

Response to PSI Staff Request No. 12

Deal Name	Closing Date	Deal Type	Collateral Manager	Asset Type	Rating Agencies	Trustee	Issuer Location	Co-Issuer Location
Fortius I Funding, Ltd.	03/08/06	Mezzanine	Aladdin Capital Management LLC	Mixed	Moody's / S&P	BoNY	Cayman Islands	Delaware
Davis Square Funding VI, Ltd.	03/30/06	High Grade	TCW Asset Management Company	Mixed	Moody's / S&P	BoNY	Cayman Islands	Delaware
Hout Bay 2006-1 Ltd.	05/02/06	High Grade	N/A	Mixed	Moody's / S&P	BofA	Cayman Islands	Delaware
Broadwick Funding, Ltd.	05/11/06	Mezzanine	Peloton Partners LLP	Mixed	Moody's / S&P	BofA	Cayman Islands	Delaware
West Coast Funding I, Ltd.	07/26/06	High Grade	TCW Asset Management Company	Mixed	Moody's / S&P	BoNY	Cayman Islands	Delaware
Altius III Funding, Ltd.	09/28/06	High Grade	Aladdin Capital Management LLC	Mixed	Moody's / S&P	BoNY	Cayman Islands	Delaware
Lochsong, Ltd.	10/04/06	CDO^2	N/A	Synthetic	Moody's / S&P	BoNY	Cayman Islands	Delaware
Hudson High Grade Funding 2006-1, Ltd.	11/01/06	High Grade	N/A	Mixed	Moody's / S&P	BoNY	Cayman Islands	Delaware
Hudson Mezzanine Funding 2006-1, Ltd.	12/05/06	Mezzanine	N/A	Synthetic	Moody's / S&P	BoNY	Cayman Islands	Delaware
Davis Square Funding VII, Ltd.	12/05/06	High Grade	TCW Asset Management Company	Mixed	Moody's / S&P	BoNY	Cayman Islands	Delaware
Fortius II Funding, Ltd.	12/07/06	Mezzanine	Aladdin Capital Management LLC	Mixed	Moody's / S&P	BoNY	Cayman Islands	Delaware
GSC ABS Funding 2006-3g, Ltd.	01/18/07	High Grade	GSCP (NJ), LP	Mixed	Moody's / S&P	BofA	Cayman Islands	Delaware
Hudson Mezzanine Funding 2006-2, Ltd.	02/08/07	Mezzanine	N/A	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
Fort Denison Funding, Ltd.	02/14/07	CDO^2	Basis Capital Securitisation Pty. Ltd.	Cash	Moody's / S&P	BofA	Cayman Islands	Delaware
Camber 7 plc	02/28/07	Mezzanine	Cambridge Place Collateral Management LLC	Synthetic	Moody's / S&P	Wells Fargo	Ireland	Delaware
Anderson Mezzanine Funding 2007-1, Ltd.	03/20/07	Mezzanine	N/A	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
Timberwolf I, Ltd.	03/27/07	CDO^2	Greywolf Capital Management LP	Mixed	Moody's / S&P	BoNY	Cayman Islands	Delaware
Point Pleasant Funding 2007-1, Ltd.	04/18/07	CDO^2	N/A	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
Altius IV Funding, Ltd.	05/31/07	High Grade	Aladdin Capital Management LLC	Mixed	Moody's / S&P	BofA	Cayman Islands	Delaware
ABACUS 2006-14	10/2006, 5/2007	Mezzanine	N/A	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
ABACUS 2006-11	9/2006	Mezzanine	N/A	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
ABACUS 2006-15	10/2006	Mezzanine	N/A	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
ABACUS 2006-9	1/2007, 8/2006	High Grade	N/A	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
ABACUS 2006-HGS1	11/2006	CDO^2	Bear Stearns Asset Management Inc.	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
ABACUS 2006-12	4/2006	High Grade	N/A	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware
ABACUS 2006-8	4/2006	Mezzanine	N/A	Synthetic	Moody's / S&P / Fitch	BofA	Cayman Islands	Delaware
ABACUS 2007-AC1	4/2007	Mezzanine	ACA Management, L.L.C.	Synthetic	Moody's / S&P	BofA	Cayman Islands	Delaware