



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of March 31, 2013**

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The information in this transaction list is as of March 31, 2013 and was last updated on May 1, 2013. Assured Guaranty may subsequently update this information for clarification of notes or other transaction-related information but readers are cautioned that Assured Guaranty is not obliged to update or revise this transaction list as a result of new information, ratings changes, future events or for any other reason, except as required by law.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
US Pooled Corporate Obligations								
682427AA7	1888 FUND, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	3,504,730	
009368AA9	AIRLIE CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	119,688,783	
00936CAA0	AIRLIE CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	239,882,166	
N/A	ALPSTAR CLO 1 PLC	CLOs - Cashflow	AGC	AAA	CDS	No	16,381,001	
N/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	29,353,267	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	CDS	No	40,346,099	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	FG	No	39,093,727	
00173PAA3	AMMC CLO SERIES IV	CLOs - Cashflow	AGC	AAA	CDS	No	58,960,576	
03841BAA0	AQUILAE CLO I	CLOs - Cashflow	AGM	AAA	CDS	Yes	243,275	
63937HAA6	ARES NF CLO XIV (FKA Navigare Funding II, CLO LTD.)	CLOs - Cashflow	AGC	AAA	FG	No	206,100,000	
04963FAA1	ATRIUM II CLO	CLOs - Cashflow	AGM	AAA	CDS	No	8,409,190	
049629AA6	ATRIUM III CLO	CLOs - Cashflow	AGM	AAA	CDS	No	43,161,278	
04963VAA6	ATRIUM IV CLO	CLOs - Cashflow	AGM	AAA	CDS	No	92,455,525	
05357UAA9	Avenue CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	238,551,222	
053643AA0	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	No	96,411,427	
053643AC6	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	No	29,483,617	
05616CAB4	BABSON CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	94,310,530	
05741RAB9	BAKER STREET CLO II	CLOs - Cashflow	AGC	AAA	FG	No	29,196,568	
05741PAA5	Baker Street Funding CLO 2005-1	CLOs - Cashflow	AGC	AAA	CDS	No	223,393,953	
09250AAA3	BLACKROCK SENIOR INCOME SERIES	CLOs - Cashflow	AGM	AAA	CDS	No	6,249,573	
09624WAA4	BLUE MOUNTAIN CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	181,021,799	
09624SAB1	BLUE MOUNTAIN CLO LTD. III	CLOs - Cashflow	AGC	AAA	CDS	No	44,518,951	
09624SAA3	BLUE MOUNTAIN CLO LTD. III	CLOs - Cashflow	AGC	AAA	FG	No	117,073,712	
107265AL4	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	56,135,492	
107265AA8	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	37,423,661	
107265AA8	Brentwood CLO, Ltd.	CLOs - Cashflow	AGM	Super Senior	CDS	No	253,767,687	
122621AC9	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	98,476,988	
122621AB1	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	57,444,910	
122621AA3	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	16,412,831	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	292,885,201	
15132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	Super Senior	CDS	No	307,170,000	
15132RAA7	CENT CDO X LIMITED	CLOs - Cashflow	AGC	AAA	CDS	No	143,703,333	
15134DAA6	CENT CDO XI Limited	CLOs - Cashflow	AGC	AAA	CDS	No	212,477,387	
N/A	CENTURION CDO 9	CLOs - Cashflow	AGC	AAA	CDS	Yes	135,238,905	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGM	AAA	CDS	Yes	192,719,303	
15641SAE1	CENTURION VII CLO	CLOs - Cashflow	AGM	AAA	CDS	No	54,667,285	
171490AB1	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	369,347,241	
171490AG0	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	98,056,789	
17178PAB0	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	220,826,742	
17178PAA2	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	71,853,230	
17178QAB8	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	156,907,192	
17178QAA0	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	47,390,142	
125478AB3	CIFC Funding 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	194,415,968	
125478AC1	CIFC Funding 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	72,211,645	
125474AB2	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	No	71,803,565	
125474AC0	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	No	66,942,623	
17178XAC1	CIFC Funding 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	185,123,334	
