

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update

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Standard & Poor's 17g-7 Disclosure Report

Related Criteria And Research

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update

On Dec. 9, 2011, Standard & Poor's Ratings Services updated its methodology and assumptions for rating U.K. RMBS (see "U.K. RMBS Methodology And Assumptions," published on Dec. 9, 2011).

Based on our analysis under the updated criteria, we have today placed on CreditWatch negative our ratings on 764 tranches in 119 U.K. RMBS transactions.

The table below provides the transaction names, series, and ratings for the affected tranches. For the related media release, see "Ratings On 764 Tranches In 119 U.K. RMBS Transactions Placed On CreditWatch Negative After U.K. RMBS Criteria Update," published on Dec. 12, 2011.

Ratings List

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update							
Issuer	Issue description	Series (if applicable)	Class (if applicable)	Rating to	Rating from	CUSIP	ISIN
ALBA 2005 - 1 PLC	£301 mil mortgage-backed floating-rate notes		A3	AAA (sf)/Watch Neg	AAA (sf)	--	XS0235712006
ALBA 2005 - 1 PLC	£301 mil mortgage-backed floating-rate notes		B	A+ (sf)/Watch Neg	A+ (sf)	--	XS0235713152
ALBA 2005 - 1 PLC	£301 mil mortgage-backed floating-rate notes		C	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0235713822
ALBA 2005 - 1 PLC	£301 mil mortgage-backed floating-rate notes		D	BB (sf)/Watch Neg	BB (sf)	--	XS0235715363
ALBA 2005 - 1 PLC	£301 mil mortgage-backed floating-rate notes		E	B (sf)/Watch Neg	B (sf)	--	XS0235715793
ALBA 2006 - 1 PLC	£556.25 mil mortgage-backed floating-rate notes due 2037		A3a	AAA (sf)/Watch Neg	AAA (sf)	--	XS0254830499
ALBA 2006 - 1 PLC	£556.25 mil mortgage-backed floating-rate notes due 2037		A3b	AAA (sf)/Watch Neg	AAA (sf)	--	XS0254831893
ALBA 2006 - 1 PLC	£556.25 mil mortgage-backed floating-rate notes due 2037		B	AA+ (sf)/Watch Neg	AA+ (sf)	--	XS0254833089
ALBA 2006 - 1 PLC	£556.25 mil mortgage-backed floating-rate notes due 2037		C	A (sf)/Watch Neg	A (sf)	--	XS0254833758
ALBA 2006 - 1 PLC	£556.25 mil mortgage-backed floating-rate notes due 2037		D	A- (sf)/Watch Neg	A- (sf)	--	XS0254834053
ALBA 2006 - 1 PLC	£556.25 mil mortgage-backed floating-rate notes due 2037		E	B (sf)/Watch Neg	B (sf)	--	XS0254834301

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List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)						
ALBA 2006 - 2 PLC	EUR110 mil, £466.641 mil mortgage-backed floating-rate notes	A3a	A (sf)/Watch Neg	A (sf)	--	XS0271529967
ALBA 2006 - 2 PLC	EUR110 mil, £466.641 mil mortgage-backed floating-rate notes	B	A (sf)/Watch Neg	A (sf)	--	XS0271530114
ALBA 2006 - 2 PLC	EUR110 mil, £466.641 mil mortgage-backed floating-rate notes	C	A- (sf)/Watch Neg	A- (sf)	--	XS0271530544
ALBA 2006 - 2 PLC	EUR110 mil, £466.641 mil mortgage-backed floating-rate notes	D	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0271530973
ALBA 2006 - 2 PLC	EUR110 mil, £466.641 mil mortgage-backed floating-rate notes	E	BB- (sf)/Watch Neg	BB- (sf)	--	XS0271531435
ALBA 2006 - 2 PLC	EUR110 mil, £466.641 mil mortgage-backed floating-rate notes	A3b	A (sf)/Watch Neg	A (sf)	--	XS0272876623
ALBA 2007 - 1 PLC	EUR190 mil, £841 mil mortgage-backed floating-rate notes	A2	AA- (sf)/Watch Neg	AA- (sf)	--	XS0301704747
ALBA 2007 - 1 PLC	EUR190 mil, £841 mil mortgage-backed floating-rate notes	A3	AA- (sf)/Watch Neg	AA- (sf)	--	XS0301721832
ALBA 2007 - 1 PLC	EUR190 mil, £841 mil mortgage-backed floating-rate notes	B	A- (sf)/Watch Neg	A- (sf)	--	XS0301706288
ALBA 2007 - 1 PLC	EUR190 mil, £841 mil mortgage-backed floating-rate notes	C	BBB (sf)/Watch Neg	BBB (sf)	--	XS0301707096
ALBA 2007 - 1 PLC	EUR190 mil, £841 mil mortgage-backed floating-rate notes	D	BB- (sf)/Watch Neg	BB- (sf)	--	XS0301708060
ALBA 2007 - 1 PLC	EUR190 mil, £841 mil mortgage-backed floating-rate notes	E	B (sf)/Watch Neg	B (sf)	--	XS0301708573
Aggregator of Loans Backed by Assets (A.L.B.A.) 2011-RP1 PLC	£403.304 mil mortgage-backed floating-rate notes	D-Dfrd	BBB (sf)/Watch Neg	BBB (sf)	--	XS0629957340
Aggregator of Loans Backed by Assets (A.L.B.A.) 2011-RP1 PLC	£403.304 mil mortgage-backed floating-rate notes	B-Dfrd	AA (sf)/Watch Neg	AA (sf)	--	XS0629641118
Aggregator of Loans Backed by Assets (A.L.B.A.) 2011-RP1 PLC	£403.304 mil mortgage-backed floating-rate notes	C-Dfrd	A (sf)/Watch Neg	A (sf)	--	XS0629642868
Aggregator of Loans Backed by Assets (A.L.B.A.) 2011-RP1 PLC	£403.304 mil mortgage-backed floating-rate notes	A1	AAA (sf)/Watch Neg	AAA (sf)	--	XS0629639302
Aggregator of Loans Backed by Assets (A.L.B.A.) 2011-RP1 PLC	£403.304 mil mortgage-backed floating-rate notes	A2	AAA (sf)/Watch Neg	AAA (sf)	--	XS0629957001

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)							
Bluestone Securities PLC	£108.05 mil mortgage-backed floating-rate notes series 2005-01	2005-01	A	AA- (sf)/Watch Neg	AA- (sf)	--	XS0222339631
Bluestone Securities PLC	£108.05 mil mortgage-backed floating-rate notes series 2005-01	2005-01	B	AA- (sf)/Watch Neg	AA- (sf)	--	XS0222339391
Bluestone Securities PLC	£108.05 mil mortgage-backed floating-rate notes series 2005-01	2005-01	C	BBB (sf)/Watch Neg	BBB (sf)	--	XS0222338740
Bluestone Securities PLC	£108.05 mil mortgage-backed floating-rate notes series 2005-01	2005-01	D	BB (sf)/Watch Neg	BB (sf)	--	XS0222338153
Bluestone Securities PLC	EUR164.6 mil, £109.98 mil mortgage-backed floating-rate notes series 2006-01	2006-01	A1	AA- (sf)/Watch Neg	AA- (sf)	--	XS0264881508
Bluestone Securities PLC	EUR164.6 mil, £109.98 mil mortgage-backed floating-rate notes series 2006-01	2006-01	B	BBB (sf)/Watch Neg	BBB (sf)	--	XS0264882654
Bluestone Securities PLC	EUR164.6 mil, £109.98 mil mortgage-backed floating-rate notes series 2006-01	2006-01	C	B (sf)/Watch Neg	B (sf)	--	XS0264882902
Bluestone Securities PLC	EUR164.6 mil, £109.98 mil mortgage-backed floating-rate notes series 2006-01	2006-01	A2	AA- (sf)/Watch Neg	AA- (sf)	--	XS0264881920
Bluestone Securities PLC	EUR80 mil, £405.58 mil mortgage-backed floating-rate notes series 2007-01	2007-01	A2	AA- (sf)/Watch Neg	AA- (sf)	--	XS0300920237
Bluestone Securities PLC	EUR80 mil, £405.58 mil mortgage-backed floating-rate notes series 2007-01	2007-01	Az	AA- (sf)/Watch Neg	AA- (sf)	--	XS0300920583
Bluestone Securities PLC	EUR80 mil, £405.58 mil mortgage-backed floating-rate notes series 2007-01	2007-01	B	BBB (sf)/Watch Neg	BBB (sf)	--	XS0300920823
Bluestone Securities PLC	EUR80 mil, £405.58 mil mortgage-backed floating-rate notes series 2007-01	2007-01	C	BB (sf)/Watch Neg	BB (sf)	--	XS0300921128
Clavis Securities PLC	EUR333.25 mil, £371.35 mil mortgage-backed floating-rate notes series 2006-01	2006-01	A3a	A (sf)/Watch Neg	A (sf)	--	XS0255457706
Clavis Securities PLC	EUR333.25 mil, £371.35 mil mortgage-backed floating-rate notes series 2006-01	2006-01	M1a	A (sf)/Watch Neg	A (sf)	--	XS0255424441
Clavis Securities PLC	EUR333.25 mil, £371.35 mil mortgage-backed floating-rate notes series 2006-01	2006-01	M2a	A (sf)/Watch Neg	A (sf)	--	XS0255425414
Clavis Securities PLC	EUR333.25 mil, £371.35 mil mortgage-backed floating-rate notes series 2006-01	2006-01	B1a	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0255425927
Clavis Securities PLC	EUR333.25 mil, £371.35 mil mortgage-backed floating-rate notes series 2006-01	2006-01	B2a	BB+ (sf)/Watch Neg	BB+ (sf)	--	XS0255426818
Clavis Securities PLC	EUR333.25 mil, £371.35 mil mortgage-backed floating-rate notes series 2006-01	2006-01	A3b	A (sf)/Watch Neg	A (sf)	--	XS0255438748
Clavis Securities PLC	EUR333.25 mil, £371.35 mil mortgage-backed floating-rate notes series 2006-01	2006-01	M1b	A (sf)/Watch Neg	A (sf)	--	XS0255439043

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Clavis Securities PLC	EUR333.25 mil, £371.35 mil mortgage-backed floating-rate notes series 2006-01	2006-01	B1b	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0255440728
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	A3a	A (sf)/Watch Neg	A (sf)	--	XS0302268361
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	M1a	A (sf)/Watch Neg	A (sf)	--	XS0302269682
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	M2a	A (sf)/Watch Neg	A (sf)	--	XS0302270185
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	B1a	BBB (sf)/Watch Neg	BBB (sf)	--	XS0302270268
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	B2a	BB (sf)/Watch Neg	BB (sf)	--	XS0302270342
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	AZa	A (sf)/Watch Neg	A (sf)	--	XS0302268445
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	A3b	A (sf)/Watch Neg	A (sf)	--	XS0302269096
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	M1b	A (sf)/Watch Neg	A (sf)	--	XS0302270854
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	M2b	A (sf)/Watch Neg	A (sf)	--	XS0302271662
Clavis Securities PLC	EUR314.6 mil, £338.9 mil mortgage-backed floating-rate notes series 2007-01	2007-1	B1b	BBB (sf)/Watch Neg	BBB (sf)	--	XS0302271829
Eurohome UK Mortgages 2007-1 PLC	£354.725 mil mortgage-backed floating-rate notes plus an overissuance of excess-spread-backed floating-rate notes		A	A+ (sf)/Watch Neg	A+ (sf)	--	XS0290416527
Eurohome UK Mortgages 2007-1 PLC	£354.725 mil mortgage-backed floating-rate notes plus an overissuance of excess-spread-backed floating-rate notes		M1	A- (sf)/Watch Neg	A- (sf)	--	XS0290417418
Eurohome UK Mortgages 2007-1 PLC	£354.725 mil mortgage-backed floating-rate notes plus an overissuance of excess-spread-backed floating-rate notes		M2	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0290419380
Eurohome UK Mortgages 2007-1 PLC	£354.725 mil mortgage-backed floating-rate notes plus an overissuance of excess-spread-backed floating-rate notes		B1	BB- (sf)/Watch Neg	BB- (sf)	--	XS0290420396
Eurohome UK Mortgages 2007-2 PLC	EUR70 mil, £460.5 mil mortgage-backed and excess-spread-backed floating-rate notes		A1(A)	AAA (sf)/Watch Neg	AAA (sf)	--	XS0311688054

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Eurohome UK Mortgages 2007-2 PLC	EUR70 mil, £460.5 mil mortgage-backed and excess-spread-backed floating-rate notes	A1(B)	AAA (sf)/Watch Neg	AAA (sf)	--	XS0311689532	
Eurohome UK Mortgages 2007-2 PLC	EUR70 mil, £460.5 mil mortgage-backed and excess-spread-backed floating-rate notes	A2	A+ (sf)/Watch Neg	A+ (sf)	--	XS0311691272	
Eurohome UK Mortgages 2007-2 PLC	EUR70 mil, £460.5 mil mortgage-backed and excess-spread-backed floating-rate notes	A3	A+ (sf)/Watch Neg	A+ (sf)	--	XS0311693484	
Eurohome UK Mortgages 2007-2 PLC	EUR70 mil, £460.5 mil mortgage-backed and excess-spread-backed floating-rate notes	M1	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0311694029	
Eurohome UK Mortgages 2007-2 PLC	EUR70 mil, £460.5 mil mortgage-backed and excess-spread-backed floating-rate notes	M2	BB+ (sf)/Watch Neg	BB+ (sf)	--	XS0311695182	
Eurohome UK Mortgages 2007-2 PLC	EUR70 mil, £460.5 mil mortgage-backed and excess-spread-backed floating-rate notes	B1	B+ (sf)/Watch Neg	B+ (sf)	--	XS0311695778	
Eurosail 2006-1 PLC	EUR60.7 mil, £474.003 mil, US\$437.5 mil mortgage-backed floating-rate notes	A2c	AA (sf)/Watch Neg	AA (sf)	29880BAF6	US29880BAF67	
Eurosail 2006-1 PLC	EUR60.7 mil, £474.003 mil, US\$437.5 mil mortgage-backed floating-rate notes	B1a	BBB (sf)/Watch Neg	BBB (sf)	29880BAG4	US29880BAG41	
Eurosail 2006-1 PLC	EUR60.7 mil, £474.003 mil, US\$437.5 mil mortgage-backed floating-rate notes	B1c	BBB (sf)/Watch Neg	BBB (sf)	29880BAJ8	US29880BAJ89	
Eurosail 2006-1 PLC	EUR60.7 mil, £474.003 mil, US\$437.5 mil mortgage-backed floating-rate notes	C1a	BB (sf)/Watch Neg	BB (sf)	29880BAK5	US29880BAK52	
Eurosail 2006-1 PLC	EUR60.7 mil, £474.003 mil, US\$437.5 mil mortgage-backed floating-rate notes	C1c	BB (sf)/Watch Neg	BB (sf)	29880BAM1	US29880BAM19	
Eurosail 2006-1 PLC	EUR60.7 mil, £474.003 mil, US\$437.5 mil mortgage-backed floating-rate notes	D1a	B (sf)/Watch Neg	B (sf)	29880BAN9	US29880BAN91	
Eurosail 2006-1 PLC	EUR60.7 mil, £474.003 mil, US\$437.5 mil mortgage-backed floating-rate notes	D1c	B (sf)/Watch Neg	B (sf)	29880BAQ2	US29880BAQ23	
Eurosail 2006-2BL PLC	EUR60.8 mil, £406.278 mil, US\$318 mil mortgage-backed floating-rate notes	A2c	AAA (sf)/Watch Neg	AAA (sf)	298805AF9	US298805AF91	
Eurosail 2006-2BL PLC	EUR60.8 mil, £406.278 mil, US\$318 mil mortgage-backed floating-rate notes	B1a	AA (sf)/Watch Neg	AA (sf)	298805AG7	US298805AG74	
Eurosail 2006-2BL PLC	EUR60.8 mil, £406.278 mil, US\$318 mil mortgage-backed floating-rate notes	B1b	AA (sf)/Watch Neg	AA (sf)	298805AH5	US298805AH57	
Eurosail 2006-2BL PLC	EUR60.8 mil, £406.278 mil, US\$318 mil mortgage-backed floating-rate notes	C1a	A (sf)/Watch Neg	A (sf)	298805AK8	US298805AK86	

