	
785811AS9	SACO I Trust 2006-5	2006-5	I-B-1	BB+	Watch Neg	BB+	
785811AT7	SACO I Trust 2006-5	2006-5	I-B-2	B	Watch Neg	B	
785811AB6	SACO I Trust 2006-5	2006-5	II-A-1	AAA	Watch Neg	AAA	
785811AD2	SACO I Trust 2006-5	2006-5	II-A-3	AAA	Watch Neg	AAA	
785811AL4	SACO I Trust 2006-5	2006-5	II-M-1	AA+	Watch Neg	AA+	
785811AM2	SACO I Trust 2006-5	2006-5	II-M-2	AA	Watch Neg	AA	
785811AN0	SACO I Trust 2006-5	2006-5	II-M-3	AA-	Watch Neg	AA-	
785811AP5	SACO I Trust 2006-5	2006-5	II-M-4	A-	Watch Neg	A-	
785811AQ3	SACO I Trust 2006-5	2006-5	II-M-5	BB+	Watch Neg	BB+	
785811AR1	SACO I Trust 2006-5	2006-5	II-M-6	B	Watch Neg	B	
785811AE0	SACO I Trust 2006-5	2006-5	I-M-1	AA+	Watch Neg	AA+	
785811AF7	SACO I Trust 2006-5	2006-5	I-M-2	AA	Watch Neg	AA	
785811AG5	SACO I Trust 2006-5	2006-5	I-M-3	AA-	Watch Neg	AA-	
785811AH3	SACO I Trust 2006-5	2006-5	I-M-4	A+	Watch Neg	A+	
785811AJ9	SACO I Trust 2006-5	2006-5	I-M-5	A	Watch Neg	A	
785811AK6	SACO I Trust 2006-5	2006-5	I-M-6	A-	Watch Neg	A-	
785779AA7	SACO I Trust 2006-6	2006-6	A	AAA	Watch Neg	AAA	
785779AB5	SACO I Trust 2006-6	2006-6	M-1	AA+	Watch Neg	AA+	
785779AC3	SACO I Trust 2006-6	2006-6	M-2	AA	Watch Neg	AA	
785779AD1	SACO I Trust 2006-6	2006-6	M-3	A-	Watch Neg	A-	
785779AE9	SACO I Trust 2006-6	2006-6	M-4	BB+	Watch Neg	BB+	
785779AF6	SACO I Trust 2006-6	2006-6	M-5	B	Watch Neg	B	

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78577PAA1	SACO I Trust 2006-7	2006-7	A	AAA	Watch Neg	AAA
78577PAB9	SACO I Trust 2006-7	2006-7	M-1	AA+	Watch Neg	AA+
78577PAC7	SACO I Trust 2006-7	2006-7	M-2	AA	Watch Neg	AA
78577PAD5	SACO I Trust 2006-7	2006-7	M-3	A-	Watch Neg	A-
78577PAE3	SACO I Trust 2006-7	2006-7	M-4	BB+	Watch Neg	BB+
78577PAF0	SACO I Trust 2006-7	2006-7	M-5	B	Watch Neg	B
78577RAA7	SACO I Trust 2006-9	2006-9	A	AAA	Watch Neg	AAA
78577RAH2	SACO I Trust 2006-9	2006-9	B-1	BBB+	Watch Neg	BBB+
78577RAJ8	SACO I Trust 2006-9	2006-9	B-2	BBB	Watch Neg	BBB
78577RAK5	SACO I Trust 2006-9	2006-9	B-3	BB+	Watch Neg	BB+
78577RAL3	SACO I Trust 2006-9	2006-9	B-4	B	Watch Neg	B
78577RAB5	SACO I Trust 2006-9	2006-9	M-1	AA+	Watch Neg	AA+
78577RAC3	SACO I Trust 2006-9	2006-9	M-2	AA	Watch Neg	AA
78577RAD1	SACO I Trust 2006-9	2006-9	M-3	AA-	Watch Neg	AA-
78577RAE9	SACO I Trust 2006-9	2006-9	M-4	A+	Watch Neg	A+
78577RAF6	SACO I Trust 2006-9	2006-9	M-5	A	Watch Neg	A
78577RAG4	SACO I Trust 2006-9	2006-9	M-6	A-	Watch Neg	A-
785778KS9	SACO I Trust, 2005-7	2005-7	B-1	B+	Watch Neg	B+
785778KT7	SACO I Trust, 2005-7	2005-7	B-2	B	Watch Neg	B
785778KM2	SACO I Trust, 2005-7	2005-7	M-1	AA	Watch Neg	AA
785778KN0	SACO I Trust, 2005-7	2005-7	M-2	AA-	Watch Neg	AA-
785778KP5	SACO I Trust, 2005-7	2005-7	M-3	A+	Watch Neg	A+
785778KQ3	SACO I Trust, 2005-7	2005-7	M-4	A	Watch Neg	A
785778KR1	SACO I Trust, 2005-7	2005-7	M-5	BBB	Watch Neg	BBB
785778KD2	SACO I Trust, 2005-WM2	2005-WM2	B-1	BB+	Watch Neg	BB+
785778KE0	SACO I Trust, 2005-WM2	2005-WM2	B-2	B	Watch Neg	B
785778KF7	SACO I Trust, 2005-WM2	2005-WM2	B-3	B-	Watch Neg	B-
785778JY8	SACO I Trust, 2005-WM2	2005-WM2	M-1	AA	Watch Neg	AA
