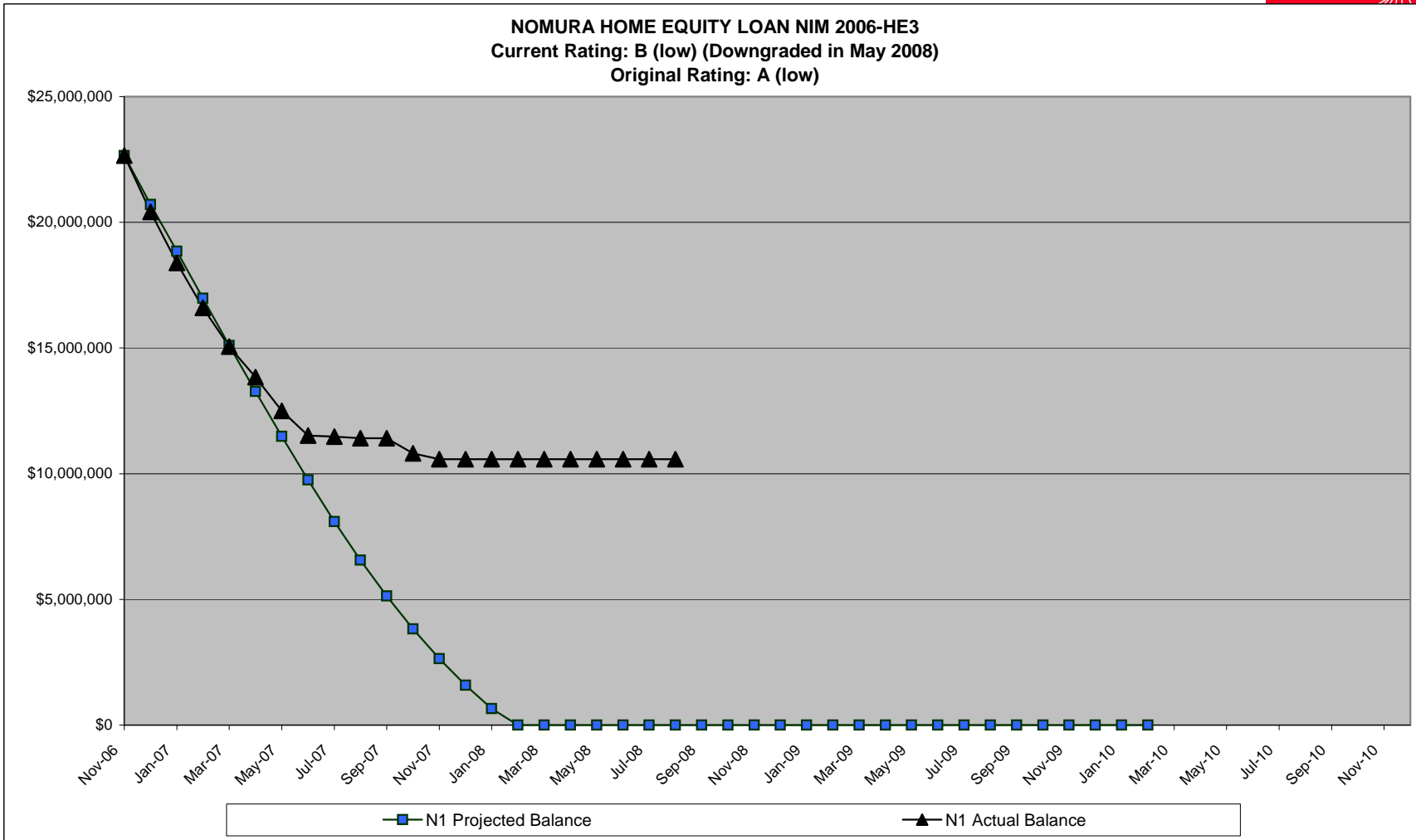


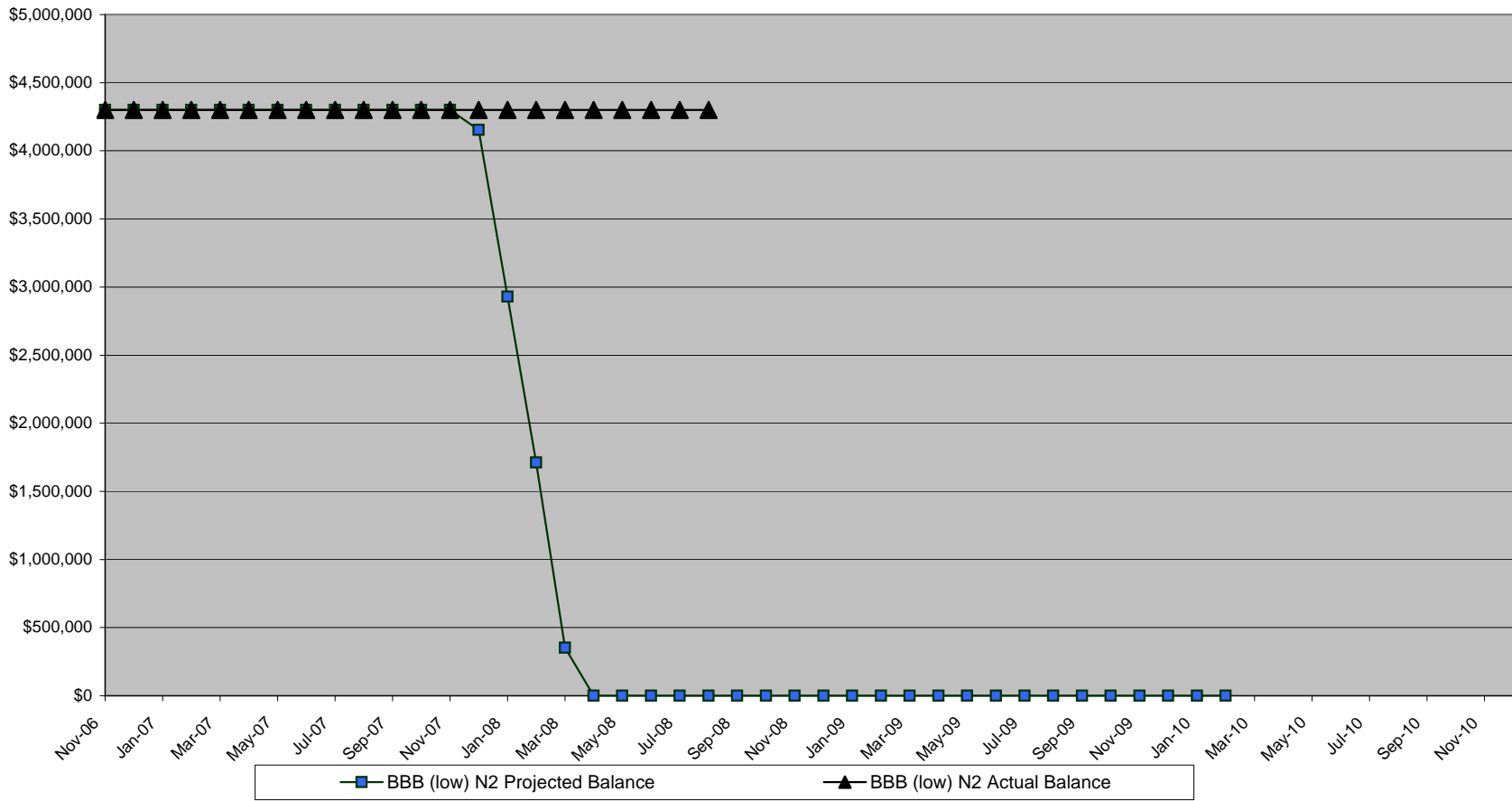
NOMURA HOME EQUITY LOAN NIM 2006-HE3



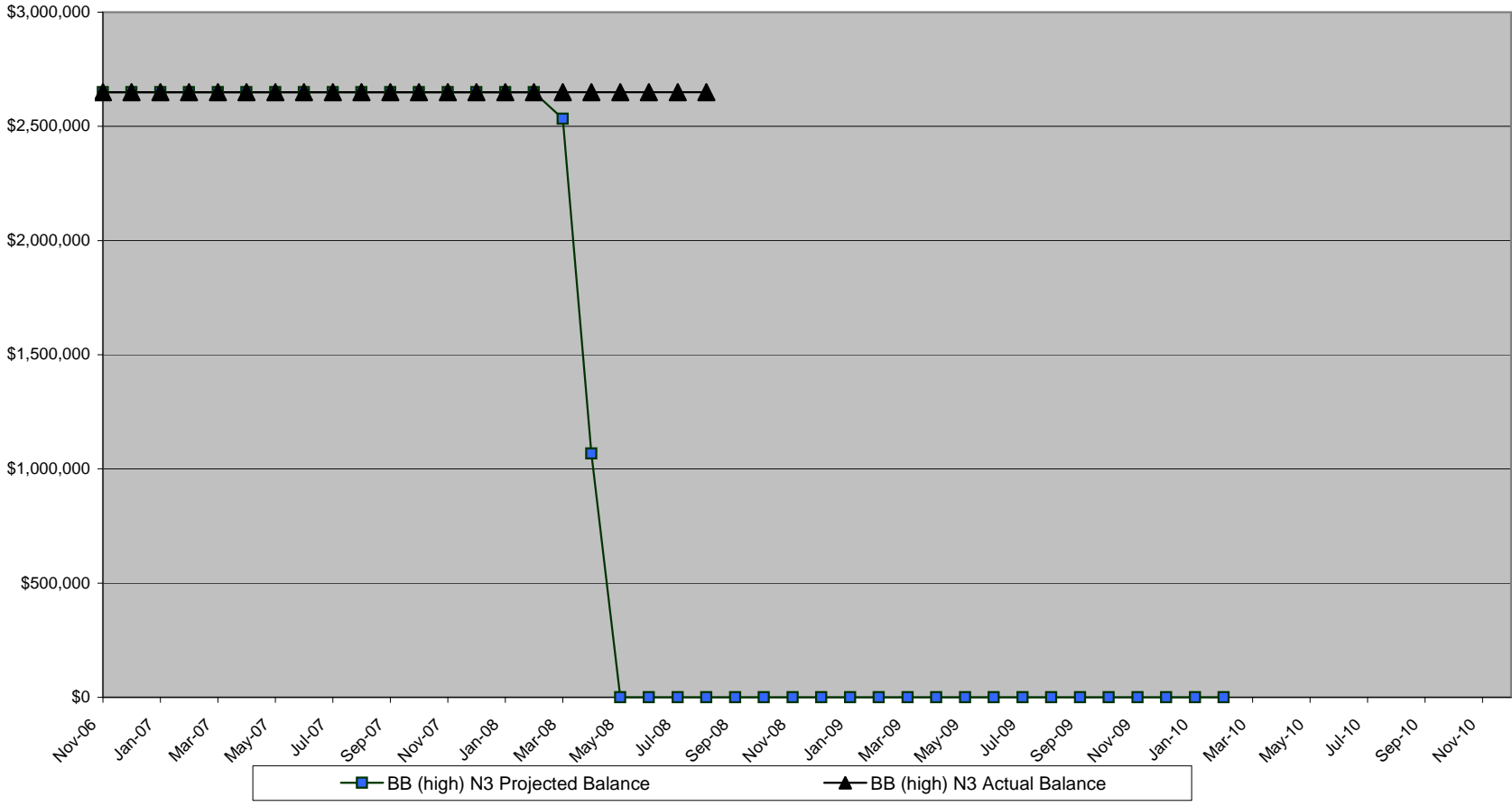