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Eurosail 2006-2BL PLC	EUR60.8 mil, £406.278 mil, US\$318 mil mortgage-backed floating-rate notes	C1c	A (sf)/Watch Neg	A (sf)	298805AM4	US298805AM43
Eurosail 2006-2BL PLC	EUR60.8 mil, £406.278 mil, US\$318 mil mortgage-backed floating-rate notes	D1a	BB- (sf)/Watch Neg	BB- (sf)	298805AN2	US298805AN26
Eurosail 2006-2BL PLC	EUR60.8 mil, £406.278 mil, US\$318 mil mortgage-backed floating-rate notes	D1c	BB- (sf)/Watch Neg	BB- (sf)	298805AQ5	US298805AQ56
Eurosail 2006-3NC PLC	EUR227.85 mil, £269.913 mil, US\$205 mil mortgage-backed floating-rate notes, an overissuance mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	A3a	AA (sf)/Watch Neg	AA (sf)	298807AG3	US298807AG31
Eurosail 2006-3NC PLC	EUR227.85 mil, £269.913 mil, US\$205 mil mortgage-backed floating-rate notes, an overissuance mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	A3c	AA (sf)/Watch Neg	AA (sf)	298807AT5	US298807AT51
Eurosail 2006-3NC PLC	EUR227.85 mil, £269.913 mil, US\$205 mil mortgage-backed floating-rate notes, an overissuance mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	B1a	BBB (sf)/Watch Neg	BBB (sf)	298807AJ7	US298807AJ79
Eurosail 2006-3NC PLC	EUR227.85 mil, £269.913 mil, US\$205 mil mortgage-backed floating-rate notes, an overissuance mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	C1a	BB (sf)/Watch Neg	BB (sf)	298807AM0	US298807AM09
Eurosail 2006-3NC PLC	EUR227.85 mil, £269.913 mil, US\$205 mil mortgage-backed floating-rate notes, an overissuance mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	C1c	BB (sf)/Watch Neg	BB (sf)	298807AP3	US298807AP30
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	A3a	AA (sf)/Watch Neg	AA (sf)	29880JAR3	US29880JAR32
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	A3c	AA (sf)/Watch Neg	AA (sf)	29880JAT9	US29880JAT97
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	M1a	AA (sf)/Watch Neg	AA (sf)	29880JAU6	US29880JAU60
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	M1c	AA (sf)/Watch Neg	AA (sf)	29880JAW2	US29880JAW27
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	B1a	AA (sf)/Watch Neg	AA (sf)	29880JAG7	US29880JAG76

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Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	C1a	BBB+ (sf)/Watch Neg	BBB+ (sf)	29880JAK8	US29880JAK88	
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	C1c	BBB+ (sf)/Watch Neg	BBB+ (sf)	29880JAM4	US29880JAM45	
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	D1a	BB+ (sf)/Watch Neg	BB+ (sf)	29880JAN2	US29880JAN28	
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	D1c	BB+ (sf)/Watch Neg	BB+ (sf)	29880JAQ5	US29880JAQ58	
Eurosail 2006-4NP PLC	EUR327.5 mil, £496.45 mil, US\$64 mil mortgage-backed floating-rate notes ,excess-spread backed floating-rate notes	E1c	B (sf)/Watch Neg	B (sf)	--	XS0274216018	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	A2a	AAA (sf)/Watch Neg	AAA (sf)	298800AD5	US298800AD56	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	A2c	AAA (sf)/Watch Neg	AAA (sf)	298800AF0	US298800AF05	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	A3a	AA (sf)/Watch Neg	AA (sf)	298800AG8	US298800AG87	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	A3c	AA (sf)/Watch Neg	AA (sf)	298800AJ2	US298800AJ27	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	B1a	BBB (sf)/Watch Neg	BBB (sf)	298800AL7	US298800AL72	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	B1c	BBB (sf)/Watch Neg	BBB (sf)	298800AN3	US298800AN39	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	C1a	BB (sf)/Watch Neg	BB (sf)	298800AP8	US298800AP86	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	D1a	B (sf)/Watch Neg	B (sf)	298800AS2	US298800AS26	
Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	D1c	B (sf)/Watch Neg	B (sf)	298800AU7	US298800AU71	

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Eurosail-UK 2007-1NC PLC	EUR552.15 mil, £357.3 mil mortgage-backed floating-rate notes, excess-spread-backed floating-rate notes	DTc	B (sf)/Watch Neg	B (sf)	298800AV5	US298800AV54
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	A2a	AA- (sf)/Watch Neg	AA- (sf)	29881AAD2	US29881AAD28
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	A2c	AA- (sf)/Watch Neg	AA- (sf)	29881AAF7	US29881AAF75
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	A3a	AA- (sf)/Watch Neg	AA- (sf)	29881AAG5	US29881AAG58
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	A3c	AA- (sf)/Watch Neg	AA- (sf)	29881AAJ9	US29881AAJ97
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	M1a	AA- (sf)/Watch Neg	AA- (sf)	29881AAK6	US29881AAK60
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	M1c	AA- (sf)/Watch Neg	AA- (sf)	29881AAM2	US29881AAM27
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	B1a	A+ (sf)/Watch Neg	A+ (sf)	29881AAN0	US29881AAN00
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	B1c	A+ (sf)/Watch Neg	A+ (sf)	29881AAQ3	US29881AAQ31
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	C1a	A- (sf)/Watch Neg	A- (sf)	29881AAR1	US29881AAR14
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	D1a	B+ (sf)/Watch Neg	B+ (sf)	29881AAU4	US29881AAU43
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	D1c	B+ (sf)/Watch Neg	B+ (sf)	29881AAW0	US29881AAW09
Eurosail-UK 2007-2NP PLC	EUR480.7 mil, £267.575 mil mortgage-backed floating-rate notes and an overissuance excess spread backed floating-rate notes	E1c	B (sf)/Watch Neg	B (sf)	29881AAY6	US29881AAY64
Farrington Mortgages No. 1 PLC	£125 mil mortgage-backed floating-rate notes	M2a	AA (sf)/Watch Neg	AA (sf)	--	XS0211300362
Farrington Mortgages No. 1 PLC	£125 mil mortgage-backed floating-rate notes	B1a	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0211301766

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Farringdon Mortgages No. 1 PLC	£125 mil mortgage-backed floating-rate notes		B2a	BB (sf)/Watch Neg	BB (sf)	--		XS0211303382
Farringdon Mortgages No. 2 PLC	£200 mil mortgage-backed floating-rate notes		A2a	AAA (sf)/Watch Neg	AAA (sf)	--		XS0228709985
Farringdon Mortgages No. 2 PLC	£200 mil mortgage-backed floating-rate notes		A2a DAC	AAA (sf)/Watch Neg	AAA (sf)	--		XS0228710561
Farringdon Mortgages No. 2 PLC	£200 mil mortgage-backed floating-rate notes		M2a	A+ (sf)/Watch Neg	A+ (sf)	--		XS0228711882
Farringdon Mortgages No. 2 PLC	£200 mil mortgage-backed floating-rate notes		B1a	BBB (sf)/Watch Neg	BBB (sf)	--		XS0228712260
Farringdon Mortgages No. 2 PLC	£200 mil mortgage-backed floating-rate notes		B2a	BB (sf)/Watch Neg	BB (sf)	--		XS0228712930
First Flexible (No. 7) PLC	£268.6 mil mortgage-backed floating-rate notes		A	AAA (sf)/Watch Neg	AAA (sf)	--		XS0282470797
First Flexible (No. 7) PLC	£268.6 mil mortgage-backed floating-rate notes		B	AA (sf)/Watch Neg	AA (sf)	--		XS0282471092
First Flexible (No. 7) PLC	£268.6 mil mortgage-backed floating-rate notes		C	A (sf)/Watch Neg	A (sf)	--		XS0282471175
First Flexible No. 5 PLC	£500 mil mortgage-backed floating-rate notes		A	AAA (sf)/Watch Neg	AAA (sf)	--		XS0149246125
First Flexible No. 5 PLC	£500 mil mortgage-backed floating-rate notes		M	AA (sf)/Watch Neg	AA (sf)	--		XS0149246554
First Flexible No. 5 PLC	£500 mil mortgage-backed floating-rate notes		B	BBB+ (sf)/Watch Neg	BBB+ (sf)	--		XS0149246711
Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	A4	A+ (sf)/Watch Neg	A+ (sf)		38741YAC3	US38741YAC30
Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	A5	A+ (sf)/Watch Neg	A+ (sf)	--		XS0210929161
Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	A6	A+ (sf)/Watch Neg	A+ (sf)	--		XS0210925847
Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	B2	A+ (sf)/Watch Neg	A+ (sf)	--		XS0210929591
Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	B3	A+ (sf)/Watch Neg	A+ (sf)	--		XS0210925920
Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	M2	A- (sf)/Watch Neg	A- (sf)	--		XS0210929757
Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	M3	A- (sf)/Watch Neg	A- (sf)	--		XS0210926225

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Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	C2	BB (sf)/Watch Neg	BB (sf)	--		XS0210929914
Granite Master Issuer PLC	EUR2.798 bil, £920 mil, US\$3.126 bil mortgage-backed floating-rate notes	2005-1	C3	BB (sf)/Watch Neg	BB (sf)	--		XS0210926571
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	A5	A+ (sf)/Watch Neg	A+ (sf)	--		XS0220174543
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	A6	A+ (sf)/Watch Neg	A+ (sf)	38741YAH2		US38741YAH27
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	A7	A+ (sf)/Watch Neg	A+ (sf)	--		XS0220172257
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	B2	A+ (sf)/Watch Neg	A+ (sf)	--		XS0220173909
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	B3	A+ (sf)/Watch Neg	A+ (sf)	--		XS0220175862
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	M2	A- (sf)/Watch Neg	A- (sf)	--		XS0220172927
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	M3	A- (sf)/Watch Neg	A- (sf)	--		XS0220174972
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	C2	BB (sf)/Watch Neg	BB (sf)	--		XS0220173651
Granite Master Issuer PLC	EUR1.724 bil, £1.043 bil, US\$3.3 bil mortgage-backed floating-rate note series 2005-2	2005-2	A8	A+ (sf)/Watch Neg	A+ (sf)	--		XS0220486277
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	A5	A+ (sf)/Watch Neg	A+ (sf)	38741YAX7		US38741YAX76
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	A6	A+ (sf)/Watch Neg	A+ (sf)	38741YAY5		US38741YAY59
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	B2	A+ (sf)/Watch Neg	A+ (sf)	38741YAS8		US38741YAS81
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	B4	A+ (sf)/Watch Neg	A+ (sf)	38741YBA6		US38741YBA64
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	M2	A- (sf)/Watch Neg	A- (sf)	38741YAU3		US38741YAU38
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	M3	A- (sf)/Watch Neg	A- (sf)	38741YBB4		US38741YBB48
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	M4	A- (sf)/Watch Neg	A- (sf)	38741YBC2		US38741YBC21
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	C2	BB (sf)/Watch Neg	BB (sf)	38741YAW9		US38741YAW93

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Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	C3	BB (sf)/Watch Neg	BB (sf)	38741YBD0	US38741YBD04	
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	B3	A+ (sf)/Watch Neg	A+ (sf)	38741YAZ2	US38741YAZ25	
Granite Master Issuer PLC	EUR2.101 bil, £874.4 mil, US\$2.66 bil mortgage-backed floating-rate notes series 2005-4	2005-4	C4	BB (sf)/Watch Neg	BB (sf)	38741YBE8	US38741YBE86	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	A1	A+ (sf)/Watch Neg	A+ (sf)	38741YBG3	US38741YBG35	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	A5	A+ (sf)/Watch Neg	A+ (sf)	38741YBJ7	US38741YBJ73	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	A6	A+ (sf)/Watch Neg	A+ (sf)	--	XS0240670686	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	A7	A+ (sf)/Watch Neg	A+ (sf)	--	XS0240670843	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	A8	A+ (sf)/Watch Neg	A+ (sf)	--	XS0240671148	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	B2	A+ (sf)/Watch Neg	A+ (sf)	38741YBL2	US38741YBL20	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	B3	A+ (sf)/Watch Neg	A+ (sf)	--	XS0240671494	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	B4	A+ (sf)/Watch Neg	A+ (sf)	--	XS0240671650	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	M2	A- (sf)/Watch Neg	A- (sf)	38741YBN8	US38741YBN85	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	M3	A- (sf)/Watch Neg	A- (sf)	--	XS0240671734	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	M4	A- (sf)/Watch Neg	A- (sf)	--	XS0240671817	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	C2	BB (sf)/Watch Neg	BB (sf)	38741YBP3	US38741YBP34	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	C3	BB (sf)/Watch Neg	BB (sf)	--	XS0240671908	
Granite Master Issuer PLC	EUR3.093 bil, £1.653 bil, US\$3.922 bil mortgage-backed floating-rate notes series 2006-01	2006-01	C4	BB (sf)/Watch Neg	BB (sf)	--	XS0240672039	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	A4	A+ (sf)/Watch Neg	A+ (sf)	38741YBR9	US38741YBR99	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	A5	A+ (sf)/Watch Neg	A+ (sf)	--	XS0252421499	

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Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	A6	A+ (sf)/Watch Neg	A+ (sf)	--	XS0252427009	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	B2	A+ (sf)/Watch Neg	A+ (sf)	38741YBT5	US38741YBT55	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	B3	A+ (sf)/Watch Neg	A+ (sf)	--	XS0252428072	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	M2	A- (sf)/Watch Neg	A- (sf)	38741YBV0	US38741YBV02	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	M3	A- (sf)/Watch Neg	A- (sf)	--	XS0252429047	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	M4	A- (sf)/Watch Neg	A- (sf)	--	XS0252423198	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	C1	BB (sf)/Watch Neg	BB (sf)	38741YBW8	US38741YBW84	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	C2	BB (sf)/Watch Neg	BB (sf)	--	XS0252430136	
Granite Master Issuer PLC	EUR1.788 bil, £592 mil, US\$2.275 bil mortgage-backed floating-rate notes series 2006-2	2006-2	C3	BB (sf)/Watch Neg	BB (sf)	--	XS0252423941	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	A3	A+ (sf)/Watch Neg	A+ (sf)	38741YBZ1	US38741YBZ16	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	A4	A+ (sf)/Watch Neg	A+ (sf)	38741YCA5	US38741YCA55	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	A5	A+ (sf)/Watch Neg	A+ (sf)	38741YCB3	US38741YCB39	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	A6	A+ (sf)/Watch Neg	A+ (sf)	38741YCC1	US38741YCC12	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	A7	A+ (sf)/Watch Neg	A+ (sf)	38741YCD9	US38741YCD94	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	B2	A+ (sf)/Watch Neg	A+ (sf)	38741YCF4	US38741YCF43	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	B3	A+ (sf)/Watch Neg	A+ (sf)	38741YCG2	US38741YCG26	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	M2	A- (sf)/Watch Neg	A- (sf)	38741YCK3	US38741YCK38	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	M3	A- (sf)/Watch Neg	A- (sf)	38741YCL1	US38741YCL11	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	M4	A- (sf)/Watch Neg	A- (sf)	38741YCM9	US38741YCM93	

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Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	C3	BB (sf)/Watch Neg	BB (sf)	38741YCQ0	US38741YCQ08	
Granite Master Issuer PLC	EUR2.294 bil, £710 mil, US\$6.052 bil mortgage-backed floating-rate notes series 2006-3	2006-3	C2	BB (sf)/Watch Neg	BB (sf)	38741YCP2	US38741YCP25	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	A4	A+ (sf)/Watch Neg	A+ (sf)	38741YDB2	US38741YDB20	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	A5	A+ (sf)/Watch Neg	A+ (sf)	38741YCU1	CA38741YDD81	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	A6	A+ (sf)/Watch Neg	A+ (sf)	38741YDC0	US38741YDC03	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	A7	A+ (sf)/Watch Neg	A+ (sf)	--	XS0275944766	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	B1	A+ (sf)/Watch Neg	A+ (sf)	38741YCV9	US38741YCV92	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	B3	A+ (sf)/Watch Neg	A+ (sf)	--	XS0275945730	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	M1	A- (sf)/Watch Neg	A- (sf)	38741YCX5	US38741YCX58	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	M2	A- (sf)/Watch Neg	A- (sf)	38741YCY3	US38741YCY32	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	M3	A- (sf)/Watch Neg	A- (sf)	--	XS0275946621	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	C1	BB (sf)/Watch Neg	BB (sf)	38741YCZ0	US38741YCZ07	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	C2	BB (sf)/Watch Neg	BB (sf)	38741YDA4	US38741YDA47	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	C3	BB (sf)/Watch Neg	BB (sf)	--	XS0275947512	
Granite Master Issuer PLC	CAD350 mil, EUR1.545 bil, £650 mil, US\$2.65 bil mortgage-backed floating-rate notes series 2006-4	2006-4	A8	A+ (sf)/Watch Neg	A+ (sf)	--	XS0276823167	
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	2A1	A+ (sf)/Watch Neg	A+ (sf)	38741YDF3	US38741YDF34	
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	3A1	A+ (sf)/Watch Neg	A+ (sf)	38741YDG1	US38741YDG17	
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	3A2	A+ (sf)/Watch Neg	A+ (sf)	--	XS0284071908	
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	4A1	A+ (sf)/Watch Neg	A+ (sf)	38741YDH9	US38741YDH99	

