
From: Kimball, Andrew
Sent: Friday, September 21, 2007 7:58 AM
To: Kolchinsky, Eric
Subject: RE: Servicer Survey and new grid for CDOs of ABS

Just wanted to thank you again for your views the other day. Good to get this agreed to and published....

-----Original Message-----

From: Weill, Nicolas
Sent: Thursday, September 20, 2007 11:43 PM
To: Moody's - Subprime Working Group
Cc: Kolchinsky, Eric
Subject: Servicer Survey and new grid for CDOs of ABS

Please find enclosed a special report summarizing the servicer survey. We are clearly stating in this report as we did in the Early Payment Default that more rating actions are coming.

Also enclosed is a press release by the CDO team providing guidance on rating inputs for the CDO models. This is meant to be used as in put in the models until the rating actions in RMBS are completed.. This has been discussed and vetted by the SCC this morning.

There will also be a short press release for the special report on the servicer survey.

The rating actions on RMBS should be completed early October.

Please let me know if you have any questions.

<< File: CDO Rating Input Criteria PR v5.doc >> << File: SF110445.pdf >>