785778JZ5	SACO I Trust, 2005-WM2	2005-WM2	M-2	AA-	Watch Neg	AA-
785778KA8	SACO I Trust, 2005-WM2	2005-WM2	M-3	A+	Watch Neg	A+
785778KB6	SACO I Trust, 2005-WM2	2005-WM2	M-4	A	Watch Neg	A
785778KC4	SACO I Trust, 2005-WM2	2005-WM2	M-5	A-	Watch Neg	A-
785778LS8	SACO I Trust, 2005-WM3	2005-WM3	A-1	AAA	Watch Neg	AAA
785778LU3	SACO I Trust, 2005-WM3	2005-WM3	A-3	AAA	Watch Neg	AAA
785778MA6	SACO I Trust, 2005-WM3	2005-WM3	B-1	BB+	Watch Neg	BB+
785778MB4	SACO I Trust, 2005-WM3	2005-WM3	B-2	B	Watch Neg	B
785778LV1	SACO I Trust, 2005-WM3	2005-WM3	M-1	AA	Watch Neg	AA
785778LW9	SACO I Trust, 2005-WM3	2005-WM3	M-2	AA-	Watch Neg	AA-
785778LX7	SACO I Trust, 2005-WM3	2005-WM3	M-3	A+	Watch Neg	A+
785778LY5	SACO I Trust, 2005-WM3	2005-WM3	M-4	A	Watch Neg	A
785778LZ2	SACO I Trust, 2005-WM3	2005-WM3	M-5	A-	Watch Neg	A-
86359BSY8	Structured Asset Securities Corp.	2004-S2	M7	BBB-	Watch Neg	BBB-
86359BB83	Structured Asset Securities Corp.	2004-S3	M3	AA-	Watch Neg	AA-

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86359BB91	Structured Asset Securities Corp.	2004-S3	M4	A	Watch Neg	A
86359BC25	Structured Asset Securities Corp.	2004-S3	M5	A-	Watch Neg	A-
86359BC33	Structured Asset Securities Corp.	2004-S3	M6	BBB+	Watch Neg	BBB+
86359BC41	Structured Asset Securities Corp.	2004-S3	M7	BB	Watch Neg	BB
86359BC58	Structured Asset Securities Corp.	2004-S3	M8	BB-	Watch Neg	BB-
86359BM81	Structured Asset Securities Corporation	2004-S4	B1	BB+	Watch Neg	BB+
86359BM99	Structured Asset Securities Corporation	2004-S4	B2	B	Watch Neg	B
86359BM65	Structured Asset Securities Corporation	2004-S4	M6	BBB	Watch Neg	BBB
86359BM73	Structured Asset Securities Corporation	2004-S4	M7	BBB-	Watch Neg	BBB-
86359B4L2	Structured Asset Securities Corporation 2005-S1	2005-S1	B1	B	Watch Neg	B
86359B4F5	Structured Asset Securities Corporation 2005-S1	2005-S1	M4	A	Watch Neg	A
86359B4G3	Structured Asset Securities Corporation 2005-S1	2005-S1	M5	A-	Watch Neg	A-
86359B4H1	Structured Asset Securities Corporation 2005-S1	2005-S1	M6	BBB+	Watch Neg	BBB+
86359B4J7	Structured Asset Securities Corporation 2005-S1	2005-S1	M7	BBB	Watch Neg	BBB
86359B4K4	Structured Asset Securities Corporation 2005-S1	2005-S1	M8	BB+	Watch Neg	BB+
86359DLX3	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S4	2005-S4	A	A-	Watch Neg	A-
86359DPQ4	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S5	2005-S5	M-2	AA	Watch Neg	AA
86359DPR2	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S5	2005-S5	M3	AA-	Watch Neg	AA-
86359DPS0	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S5	2005-S5	M4	A	Watch Neg	A
86359DPT8	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S5	2005-S5	M5	A-	Watch Neg	A-
86359DPU5	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S5	2005-S5	M6	BBB+	Watch Neg	BBB+
86359DPV3	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S5	2005-S5	M7	BB+	Watch Neg	BB+
86359DPW1	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S5	2005-S5	M8	B	Watch Neg	B
86359DUA3	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	B1	BB	Watch Neg	BB