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Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	5A1	(sf)/Watch Neg	A+	A+ (sf)	--	XS0284076295
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	6A1	(sf)/Watch Neg	A+	A+ (sf)	--	XS0284077186
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	1B1	(sf)/Watch Neg	A+	A+ (sf)	38741YDJ5	US38741YDJ55
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	2B1	(sf)/Watch Neg	A+	A+ (sf)	38741YDK2	US38741YDK29
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	3B1	(sf)/Watch Neg	A+	A+ (sf)	--	XS0284072468
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	3B2	(sf)/Watch Neg	A+	A+ (sf)	--	XS0284073193
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	1M1	(sf)/Watch Neg	A-	A- (sf)	38741YDL0	US38741YDL02
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	2M1	(sf)/Watch Neg	A-	A- (sf)	38741YDM8	US38741YDM84
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	3M1	(sf)/Watch Neg	A-	A- (sf)	--	XS0284073607
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	3M2	(sf)/Watch Neg	A-	A- (sf)	--	XS0284074167
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	1C1	(sf)/Watch Neg	BB	BB (sf)	38741YDN6	US38741YDN67
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	2C1	(sf)/Watch Neg	BB	BB (sf)	38741YDP1	US38741YDP16
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	2C2	(sf)/Watch Neg	BB	BB (sf)	--	XS0284071221
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	3C1	(sf)/Watch Neg	BB	BB (sf)	--	XS0284081618
Granite Master Issuer PLC	EUR2.243 bil, £1.701 bil, US\$5.753 bil mortgage-backed fixed- and floating-rate notes series 2007-01	2007-01	3C2	(sf)/Watch Neg	BB	BB (sf)	--	XS0284075560
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	2A1	(sf)/Watch Neg	A+	A+ (sf)	38741YDR7	US38741YDR71
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	2A2	(sf)/Watch Neg	A+	A+ (sf)	38741YEC9	CA38741YEC99
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3A1	(sf)/Watch Neg	A+	A+ (sf)	38741YDS5	US38741YDS54
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3A2	(sf)/Watch Neg	A+	A+ (sf)	--	XS0298974840

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Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	4A1	(sf)/Watch Neg	A+	A+ (sf)	38741YDT3	US38741YDT38	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	4A2	(sf)/Watch Neg	A+	A+ (sf)	--	XS0298980060	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	1B1	(sf)/Watch Neg	A+	A+ (sf)	38741YDU0	US38741YDU01	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	2B1	(sf)/Watch Neg	A+	A+ (sf)	38741YDV8	US38741YDV83	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3B1	(sf)/Watch Neg	A+	A+ (sf)	38741YDW6	US38741YDW66	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3B2	(sf)/Watch Neg	A+	A+ (sf)	--	XS0298975813	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3B3	(sf)/Watch Neg	A+	A+ (sf)	--	XS0298980813	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	1M1	(sf)/Watch Neg	A-	A- (sf)	38741YDX4	US38741YDX40	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	2M1	(sf)/Watch Neg	A-	A- (sf)	38741YDY2	US38741YDY23	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3M2	(sf)/Watch Neg	A-	A- (sf)	--	XS0298976621	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3M3	(sf)/Watch Neg	A-	A- (sf)	--	XS0298981621	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	2C1	(sf)/Watch Neg	BB	BB (sf)	38741YEA3	US38741YEA38	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	2C2	(sf)/Watch Neg	BB	BB (sf)	--	XS0298977512	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3C2	(sf)/Watch Neg	BB	BB (sf)	--	XS0298978320	
Granite Master Issuer PLC	CAD500 mil, EUR1.724 bil, £933 mil, US\$4.506 bil mortgage-backed floating-rate notes series 2007-2	2007-2	3C3	(sf)/Watch Neg	BB	BB (sf)	--	XS0298984641	
Granite Mortgages 03-2 PLC	US\$2.838 bil mortgage-backed floating-rate notes, Series 1	1	A3	(sf)/Watch Neg	A+	A+ (sf)	38741QAC0	US38741QAC06	
Granite Mortgages 03-2 PLC	US\$2.838 bil mortgage-backed floating-rate notes, Series 1	1	B	(sf)/Watch Neg	A+	A+ (sf)	38741QAD8	US38741QAD88	
Granite Mortgages 03-2 PLC	US\$2.838 bil mortgage-backed floating-rate notes, Series 1	1	C	(sf)/Watch Neg	A-	A- (sf)	38741QAE6	US38741QAE61	
Granite Mortgages 03-2 PLC	EUR506.7 mil mortgage-backed fixed- and floating-rate notes, Series 2	2	A	(sf)/Watch Neg	A+	A+ (sf)	--	XS0168665718	

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Granite Mortgages 03-2 PLC	EUR506.7 mil mortgage-backed fixed- and floating-rate notes, Series 2	2	B	A+ (sf)/Watch Neg	A+ (sf)	--		XS0168666013
Granite Mortgages 03-2 PLC	EUR506.7 mil mortgage-backed fixed- and floating-rate notes, Series 2	2	C1	A- (sf)/Watch Neg	A- (sf)	--		XS0168666104
Granite Mortgages 03-2 PLC	EUR506.7 mil mortgage-backed fixed- and floating-rate notes, Series 2	2	C2	A- (sf)/Watch Neg	A- (sf)	--		XS0168666443
Granite Mortgages 03-2 PLC	£367.28 mil mortgage-backed fixed- and floating-rate notes, Series 3	3	A	A+ (sf)/Watch Neg	A+ (sf)	--		XS0168666526
Granite Mortgages 03-2 PLC	£367.28 mil mortgage-backed fixed- and floating-rate notes, Series 3	3	C	A- (sf)/Watch Neg	A- (sf)	--		XS0168666872
Granite Mortgages 03-2 PLC	EUR506.7 mil mortgage-backed fixed- and floating-rate notes, Series 2	2	M	A+ (sf)/Watch Neg	A+ (sf)	--		XS0168771748
Granite Mortgages 03-3 PLC	US\$2.149 bil mortgage-backed floating-rate notes, Series 1	1	A3	A+ (sf)/Watch Neg	A+ (sf)		38741UAC1	US38741UAC18
Granite Mortgages 03-3 PLC	US\$2.149 bil mortgage-backed floating-rate notes, Series 1	1	B	A+ (sf)/Watch Neg	A+ (sf)		38741UAD9	US38741UAD90
Granite Mortgages 03-3 PLC	US\$2.149 bil mortgage-backed floating-rate notes, Series 1	1	M	A+ (sf)/Watch Neg	A+ (sf)		38741UAE7	US38741UAE73
Granite Mortgages 03-3 PLC	US\$2.149 bil mortgage-backed floating-rate notes, Series 1	1	C	A- (sf)/Watch Neg	A- (sf)		38741UAF4	US38741UAF49
Granite Mortgages 03-3 PLC	EUR725.5 mil mortgage-backed floating-rate notes, Series 2	2	A	A+ (sf)/Watch Neg	A+ (sf)	--		XS0176409927
Granite Mortgages 03-3 PLC	EUR725.5 mil mortgage-backed floating-rate notes, Series 2	2	B	A+ (sf)/Watch Neg	A+ (sf)	--		XS0176410180
Granite Mortgages 03-3 PLC	EUR725.5 mil mortgage-backed floating-rate notes, Series 2	2	M	A+ (sf)/Watch Neg	A+ (sf)	--		XS0176410347
Granite Mortgages 03-3 PLC	EUR725.5 mil mortgage-backed floating-rate notes, Series 2	2	C	A- (sf)/Watch Neg	A- (sf)	--		XS0176410420
Granite Mortgages 03-3 PLC	£387 mil mortgage-backed fixed- and floating-rate notes, Series 3	3	A	A+ (sf)/Watch Neg	A+ (sf)	--		XS0176410693
Granite Mortgages 03-3 PLC	£387 mil mortgage-backed fixed- and floating-rate notes, Series 3	3	B	A+ (sf)/Watch Neg	A+ (sf)	--		XS0176410776
Granite Mortgages 03-3 PLC	£387 mil mortgage-backed fixed- and floating-rate notes, Series 3	3	M	A+ (sf)/Watch Neg	A+ (sf)	--		XS0176410859
Granite Mortgages 03-3 PLC	£387 mil mortgage-backed fixed- and floating-rate notes, Series 3	3	C	A- (sf)/Watch Neg	A- (sf)	--		XS0176411071
Granite Mortgages 04-1 PLC	EUR1.096 bil, US\$1.185 bil mortgage-backed floating-rate notes, Series 2	2	A1	A+ (sf)/Watch Neg	A+ (sf)		38741VAF2	US38741VAF22

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Granite Mortgages 04-1 PLC	EUR1.096 bil, US\$1.185 bil mortgage-backed floating-rate notes, Series 2	2	A2	(sf)/Watch Neg	A+	A+ (sf)	--	XS0184562816
Granite Mortgages 04-1 PLC	EUR1.096 bil, US\$1.185 bil mortgage-backed floating-rate notes, Series 2	2	B	(sf)/Watch Neg	A+	A+ (sf)	--	XS0184563111
Granite Mortgages 04-1 PLC	EUR1.096 bil, US\$1.185 bil mortgage-backed floating-rate notes, Series 2	2	M	(sf)/Watch Neg	A+	A+ (sf)	--	XS0184563541
Granite Mortgages 04-1 PLC	EUR1.096 bil, US\$1.185 bil mortgage-backed floating-rate notes, Series 2	2	C	(sf)/Watch Neg	A-	A- (sf)	--	XS0184563897
Granite Mortgages 04-1 PLC	£653 mil mortgage-backed floating-rate notes, Series 3	3	A	(sf)/Watch Neg	A+	A+ (sf)	--	XS0184565249
Granite Mortgages 04-1 PLC	£653 mil mortgage-backed floating-rate notes, Series 3	3	B	(sf)/Watch Neg	A+	A+ (sf)	--	XS0184566130
Granite Mortgages 04-1 PLC	£653 mil mortgage-backed floating-rate notes, Series 3	3	M	(sf)/Watch Neg	A+	A+ (sf)	--	XS0184566569
Granite Mortgages 04-1 PLC	£653 mil mortgage-backed floating-rate notes, Series 3	3	C	(sf)/Watch Neg	A-	A- (sf)	--	XS0184567534
Granite Mortgages 04-2 PLC	EUR1.575 bil, £244 mil mortgage-backed floating-rate notes, series 2	2	A1	(sf)/Watch Neg	A+	A+ (sf)	--	XS0193212825
Granite Mortgages 04-2 PLC	EUR1.575 bil, £244 mil mortgage-backed floating-rate notes, series 2	2	B	(sf)/Watch Neg	A+	A+ (sf)	--	XS0193215414
Granite Mortgages 04-2 PLC	EUR1.575 bil, £244 mil mortgage-backed floating-rate notes, series 2	2	M	(sf)/Watch Neg	A+	A+ (sf)	--	XS0193216578
Granite Mortgages 04-2 PLC	EUR1.575 bil, £244 mil mortgage-backed floating-rate notes, series 2	2	C	(sf)/Watch Neg	A-	A- (sf)	--	XS0193217030
Granite Mortgages 04-2 PLC	£866 mil mortgage-backed floating-rate notes, series 3	3	A	(sf)/Watch Neg	A+	A+ (sf)	--	XS0193218350
Granite Mortgages 04-2 PLC	£866 mil mortgage-backed floating-rate notes, series 3	3	B	(sf)/Watch Neg	A+	A+ (sf)	--	XS0193218863
Granite Mortgages 04-2 PLC	£866 mil mortgage-backed floating-rate notes, series 3	3	M	(sf)/Watch Neg	A+	A+ (sf)	--	XS0193219754
Granite Mortgages 04-2 PLC	£866 mil mortgage-backed floating-rate notes, series 3	3	C	(sf)/Watch Neg	A-	A- (sf)	--	XS0193220927
Granite Mortgages 04-2 PLC	EUR1.575 bil, £244 mil mortgage-backed floating-rate notes, series 2	2	A2	(sf)/Watch Neg	A+	A+ (sf)	--	XS0193213807
Granite Mortgages 04-3 PLC	EUR1.072 bil, US\$713.7 mil million mortgage-backed floating-rate notes series 2	2	A1	(sf)/Watch Neg	A+	A+ (sf)	38741SAF9	US38741SAF92
Granite Mortgages 04-3 PLC	EUR1.072 bil, US\$713.7 mil million mortgage-backed floating-rate notes series 2	2	A2	(sf)/Watch Neg	A+	A+ (sf)	--	XS0201483228

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Granite Mortgages 04-3 PLC	EUR1.072 bil, US\$713.7 mil million mortgage-backed floating-rate notes series 2	2	B	A+ (sf)/Watch Neg	A+ (sf)	--	XS0201483657	
Granite Mortgages 04-3 PLC	EUR1.072 bil, US\$713.7 mil million mortgage-backed floating-rate notes series 2	2	M	A+ (sf)/Watch Neg	A+ (sf)	--	XS0201484036	
Granite Mortgages 04-3 PLC	EUR1.072 bil, US\$713.7 mil million mortgage-backed floating-rate notes series 2	2	C	A- (sf)/Watch Neg	A- (sf)	--	XS0201485355	
Granite Mortgages 04-3 PLC	£1.207 bil mortgage-backed fixed- and floating-rate notes series 3	3	A1	A+ (sf)/Watch Neg	A+ (sf)	--	XS0201486320	
Granite Mortgages 04-3 PLC	£1.207 bil mortgage-backed fixed- and floating-rate notes series 3	3	A2	A+ (sf)/Watch Neg	A+ (sf)	--	XS0201565628	
Granite Mortgages 04-3 PLC	£1.207 bil mortgage-backed fixed- and floating-rate notes series 3	3	B	A+ (sf)/Watch Neg	A+ (sf)	--	XS0201486833	
Granite Mortgages 04-3 PLC	£1.207 bil mortgage-backed fixed- and floating-rate notes series 3	3	M	A+ (sf)/Watch Neg	A+ (sf)	--	XS0201487211	
Granite Mortgages 04-3 PLC	£1.207 bil mortgage-backed fixed- and floating-rate notes series 3	3	C	A- (sf)/Watch Neg	A- (sf)	--	XS0201487567	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	A2a	A (sf)/Watch Neg	A (sf)	--	XS0276086393	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	Ba	A (sf)/Watch Neg	A (sf)	--	XS0276086989	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	Ca	A- (sf)/Watch Neg	A- (sf)	--	XS0276087524	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	Da	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0276088506	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	Ea	B (sf)/Watch Neg	B (sf)	--	XS0276089223	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	A2b	A (sf)/Watch Neg	A (sf)	--	XS0276092797	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	Bb	A (sf)/Watch Neg	A (sf)	--	XS0276093332	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	Cb	A- (sf)/Watch Neg	A- (sf)	--	XS0276093928	
Great Hall Mortgages No. 1 PLC	EUR280 mil, £275.2 mil mortgage-backed floating-rate notes series 2006-01	2006-01	Db	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0276095030	
Great Hall Mortgages No. 1 PLC	EUR646.9 mil, £413.6 mil mortgage-backed floating-rate notes series 2007-1	2007-01	A2a	A (sf)/Watch Neg	A (sf)	--	XS0288626525	
Great Hall Mortgages No. 1 PLC	EUR646.9 mil, £413.6 mil mortgage-backed floating-rate notes series 2007-1	2007-01	Ba	A (sf)/Watch Neg	A (sf)	--	XS0288628224	

