

ANNEX 2¹

NAA 2003-A1	NAA 2006-AR1
NAA 2003-A2	NAA 2006-S1
NAA 2003-A3	NAA NIM 2006-S1
NAA 2004-AP1	NHELI 2006-HE1
NEAT NIM 2004-AP1	NAA 2006-AR2
NAA 2004-AP2	NHELI 2006-HE2
NAA 2004-AP3	NAA 2006-AF1
NAA 2004-AR1	NAA 2006-S2
NAA 2004-AR2	NHELI 2006-WF1
NAA 2004-AR3	NAA 2006-AF2
NAA 2004-AR4	NAA 2006-S3
NAA 2004-R1	NAA NIM 2006-S3
NAA 2004-R2	NAA 2006-WF1
NAA 2004-R3	NHELI 2006-HE3
NAA 2005-S2	NHELI NIM 2006-HE3
NAA 2005-AR4	NAA 2006-S4
NAA 2005-AP3	NAA 2006-AR3
NAA 2005-AP1	NAA NIM 2006-AR3
NAA 2005-AR1	NHELI 2006-FM2
NAA 2005-S1	NHELI NIM 2006-FM2
NAA 2005-AR2	NHELI 2006-AF1
NAA 2005-WF1	NAA 2006-AR4
NAA 2005-AP2	NAA 2006-S5
NAA 2005-AR3	CAYMAN NAA NIM 2005-S5
NHELI 2005-FM1	NHELI 2007-1
NHELI NIM 2005-FM1	NHELI 2007-2
NAA 2005-S3	NHELI NIM 2007-2
NAA NIM 2005-S3	NAA 2007-S1
NAA 2005-AR5	NAA NIM 2007-S1
NHELI 2005-HE1	NHELI 2007-3
NAA 2005-AR6	NAA 2007-1
NAA 2005-S4	NAA 2007-2
NAA NIM 2005-S4	NAA 2007-3
NHELI 2006-FM1	NAA 2007-S2
NAA 2006-AP1	NAA NIM 2007-S2

¹ Should a residential mortgage-backed securitization issued before January 1, 2009 be inadvertently omitted notwithstanding that Nomura or one of its current or former subsidiaries or affiliates served as the issuer, sponsor, depositor, underwriter, loan originator, or loan seller, that securitization will be treated as if it was listed.