86359DUB1	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	B2	B	Watch Neg	B
86359DTT4	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	M3	AA-	Watch Neg	AA-
86359DTU1	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	M4	A+	Watch Neg	A+
86359DTV9	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	M5	A	Watch Neg	A
86359DTW7	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	M6	A-	Watch Neg	A-
86359DTX5	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	M7	BBB+	Watch Neg	BBB+
86359DTY3	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	M8	BBB	Watch Neg	BBB
86359DTZ0	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S6	2005-S6	M9	BBB-	Watch Neg	BBB-
863576DW1	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S7	2005-S7	M3	AA-	Watch Neg	AA-
863576DX9	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S7	2005-S7	M4	A+	Watch Neg	A+
863576DY7	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S7	2005-S7	M5	A	Watch Neg	A
863576DZ4	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S7	2005-S7	M6	A-	Watch Neg	A-
863576EA8	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S7	2005-S7	M7	BBB+	Watch Neg	BBB+
863576EB6	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S7	2005-S7	M8	BB+	Watch Neg	BB+
863576EC4	Structured Asset Securities Corporation Mortgage Loan Trust 2005-S7	2005-S7	M9	B	Watch Neg	B
86358LAA8	Structured Asset Securities Corporation Mortgage Loan Trust 2006-ARS1	2006-ARS1	A	AAA	Watch Neg	AAA
86358LAB6	Structured Asset Securities Corporation Mortgage Loan Trust 2006-ARS1	2006-ARS1	M1	AA+	Watch Neg	AA+
86358LAC4	Structured Asset Securities Corporation Mortgage Loan Trust 2006-ARS1	2006-ARS1	M2	AA	Watch Neg	AA
86358LAD2	Structured Asset Securities Corporation Mortgage Loan Trust 2006-ARS1	2006-ARS1	M3	A	Watch Neg	A

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Ratings Placed On CreditWatch Negative(cont.)							
86358LAE0	Structured Asset Securities Corporation Mortgage Loan Trust 2006-ARS1	2006-ARS1	M4	BBB-	Watch Neg	BBB-	
86358LAF7	Structured Asset Securities Corporation Mortgage Loan Trust 2006-ARS1	2006-ARS1	M5	B+	Watch Neg	B+	
86359DXE2	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S1	2006-S1	M1	AA	Watch Neg	AA	
86359DXF9	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S1	2006-S1	M2	AA-	Watch Neg	AA-	
86359DXG7	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S1	2006-S1	M3	A+	Watch Neg	A+	
86359DXH5	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S1	2006-S1	M4	A	Watch Neg	A	
86359DXJ1	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S1	2006-S1	M5	A-	Watch Neg	A-	
86359DXK8	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S1	2006-S1	M6	BBB+	Watch Neg	BBB+	
86359DXL6	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S1	2006-S1	M7	BB-	Watch Neg	BB-	
86359DXM4	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S1	2006-S1	M8	B-	Watch Neg	B-	
86359FAD4	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M1	AA+	Watch Neg	AA+	