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Great Hall Mortgages No. 1 PLC	EUR646.9 mil, £413.6 mil mortgage-backed floating-rate notes series 2007-1	2007-01	Ca	BBB+ (sf)/Watch Neg	BBB+ (sf)	--		XS0288629545
Great Hall Mortgages No. 1 PLC	EUR646.9 mil, £413.6 mil mortgage-backed floating-rate notes series 2007-1	2007-01	Da	BB+ (sf)/Watch Neg	BB+ (sf)	--		XS0288630394
Great Hall Mortgages No. 1 PLC	EUR646.9 mil, £413.6 mil mortgage-backed floating-rate notes series 2007-1	2007-01	A2b	A (sf)/Watch Neg	A (sf)	--		XS0288627507
Great Hall Mortgages No. 1 PLC	EUR646.9 mil, £413.6 mil mortgage-backed floating-rate notes series 2007-1	2007-01	Bb	A (sf)/Watch Neg	A (sf)	--		XS0288628810
Great Hall Mortgages No. 1 PLC	EUR646.9 mil, £413.6 mil mortgage-backed floating-rate notes series 2007-1	2007-01	Cb	BBB+ (sf)/Watch Neg	BBB+ (sf)	--		XS0288630121
Great Hall Mortgages No. 1 PLC	EUR646.9 mil, £413.6 mil mortgage-backed floating-rate notes series 2007-1	2007-01	Db	BB+ (sf)/Watch Neg	BB+ (sf)	--		XS0288630550
Great Hall Mortgages No. 1 PLC	EUR110.1 mil, £372.5 mil, US\$600 mil mortgage-backed floating-rate notes series 2007-2	2007-2	Aa	A (sf)/Watch Neg	A (sf)	--		XS0308354504
Great Hall Mortgages No. 1 PLC	EUR110.1 mil, £372.5 mil, US\$600 mil mortgage-backed floating-rate notes series 2007-2	2007-2	Ba	A (sf)/Watch Neg	A (sf)	--		XS0308356970
Great Hall Mortgages No. 1 PLC	EUR110.1 mil, £372.5 mil, US\$600 mil mortgage-backed floating-rate notes series 2007-2	2007-2	Ca	BBB- (sf)/Watch Neg	BBB- (sf)	--		XS0308357358
Great Hall Mortgages No. 1 PLC	EUR110.1 mil, £372.5 mil, US\$600 mil mortgage-backed floating-rate notes series 2007-2	2007-2	Da	BB- (sf)/Watch Neg	BB- (sf)	--		XS0308357788
Great Hall Mortgages No. 1 PLC	EUR110.1 mil, £372.5 mil, US\$600 mil mortgage-backed floating-rate notes series 2007-2	2007-2	Ab	A (sf)/Watch Neg	A (sf)	--		XS0308354843
Great Hall Mortgages No. 1 PLC	EUR110.1 mil, £372.5 mil, US\$600 mil mortgage-backed floating-rate notes series 2007-2	2007-2	Ac	A (sf)/Watch Neg	A (sf)	39052PAA7	US39052PAA75	
Great Hall Mortgages No. 1 PLC	EUR110.1 mil, £372.5 mil, US\$600 mil mortgage-backed floating-rate notes series 2007-2	2007-2	Cb	BBB- (sf)/Watch Neg	BBB- (sf)	--		XS0308355733
Great Hall Mortgages No. 1 PLC	EUR110.1 mil, £372.5 mil, US\$600 mil mortgage-backed floating-rate notes series 2007-2	2007-2	Db	BB- (sf)/Watch Neg	BB- (sf)	--		XS0308356111
Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-backed floating-rate notes series 2007-1	2007-1	A3a	AA- (sf)/Watch Neg	AA- (sf)	490123AE6	US490123AE66	
Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-backed floating-rate notes series 2007-1	2007-1	M1a	AA- (sf)/Watch Neg	AA- (sf)	490123AQ9	US490123AQ96	
Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-backed floating-rate notes series 2007-1	2007-1	M2b	BBB (sf)/Watch Neg	BBB (sf)	490123AT3	US490123AT36	
Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-backed floating-rate notes series 2007-1	2007-1	B1a	BB (sf)/Watch Neg	BB (sf)	490123AU0	US490123AU09	
Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-backed floating-rate notes series 2007-1	2007-1	B2	B (sf)/Watch Neg	B (sf)	490123AW6	US490123AW64	

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Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-floating-rate notes series 2007-1	2007-1	A3b	(sf)/Watch Neg	AA-	AA- (sf)	490123AF3	US490123AF32
Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-backed floating-rate notes series 2007-1	2007-1	A3c	(sf)/Watch Neg	AA-	AA- (sf)	490123AG1	US490123AG15
Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-backed floating-rate notes series 2007-1	2007-1	M1b	(sf)/Watch Neg	AA-	AA- (sf)	490123AR7	US490123AR79
Kensington Mortgage Securities PLC	EUR492.1 mil, £236.3 mil, US\$465 mil mortgage-backed floating-rate notes series 2007-1	2007-1	B1b	(sf)/Watch Neg	BB	BB (sf)	490123AV8	US490123AV81
Landmark Mortgage Securities No. 2 PLC	EUR51.5 mil, £322.645 mil mortgage-backed floating-rate notes		Aa	(sf)/Watch Neg	AA-	AA- (sf)	--	XS0287189004
Landmark Mortgage Securities No. 2 PLC	EUR51.5 mil, £322.645 mil mortgage-backed floating-rate notes		Ac	(sf)/Watch Neg	AA-	AA- (sf)	--	XS0287192727
Landmark Mortgage Securities No. 2 PLC	EUR51.5 mil, £322.645 mil mortgage-backed floating-rate notes		Ba	(sf)/Watch Neg	BBB-	BBB- (sf)	--	XS0287192131
Landmark Mortgage Securities No. 2 PLC	EUR51.5 mil, £322.645 mil mortgage-backed floating-rate notes		Bc	(sf)/Watch Neg	BBB-	BBB- (sf)	--	XS0287193451
Landmark Mortgage Securities No. 2 PLC	EUR51.5 mil, £322.645 mil mortgage-backed floating-rate notes		C	(sf)/Watch Neg	B+	B+ (sf)	--	XS0287192214
Landmark Mortgage Securities No.1 PLC	EUR105.2 mil, £127.1 mil mortgage-backed floating-rate notes		Aa	(sf)/Watch Neg	AA-	AA- (sf)	--	XS0258051191
Landmark Mortgage Securities No.1 PLC	EUR105.2 mil, £127.1 mil mortgage-backed floating-rate notes		B	(sf)/Watch Neg	A-	A- (sf)	--	XS0260675888
Landmark Mortgage Securities No.1 PLC	EUR105.2 mil, £127.1 mil mortgage-backed floating-rate notes		Ca	(sf)/Watch Neg	BB	BB (sf)	--	XS0258052165
Landmark Mortgage Securities No.1 PLC	EUR105.2 mil, £127.1 mil mortgage-backed floating-rate notes		D	(sf)/Watch Neg	B	B (sf)	--	XS0258052751
Landmark Mortgage Securities No.1 PLC	EUR105.2 mil, £127.1 mil mortgage-backed floating-rate notes		Ac	(sf)/Watch Neg	AA-	AA- (sf)	--	XS0260674725
Landmark Mortgage Securities No.1 PLC	EUR105.2 mil, £127.1 mil mortgage-backed floating-rate notes		Cc	(sf)/Watch Neg	BB	BB (sf)	--	XS0261199284
Leek Finance Number Twenty One PLC	£1.313 bil mortgage-backed floating-rate notes		A	(sf)/Watch Neg	AAA	AAA (sf)	--	XS0389373167

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Leek Finance Number Twenty PLC	£1.489 bil mortgage-backed floating-rate notes				AAA (sf)/Watch Neg	AAA (sf)	-- XS0367880621
Leek Finance Number Twenty Two PLC	£501 mil mortgage-backed floating-rate notes		A		AAA (sf)/Watch Neg	AAA (sf)	-- XS0410170079
Ludgate Funding PLC	EUR156.4 mil, £271.8 mil mortgage-backed floating-rate notes series 2006-FF1	2006-FF1	A2a		AA (sf)/Watch Neg	AA (sf)	-- XS0274267862
Ludgate Funding PLC	EUR156.4 mil, £271.8 mil mortgage-backed floating-rate notes series 2006-FF1	2006-FF1	Ba		A (sf)/Watch Neg	A (sf)	-- XS0274268241
Ludgate Funding PLC	EUR156.4 mil, £271.8 mil mortgage-backed floating-rate notes series 2006-FF1	2006-FF1	C		BBB- (sf)/Watch Neg	BBB- (sf)	-- XS0274272359
Ludgate Funding PLC	EUR156.4 mil, £271.8 mil mortgage-backed floating-rate notes series 2006-FF1	2006-FF1	D		B (sf)/Watch Neg	B (sf)	-- XS0274272862
Ludgate Funding PLC	EUR156.4 mil, £271.8 mil mortgage-backed floating-rate notes series 2006-FF1	2006-FF1	A2b		AA (sf)/Watch Neg	AA (sf)	-- XS0274271203
Ludgate Funding PLC	EUR156.4 mil, £271.8 mil mortgage-backed floating-rate notes series 2006-FF1	2006-FF1	Bb		A (sf)/Watch Neg	A (sf)	-- XS0274271898
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	A1a		AA (sf)/Watch Neg	AA (sf)	-- XS0304500431
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	A2a		AA (sf)/Watch Neg	AA (sf)	-- XS0304503534
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	Ma		AA (sf)/Watch Neg	AA (sf)	-- XS0304504698
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	Bb		A+ (sf)/Watch Neg	A+ (sf)	-- XS0304508681
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	Cb		BBB (sf)/Watch Neg	BBB (sf)	-- XS0304509739
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	Da		BB (sf)/Watch Neg	BB (sf)	-- XS0304510158
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	E		B (sf)/Watch Neg	B (sf)	-- XS0304515546
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	A1b		AA (sf)/Watch Neg	AA (sf)	-- XS0304502130

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Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	A1c	AA (sf)/Watch Neg	AA (sf)	--		XS0307157486
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	A2b	AA (sf)/Watch Neg	AA (sf)	--		XS0304504003
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	Mb	AA (sf)/Watch Neg	AA (sf)	--		XS0304505232
Ludgate Funding PLC	EUR197.2 mil, £256.15 mil, US\$55 mil mortgage-backed floating-rate notes and excess-spread backed floating-rate notes series 2007-FF1	2007-FF1	Db	BB (sf)/Watch Neg	BB (sf)	--		XS0304512105
Ludgate Funding PLC	EUR102.7 mil, £321 mil mortgage-backed floating-rate notes series 2008-W1	2008-W1	A1	AA- (sf)/Watch Neg	AA- (sf)	--		XS0354148511
Ludgate Funding PLC	EUR102.7 mil, £321 mil mortgage-backed floating-rate notes series 2008-W1	2008-W1	A2b	A- (sf)/Watch Neg	A- (sf)	--		XS0353589947
Ludgate Funding PLC	EUR102.7 mil, £321 mil mortgage-backed floating-rate notes series 2008-W1	2008-W1	Bb	BBB- (sf)/Watch Neg	BBB- (sf)	--		XS0353591927
Ludgate Funding PLC	EUR102.7 mil, £321 mil mortgage-backed floating-rate notes series 2008-W1	2008-W1	Cb	BB- (sf)/Watch Neg	BB- (sf)	--		XS0353594863
Ludgate Funding PLC	EUR102.7 mil, £321 mil mortgage-backed floating-rate notes series 2008-W1	2008-W1	D	B (sf)/Watch Neg	B (sf)	--		XS0353596215
Mansard Mortgages 2006-1 PLC	£500 mil mortgage-backed floating-rate notes		A2a	AAA (sf)/Watch Neg	AAA (sf)		56418MAB5	US56418MAB54
Mansard Mortgages 2006-1 PLC	£500 mil mortgage-backed floating-rate notes		M1a	AA (sf)/Watch Neg	AA (sf)		56418MAC3	XS0272298752
Mansard Mortgages 2006-1 PLC	£500 mil mortgage-backed floating-rate notes		M2a	BBB (sf)/Watch Neg	BBB (sf)		56418MAD1	US56418MAD11
Mansard Mortgages 2006-1 PLC	£500 mil mortgage-backed floating-rate notes		B1a	BB (sf)/Watch Neg	BB (sf)		56418MAE9	US56418MAE93
Mansard Mortgages 2007-1 PLC	£250 mil mortgage-backed floating-rate notes		A2a	AAA (sf)/Watch Neg	AAA (sf)	--		XS0293438965
Mansard Mortgages 2007-1 PLC	£250 mil mortgage-backed floating-rate notes		M1a	AA- (sf)/Watch Neg	AA- (sf)	--		XS0293458054
Mansard Mortgages 2007-1 PLC	£250 mil mortgage-backed floating-rate notes		M2a	BBB- (sf)/Watch Neg	BBB- (sf)	--		XS0293460381
Mansard Mortgages 2007-1 PLC	£250 mil mortgage-backed floating-rate notes		B1a	BB- (sf)/Watch Neg	BB- (sf)	--		XS0293442215
Mansard Mortgages 2007-2 PLC	£550 mil mortgage-backed floating-rate notes	2007-2	A1a	AA- (sf)/Watch Neg	AA- (sf)		56418WAA5	US56418WAA53

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Mansard Mortgages 2007-2 PLC	£550 mil mortgage-backed floating-rate notes	2007-2	A2a	(sf)/Watch Neg	AA-	AA- (sf)	56418WAB3	US56418WAB37
Mansard Mortgages 2007-2 PLC	£550 mil mortgage-backed floating-rate notes	2007-2	M1a	(sf)/Watch Neg	A-	A- (sf)	56418WAC1	US56418WAC10
Mansard Mortgages 2007-2 PLC	£550 mil mortgage-backed floating-rate notes	2007-2	M2a	(sf)/Watch Neg	BBB-	BBB- (sf)	56418WAD9	US56418WAD92
Mansard Mortgages 2007-2 PLC	£550 mil mortgage-backed floating-rate notes	2007-2	B1a	(sf)/Watch Neg	BB-	BB- (sf)	56418WAE7	US56418WAE75
Marble Arch Residential Securitisation No. 3 Ltd.	EUR221 mil, £172.6 mil mortgage-backed floating-rate notes		A1a	(sf)/Watch Neg	A+	A+ (sf)	--	XS0214916081
Marble Arch Residential Securitisation No. 3 Ltd.	EUR221 mil, £172.6 mil mortgage-backed floating-rate notes		A1b	(sf)/Watch Neg	A+	A+ (sf)	--	XS0214916917
Marble Arch Residential Securitisation No. 3 Ltd.	EUR221 mil, £172.6 mil mortgage-backed floating-rate notes		M1	(sf)/Watch Neg	A+	A+ (sf)	--	XS0214917303
Marble Arch Residential Securitisation No. 3 Ltd.	EUR221 mil, £172.6 mil mortgage-backed floating-rate notes		M2	(sf)/Watch Neg	A+	A+ (sf)	--	XS0214917642
Marble Arch Residential Securitisation No. 3 Ltd.	EUR221 mil, £172.6 mil mortgage-backed floating-rate notes		B1	(sf)/Watch Neg	A-	A- (sf)	--	XS0214918533
Marble Arch Residential Securitisation No. 4 PLC	EUR100.55 mil, £532.9 mil, US\$479 mil mortgage-backed floating-rate notes an overissuance of mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes		A3c	(sf)/Watch Neg	AA	AA (sf)	566021AJ0	--
Marble Arch Residential Securitisation No. 4 PLC	EUR100.55 mil, £532.9 mil, US\$479 mil mortgage-backed floating-rate notes an overissuance of mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes		B1a	(sf)/Watch Neg	AA	AA (sf)	566021AK7	US566021AK76
Marble Arch Residential Securitisation No. 4 PLC	EUR100.55 mil, £532.9 mil, US\$479 mil mortgage-backed floating-rate notes an overissuance of mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes		B1b	(sf)/Watch Neg	AA	AA (sf)	566021AL5	US566021AL59
Marble Arch Residential Securitisation No. 4 PLC	EUR100.55 mil, £532.9 mil, US\$479 mil mortgage-backed floating-rate notes an overissuance of mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes		B1c	(sf)/Watch Neg	AA	AA (sf)	566021AM3	US566021AM33