17178XAE7	CIFC Funding 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	92,376,544	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	87,435,000	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	AAA	FG	No	87,435,000	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	No	2,488,615	
18971WAA4	CLYDESDALE STRATEGIC CLO	CLOs - Cashflow	AGM	AAA	CDS	No	13,866,318	
19964QAA4	COLUMBUSNOVA CLO IV 2007-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	196,736,460	
19964LAA5	COLUMBUSNOVA CLO LTD 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	142,522,903	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
199649AA2	ColumbusNova CLO Ltd. 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	289,385,767	
20567PAC1	COMSTOCK FUNDING LTD	CLOs - Cashflow	AGC	AAA	CDS	No	241,893,148	
20567PAA5	COMSTOCK FUNDING LTD	CLOs - Cashflow	AGC	AAA	CDS	No	38,806,387	
XS0308764660	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	5,667,701	
N/A	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	3,470,773	
224607AB7	CRATOS CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	240,600,152	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	Super Senior	CDS	No	31,146,667	
12629HAA6	CSAM FUNDING III	CLOs - Cashflow	AGM	AAA	CDS	No	19,066,276	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	22,182,730	
12629RAK2	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	19,359,160	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	6,623,611	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	FG	No	9,927,775	
235498AA0	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	6,184,049	
N/A	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	4,113,597	
N/A	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	9,003,052	
235497AA2	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	6,549,044	
XS0287012412	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	7,174,304	
N/A	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	6,189,233	
XS0311175425	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	17,118,565	
N/A	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	9,626,520	
245100AG7	DEL MAR CLO	CLOs - Cashflow	AGM	AAA	CDS	No	76,700,639	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	307,768,696	
24822XAA1	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	112,379,541	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	No	65,950,435	
264102AB0	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	13,564,302	
264102AA2	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	199,476	
277345AC8	Eastland CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	532,294,350	
291086AA4	EMERSON PLACE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	197,713,812	
292347AA9	Emporia Preferred Funding I, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	33,321,027	
29234PAC5	EMPORIA PREFERRED FUNDING II, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	70,365,145	
29234PAB7	EMPORIA PREFERRED FUNDING II, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	19,190,493	
29234RAE7	EMPORIA PREFERRED FUNDING III, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	119,322,000	
29234RAA5	EMPORIA PREFERRED FUNDING III, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	90,000,000	
29234RAC1	EMPORIA PREFERRED FUNDING III, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	36,000,000	
33842EAB8	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	99,096,669	
33842EAA0	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	20,017,527	
34511HAA1	Foothill CLO I, LTD.	CLOs - Cashflow	AGC	AAA	CDS	No	260,553,352	
34957RAB8	Fortress Credit Funding III	CLOs - Cashflow	AGC	AAA	CDS	No	251,100,000	
34957XAA7	FORTRESS CREDIT FUNDING IV CLASS A1A CLASS A1A	CLOs - Cashflow	AGC	AAA	CDS	No	63,000,000	
34957WAF8	FORTRESS CREDIT INVESTMENTS II	CLOs - Cashflow	AGC	AAA	CDS	No	35,234,216	
34957WAB7	FORTRESS CREDIT INVESTMENTS II	CLOs - Cashflow	AGC	AAA	CDS	No	27,961,815	
34956XAF7	FORTRESS CREDIT OPPORTUNITIES I	CLOs - Cashflow	AGC	AA	CDS	Yes	50,158,103	
34956XAG5	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	958,133,550	
34956XAC4	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	370,293,159	
34956XAF7	FORTRESS CREDIT OPPORTUNITIES, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	20,636,916	
35055PAB0	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	55,618,725	