NOMURA HOME EQUITY LOAN NIM 2006-HE3
 Current Rating: B (low) (Downgraded in May 2008)
 Original Rating: A (low)



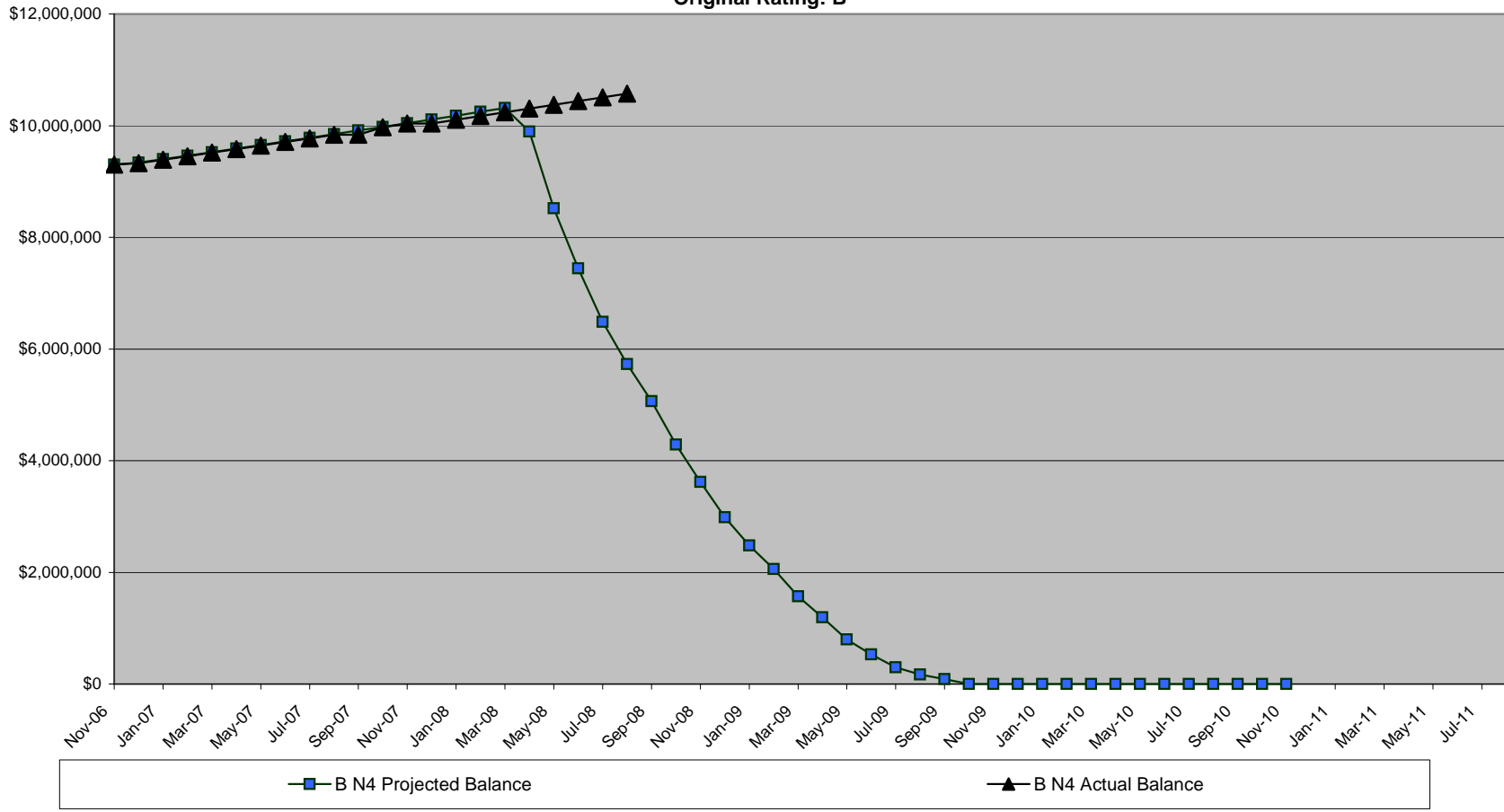
NOMURA HOME EQUITY LOAN NIM 2006-HE3
Current Rating: C (Downgraded in May 2008)
Original Rating: BBB (low)



NOMURA HOME EQUITY LOAN NIM 2006-HE3
Current Rating: C (Downgraded in May 2008)
Original Rating: BB (high)



NOMURA HOME EQUITY LOAN NIM 2006-HE3
Current Rating: C (Downgraded in May 2008)
Original Rating: B



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