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Marble Arch Residential Securitisation No. 4 PLC	EUR100.55 mil, £532.9 mil, US\$479 mil mortgage-backed floating-rate notes an overissuance of mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	C1a	AA (sf)/Watch Neg	AA (sf)	566021AN1	US566021AN16
Marble Arch Residential Securitisation No. 4 PLC	EUR100.55 mil, £532.9 mil, US\$479 mil mortgage-backed floating-rate notes an overissuance of mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	C1c	(sf)/Watch Neg	AA (sf)	566021AQ4	US566021AQ47
Marble Arch Residential Securitisation No. 4 PLC	EUR100.55 mil, £532.9 mil, US\$479 mil mortgage-backed floating-rate notes an overissuance of mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	D1a	(sf)/Watch Neg	BB- (sf)	566021AR2	US566021AR20
Marble Arch Residential Securitisation No. 4 PLC	EUR100.55 mil, £532.9 mil, US\$479 mil mortgage-backed floating-rate notes an overissuance of mortgage-backed floating-rate notes and mortgage-backed deferrable-interest notes	D1c	(sf)/Watch Neg	BB- (sf)	566021AT8	US566021AT85
Marble Arch Residential Securitisation No.2 Ltd.	EUR292 mil, £105 mil mortgage-backed floating-rate notes	A1a	(sf)/Watch Neg	AA- (sf)	--	XS0186951462
Marble Arch Residential Securitisation No.2 Ltd.	EUR292 mil, £105 mil mortgage-backed floating-rate notes	A1b	(sf)/Watch Neg	AA- (sf)	--	XS0186951629
Marble Arch Residential Securitisation No.2 Ltd.	EUR292 mil, £105 mil mortgage-backed floating-rate notes	M	(sf)/Watch Neg	AA- (sf)	--	XS0186951975
Marble Arch Residential Securitisation No.2 Ltd.	EUR292 mil, £105 mil mortgage-backed floating-rate notes	B	(sf)/Watch Neg	BBB+ (sf)	--	XS0186952353
Money Partners Securities 1 PLC	EUR255 mil, £199.8 mil, US\$60 mil mortgage-backed floating-rate notes	A2a	(sf)/Watch Neg	AAA (sf)	--	XS0226128329
Money Partners Securities 1 PLC	EUR255 mil, £199.8 mil, US\$60 mil mortgage-backed floating-rate notes	M1	(sf)/Watch Neg	AA (sf)	--	XS0226131117
Money Partners Securities 1 PLC	EUR255 mil, £199.8 mil, US\$60 mil mortgage-backed floating-rate notes	M2a	(sf)/Watch Neg	A (sf)	--	XS0226131463
Money Partners Securities 1 PLC	EUR255 mil, £199.8 mil, US\$60 mil mortgage-backed floating-rate notes	B1	(sf)/Watch Neg	BBB (sf)	--	XS0226132198
Money Partners Securities 1 PLC	EUR255 mil, £199.8 mil, US\$60 mil mortgage-backed floating-rate notes	B2	(sf)/Watch Neg	BB+ (sf)	--	XS0226132271
Money Partners Securities 1 PLC	EUR255 mil, £199.8 mil, US\$60 mil mortgage-backed floating-rate notes	M2b	(sf)/Watch Neg	A (sf)	--	XS0226131620

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Money Partners Securities 1 PLC	EUR255 mil, £199.8 mil, US\$60 mil mortgage-backed floating-rate notes	A2b	AAA (sf)/Watch Neg	AAA (sf)	--	XS0226129566
Money Partners Securities 1 PLC	EUR255 mil, £199.8 mil, US\$60 mil mortgage-backed floating-rate notes	A2c	AAA (sf)/Watch Neg	AAA (sf)	--	XS0226156536
Money Partners Securities 2 PLC	EUR191.2 mil, £234.7 mil, US\$78 mil mortgage-backed floating-rate notes	A2a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0236411780
Money Partners Securities 2 PLC	EUR191.2 mil, £234.7 mil, US\$78 mil mortgage-backed floating-rate notes	M1a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0236413307
Money Partners Securities 2 PLC	EUR191.2 mil, £234.7 mil, US\$78 mil mortgage-backed floating-rate notes	M2a	A- (sf)/Watch Neg	A- (sf)	--	XS0236740501
Money Partners Securities 2 PLC	EUR191.2 mil, £234.7 mil, US\$78 mil mortgage-backed floating-rate notes	B1	BB (sf)/Watch Neg	BB (sf)	--	XS0236413646
Money Partners Securities 2 PLC	EUR191.2 mil, £234.7 mil, US\$78 mil mortgage-backed floating-rate notes	M2b	A- (sf)/Watch Neg	A- (sf)	--	XS0236742036
Money Partners Securities 2 PLC	EUR191.2 mil, £234.7 mil, US\$78 mil mortgage-backed floating-rate notes	M1b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0236413489
Money Partners Securities 2 PLC	EUR191.2 mil, £234.7 mil, US\$78 mil mortgage-backed floating-rate notes	A2c	AA- (sf)/Watch Neg	AA- (sf)	--	XS0236412754
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	A2a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0254114712
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	M1a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0254130080
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	M2a	A- (sf)/Watch Neg	A- (sf)	--	XS0254130916
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	B1a	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0254132375
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	B2a	B+ (sf)/Watch Neg	B+ (sf)	--	XS0254132706
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	A2b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0254121337
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	A2c	AA- (sf)/Watch Neg	AA- (sf)	--	XS0254122814
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	M1b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0254130676
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	M2b	A- (sf)/Watch Neg	A- (sf)	--	XS0254131484
Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	B1b	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0254132458

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Money Partners Securities 3 PLC	EUR298 mil, £382.95 mil, US\$50 mil mortgage-backed floating-rate notes	B2b	B+ (sf)/Watch Neg	B+ (sf)	--	XS0254307605
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	A1a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0274950368
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	A1a DAC-12	AA- (sf)/Watch Neg	AA- (sf)	--	--
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	A1b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0274965556
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	A1b DAC-12	AA- (sf)/Watch Neg	AA- (sf)	--	--
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	M1a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0274969384
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	M1b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0274970713
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	M2a	A- (sf)/Watch Neg	A- (sf)	--	XS0274972685
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	M2b	A- (sf)/Watch Neg	A- (sf)	--	XS0274974111
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	B1a	BB+ (sf)/Watch Neg	BB+ (sf)	--	XS0274978450
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	B1b	BB+ (sf)/Watch Neg	BB+ (sf)	--	XS0274979185
Money Partners Securities 4 PLC	EUR388.95 mil, £351.75 mil mortgage-backed floating-rate notes	B2	B (sf)/Watch Neg	B (sf)	--	XS0274980191
Mortgages No 7 PLC	£757.5 mil mortgage-backed floating-rate notes	A2	AAA (sf)/Watch Neg	AAA (sf)	--	XS0225922110
Mortgages No 7 PLC	£757.5 mil mortgage-backed floating-rate notes	B	AA- (sf)/Watch Neg	AA- (sf)	--	XS0225922383
Mortgages No 7 PLC	£757.5 mil mortgage-backed floating-rate notes	C	A+ (sf)/Watch Neg	A+ (sf)	--	XS0225922466
Mortgages No 7 PLC	£757.5 mil mortgage-backed floating-rate notes	D	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0225922623
Mortgages No 7 PLC	£757.5 mil mortgage-backed floating-rate notes	E	B+ (sf)/Watch Neg	B+ (sf)	--	XS0225922896
Mortgages No. 6 PLC	£595.9 mil mortgage-backed floating-rate notes	A2	AAA (sf)/Watch Neg	AAA (sf)	--	XS0206259888
Mortgages No. 6 PLC	£595.9 mil mortgage-backed floating-rate notes	B	AA (sf)/Watch Neg	AA (sf)	--	XS0206260464

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Mortgages No. 6 PLC	£595.9 mil mortgage-backed floating-rate notes		C	A+ (sf)/Watch Neg	A+ (sf)	--	XS0206260894
Mortgages No. 6 PLC	£595.9 mil mortgage-backed floating-rate notes		D	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0206261603
Mortgages No. 6 PLC	£595.9 mil mortgage-backed floating-rate notes		E	BB+ (sf)/Watch Neg	BB+ (sf)	--	XS0206261942
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	A4	AA- (sf)/Watch Neg	AA- (sf)	--	XS0248865494
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	Ma	AA- (sf)/Watch Neg	AA- (sf)	--	XS0248221920
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	Ba	AA- (sf)/Watch Neg	AA- (sf)	--	XS0248222142
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	Ca	A+ (sf)/Watch Neg	A+ (sf)	--	XS0248222225
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	D	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0248867946
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	E	B+ (sf)/Watch Neg	B+ (sf)	--	XS0248222571
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	Mb	AA- (sf)/Watch Neg	AA- (sf)	--	XS0248866542
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	Bb	AA- (sf)/Watch Neg	AA- (sf)	--	XS0248866971
Newgate Funding PLC	EUR117.5 mil, £503.95 mil mortgage-backed floating-rate notes series 2006-1	2006-1	Cb	A+ (sf)/Watch Neg	A+ (sf)	--	XS0248867789
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	A3a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0257991603
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	M	AA- (sf)/Watch Neg	AA- (sf)	--	XS0257992676
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	Ba	AA- (sf)/Watch Neg	AA- (sf)	--	XS0257993138
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	Ca	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0257994532
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	Da	BB- (sf)/Watch Neg	BB- (sf)	--	XS0257995265
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	E	B (sf)/Watch Neg	B (sf)	--	XS0257996743
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	A3b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0257989458

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Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	Bb	AA- (sf)/Watch Neg	AA- (sf)	--		XS0257993302
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	Cb	BBB+ (sf)/Watch Neg	BBB+ (sf)	--		XS0257994888
Newgate Funding PLC	EUR73.9 mil, £458.7 mil mortgage-backed floating-rate notes series 2006-2	2006-2	Db	BB- (sf)/Watch Neg	BB- (sf)	--		XS0257996073
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	A2	A+ (sf)/Watch Neg	A+ (sf)		651357AB1	US651357AB14
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	A3a	A+ (sf)/Watch Neg	A+ (sf)		651357AC9	US651357AC96
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	Mb	A+ (sf)/Watch Neg	A+ (sf)	--		XS0272627836
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	Ba	A+ (sf)/Watch Neg	A+ (sf)	--		XS0272619817
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	Cb	BBB (sf)/Watch Neg	BBB (sf)	--		XS0272629881
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	Da	BB- (sf)/Watch Neg	BB- (sf)	--		XS0272621805
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	E	B (sf)/Watch Neg	B (sf)	--		XS0272622795
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	T	B (sf)/Watch Neg	B (sf)	--		XS0272623256
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	A3b	A+ (sf)/Watch Neg	A+ (sf)	--		XS0272626788
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	Bb	A+ (sf)/Watch Neg	A+ (sf)	--		XS0272629295
Newgate Funding PLC	EUR296.1 mil, £319.85 mil, US\$271 mil mortgage-backed floating-rate notes series 2006-3	2006-3	Db	BB- (sf)/Watch Neg	BB- (sf)	--		XS0272630624
Newgate Funding PLC	EUR162.8 mil, £406.95 mil, US\$132 mil mortgage-backed and excess spread floating-rate notes series 2007-1	2007-1	A2	A+ (sf)/Watch Neg	A+ (sf)	--		XS0287752611
Newgate Funding PLC	EUR162.8 mil, £406.95 mil, US\$132 mil mortgage-backed and excess spread floating-rate notes series 2007-1	2007-1	A3	A+ (sf)/Watch Neg	A+ (sf)	--		XS0287753775
Newgate Funding PLC	EUR162.8 mil, £406.95 mil, US\$132 mil mortgage-backed and excess spread floating-rate notes series 2007-1	2007-1	Ma	A+ (sf)/Watch Neg	A+ (sf)	--		XS0287755713
Newgate Funding PLC	EUR162.8 mil, £406.95 mil, US\$132 mil mortgage-backed and excess spread floating-rate notes series 2007-1	2007-1	Ba	A- (sf)/Watch Neg	A- (sf)	--		XS0287757255

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Newgate Funding PLC	EUR162.8 mil, £406.95 mil, US\$132 mil mortgage-backed and excess spread floating-rate notes series 2007-1	2007-1	Cb	BBB-(sf)/Watch Neg	BBB-(sf)	--	XS0287759624
Newgate Funding PLC	EUR162.8 mil, £406.95 mil, US\$132 mil mortgage-backed and excess spread floating-rate notes series 2007-1	2007-1	Db	B+(sf)/Watch Neg	B+(sf)	--	XS0287767304
Newgate Funding PLC	EUR162.8 mil, £406.95 mil, US\$132 mil mortgage-backed and excess spread floating-rate notes series 2007-1	2007-1	Mb	A+(sf)/Watch Neg	A+(sf)	--	XS0287756877
Newgate Funding PLC	EUR162.8 mil, £406.95 mil, US\$132 mil mortgage-backed and excess spread floating-rate notes series 2007-1	2007-1	Bb	A-(sf)/Watch Neg	A-(sf)	--	XS0287757412
Newgate Funding PLC	EUR177.55 mil, £337.5 mil mortgage-backed and excess spread floating-rate notes series 2007-2	2007-2	A1a	AAA(sf)/Watch Neg	AAA(sf)	--	XS0304279127
Newgate Funding PLC	EUR177.55 mil, £337.5 mil mortgage-backed and excess spread floating-rate notes series 2007-2	2007-2	A2	A+(sf)/Watch Neg	A+(sf)	--	XS0304279630
Newgate Funding PLC	EUR177.55 mil, £337.5 mil mortgage-backed and excess spread floating-rate notes series 2007-2	2007-2	A3	A+(sf)/Watch Neg	A+(sf)	--	XS0304280059
Newgate Funding PLC	EUR177.55 mil, £337.5 mil mortgage-backed and excess spread floating-rate notes series 2007-2	2007-2	M	A+(sf)/Watch Neg	A+(sf)	--	XS0304280133
Newgate Funding PLC	EUR177.55 mil, £337.5 mil mortgage-backed and excess spread floating-rate notes series 2007-2	2007-2	Bb	A-(sf)/Watch Neg	A-(sf)	--	XS0304284630
Newgate Funding PLC	EUR177.55 mil, £337.5 mil mortgage-backed and excess spread floating-rate notes series 2007-2	2007-2	Cb	BBB-(sf)/Watch Neg	BBB-(sf)	--	XS0304285959
Newgate Funding PLC	EUR177.55 mil, £337.5 mil mortgage-backed and excess spread floating-rate notes series 2007-2	2007-2	Db	B+(sf)/Watch Neg	B+(sf)	--	XS0304286254
Newgate Funding PLC	EUR177.55 mil, £337.5 mil mortgage-backed and excess spread floating-rate notes series 2007-2	2007-2	A1b	AAA(sf)/Watch Neg	AAA(sf)	--	XS0304284127
Newgate Funding PLC	EUR485 mil, £503.55 mil mortgage-backed floating-rate notes series 2007-3	2007-3	A1	AA(sf)/Watch Neg	AA(sf)	--	XS0335975172
Newgate Funding PLC	EUR485 mil, £503.55 mil mortgage-backed floating-rate notes series 2007-3	2007-3	A2b	AA(sf)/Watch Neg	AA(sf)	--	XS0335983432
Newgate Funding PLC	EUR485 mil, £503.55 mil mortgage-backed floating-rate notes series 2007-3	2007-3	A3	A(sf)/Watch Neg	A(sf)	--	XS0335975842

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Newgate Funding PLC	EUR485 mil, £503.55 mil mortgage-backed floating-rate notes series 2007-3	2007-3	Ba	A- (sf)/Watch Neg	A- (sf)	--	XS0335976063
Newgate Funding PLC	EUR485 mil, £503.55 mil mortgage-backed floating-rate notes series 2007-3	2007-3	Bb	A- (sf)/Watch Neg	A- (sf)	--	XS0335992003
Newgate Funding PLC	EUR485 mil, £503.55 mil mortgage-backed floating-rate notes series 2007-3	2007-3	Cb	BB+ (sf)/Watch Neg	BB+ (sf)	--	XS0335995444
Newgate Funding PLC	EUR485 mil, £503.55 mil mortgage-backed floating-rate notes series 2007-3	2007-3	D	BB- (sf)/Watch Neg	BB- (sf)	--	XS0335976576
Newgate Funding PLC	EUR485 mil, £503.55 mil mortgage-backed floating-rate notes series 2007-3	2007-3	E	B (sf)/Watch Neg	B (sf)	--	XS0329655129
Paragon Secured Finance (No. 1) PLC	£300 mil mortgage-backed floating-rate notes		A	AAA (sf)/Watch Neg	AAA (sf)	--	XS0208202415
Paragon Secured Finance (No. 1) PLC	£300 mil mortgage-backed floating-rate notes		B	A (sf)/Watch Neg	A (sf)	--	XS0208202688
Paragon Secured Finance (No. 1) PLC	£300 mil mortgage-backed floating-rate notes		C	BBB- (sf)/Watch Neg	BBB- (sf)	--	XS0208202845
Preferred Residential Securities 05-1 PLC	EUR188 mil, £271.2 mil mortgage-backed floating-rate notes		A2c	AAA (sf)/Watch Neg	AAA (sf)	740378AF1	US740378AF16
Preferred Residential Securities 05-1 PLC	EUR188 mil, £271.2 mil mortgage-backed floating-rate notes		B1a	AA (sf)/Watch Neg	AA (sf)	740378AG9	US740378AG98
Preferred Residential Securities 05-1 PLC	EUR188 mil, £271.2 mil mortgage-backed floating-rate notes		B1c	AA (sf)/Watch Neg	AA (sf)	740378AJ3	US740378AJ38
Preferred Residential Securities 05-1 PLC	EUR188 mil, £271.2 mil mortgage-backed floating-rate notes		C1c	A (sf)/Watch Neg	A (sf)	740378AM6	US740378AM66
Preferred Residential Securities 05-1 PLC	EUR188 mil, £271.2 mil mortgage-backed floating-rate notes		D1c	BB (sf)/Watch Neg	BB (sf)	740378AQ7	US740378AQ70
Preferred Residential Securities 05-2 PLC	EUR125 mil, £183.85 mil, US\$70.5 mil mortgage-backed floating-rate notes		A2a	AA (sf)/Watch Neg	AA (sf)	740377AD8	US740377AD84
Preferred Residential Securities 05-2 PLC	EUR125 mil, £183.85 mil, US\$70.5 mil mortgage-backed floating-rate notes		A2c	AA (sf)/Watch Neg	AA (sf)	740377AF3	US740377AF33
Preferred Residential Securities 05-2 PLC	EUR125 mil, £183.85 mil, US\$70.5 mil mortgage-backed floating-rate notes		B1a	AA (sf)/Watch Neg	AA (sf)	740377AG1	US740377AG16