86359FAE2	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M2	AA	Watch Neg	AA	
86359FAF9	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M3	AA-	Watch Neg	AA-	
86359FAG7	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M4	A+	Watch Neg	A+	
86359FAH5	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M5	A	Watch Neg	A	
86359FAJ1	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M6	A-	Watch Neg	A-	
86359FAK8	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M7	BB+	Watch Neg	BB+	
86359FAL6	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M8	B	Watch Neg	B	
86359FAM4	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S2	2006-S2	M9	B	Watch Neg	B	
86359WAC9	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S3 Trust	2006-S3	M1	AA+	Watch Neg	AA+	
86359WAD7	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S3 Trust	2006-S3	M2	AA	Watch Neg	AA	
86359WAE5	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S3 Trust	2006-S3	M3	AA-	Watch Neg	AA-	
86359WAF2	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S3 Trust	2006-S3	M4	A-	Watch Neg	A-	
86359WAG0	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S3 Trust	2006-S3	M5	BB+	Watch Neg	BB+	
86359WAH8	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S3 Trust	2006-S3	M6	B	Watch Neg	B	
86363AAA5	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	A	AAA	Watch Neg	AAA	
86363AAB3	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M1	AA+	Watch Neg	AA+	
86363AAC1	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M2	AA	Watch Neg	AA	
86363AAD9	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M3	AA-	Watch Neg	AA-	
86363AAE7	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M4	A+	Watch Neg	A+	
86363AAF4	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M5	A	Watch Neg	A	
86363AAG2	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M6	A-	Watch Neg	A-	
86363AAH0	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M7	BBB+	Watch Neg	BBB+	
86363AAJ6	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M8	BBB-	Watch Neg	BBB-	
86363AAK3	Structured Asset Securities Corporation Mortgage Loan Trust 2006-S4	2006-S4	M9	B+	Watch Neg	B+	
881561DX9	Terwin Mortgage Trust 2004-2SL	2004-2SL	B-3	BB	Watch Neg	BB	
881561HG2	Terwin Mortgage Trust 2004-6SL	2004-6SL	B-3	B	Watch Neg	B	
881561YH1	Terwin Mortgage Trust 2005-11	2005-11	I-B-1	A-	Watch Neg	A-	
881561YJ7	Terwin Mortgage Trust 2005-11	2005-11	I-B-2a	BBB+	Watch Neg	BBB+	
881561C28	Terwin Mortgage Trust 2005-11	2005-11	I-B-2b	BBB+	Watch Neg	BBB+	
881561YK4	Terwin Mortgage Trust 2005-11	2005-11	I-B-3	BBB	Watch Neg	BBB	
881561YL2	Terwin Mortgage Trust 2005-11	2005-11	I-B-4	BBB-	Watch Neg	BBB-	
881561YM0	Terwin Mortgage Trust 2005-11	2005-11	I-B-5	B	Watch Neg	B	

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Ratings Placed On CreditWatch Negative(cont.)							
881561A79	Terwin Mortgage Trust 2005-11	2005-11	II-B-1	A-	Watch Neg	A-	
881561A87	Terwin Mortgage Trust 2005-11	2005-11	II-B-2	BBB+	Watch Neg	BBB+	
881561A95	Terwin Mortgage Trust 2005-11	2005-11	II-B-3	BB-	Watch Neg	BB-	