35055PAA2	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	16,310,475	
375705AA8	GILLESPIE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	5,986,276	
375705AB6	GILLESPIE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	3,738,494	
XS0327315031	Global Senior Loan Index Fund 1 B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	105,421,291	
38172LAA3	GOLUB Capital Funding CLO-8 LTD.	CLOs - Cashflow	AGC	AAA	CDS	No	147,463,005	
38808RAA2	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	128,072,689	
38808RAE4	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	43,122,118	
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	398,965,436	
XS0277011671	GREEN PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	46,560,668	
36294HAB7	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	55,486,372	
3622MQAA4	GSC CDO VIII, LIMITED	CLOs - Cashflow	AGM	AAA	FG	No	187,521,401	
36290MAA2	GSC PARTNERS GEMINI FUND LT	CLOs - Cashflow	AGM	AAA	CDS	Yes	19,415,657	
36294EAA6	GSC PARTNERS VI	CLOs - Cashflow	AGM	Super Senior	CDS	No	32,777,425	
40255UAA9	GULFSTREAM COMPASS CLO 2005-1	CLOs - Cashflow	AGC	AAA	CDS	No	13,003,964	
405364AA8	HALCYON LOAN INVESTORS CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	177,003,452	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
XS0294601249	Halcyon Structured Management Europe CLO 2007-I	CLOs - Cashflow	AGC	Super Senior	CDS	No	39,466,029	
XS0331133826	HARBOURMASTER CLO 10 B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	9,550,090	
41163VAA6	HarbourView CLO 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	263,066,735	
XSO247629479	Harvest CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	19,160,582	
430871AA1	Highlander Euro CDO	CLOs - Cashflow	AGC	Super Senior	CDS	No	34,547,263	
449792AA8	ING INVESTMENT MANAGEMENT CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	70,605,604	
449796AA9	ING INVESTMENT MANAGEMENT CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	83,232,667	
49638NAB2	KINGSLAND II LTD	CLOs - Cashflow	AGC	AAA	FG	No	204,051,332	
49638NAA4	KINGSLAND II LTD	CLOs - Cashflow	AGC	AAA	FG	No	49,732,228	
496367AA1	Kingsland IV	CLOs - Cashflow	AGC	AAA	CDS	No	273,870,499	
496367AC7	KINGSLAND IV - A1R	CLOs - Cashflow	AGC	AAA	CDS	No	53,334,079	
49636RAA7	Kingsland V	CLOs - Cashflow	AGC	AAA	FG	No	263,059,303	
XS0289341579	KINTYRE CLO I P.L.C.	CLOs - Cashflow	AGM	AAA	CDS	No	1,944,432	
482474AA1	KKR Financial CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	No	122,157,605	
48248CAA2	KKR Financial CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	408,865,528	
506762AC7	LAFAYETTE SQUARE CDO LIMITED	CLOs - Cashflow	AGC	Super Senior	CDS	No	81,858,547	
506762AA1	LAFAYETTE SQUARE CDO LIMITED	CLOs - Cashflow	AGC	Super Senior	CDS	No	10,232,319	
51829NAA9	LATITUDE CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	112,469,913	
51829TAA6	LATITUDE CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	111,843,619	
51829VAB9	LATITUDE CLO III	CLOs - Cashflow	AGC	Super Senior	CDS	No	173,531,740	
50182TAA9	LCM VI LTD.	CLOs - Cashflow	AGM	AAA	FG	No	263,070,000	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	226,000,000	
55265AAB7	MAC Capital, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	167,141,633	
55265AAC5	MAC Capital, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	61,634,700	
55265AAH4	MAC Capital, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	44,100,000	
558176AA1	Madison Park Funding	CLOs - Cashflow	AGM	AAA	CDS	No	100,029,560	
552686AA5	MC FUNDING 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	153,052,372	
59024YAB9	MERRILL LYNCH CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	174,869,999	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	3,443,823	
62443PAA7	MOUNTAIN VIEW CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	197,000,001	
62443PAB5	MOUNTAIN VIEW CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	118,000,000	
62443PAC3	MOUNTAIN VIEW CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	7,000,000	
624442AA7	Mountain View Funding CLO 2006-1, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	225,932,107	
625015AA0	Muir Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	345,182,500	
62874GAA5	NACM CLO I	CLOs - Cashflow	AGC	AAA	FG	No	148,567,736	
63937DAC1	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	No	131,255,635	