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Preferred Residential Securities 05-2 PLC	EUR125 mil, £183.85 mil, US\$70.5 mil mortgage-backed floating-rate notes	B1c	AA (sf)/Watch Neg	AA (sf)	740377AJ5	US740377AJ54
Preferred Residential Securities 05-2 PLC	EUR125 mil, £183.85 mil, US\$70.5 mil mortgage-backed floating-rate notes	C1a	A (sf)/Watch Neg	A (sf)	740377AK2	US740377AK28
Preferred Residential Securities 05-2 PLC	EUR125 mil, £183.85 mil, US\$70.5 mil mortgage-backed floating-rate notes	C1c	A (sf)/Watch Neg	A (sf)	740377AM8	US740377AM83
Preferred Residential Securities 05-2 PLC	EUR125 mil, £183.85 mil, US\$70.5 mil mortgage-backed floating-rate notes	D1c	BB (sf)/Watch Neg	BB (sf)	740377AQ9	US740377AQ97
Preferred Residential Securities 05-2 PLC	EUR125 mil, £183.85 mil, US\$70.5 mil mortgage-backed floating-rate notes	E1c	B (sf)/Watch Neg	B (sf)	740377AS5	US740377AS53
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	A2a	AA (sf)/Watch Neg	AA (sf)	74038YAD8	US74038YAD85
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	A2b	AA (sf)/Watch Neg	AA (sf)	74038YAE6	US74038YAE68
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	A2c	AA (sf)/Watch Neg	AA (sf)	74038YAF3	US74038YAF34
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	B1a	AA (sf)/Watch Neg	AA (sf)	74038YAG1	US74038YAG17
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	B1c	AA (sf)/Watch Neg	AA (sf)	74038YAJ5	US74038YAJ55
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	C1a	A- (sf)/Watch Neg	A- (sf)	74038YAK2	US74038YAK29
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	C1c	A- (sf)/Watch Neg	A- (sf)	74038YAM8	US74038YAM84
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	D1a	BB (sf)/Watch Neg	BB (sf)	74038YAN6	US74038YAN67
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes	D1c	BB (sf)/Watch Neg	BB (sf)	74038YAQ9	US74038YAQ98

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List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)							
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes		E1c	B (sf)/Watch Neg	B (sf)	74038YAS5	US74038YAS54
Preferred Residential Securities 06-1 PLC	EUR107.6 mil, £288.432 mil, US\$145 mil mortgage-backed floating-rate notes		ETc	B (sf)/Watch Neg	B (sf)	74038YAT3	US74038YAT38
Preferred Residential Securities 7 PLC	£600 mil mortgage-backed floating-rate notes		A2	AAA (sf)/Watch Neg	AAA (sf)	--	XS0183097939
Preferred Residential Securities 7 PLC	£600 mil mortgage-backed floating-rate notes		B	AAA (sf)/Watch Neg	AAA (sf)	--	XS0183101558
Preferred Residential Securities 7 PLC	£600 mil mortgage-backed floating-rate notes		C	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0183102283
Preferred Residential Securities 7 PLC	£600 mil mortgage-backed floating-rate notes		D	BB (sf)/Watch Neg	BB (sf)	--	XS0183102879
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	A1a1	AA (sf)/Watch Neg	AA (sf)	--	XS0198309691
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	B1a	AA (sf)/Watch Neg	AA (sf)	--	XS0198318411
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	C1a	A (sf)/Watch Neg	A (sf)	--	XS0198319062
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	D1a	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0198319575
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	E	BB (sf)/Watch Neg	BB (sf)	--	XS0198320409
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	A1a2	AA (sf)/Watch Neg	AA (sf)	--	XS0198313024
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	A1b	AA (sf)/Watch Neg	AA (sf)	740380AG5	US740380AG52
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	A1c	AA (sf)/Watch Neg	AA (sf)	--	XS0198318171
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	B1c	AA (sf)/Watch Neg	AA (sf)	--	XS0198318841
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	C1c	A (sf)/Watch Neg	A (sf)	--	XS0198319229
Preferred Residential Securities 8 PLC	EUR108.5 mil, £336.2 mil, US\$100 mil mortgage-backed floating-rate notes	8	D1c	BBB+ (sf)/Watch Neg	BBB+ (sf)	--	XS0198319906
RMAC 2003-NS1 PLC	EUR239 mil, £345.6 mil, US\$782 mil mortgage-backed floating-rate notes		A3	AA- (sf)/Watch Neg	AA- (sf)	74962TAG2	US74962TAG22

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RMAC 2003-NS2 PLC	EUR10 mil, £250.1 mil, US\$411 mil mortgage-backed floating-rate notes	A3	AA- (sf)/Watch Neg	AA- (sf)	74962VAF9	US74962VAF94	
RMAC 2003-NS3 PLC	£279.5 mil, US\$434 mil mortgage-backed floating-rate notes	A3	AA- (sf)/Watch Neg	AA- (sf)	74962UAH7	US74962UAH77	
RMAC 2003-NS4 PLC	£208.45 mil, US\$500 mil mortgage-backed floating-rate notes	A3	AA- (sf)/Watch Neg	AA- (sf)	74962XAE8	US74962XAE85	
RMAC 2004-NS1 PLC	EUR365 mil, £338.4 mil, US\$320 mil mortgage-backed floating-rate notes	A3	AA- (sf)/Watch Neg	AA- (sf)	74962EAJ9	US74962EAJ91	
RMAC 2004-NS3 PLC	EUR168 mil, £228.6 mil, US\$295 mil mortgage-backed floating-rate notes	A2a	AA- (sf)/Watch Neg	AA- (sf)	75954GAF9	US75954GAF90	
RMAC 2004-NS3 PLC	EUR168 mil, £228.6 mil, US\$295 mil mortgage-backed floating-rate notes	M1	AA- (sf)/Watch Neg	AA- (sf)	75954GAG7	US75954GAG73	
RMAC 2004-NS3 PLC	EUR168 mil, £228.6 mil, US\$295 mil mortgage-backed floating-rate notes	M2	AA- (sf)/Watch Neg	AA- (sf)	75954GAH5	US75954GAH56	
RMAC 2004-NS3 PLC	EUR168 mil, £228.6 mil, US\$295 mil mortgage-backed floating-rate notes	B	BBB+ (sf)/Watch Neg	BBB+ (sf)	75954GAJ1	US75954GAJ13	
RMAC 2004-NS3 PLC	EUR168 mil, £228.6 mil, US\$295 mil mortgage-backed floating-rate notes	A2c	AA- (sf)/Watch Neg	AA- (sf)	75954GAL6	US75954GAL68	
RMAC 2004-NSP 2 PLC	EUR409 mil, £350.25 mil, US\$1.618 bil mortgage-backed floating-rate notes	A2a	AA- (sf)/Watch Neg	AA- (sf)	74963RAB6	US74963RAB69	
RMAC 2004-NSP 2 PLC	EUR409 mil, £350.25 mil, US\$1.618 bil mortgage-backed floating-rate notes	A2b	AA- (sf)/Watch Neg	AA- (sf)	74963RAC4	US74963RAC43	
RMAC 2004-NSP 2 PLC	EUR409 mil, £350.25 mil, US\$1.618 bil mortgage-backed floating-rate notes	A2c	AA- (sf)/Watch Neg	AA- (sf)	74963RAD2	US74963RAD26	
RMAC 2004-NSP 2 PLC	EUR409 mil, £350.25 mil, US\$1.618 bil mortgage-backed floating-rate notes	A3	A (sf)/Watch Neg	A (sf)	74963RAG5	US74963RAG56	
RMAC 2004-NSP4 PLC	£814.4 mil mortgage-backed floating-rate notes	A2	AA- (sf)/Watch Neg	AA- (sf)	--	XS0206944240	
RMAC 2004-NSP4 PLC	£814.4 mil mortgage-backed floating-rate notes	M1	AA- (sf)/Watch Neg	AA- (sf)	--	XS0206944596	
RMAC 2004-NSP4 PLC	£814.4 mil mortgage-backed floating-rate notes	M2	A+ (sf)/Watch Neg	A+ (sf)	--	XS0206944836	
RMAC 2004-NSP4 PLC	£814.4 mil mortgage-backed floating-rate notes	B1	BBB (sf)/Watch Neg	BBB (sf)	--	XS0206945056	
RMAC 2005-NS1 PLC	EUR526.4 mil, £250 mil, US\$267.7 mil million mortgage-backed floating-rate notes	A2a	AA- (sf)/Watch Neg	AA- (sf)	749627AB1	US749627AB10	
RMAC 2005-NS1 PLC	EUR526.4 mil, £250 mil, US\$267.7 mil million mortgage-backed floating-rate notes	M1	AA- (sf)/Watch Neg	AA- (sf)	749627AD7	US749627AD75	

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RMAC 2005-NS1 PLC	EUR526.4 mil, £250 mil, US\$267.7 mil million mortgage-backed floating-rate notes	M2	BBB (sf)/Watch Neg	BBB (sf)	749627AE5	US749627AE58	
RMAC 2005-NS1 PLC	EUR526.4 mil, £250 mil, US\$267.7 mil million mortgage-backed floating-rate notes	B1	BB (sf)/Watch Neg	BB (sf)	749627AF2	US749627AF24	
RMAC 2005-NS1 PLC	EUR526.4 mil, £250 mil, US\$267.7 mil million mortgage-backed floating-rate notes	A2c	AA- (sf)/Watch Neg	AA- (sf)	749627AC9	US749627AC92	
RMAC 2005-NS3 PLC	EUR448.2 mil, £397.5 mil multi-currency mortgage-backed floating-rate notes	A2a	AA- (sf)/Watch Neg	AA- (sf)	749629AC5	US749629AC58	
RMAC 2005-NS3 PLC	EUR448.2 mil, £397.5 mil multi-currency mortgage-backed floating-rate notes	M1a	AA- (sf)/Watch Neg	AA- (sf)	749629AE1	US749629AE15	
RMAC 2005-NS3 PLC	EUR448.2 mil, £397.5 mil multi-currency mortgage-backed floating-rate notes	M2a	A (sf)/Watch Neg	A (sf)	749629AG6	US749629AG62	
RMAC 2005-NS3 PLC	EUR448.2 mil, £397.5 mil multi-currency mortgage-backed floating-rate notes	B1a	BB (sf)/Watch Neg	BB (sf)	749629AJ0	US749629AJ02	
RMAC 2005-NS3 PLC	EUR448.2 mil, £397.5 mil multi-currency mortgage-backed floating-rate notes	A2c	AA- (sf)/Watch Neg	AA- (sf)	749629AD3	US749629AD32	
RMAC 2005-NS3 PLC	EUR448.2 mil, £397.5 mil multi-currency mortgage-backed floating-rate notes	M1c	AA- (sf)/Watch Neg	AA- (sf)	749629AF8	US749629AF89	
RMAC 2005-NS3 PLC	EUR448.2 mil, £397.5 mil multi-currency mortgage-backed floating-rate notes	M2c	A (sf)/Watch Neg	A (sf)	749629AH4	US749629AH46	
RMAC 2005-NS3 PLC	EUR448.2 mil, £397.5 mil multi-currency mortgage-backed floating-rate notes	B1c	BB (sf)/Watch Neg	BB (sf)	749629AK7	US749629AK74	
RMAC 2005-NS4 PLC	£280 mil, US\$206 mil mortgage-backed floating-rate notes	A3	AA- (sf)/Watch Neg	AA- (sf)	74963XAG2	US74963XAG25	
RMAC 2005-NS4 PLC	£280 mil, US\$206 mil mortgage-backed floating-rate notes	M1	AA- (sf)/Watch Neg	AA- (sf)	74963XAD9	US74963XAD93	
RMAC 2005-NS4 PLC	£280 mil, US\$206 mil mortgage-backed floating-rate notes	M2	A+ (sf)/Watch Neg	A+ (sf)	74963XAE7	US74963XAE76	
RMAC 2005-NS4 PLC	£280 mil, US\$206 mil mortgage-backed floating-rate notes	B1	BB+ (sf)/Watch Neg	BB+ (sf)	74963XAF4	US74963XAF42	
RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes	A2a	AA- (sf)/Watch Neg	AA- (sf)	749628AE3	US749628AE32	
RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes	M1a	AA- (sf)/Watch Neg	AA- (sf)	749628AG8	US749628AG89	
RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes	M2a	BBB (sf)/Watch Neg	BBB (sf)	749628AJ2	US749628AJ29	
RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes	B1a	BB (sf)/Watch Neg	BB (sf)	749628AL7	US749628AL74	

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RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes		A2b	(sf)/Watch Neg	AA- AA- (sf)	749628AB9	US749628AB92
RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes		A2c	(sf)/Watch Neg	AA- AA- (sf)	749628AF0	US749628AF07
RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes		M1c	(sf)/Watch Neg	AA- AA- (sf)	749628AH6	US749628AH62
RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes		M2c	(sf)/Watch Neg	BBB BBB (sf)	749628AK9	US749628AK91
RMAC 2005-NSP2 PLC	EUR466 mil, £353 mil, US\$780 mil multi-currency mortgage-backed floating-rate notes		B1c	(sf)/Watch Neg	BB BB (sf)	749628AM5	US749628AM57
RMAC Securities No. 1 PLC	EUR539.5 mil, £558.25 mil, US\$470 mil mortgage-backed floating-rate notes series 2006-NS1	2006-NS1	A2a	(sf)/Watch Neg	AA- AA- (sf)	--	XS0248588716
RMAC Securities No. 1 PLC	EUR539.5 mil, £558.25 mil, US\$470 mil mortgage-backed floating-rate notes series 2006-NS1	2006-NS1	A2c	(sf)/Watch Neg	AA- AA- (sf)	--	XS0248595331
RMAC Securities No. 1 PLC	EUR539.5 mil, £558.25 mil, US\$470 mil mortgage-backed floating-rate notes series 2006-NS1	2006-NS1	M1a	(sf)/Watch Neg	AA- AA- (sf)	--	XS0248590290
RMAC Securities No. 1 PLC	EUR539.5 mil, £558.25 mil, US\$470 mil mortgage-backed floating-rate notes series 2006-NS1	2006-NS1	M1c	(sf)/Watch Neg	AA- AA- (sf)	--	XS0248597204
RMAC Securities No. 1 PLC	EUR539.5 mil, £558.25 mil, US\$470 mil mortgage-backed floating-rate notes series 2006-NS1	2006-NS1	M2a	(sf)/Watch Neg	A A (sf)	--	XS0248591009
RMAC Securities No. 1 PLC	EUR539.5 mil, £558.25 mil, US\$470 mil mortgage-backed floating-rate notes series 2006-NS1	2006-NS1	M2c	(sf)/Watch Neg	A A (sf)	--	XS0248596149
RMAC Securities No. 1 PLC	EUR539.5 mil, £558.25 mil, US\$470 mil mortgage-backed floating-rate notes series 2006-NS1	2006-NS1	B1c	(sf)/Watch Neg	BB BB (sf)	--	XS0248597972
RMAC Securities No. 1 PLC	EUR365.9 mil, £317.2 mil, US\$243 mil mortgage-backed floating-rate notes series 2006-NS2	2006-NS2	A2a	(sf)/Watch Neg	AA- AA- (sf)	--	XS0257374313
RMAC Securities No. 1 PLC	EUR365.9 mil, £317.2 mil, US\$243 mil mortgage-backed floating-rate notes series 2006-NS2	2006-NS2	A2c	(sf)/Watch Neg	AA- AA- (sf)	--	XS0257375559
RMAC Securities No. 1 PLC	EUR365.9 mil, £317.2 mil, US\$243 mil mortgage-backed floating-rate notes series 2006-NS2	2006-NS2	M1a	(sf)/Watch Neg	AA- AA- (sf)	--	XS0257377175
RMAC Securities No. 1 PLC	EUR365.9 mil, £317.2 mil, US\$243 mil mortgage-backed floating-rate notes series 2006-NS2	2006-NS2	M1c	(sf)/Watch Neg	AA- AA- (sf)	--	XS0257377415
RMAC Securities No. 1 PLC	EUR365.9 mil, £317.2 mil, US\$243 mil mortgage-backed floating-rate notes series 2006-NS2	2006-NS2	M2c	(sf)/Watch Neg	BBB+ BBB+ (sf)	--	XS0257378652
RMAC Securities No. 1 PLC	EUR365.9 mil, £317.2 mil, US\$243 mil mortgage-backed floating-rate notes series 2006-NS2	2006-NS2	B1a	(sf)/Watch Neg	BB+ BB+ (sf)	--	XS0257378736
RMAC Securities No. 1 PLC	EUR365.9 mil, £317.2 mil, US\$243 mil mortgage-backed floating-rate notes series 2006-NS2	2006-NS2	B1c	(sf)/Watch Neg	BB+ BB+ (sf)	--	XS0257379114