881561A46	Terwin Mortgage Trust 2005-11	2005-11	II-M-1	AA	Watch Neg	AA	
881561A53	Terwin Mortgage Trust 2005-11	2005-11	II-M-2	AA-	Watch Neg	AA-	
881561A61	Terwin Mortgage Trust 2005-11	2005-11	II-M-3	A	Watch Neg	A	
881561YE8	Terwin Mortgage Trust 2005-11	2005-11	I-M-1b	AA	Watch Neg	AA	
881561YF5	Terwin Mortgage Trust 2005-11	2005-11	I-M-2	AA-	Watch Neg	AA-	
881561YG3	Terwin Mortgage Trust 2005-11	2005-11	I-M-3	A	Watch Neg	A	
881561D43	Terwin Mortgage Trust 2005-13SL	2005-13SL	B-1	A-	Watch Neg	A-	
881561D50	Terwin Mortgage Trust 2005-13SL	2005-13SL	B-2	BBB+	Watch Neg	BBB+	
881561D68	Terwin Mortgage Trust 2005-13SL	2005-13SL	B-3	BBB	Watch Neg	BBB	
881561D76	Terwin Mortgage Trust 2005-13SL	2005-13SL	B-4	BBB-	Watch Neg	BBB-	
881561D84	Terwin Mortgage Trust 2005-13SL	2005-13SL	B-5	B-	Watch Neg	B-	
881561E59	Terwin Mortgage Trust 2005-13SL	2005-13SL	G	AAA	Watch Neg	AAA	
881561D35	Terwin Mortgage Trust 2005-13SL	2005-13SL	M-1	A	Watch Neg	A	
881561QM9	Terwin Mortgage Trust 2005-1SL	2005-1SL	B-2	BBB-	Watch Neg	BBB-	
881561QN7	Terwin Mortgage Trust 2005-1SL	2005-1SL	B-3	BB	Watch Neg	BB	
881561SX3	Terwin Mortgage Trust 2005-3SL	2005-3SL	B-1	BBB+	Watch Neg	BBB+	
881561SY1	Terwin Mortgage Trust 2005-3SL	2005-3SL	B-2	BBB	Watch Neg	BBB	
881561SZ8	Terwin Mortgage Trust 2005-3SL	2005-3SL	B-3	BBB-	Watch Neg	BBB-	
881561TA2	Terwin Mortgage Trust 2005-3SL	2005-3SL	B-4	B	Watch Neg	B	
881561TB0	Terwin Mortgage Trust 2005-3SL	2005-3SL	B-5	B-	Watch Neg	B-	
881561SV7	Terwin Mortgage Trust 2005-3SL	2005-3SL	M-2	A	Watch Neg	A	
881561SW5	Terwin Mortgage Trust 2005-3SL	2005-3SL	M-3	A-	Watch Neg	A-	
881561RS5	Terwin Mortgage Trust 2005-5SL	2005-5SL	B-1	BBB+	Watch Neg	BBB+	
881561RT3	Terwin Mortgage Trust 2005-5SL	2005-5SL	B-2	BBB	Watch Neg	BBB	
881561RU0	Terwin Mortgage Trust 2005-5SL	2005-5SL	B-3	BBB-	Watch Neg	BBB-	
881561WW0	Terwin Mortgage Trust 2005-9HGS	2005-9HGS	B-2	BBB+	Watch Neg	BBB+	
881561WX8	Terwin Mortgage Trust 2005-9HGS	2005-9HGS	B-3	BBB	Watch Neg	BBB	
881561WY6	Terwin Mortgage Trust 2005-9HGS	2005-9HGS	B-4	BBB-	Watch Neg	BBB-	
881561WZ3	Terwin Mortgage Trust 2005-9HGS	2005-9HGS	B-5	B+	Watch Neg	B+	
881561J70	Terwin Mortgage Trust 2006-1	2006-1	II-B-1	BB+	Watch Neg	BB+	
881561J88	Terwin Mortgage Trust 2006-1	2006-1	II-B-2	B	Watch Neg	B	
881561J47	Terwin Mortgage Trust 2006-1	2006-1	II-M-1	AA-	Watch Neg	AA-	
881561J54	Terwin Mortgage Trust 2006-1	2006-1	II-M-2	A+	Watch Neg	A+	
881561J62	Terwin Mortgage Trust 2006-1	2006-1	II-M-3	A	Watch Neg	A	
881561J39	Terwin Mortgage Trust 2006-1	2006-1	II-M-A	AA	Watch Neg	AA	
88157DAH0	Terwin Mortgage Trust 2006-12SL	2006-12SL	B-1	A-	Watch Neg	A-	
88157DAJ6	Terwin Mortgage Trust 2006-12SL	2006-12SL	B-2	BB+	Watch Neg	BB+	
88157DAQ0	Terwin Mortgage Trust 2006-12SL	2006-12SL	G	AAA	Watch Neg	AAA	
88157DAE7	Terwin Mortgage Trust 2006-12SL	2006-12SL	M-1	AA	Watch Neg	AA	
88157DAF4	Terwin Mortgage Trust 2006-12SL	2006-12SL	M-2	AA-	Watch Neg	AA-	

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88157DAG2	Terwin Mortgage Trust 2006-12SL	2006-12SL	M-3	A	Watch Neg	A	