63937DAB3	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	No	28,611,582	
640804AA8	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	14,892,503	
N/A	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	4,935,461	
65251EAB4	Newstar Credit Opportunities Funding II LTD	CLOs - Cashflow	AGC	AAA	CDS	No	248,576,244	
65251EAC2	Newstar Credit Opportunities Funding II LTD	CLOs - Cashflow	AGC	AAA	FG	No	100,000,000	
65251EAD0	Newstar Credit Opportunities Funding II LTD	CLOs - Cashflow	AGC	AAA	FG	No	61,000,000	
N/A	NON-AMORTIZING FIRST LOSS DEDUCTIBLE	CLOs - Cashflow	AGC	AAA	CDS	No	(156,568,751)	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty
XS0261649403	North Westerly CLO III B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	3,225,772	
67134FAD6	OAK HILL CREDIT PARTNERS IV	CLOs - Cashflow	AGC	AAA	CDS	No	86,995,858	
67134FAA2	OAK HILL CREDIT PARTNERS IV	CLOs - Cashflow	AGC	AAA	CDS	No	46,843,923	
67085EAA4	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	115,447,071	
67085EAB2	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	52,311,954	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	CDS	No	63,859,969	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	No	161,963,690	
68244CAC0	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	No	46,275,340	
69508SAA8	PACIFICA CDO III	CLOs - Cashflow	AGM	AAA	CDS	No	5,658,789	
69841BAA1	PANGAEA CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	184,301,762	
05357LAA9	Phoenix CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	399,728,308	
743622AA0	PROSPERO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	28,763,513	
743622AC6	PROSPERO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	1,747,915	
743622AE2	PROSPERO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	879,749	
74824AAA4	Queen Street CLO I	CLOs - Cashflow	AGM	Super Senior	CDS	No	10,214,174	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7)	Net Par Outstanding (\$)	Comments
74824CAA0	QUEEN STREET CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	24,759,335	
75157AAA8	RAMPART CLO 2006-I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	162,495,999	
75900GAA5	REGENT'S PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	20,908,571	
74963EAA7	RMF Euro CDO IV PLC	CLOs - Cashflow	AGC	AAA	CDS	No	15,653,421	
XS0292416194	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	No	20,868,963	
N/A	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	No	8,936,459	
74962YAA4	RMF EURO CLO	CLOs - Cashflow	AGM	AAA	CDS	Yes	904,549	
824612AA3	SHINNECOCK CLO 2006-1 LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	No	141,486,290	
844272AL8	Southfork CLO LTD. Series 2005-A1	CLOs - Cashflow	AGC	AAA	FG	No	198,114,501	
861754AD1	Stone Tower CLO V	CLOs - Cashflow	AGM	Super Senior	CDS	No	361,945,800	
86175NAA5	Stone Tower III	CLOs - Cashflow	AGM	AAA	CDS	No	51,589,160	
863205AA8	STRAWINSKY I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	1,197,468	
863205AB6	STRAWINSKY I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	343,244	
87154XAB4	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	60,226,467	
87154XAA6	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	45,169,849	
87155FAC0	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	144,053,332	
871556AA4	Symphony CLO IV, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	233,840,000	
873189AA2	T2 INCOME FUND CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	175,870,128	
89288BAA9	TRALEE CDO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	203,266,799	
896223AA2	TRIMARAN CLO V LIMITED 2006-1A	CLOs - Cashflow	AGC	Super Senior	CDS	No	122,000,000	
N/A	US CLO	CLOs - Cashflow	AGC	Super Senior	CDS	Yes	162,338,513	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	No	143,909,259	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	105,474,242	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	Super Senior	CDS	Yes	71,180,068	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	Super Senior	CDS	Yes	57,638,225	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	38,474,697	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	12,820,608	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	11,368,095	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured Guaranty. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