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List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)								
RMAC Securities No. 1 PLC	EUR365.9 mil, £317.2 mil, US\$243 mil mortgage-backed floating-rate notes series 2006-NS2	2006-NS2	B2a	B+ (sf)/Watch Neg	B+ (sf)	--		XS0257379544
RMAC Securities No. 1 PLC	EUR200 mil, £389.5 mil, US\$421.6 mil mortgage-backed floating-rate notes series 2006-NS3	2006-NS3	A2a	AA- (sf)/Watch Neg	AA- (sf)	--		XS0268014601
RMAC Securities No. 1 PLC	EUR200 mil, £389.5 mil, US\$421.6 mil mortgage-backed floating-rate notes series 2006-NS3	2006-NS3	M1a	A+ (sf)/Watch Neg	A+ (sf)	--		XS0268022885
RMAC Securities No. 1 PLC	EUR200 mil, £389.5 mil, US\$421.6 mil mortgage-backed floating-rate notes series 2006-NS3	2006-NS3	M1c	A+ (sf)/Watch Neg	A+ (sf)	--		XS0268026795
RMAC Securities No. 1 PLC	EUR200 mil, £389.5 mil, US\$421.6 mil mortgage-backed floating-rate notes series 2006-NS3	2006-NS3	M2c	BBB (sf)/Watch Neg	BBB (sf)	--		XS0268027843
RMAC Securities No. 1 PLC	EUR263.8 mil, £830 mil, US\$477 mil mortgage-backed floating-rate notes series 2006-NS4	2006-NS4	A2a	AAA (sf)/Watch Neg	AAA (sf)	--		XS0277406426
RMAC Securities No. 1 PLC	EUR263.8 mil, £830 mil, US\$477 mil mortgage-backed floating-rate notes series 2006-NS4	2006-NS4	A3a	AA (sf)/Watch Neg	AA (sf)	--		XS0277410451
RMAC Securities No. 1 PLC	EUR263.8 mil, £830 mil, US\$477 mil mortgage-backed floating-rate notes series 2006-NS4	2006-NS4	M1a	AA (sf)/Watch Neg	AA (sf)	--		XS0277412408
RMAC Securities No. 1 PLC	EUR263.8 mil, £830 mil, US\$477 mil mortgage-backed floating-rate notes series 2006-NS4	2006-NS4	M2a	A- (sf)/Watch Neg	A- (sf)	--		XS0277459110
RMAC Securities No. 1 PLC	EUR263.8 mil, £830 mil, US\$477 mil mortgage-backed floating-rate notes series 2006-NS4	2006-NS4	B1a	B (sf)/Watch Neg	B (sf)	--		XS0277452453
RMAC Securities No. 1 PLC	EUR263.8 mil, £830 mil, US\$477 mil mortgage-backed floating-rate notes series 2006-NS4	2006-NS4	M1c	AA (sf)/Watch Neg	AA (sf)	--		XS0277441258
RMAC Securities No. 1 PLC	EUR263.8 mil, £830 mil, US\$477 mil mortgage-backed floating-rate notes series 2006-NS4	2006-NS4	M2c	A- (sf)/Watch Neg	A- (sf)	--		XS0277448428
RMAC Securities No. 1 PLC	EUR263.8 mil, £830 mil, US\$477 mil mortgage-backed floating-rate notes series 2006-NS4	2006-NS4	B1c	B (sf)/Watch Neg	B (sf)	--		XS0277455985
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	A1a	AAA (sf)/Watch Neg	AAA (sf)	--		XS0307501873
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	A2a	AA (sf)/Watch Neg	AA (sf)	--		XS0307502764
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	M1a	BBB+ (sf)/Watch Neg	BBB+ (sf)	--		XS0307503499
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	M2c	BB+ (sf)/Watch Neg	BB+ (sf)	--		XS0307516475
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	A1b	AAA (sf)/Watch Neg	AAA (sf)	749624AP7	US749624AP74	
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	A1c	AAA (sf)/Watch Neg	AAA (sf)	--		XS0307513027

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List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)								
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	A2b	(sf)/Watch Neg	AA	AA (sf)	749624AQ5	US749624AQ57
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	A2c	(sf)/Watch Neg	AA	AA (sf)	--	XS0307513886
RMAC Securities No. 1 PLC	EUR214 mil, £296.8 mil, US\$168 mil mortgage-backed floating-rate notes series 2007-NS1	2007-NS1	M1c	(sf)/Watch Neg	BBB+	BBB+ (sf)	--	XS0307514934
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		A3a	(sf)/Watch Neg	AA-	AA- (sf)	76116WAF7	US76116WAF77
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		M1a	(sf)/Watch Neg	A+	A+ (sf)	76116WAH3	US76116WAH34
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		B1a	(sf)/Watch Neg	A	A (sf)	76116WAK6	US76116WAK62
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		C1a	(sf)/Watch Neg	BBB+	BBB+ (sf)	76116WAM2	US76116WAM29
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		D1a	(sf)/Watch Neg	B	B (sf)	76116WAX8	US76116WAX83
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		A3b	(sf)/Watch Neg	AA-	AA- (sf)	76116WAG5	US76116WAG50
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		A3c	(sf)/Watch Neg	AA-	AA- (sf)	76116WAW0	US76116WAW01
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		M1b	(sf)/Watch Neg	A+	A+ (sf)	76116WAJ9	US76116WAJ99
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		B1b	(sf)/Watch Neg	A	A (sf)	76116WAL4	US76116WAL46
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		C1b	(sf)/Watch Neg	BBB+	BBB+ (sf)	76116WAN0	US76116WAN02
ResLoC U.K. 2007-1 PLC	EUR395.5 mil, £485.795 mil, US\$303.7 mil mortgage-backed floating-rate notes		D1b	(sf)/Watch Neg	B	B (sf)	76116WAP5	US76116WAP59
Residential Mortgage Securities 19 PLC	EUR250.5 mil, £528 mil mortgage-backed floating-rate notes		A2a	(sf)/Watch Neg	AA-	AA- (sf)	76112XAD4	US76112XAD49
Residential Mortgage Securities 19 PLC	EUR250.5 mil, £528 mil mortgage-backed floating-rate notes		A2c	(sf)/Watch Neg	AA-	AA- (sf)	76112XAF9	US76112XAF96
Residential Mortgage Securities 19 PLC	EUR250.5 mil, £528 mil mortgage-backed floating-rate notes		M1a	(sf)/Watch Neg	AA-	AA- (sf)	76112XAG7	US76112XAG79
Residential Mortgage Securities 19 PLC	EUR250.5 mil, £528 mil mortgage-backed floating-rate notes		M1c	(sf)/Watch Neg	AA-	AA- (sf)	76112XAH5	US76112XAH52
Residential Mortgage Securities 19 PLC	EUR250.5 mil, £528 mil mortgage-backed floating-rate notes		M2a	(sf)/Watch Neg	AA-	AA- (sf)	76112XAJ1	US76112XAJ19

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Residential Mortgage Securities 19 PLC	EUR250.5 mil, £528 mil mortgage-backed floating-rate notes	M2c	AA- (sf)/Watch Neg	AA- (sf)	76112XAK8	US76112XAK81	
Residential Mortgage Securities 19 PLC	EUR250.5 mil, £528 mil mortgage-backed floating-rate notes	B1a	AA- (sf)/Watch Neg	AA- (sf)	76112XAL6	US76112XAL64	
Residential Mortgage Securities 19 PLC	EUR250.5 mil, £528 mil mortgage-backed floating-rate notes	B1c	AA- (sf)/Watch Neg	AA- (sf)	76112XAM4	US76112XAM48	
Residential Mortgage Securities 20 PLC	EUR637.05 mil, £329.85 mil, US\$150.4 mil mortgage-backed floating-rate notes	A2a	AA (sf)/Watch Neg	AA (sf)	76112WAD6	US76112WAD65	
Residential Mortgage Securities 20 PLC	EUR637.05 mil, £329.85 mil, US\$150.4 mil mortgage-backed floating-rate notes	A2c	AA (sf)/Watch Neg	AA (sf)	76112WAE4	US76112WAE49	
Residential Mortgage Securities 20 PLC	EUR637.05 mil, £329.85 mil, US\$150.4 mil mortgage-backed floating-rate notes	M1a	AA (sf)/Watch Neg	AA (sf)	76112WAF1	US76112WAF14	
Residential Mortgage Securities 20 PLC	EUR637.05 mil, £329.85 mil, US\$150.4 mil mortgage-backed floating-rate notes	M1c	AA (sf)/Watch Neg	AA (sf)	76112WAG9	US76112WAG96	
Residential Mortgage Securities 20 PLC	EUR637.05 mil, £329.85 mil, US\$150.4 mil mortgage-backed floating-rate notes	M2a	A+ (sf)/Watch Neg	A+ (sf)	76112WAH7	US76112WAH79	
Residential Mortgage Securities 20 PLC	EUR637.05 mil, £329.85 mil, US\$150.4 mil mortgage-backed floating-rate notes	M2c	A+ (sf)/Watch Neg	A+ (sf)	76112WAJ3	US76112WAJ36	
Residential Mortgage Securities 20 PLC	EUR637.05 mil, £329.85 mil, US\$150.4 mil mortgage-backed floating-rate notes	B1a	BBB (sf)/Watch Neg	BBB (sf)	76112WAK0	US76112WAK09	
Residential Mortgage Securities 20 PLC	EUR637.05 mil, £329.85 mil, US\$150.4 mil mortgage-backed floating-rate notes	B1c	BBB (sf)/Watch Neg	BBB (sf)	76112WAL8	US76112WAL81	
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes	A3a	AA- (sf)/Watch Neg	AA- (sf)	76112VBD7	US76112VBD73	
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes	A3c	AA- (sf)/Watch Neg	AA- (sf)	76112VBF2	US76112VBF22	
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes	M1a	AA- (sf)/Watch Neg	AA- (sf)	76112VAG1	US76112VAG14	
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes	M1c	AA- (sf)/Watch Neg	AA- (sf)	76112VAH9	US76112VAH96	
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes	M2a	A (sf)/Watch Neg	A (sf)	76112VAJ5	US76112VAJ52	
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes	M2c	A (sf)/Watch Neg	A (sf)	76112VAK2	US76112VAK26	
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes	B1a	BBB (sf)/Watch Neg	BBB (sf)	76112VAL0	US76112VAL09	
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes	B1c	BBB (sf)/Watch Neg	BBB (sf)	76112VAM8	US76112VAM81	

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)							
Residential Mortgage Securities 21 PLC	EUR618.5 mil, £306.9 mil, US\$300 mil mortgage-backed floating-rate notes		B2a	(sf)/Watch Neg	BB	BB (sf)	76112VAN6 US76112VAN64
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		A3a	(sf)/Watch Neg	AA	AA (sf)	76113CAF4 US76113CAF41
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		A3c	(sf)/Watch Neg	AA	AA (sf)	76113CAG2 US76113CAG24
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		M1a	(sf)/Watch Neg	AA	AA (sf)	76113CAH0 US76113CAH07
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		M1c	(sf)/Watch Neg	AA	AA (sf)	76113CAJ6 US76113CAJ62
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		M2a	(sf)/Watch Neg	A	A (sf)	76113CAK3 US76113CAK36
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		M2c	(sf)/Watch Neg	A	A (sf)	76113CAL1 US76113CAL19
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		B1a	(sf)/Watch Neg	BBB	BBB (sf)	76113CAM9 US76113CAM91
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		B1c	(sf)/Watch Neg	BBB	BBB (sf)	76113CAN7 US76113CAN74
Residential Mortgage Securities 22 PLC	EUR336.1 mil, £392.9 mil, US\$320 mil mortgage-backed floating-rate notes		B2	(sf)/Watch Neg	BB	BB (sf)	76113CAP2 US76113CAP23
Residential Mortgage Securities 23 PLC	£274.2 mil mortgage-backed floating-rate notes (including £134.6 million further class A, £78.6 million further class B and £0.2 million further class C issuance)	23	A	(sf)/Watch Neg	AAA	AAA (sf)	-- XS0398239771
Residential Mortgage Securities 25 PLC	£195.1 mil mortgage-backed floating-rate notes		B2-Dfrd	(sf)/Watch Neg	BB	BB (sf)	-- XS0552556283
Residential Mortgage Securities 25 PLC	£195.1 mil mortgage-backed floating-rate notes		M1-Dfrd	(sf)/Watch Neg	AA	AA (sf)	-- XS0552555046
Residential Mortgage Securities 25 PLC	£195.1 mil mortgage-backed floating-rate notes		A1	(sf)/Watch Neg	AAA	AAA (sf)	-- XS0552553934
Residential Mortgage Securities 25 PLC	£195.1 mil mortgage-backed floating-rate notes		B1-Dfrd	(sf)/Watch Neg	BBB	BBB (sf)	-- XS0552555806
Residential Mortgage Securities 25 PLC	£195.1 mil mortgage-backed floating-rate notes		A2	(sf)/Watch Neg	AAA	AAA (sf)	-- XS0552554742
Residential Mortgage Securities 25 PLC	£195.1 mil mortgage-backed floating-rate notes		M2-Dfrd	(sf)/Watch Neg	A+	A+ (sf)	-- XS0552555558
Residential Mortgage Securities 25 PLC	£195.1 mil mortgage-backed floating-rate notes		B3-Dfrd	(sf)/Watch Neg	BB-	BB- (sf)	-- XS0552556796

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Southern Pacific Financing 04-A PLC	£350 mil mortgage-backed floating-rate notes	A	AA-(sf)/Watch Neg	AA- (sf)	--	XS0190203124
Southern Pacific Financing 04-A PLC	£350 mil mortgage-backed floating-rate notes	B	AA-(sf)/Watch Neg	AA- (sf)	--	XS0190204445
Southern Pacific Financing 04-A PLC	£350 mil mortgage-backed floating-rate notes	C	AA-(sf)/Watch Neg	AA- (sf)	--	XS0190205178
Southern Pacific Financing 04-A PLC	£350 mil mortgage-backed floating-rate notes	D	AA-(sf)/Watch Neg	AA- (sf)	--	XS0190205681
Southern Pacific Financing 04-A PLC	£350 mil mortgage-backed floating-rate notes	E	(sf)/Watch Neg	BBB BBB (sf)	--	XS0190206143
Southern Pacific Financing 05-B PLC	£480 mil mortgage-backed floating-rate notes	A	AA-(sf)/Watch Neg	AA- (sf)	--	XS0221839318
Southern Pacific Financing 05-B PLC	£480 mil mortgage-backed floating-rate notes	B	AA-(sf)/Watch Neg	AA- (sf)	--	XS0221840324
Southern Pacific Financing 05-B PLC	£480 mil mortgage-backed floating-rate notes	C	(sf)/Watch Neg	A A (sf)	--	XS0221840910
Southern Pacific Financing 05-B PLC	£480 mil mortgage-backed floating-rate notes	D	(sf)/Watch Neg	BBB BBB (sf)	--	XS0221841561
Southern Pacific Financing 05-B PLC	£480 mil mortgage-backed floating-rate notes	E	(sf)/Watch Neg	BB BB (sf)	--	XS0221842023
Southern Pacific Financing 06-A PLC	£423.36 mil mortgage-backed floating-rate notes plus an overissuance mortgage-backed floating-rate notes	A	AAA (sf)/Watch Neg	AAA (sf)	--	XS0241080075
Southern Pacific Financing 06-A PLC	£423.36 mil mortgage-backed floating-rate notes plus an overissuance mortgage-backed floating-rate notes	B	(sf)/Watch Neg	AA AA (sf)	--	XS0241082287
Southern Pacific Financing 06-A PLC	£423.36 mil mortgage-backed floating-rate notes plus an overissuance mortgage-backed floating-rate notes	C	(sf)/Watch Neg	A A (sf)	--	XS0241083764
Southern Pacific Financing 06-A PLC	£423.36 mil mortgage-backed floating-rate notes plus an overissuance mortgage-backed floating-rate notes	D1	(sf)/Watch Neg	BBB BBB (sf)	--	XS0241084572
Southern Pacific Financing 06-A PLC	£423.36 mil mortgage-backed floating-rate notes plus an overissuance mortgage-backed floating-rate notes	E	(sf)/Watch Neg	B B (sf)	--	XS0241085033
Southern Pacific Securities 04-1 PLC	EUR325.7 mil, £215.2 mil, US\$310 mil mortgage-backed floating-rate notes	A2	(sf)/Watch Neg	AA- AA- (sf)	--	XS0186713797
Southern Pacific Securities 04-1 PLC	EUR325.7 mil, £215.2 mil, US\$310 mil mortgage-backed floating-rate notes	M	(sf)/Watch Neg	AA- AA- (sf)	--	XS0186714506