881561X66	Terwin Mortgage Trust 2006-4SL	2006-4SL	B-1	BBB+	Watch Neg	BBB+	
881561X74	Terwin Mortgage Trust 2006-4SL	2006-4SL	B-2	BB	Watch Neg	BB	
881561Y99	Terwin Mortgage Trust 2006-4SL	2006-4SL	G	AAA	Watch Neg	AAA	
881561X33	Terwin Mortgage Trust 2006-4SL	2006-4SL	M-1	AA	Watch Neg	AA	
881561X41	Terwin Mortgage Trust 2006-4SL	2006-4SL	M-2	AA-	Watch Neg	AA-	
881561X58	Terwin Mortgage Trust 2006-4SL	2006-4SL	M-3	A	Watch Neg	A	
881561Z26	Terwin Mortgage Trust 2006-6	2006-6	I-B-1	BBB-	Watch Neg	BBB-	
8815613A0	Terwin Mortgage Trust 2006-6	2006-6	I-B-2	B+	Watch Neg	B+	
88156CAA8	Terwin Mortgage Trust 2006-6	2006-6	II-A-1	AA-	Watch Neg	AA-	
88156CAB6	Terwin Mortgage Trust 2006-6	2006-6	II-A-2	AA-	Watch Neg	AA-	
88156CAQ3	Terwin Mortgage Trust 2006-6	2006-6	II-G	AA-	Watch Neg	AA-	
88156CAD2	Terwin Mortgage Trust 2006-6	2006-6	II-M-1a	BBB-	Watch Neg	BBB-	
88156CAT7	Terwin Mortgage Trust 2006-6	2006-6	II-M-1b	BBB-	Watch Neg	BBB-	
88156CAE0	Terwin Mortgage Trust 2006-6	2006-6	II-M-2	BB	Watch Neg	BB	
8815612W3	Terwin Mortgage Trust 2006-6	2006-6	I-M-1	AA	Watch Neg	AA	
8815612X1	Terwin Mortgage Trust 2006-6	2006-6	I-M-2	AA-	Watch Neg	AA-	
8815612Y9	Terwin Mortgage Trust 2006-6	2006-6	I-M-3	A	Watch Neg	A	
88156UAG5	Terwin Mortgage Trust 2006-8	2006-8	I-B-1	BB+	Watch Neg	BB+	
88156UAV2	Terwin Mortgage Trust 2006-8	2006-8	II-A-1	AAA	Watch Neg	AAA	
88156UAW0	Terwin Mortgage Trust 2006-8	2006-8	II-A-2	AAA	Watch Neg	AAA	
88156UAX8	Terwin Mortgage Trust 2006-8	2006-8	II-AX	AAA	Watch Neg	AAA	
88156UBK5	Terwin Mortgage Trust 2006-8	2006-8	II-G	AAA	Watch Neg	AAA	
88156UAY6	Terwin Mortgage Trust 2006-8	2006-8	II-M-1	A	Watch Neg	A	
88156UAZ3	Terwin Mortgage Trust 2006-8	2006-8	II-M-2	BB	Watch Neg	BB	
88156UBA7	Terwin Mortgage Trust 2006-8	2006-8	II-M-3	B	Watch Neg	B	
88156UAD2	Terwin Mortgage Trust 2006-8	2006-8	I-M-1	AA	Watch Neg	AA	
88156UAE0	Terwin Mortgage Trust 2006-8	2006-8	I-M-2	AA	Watch Neg	AA	
88156UAF7	Terwin Mortgage Trust 2006-8	2006-8	I-M-3	A	Watch Neg	A	
881561R97	Terwin Mortgage Trust 2006-HF-1	2006-HF-1	B-1	A-	Watch Neg	A-	
881561S21	Terwin Mortgage Trust 2006-HF-1	2006-HF-1	B-2	BBB+	Watch Neg	BBB+	
881561S39	Terwin Mortgage Trust 2006-HF-1	2006-HF-1	B-3	BBB	Watch Neg	BBB	
881561S47	Terwin Mortgage Trust 2006-HF-1	2006-HF-1	B-4	BB-	Watch Neg	BB-	
881561R63	Terwin Mortgage Trust 2006-HF-1	2006-HF-1	M-1	AA	Watch Neg	AA	
881561R71	Terwin Mortgage Trust 2006-HF-1	2006-HF-1	M-2	AA-	Watch Neg	AA-	
881561R89	Terwin Mortgage Trust 2006-HF-1	2006-HF-1	M-3	A	Watch Neg	A	
881561MQ4	Terwin Mortgage Trust Series TMTS 2004-22SL	2004-22SL	B-3A	BB	Watch Neg	BB	
88156VAF5	Terwin Mtg Trust 2006-10SL	2006-10SL	B-1	BBB	Watch Neg	BBB	
88156VAG3	Terwin Mtg Trust 2006-10SL	2006-10SL	B-2	BB-	Watch Neg	BB-	
88156VAC2	Terwin Mtg Trust 2006-10SL	2006-10SL	M-1	AA	Watch Neg	AA	
88156VAD0	Terwin Mtg Trust 2006-10SL	2006-10SL	M-2	AA	Watch Neg	AA	
88156VAE8	Terwin Mtg Trust 2006-10SL	2006-10SL	M-3	A+	Watch Neg	A+	

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