92327WAA0	VENTURE III CDO	CLOs - Cashflow	AGM	AAA	CDS	No	4,102,419	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	CDS	No	2,588,388	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	FG	No	7,942,041	
92345JAC3	VERITAS II CLO	CLOs - Cashflow	AGC	AAA	CDS	No	65,156,432	
92345JAA7	VERITAS II CLO	CLOs - Cashflow	AGC	AAA	CDS	No	23,270,155	
97314NAA4	WIND RIVER CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	86,860,347	
XS0319580915	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	8,356,706	
N/A	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	5,028,093	
978639AA0	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	6,535,929	
978639AB8	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	3,174,474	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	No	270,000,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	No	241,124,714	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	1,188,264,326	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	767,298,502	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	762,995,666	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	744,542,810	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	705,221,195	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	655,461,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	516,428,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	380,240,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	359,205,579	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	343,349,750	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	282,946,400	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	230,513,415	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	169,701,751	
04012HAA8	ARES Enhanced Credit Opportunities Fund	CDOS - Market Value	AGC	AAA	CDS	No	593,525,952	
04012HAC4	ARES Enhanced Credit Opportunities Fund	CDOS - Market Value	AGC	AAA	CDS	No	369,000,000	
04012HAF7	ARES Enhanced Credit Opportunities Fund	CDOS - Market Value	AGC	AAA	CDS	No	202,500,000	
368472AA4	GEER Mountain Financing, LTD.	CDOS - Market Value	AGC	AAA	CDS	No	162,000,000	
38135VAL3	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I	CDOS - Market Value	AGC	AAA	CDS	No	148,381,500	
580179AE9	MCDONNELL LOAN OPPORTUNITY FUND	CDOS - Market Value	AGC	AAA	CDS	No	85,858,586	
580179AF6	MCDONNELL LOAN OPPORTUNITY FUND	CDOS - Market Value	AGC	AAA	CDS	No	51,525,424	
86176NAD8	Stone Tower Credit Funding	CDOS - Market Value	AGM	AAA	CDS	No	317,652,501	
86176NAB2	Stone Tower Credit Funding	CDOS - Market Value	AGM	AAA	CDS	No	282,500,000	
86176NAH9	Stone Tower Credit Funding	CDOS - Market Value	AGM	AAA	CDS	No	276,869,106	
86176NAJ5	Stone Tower Credit Funding	CDOS - Market Value	AGM	AAA	CDS	No	235,338,740	
86176NAC0	Stone Tower Credit Funding	CDOS - Market Value	AGM	AAA	CDS	No	141,250,000	
87156BAA2	Symphony Credit Opportunities Fund	CDOS - Market Value	AGC	AAA	CDS	No	364,000,000	
01448MAA7	ALESCO PREFERRED FUNDING III	Trust Preferred - Bank	AGC	AA	CDS	No	913,489	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
01448QAA8	ALESCO PREFERRED FUNDING IV	Trust Preferred - Bank	AGC	BBB-	CDS	No	31,712,952	
01448TAA2	Alesco Preferred Funding V	Trust Preferred - Bank	AGC	BBB-	CDS	No	39,744,420	
01448TAA2	Alesco Preferred Funding V	Trust Preferred - Bank	AGC	BBB-	FG	No	56,777,744	
01448XAA3	Alesco Preferred Funding VI	Trust Preferred - Bank	AGC	BB+	CDS	No	127,751,790	
01448YAA1	Alesco Preferred Funding VII	Trust Preferred - Bank	AGC	BB+	FG	No	127,867,003	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7)	Net Par Outstanding (\$)	Comments
01450AAF7	ALESCO PREFERRED FUNDING XI	Trust Preferred - Bank	AGC	A	FG	No	137,853,792	
01450DAB0	ALESCO PREFERRED FUNDING XII, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	37,967,303	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
014495AB1	ALESCO PREFERRED FUNDING XIII, LTD.	Trust Preferred - Bank	AGC	A-	CDS	No	21,564,930	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
014495AA3	ALESCO PREFERRED FUNDING XIII, LTD.	Trust Preferred - Bank	AGC	AAA	CDS	No	4,218,750	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
014498AB5	Alesco Preferred Funding XIV	Trust Preferred - Bank	AGC	BBB-	CDS	No	277,116,778	
014498AA7	Alesco Preferred Funding XIV	Trust Preferred - Bank	AGC	AAA	CDS	No	5,000,000	
01450GAA5	Alesco Preferred Funding XVI, LTD.	Trust Preferred - Bank	AGC	B+	CDS	No	237,602,535	
01450NAA0	Alesco Preferred Funding XVII, LTD.	Trust Preferred - Bank	AGC	B+	CDS	No	184,428,320	