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Southern Pacific Securities 04-1 PLC	EUR325.7 mil, £215.2 mil, US\$310 mil mortgage-backed floating-rate notes	B	BBB (sf)/Watch Neg	BBB (sf)	--	XS0186715222	
Southern Pacific Securities 04-2 PLC	EUR210 mil, £493.5 mil, US\$122.5 mil mortgage-backed floating-rate notes	B1b	AA- (sf)/Watch Neg	AA- (sf)	84359VAH5	US84359VAH50	
Southern Pacific Securities 04-2 PLC	EUR210 mil, £493.5 mil, US\$122.5 mil mortgage-backed floating-rate notes	B1c	AA- (sf)/Watch Neg	AA- (sf)	84359VAJ1	US84359VAJ17	
Southern Pacific Securities 04-2 PLC	EUR210 mil, £493.5 mil, US\$122.5 mil mortgage-backed floating-rate notes	C1a	AA- (sf)/Watch Neg	AA- (sf)	84359VAK8	US84359VAK89	
Southern Pacific Securities 04-2 PLC	EUR210 mil, £493.5 mil, US\$122.5 mil mortgage-backed floating-rate notes	C1c	AA- (sf)/Watch Neg	AA- (sf)	84359VAM4	US84359VAM46	
Southern Pacific Securities 04-2 PLC	EUR210 mil, £493.5 mil, US\$122.5 mil mortgage-backed floating-rate notes	D1a	A+ (sf)/Watch Neg	A+ (sf)	84359VAN2	US84359VAN29	
Southern Pacific Securities 04-2 PLC	EUR210 mil, £493.5 mil, US\$122.5 mil mortgage-backed floating-rate notes	D1c	A+ (sf)/Watch Neg	A+ (sf)	84359VAQ5	US84359VAQ59	
Southern Pacific Securities 04-2 PLC	EUR210 mil, £493.5 mil, US\$122.5 mil mortgage-backed floating-rate notes	E	BBB (sf)/Watch Neg	BBB (sf)	84359VAR3	US84359VAR33	
Southern Pacific Securities 05-1 PLC	EUR306 mil, £489.7 mil mortgage-backed floating-rate notes	B1c	AA- (sf)/Watch Neg	AA- (sf)	84359WAE0	US84359WAE03	
Southern Pacific Securities 05-1 PLC	EUR306 mil, £489.7 mil mortgage-backed floating-rate notes	C1c	AA- (sf)/Watch Neg	AA- (sf)	84359WAF7	US84359WAF77	
Southern Pacific Securities 05-1 PLC	EUR306 mil, £489.7 mil mortgage-backed floating-rate notes	D1c	BBB (sf)/Watch Neg	BBB (sf)	84359WAG5	US84359WAG50	
Southern Pacific Securities 05-1 PLC	EUR306 mil, £489.7 mil mortgage-backed floating-rate notes	E	BB (sf)/Watch Neg	BB (sf)	84359WAH3	US84359WAH34	
Southern Pacific Securities 05-2 PLC	EUR145.8 mil, £310.75 mil, US\$205 mil mortgage-backed floating-rate notes	B1a	AA- (sf)/Watch Neg	AA- (sf)	84359XAG3	US84359XAG34	
Southern Pacific Securities 05-2 PLC	EUR145.8 mil, £310.75 mil, US\$205 mil mortgage-backed floating-rate notes	B1c	AA- (sf)/Watch Neg	AA- (sf)	84359XAJ7	US84359XAJ72	
Southern Pacific Securities 05-2 PLC	EUR145.8 mil, £310.75 mil, US\$205 mil mortgage-backed floating-rate notes	C1a	A (sf)/Watch Neg	A (sf)	84359XAK4	US84359XAK46	
Southern Pacific Securities 05-2 PLC	EUR145.8 mil, £310.75 mil, US\$205 mil mortgage-backed floating-rate notes	C1c	A (sf)/Watch Neg	A (sf)	84359XAM0	US84359XAM02	
Southern Pacific Securities 05-2 PLC	EUR145.8 mil, £310.75 mil, US\$205 mil mortgage-backed floating-rate notes	D1a	BBB- (sf)/Watch Neg	BBB- (sf)	84359XAN8	US84359XAN84	
Southern Pacific Securities 05-2 PLC	EUR145.8 mil, £310.75 mil, US\$205 mil mortgage-backed floating-rate notes	E1c	B (sf)/Watch Neg	B (sf)	84359XAR9	US84359XAR98	
Southern Pacific Securities 05-2 PLC	EUR145.8 mil, £310.75 mil, US\$205 mil mortgage-backed floating-rate notes	E2c	B (sf)/Watch Neg	B (sf)	84359XAS7	US84359XAS71	

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Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	A2a	AA (sf)/Watch Neg	AA (sf)	84359UAD6	US84359UAD63	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	A2c	AA (sf)/Watch Neg	AA (sf)	84359UAF1	US84359UAF12	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	B1a	AA (sf)/Watch Neg	AA (sf)	84359UAG9	US84359UAG94	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	B1c	AA (sf)/Watch Neg	AA (sf)	84359UAJ3	US84359UAJ34	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	C1a	BBB (sf)/Watch Neg	BBB (sf)	84359UAK0	US84359UAK07	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	C1c	BBB (sf)/Watch Neg	BBB (sf)	84359UAM6	US84359UAM62	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	D1a	BB (sf)/Watch Neg	BB (sf)	84359UAN4	US84359UAN46	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	D1c	BB (sf)/Watch Neg	BB (sf)	84359UAQ7	US84359UAQ76	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	E1c	B (sf)/Watch Neg	B (sf)	84359UAS3	US84359UAS33	
Southern Pacific Securities 05-3 PLC	EUR304.3 mil, £153 mil, US\$100 mil mortgage-backed floating-rate notes plus an over issuance of mortgage-backed fltg-rate nts & mortgage-backed deferrable-interest nts	ETc	B (sf)/Watch Neg	B (sf)	84359UAT1	US84359UAT16	

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)							
Southern Pacific Securities 06-1 PLC	EUR157.85 mil, £157.01 mil, US\$199.15 mil mortgage-backed floating-rate notes, plus an overissuance of deferrable interest notes		A2a	AA- (sf)/Watch Neg	AA- (sf)	84359LAH7	US84359LAH78
Southern Pacific Securities 06-1 PLC	EUR157.85 mil, £157.01 mil, US\$199.15 mil mortgage-backed floating-rate notes, plus an overissuance of deferrable interest notes		A2c	(sf)/Watch Neg	AA- (sf)	84359LAJ3	US84359LAJ35
Southern Pacific Securities 06-1 PLC	EUR157.85 mil, £157.01 mil, US\$199.15 mil mortgage-backed floating-rate notes, plus an overissuance of deferrable interest notes		B1c	(sf)/Watch Neg	A (sf)	84359LAL8	US84359LAL80
Southern Pacific Securities 06-1 PLC	EUR157.85 mil, £157.01 mil, US\$199.15 mil mortgage-backed floating-rate notes, plus an overissuance of deferrable interest notes		C1a	(sf)/Watch Neg	BBB- (sf)	84359LAM6	US84359LAM63
Southern Pacific Securities 06-1 PLC	EUR157.85 mil, £157.01 mil, US\$199.15 mil mortgage-backed floating-rate notes, plus an overissuance of deferrable interest notes		C1c	(sf)/Watch Neg	BBB- (sf)	84359LAN4	US84359LAN47
Southern Pacific Securities 06-1 PLC	EUR157.85 mil, £157.01 mil, US\$199.15 mil mortgage-backed floating-rate notes, plus an overissuance of deferrable interest notes		D1a	(sf)/Watch Neg	B (sf)	84359LAP9	US84359LAP94
Southern Pacific Securities 06-1 PLC	EUR157.85 mil, £157.01 mil, US\$199.15 mil mortgage-backed floating-rate notes, plus an overissuance of deferrable interest notes		D1c	(sf)/Watch Neg	B (sf)	84359LAQ7	US84359LAQ77
Tioba Financing PLC	£2.65 bil asset-backed floating-rate notes		A3	(sf)/Watch Neg	AA- (sf)	--	XS0406208776
Tioba Financing PLC	£2.65 bil asset-backed floating-rate notes		A2	(sf)/Watch Neg	AA- (sf)	--	XS0406207885
Trinity Financing PLC	£13 bil asset-backed floating-rate notes		A2	(sf)/Watch Neg	AAA (sf)	--	XS0403264483
Trinity Financing PLC	£13 bil asset-backed floating-rate notes		A3	(sf)/Watch Neg	AAA (sf)	--	XS0403264566
Trinity Financing PLC	£13 bil asset-backed floating-rate notes		A4	(sf)/Watch Neg	AAA (sf)	--	XS0403264996
UBS AG (London Branch)	£200.75 mil mortgage-backed floating-rate notes series 2007-1V	2007-1V	A2	(sf)/Watch Neg	A (sf)	--	XS0305763061
UBS AG (London Branch)	£200.75 mil mortgage-backed floating-rate notes series 2007-1V	2007-1V	B	(sf)/Watch Neg	A (sf)	--	XS0305764036
UBS AG (London Branch)	£200.75 mil mortgage-backed floating-rate notes series 2007-1V	2007-1V	C	(sf)/Watch Neg	BBB (sf)	--	XS0305766080

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)							
UBS AG (London Branch)	£200.75 mil mortgage-backed floating-rate notes series 2007-1V	2007-1V	D	B (sf)/Watch Neg	B (sf)	--	XS0305766320
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	A2b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0311807167
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	A3a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0311807753
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	A3b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0311808561
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	A4a	AA- (sf)/Watch Neg	AA- (sf)	--	XS0311809452
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	A4b	AA- (sf)/Watch Neg	AA- (sf)	--	XS0311809882
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	M1a	A (sf)/Watch Neg	A (sf)	--	XS0311810385
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	M1b	A (sf)/Watch Neg	A (sf)	--	XS0311811193
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	M2a	A (sf)/Watch Neg	A (sf)	--	XS0311813058
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	B1a	BB+ (sf)/Watch Neg	BB+ (sf)	--	XS0311815855
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	B1b	BB+ (sf)/Watch Neg	BB+ (sf)	--	XS0311816150
Uropa Securities PLC	EUR634 mil, £194.524 mil, US\$17 mil mortgage-backed floating-rate notes and an overissuance excess-spread-backed floating-rate notes series 2007-1B	2007-1B	B2a	B+ (sf)/Watch Neg	B+ (sf)	--	XS0311816408

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update

List Of U.K. RMBS Rating Actions At Dec. 12, 2011 Following U.K. RMBS Criteria Update (cont.)							
Uropa Securities PLC	£446.628 mil mortgage-backed floating-rate notes deferrable interest mortgage-backed floating-rate notes, unrated mortgage-backed floating-rate notes and unrated notes series 2008-1	2008-1	A	AAA (sf)/Watch Neg	AAA (sf)	--	XS0406658624
Uropa Securities PLC	£446.628 mil mortgage-backed floating-rate notes deferrable interest mortgage-backed floating-rate notes, unrated mortgage-backed floating-rate notes and unrated notes series 2008-1	2008-1	M1	AA (sf)/Watch Neg	AA (sf)	--	XS0406667534
Uropa Securities PLC	£446.628 mil mortgage-backed floating-rate notes deferrable interest mortgage-backed floating-rate notes, unrated mortgage-backed floating-rate notes and unrated notes series 2008-1	2008-1	M2	A (sf)/Watch Neg	A (sf)	--	XS0406668938
Uropa Securities PLC	£446.628 mil mortgage-backed floating-rate notes deferrable interest mortgage-backed floating-rate notes, unrated mortgage-backed floating-rate notes and unrated notes series 2008-1	2008-1	B	BBB (sf)/Watch Neg	BBB (sf)	--	XS0406670835
Uropa Securities PLC	£446.628 mil mortgage-backed floating-rate notes deferrable interest mortgage-backed floating-rate notes, unrated mortgage-backed floating-rate notes and unrated notes series 2008-1	2008-1	C	BB- (sf)/Watch Neg	BB- (sf)	--	XS0406671213
Whinstone 2 Capital Management Ltd.	EUR129 mil, £80 mil floating-rate credit-linked notes		C1	BB (sf)/Watch Neg	BB (sf)	963291AA7	US963291AA70
Whinstone 2 Capital Management Ltd.	EUR129 mil, £80 mil floating-rate credit-linked notes		C2	BB (sf)/Watch Neg	BB (sf)	963291AB5	US963291AB53
Whinstone Capital Management Ltd.	EUR308.6 mil, £129.96 mil, US\$147 mil floating-rate credit-linked notes		B1	BBB (sf)/Watch Neg	BBB (sf)	963293AB1	US963293AB10
Whinstone Capital Management Ltd.	EUR308.6 mil, £129.96 mil, US\$147 mil floating-rate credit-linked notes		B2	BBB (sf)/Watch Neg	BBB (sf)	963293AD7	US963293AD75
Whinstone Capital Management Ltd.	EUR308.6 mil, £129.96 mil, US\$147 mil floating-rate credit-linked notes		B3	BBB (sf)/Watch Neg	BBB (sf)	963293AE5	US963293AE58
Whinstone Capital Management Ltd.	EUR308.6 mil, £129.96 mil, US\$147 mil floating-rate credit-linked notes		C1	BB (sf)/Watch Neg	BB (sf)	963293AF2	US963293AF24
Whinstone Capital Management Ltd.	EUR308.6 mil, £129.96 mil, US\$147 mil floating-rate credit-linked notes		C2	BB (sf)/Watch Neg	BB (sf)	963293AH8	US963293AH89
Whinstone Capital Management Ltd.	EUR308.6 mil, £129.96 mil, US\$147 mil floating-rate credit-linked notes		C3	BB (sf)/Watch Neg	BB (sf)	963293AJ4	US963293AJ46

Standard & Poor's 17g-7 Disclosure Report

SEC Rule 17g-7 requires an NRSRO, for any report accompanying a credit rating relating to an asset-backed security as defined in the Rule, to include a description of the representations, warranties and enforcement mechanisms available to investors and a description of how they differ from the representations, warranties and enforcement mechanisms in issuances of similar securities. The Rule applies to in-scope securities initially rated (including preliminary ratings) on or after Sept. 26, 2011.

If applicable, the Standard & Poor's 17g-7 Disclosure Reports included in this credit rating report are available at <http://standardandpoorsdisclosure-17g7.com>.

Related Criteria And Research

- Ratings On 764 Tranches In 119 U.K. RMBS Transactions Placed On CreditWatch Negative After U.K. RMBS Criteria Update, Dec. 12, 2011
- U.K. RMBS Methodology And Assumptions, Dec. 9, 2011
- Request For Comment: Counterparty And Supporting Obligations Methodology And Assumptions--Expanded Framework, Nov. 21, 2011
- Global Structured Finance Scenario And Sensitivity Analysis: The Effects Of The Top Five Macroeconomic Factors, Nov. 4, 2011
- Standard & Poor's Ratings Definitions, Nov. 1, 2011
- Use Of CreditWatch And Outlooks, Sept. 14, 2009
- European Legal Criteria For Structured Finance Transactions, Aug. 28, 2008

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