

SECURITY	NAME OF BORROWER	CUSIP	CLASS	CDO BB NAME	CDO	DEFAULTED CDOs ON TOTAL SECURITIZATION LIST?
CWABS 2006-13	Paula Taylor	23242EAD1	1AF4	SORIN 2006-5A	Sorin Real Estate V CDO, Ltd.	NO
CWABS 2006-13	Paula Taylor	23242EAK5	3AV3	GLSTR 2005-1A	Gloucester Street ABS CDO Ltd.	NO
				IPSW 2006-1A	Ipswich Street CDO Ltd.	NO
CWABS 2006-13	Paula Taylor	23242EAL3	MV1	NORTH 2005-8A	North Street Referenced Linked Notes-8A	NO
				BARRN 2007-1A	Barrington CDO, Ltd.	NO
CWABS 2006-13	Paula Taylor	23242EAM1	MV2	NORTH 2005-7A	North Street Referenced Linked Notes-7A	NO
				TORO 2006-2A	Toro ABS II CDO, Ltd.	NO
				BLEDG 2006-1A	Blue Edge ABS CDO, Ltd.	NO
CWABS 2006-13	Paula Taylor	23242EAP4	MV4	KLROS 2006-4A	Kleros Preferred Funding IV	YES
				SINGA 2006-1A	Singa Funding, Ltd.	YES

CWABS 2006-13	Paula Taylor	23242EAQ2	MV5	GRAND 2006-2A	Grand Avenue II CDO, Ltd.	NO
				TERM 2007-1A	Term CDO, Ltd.	NO
				KLROS 2006-3A	Kleros Preferred Funding III, Ltd.	YES
				NORTH 2005-7A	North Street Referenced Link Notes-7A	NO
CWABS 2006-13	Paula Taylor	23242EAT6	MV8	ISTAN 2006-1A	Istana High Grade ABS CDO, Ltd.	NO
				SINGA 2006-1A	Singa Funding, Ltd.	YES
				ACABS 2006-AQA	ACABS 2006-AQA A1S	NO
				COMMO 2006-5A	Commodore V CDO, Ltd.	NO
				ACABS 2007-1A	ACA ABS, Ltd.	YES
				SHERW 2006-3A	Sherwood Funding III CDO, Ltd.	NO
				SAGIT 2007-1A	Sagittarius CDO, Ltd.	YES
				NEPTN 2007-5A	Neptune V CDO Corporation	YES
VERT 2007-1A	Vertical CDO, Ltd.	YES				

				AHILL 2007-1A	Aventine Hill CDO, Ltd.	YES
				VERT 2007-1A	Vertical CDO, Ltd.	YES
CWABS 2006-13	Paula Taylor	23242EAU3	BV	TABS 2006-5A	Tabs V, Ltd.	YES
				SMSTR 2007-1A	Summer Street Ltd.	YES
				STAK 2007-1A	Stack, Ltd.	YES
				ICM 2007-4A	Ischus IV, CDO	NO
				NORDV 2007-1A	Nordic Valley CDO, Ltd.	YES
				STAK 2007-1A	Stack Ltd.	YES
				ICM 2006-S2A	ischus II, CDO	NO
				TABS 2006-6A	Tabs VI, CDO	YES
				LONGP 2007-1A	Longport Funding, Ltd.	NO
				PLETT 2007-2A	Plettenberg Bay II CDO, Ltd.	NO
				DLPHN 2007-1A	Delphinus CDO, Ltd.	YES
				BROCK 2007-1A	Ballyrock ABS CDO, Ltd.	NO
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PBX0	1A3	PALMS 1A	Palmer Square, Plc.	NO

				PALMS 2A	Palmer Square II, Plc.	NO
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCA9	M1	MDKT 2006-5A	Madaket Funding V, Ltd.	NO
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCB7	M2	GSFIN 2005-1A	G Street Finance Ltd.	NO
				RDGW 2006-1A	Ridgeway Court Funding Ltd.	YES
				LBRTS 2006-1A	Libertas Preferred Funding, Ltd.	NO
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCC5	M3	GSFIN 2005-1A	G Street Finance Ltd.	NO
				BARRN 1A	Barrington CDO, Ltd.	NO
				DUKEF 2005-HG3	Duke Funding III, Ltd.	NO
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCD3	M4	RDGW 2006-1A	Ridgeway Court Funding Ltd.	NO
				DUKEF 2005-HG3	Duke Funding III, Ltd.	NO

People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCF8	M6	ORPT 2005-1A	Orient Point CDO, Ltd.	NO
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCG6	B1	INDE6 6A	Independence VI CDO, Ltd.	YES
				MKP 5A	MKP V CDO, Ltd.	NO
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCH4	B2	MNPT 2006-1A	Montauk Point CDO, Ltd.	NO
				OCTAN 2006-2A	Octans II CDO, Ltd.	YES
				CABAY 2006-1A	Careel Bay CDO, Ltd.	YES
				JACKS 2006-4A	Jackson Segregated Portfolio IV	NO
				MNPT 2006-2A	Montauk Point II, CDO, Ltd.	NO
				DGCDO 2005-1A	Diogenes CDO, Ltd.	NO
				SKYB 2005-1A	Skybox CDO, Ltd.	NO
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCJ0	B3	MNPT 2006-1A	Montauk Point CDO, Ltd.	NO
				MKP 5A	MKP V CDO, Ltd.	NO

				MNPT 2006-2A	Montauk Point II, CDO, Ltd.	NO
				INDE6 6A	Independence VI CDO, Ltd.	YES
People's Choice Home Loan Securities	Delores Parker- Jackson	71085PCK7	B4	NSCDO 2007-1A	Novastar ABS CDO, Ltd.	YES