60688HAA3	MM Community Funding 2006-18	Trust Preferred - Bank	AGC	BB-	CDS	No	17,080,631	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
606867AA7	MM COMMUNITY FUNDING IX, LTD	Trust Preferred - Bank	AGC	BBB	CDS	No	6,974,084	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
N/A	NON-AMORTIZING FIRST LOSS DEDUCTIBLE	Trust Preferred - Bank	AGC	BBB-	CDS	No	(62,058,021)	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding
74040YAA0	PREFERRED TERM SECURITIES X LIMITED	Trust Preferred - Bank	AGC	AA	CDS	No	11,710,063	
74041WAA3	PREFERRED TERM SECURITIES XI LIMITED	Trust Preferred - Bank	AGC	A	CDS	No	34,680,134	
74041UAA7	PREFERRED TERM SECURITIES XIV, LTD	Trust Preferred - Bank	AGC	BBB	CDS	No	24,621,512	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042HAA5	Preferred Term Securities XIX, LTD.	Trust Preferred - Bank	AGC	BB+	CDS	No	132,864,089	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74041CAA7	PREFERRED TERM SECURITIES XV	Trust Preferred - Bank	AGC	A-	CDS	No	10,705,598	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
74041EAA3	Preferred Term Securities XVI, LTD.	Trust Preferred - Bank	AGC	B+	CDS	No	111,729,642	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042EAA2	PREFERRED TERM SECURITIES XVII, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	53,072,690	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042WAA2	Preferred Term Securities XVIII, LTD.	Trust Preferred - Bank	AGC	BB	CDS	No	55,611,029	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042DAA4	Preferred Term Securities XX, LTD.	Trust Preferred - Bank	AGC	BB	CDS	No	49,586,881	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042MAA4	PREFERRED TERM SECURITIES XXII, LTD.	Trust Preferred - Bank	AGC	A	CDS	No	34,356,032	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74043CAA5	PREFERRED TERM SECURITIES XXIV, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	25,378,030	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
75902XAA6	REGIONAL DIVERSIFIED FUNDING 2004-1	Trust Preferred - Bank	AGC	B+	CDS	No	7,813,806	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412MAA4	TRAPEZA CDO III, LLC	Trust Preferred - Bank	AGC	AAA	CDS	No	9,435,797	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
894126AA9	TRAPEZA CDO IV, LLC	Trust Preferred - Bank	AGC	AAA	CDS	No	9,358,769	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412RAA3	TRAPEZA CDO V, LTD.	Trust Preferred - Bank	AGC	AA	CDS	No	22,080,851	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
89412UAA6	TRAPEZA CDO VI, LTD.	Trust Preferred - Bank	AGC	AAA	CDS	No	11,097,812	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412UAA6	TRAPEZA CDO VI, LTD.	Trust Preferred - Bank	AGM	AAA	CDS	No	20,551,504	
89412WAA2	TRAPEZA CDO VII, LTD.	Trust Preferred - Bank	AGM	BBB-	FG	No	46,755,576	
89413CAA5	Trapeza CDO X, LTD.	Trust Preferred - Bank	AGC	BB-	FG	No	118,206,000	
89412KAA8	Trapeza CDO XI	Trust Preferred - Bank	AGC	BB-	FG	No	155,109,698	
89707YAA2	TROPIC CDO IV LTD.	Trust Preferred - Bank	AGC	B	CDS	No	27,315,559	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
90390KAA2	US CAPITAL FUNDING II LTD	Trust Preferred - Bank	AGC	AA	CDS	No	25,182,899	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
90342BAA1	US CAPITAL FUNDING III, LTD.	Trust Preferred - Bank	AGC	BBB+	CDS	No	11,809,448	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
90341XAA4	US Capital Funding IV, LTD	Trust Preferred - Bank	AGC	B-	CDS	No	141,448,368	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	978,300,000	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	733,725,001	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	495,784,130	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	No	83,924,171	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BB	FG	No	78,136,296	
049733AA6	Attentus CDO II Limited	Trust Preferred - REIT & Mortgage	AGC	A-	FG	No	108,803,197	
04973PAA7	ATTENTUS CDO III LIMITED	Trust Preferred - REIT & Mortgage	AGC	AAA	CDS	No	26,804,474	
04973PAB5	ATTENTUS CDO III LIMITED	Trust Preferred - REIT & Mortgage	AGC	A-	FG	No	96,000,000	
50011PAA4	KODIAK CDO I	Trust Preferred - REIT & Mortgage	AGC	A	CDS	No	46,932,937	
50011PAA4	KODIAK CDO I	Trust Preferred - REIT & Mortgage	AGC	A	FG	No	70,399,405	
50011RAA0	Kodiak CDO II	Trust Preferred - REIT & Mortgage	AGC	AA	CDS	No	220,105,228	
XS0278156004	Taberna Europe CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	37,183,095	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	52,140,219	
87330UAA9	Taberna Preferred Funding II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	191,552,641	
87330UAB7	Taberna Preferred Funding II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	FG	No	17,239,738	
87330WAA5	Taberna Preferred Funding III, LTD	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	287,264,274	
87330YAB9	Taberna Preferred Funding IV, LTD	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	292,363,212	
87331AAB0	Taberna Preferred Funding VI, LTD	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	63,469,469	
87331AAB0	Taberna Preferred Funding VI, LTD	Trust Preferred - REIT & Mortgage	AGC	CCC	FG	No	88,857,256	
87331VAF5	Taberna Preferred Funding VIII, LTD	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	No	110,592,308	
87331VAA6	Taberna Preferred Funding VIII, LTD	Trust Preferred - REIT & Mortgage	AGC	BB	FG	No	106,274,891	
24488RAA9	DEKANIA CDO II, LTD	Trust Preferred - Insurance	AGC	AA+	CDS	No	28,184,196	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 24 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	7,742,742	
44984SAA4	I PRETS III	Trust Preferred - Insurance	AGM	AAA	CDS	Yes	11,127,395	
45104SAG3	ICONS, LTD	Trust Preferred - Insurance	AGM	AAA	CDS	No	11,240,310	
45325VAA2	INCAPS FUNDING LIMITED II LIMITED	Trust Preferred - Insurance	AGC	AAA	CDS	No	14,304,395	
44984RAA6	I-PREFERRED TERM SECURITIES IV, LTD.	Trust Preferred - Insurance	AGC	AAA	CDS	No	20,423,886	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
N/A	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	16,520,000	
19035RAA7	COAST INVESTMENT GRADE 2002-1 LTD	CDO of CDOs	AGM	BBB	FG	No	5,276,966	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGC	A	CDS	Yes	664,332	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGM	A	CDS	Yes	608,860	
N/A	US Pooled Corporate Obligations Reinsurance (see footnote 11)						3,253,779	
Subtotal	US Pooled Corporate Obligations						38,883,830,484	

US Residential Mortgages

000292AA0	AAA Trust 2007-2	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	170,468,016	
000292AB8	AAA Trust 2007-2	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	103,126,174	
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,624,564	
04541GLG5	ABSC 2004-HE6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,126,744	
04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,755,777	
004421SL8	ACE 2005-HE6	Sub-Prime First Lien RMBS	AGM	AA	CDS	No	69,379,357	
00083BAB1	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	33,738,644	(see footnote 10) (see footnote 12)
00083BAA3	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	14,410,281	(see footnote 10) (see footnote 12)
00083BAC9	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	13,135,201	(see footnote 10) (see footnote 12)
00083BAD7	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	11,771,284	(see footnote 10) (see footnote 12)
004421UB7	ACE SECURITIES CORP HOME EQUITY LOAN 2005-HE7	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	93,032,425	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
004421UB7	ACE SECURITIES CORP HOME EQUITY LOAN 2005-HE7	Sub-Prime First Lien RMBS	AGC	A	CDS	No	66,977,988	
004421UT8	ACE SECURITIES CORP HOME EQUITY LOAN 2006-NC1	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000	
00442EAH8	ACE SECURITIES CORP HOME EQUITY LOAN 2006-NC3	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
03072SMT9	AMERIQUEST 2003-12	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	25,333,934	
03072SFX8	AMERIQUEST 2003-5	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	44,041,780	
03072SHQ1	AMERIQUEST 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,705,873	
03072SJU0	AMERIQUEST 2003-9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	23,356,062	
03072SQP3	AMERIQUEST 2004-FR1	Sub-Prime First Lien RMBS	AGM	AA	FG	No	19,500,000	
03072STB1	AMERIQUEST 2004-R7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	90,811,572	
03072STU9	AMERIQUEST 2004-R8	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	41,621,813	
03072SEZ4	AMERIQUEST MORTGAGE SECURITIES INC. 2003-01	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	4,227,255	
03072SVL6	AMERIQUEST MORTGAGE SECURITIES INC. 2004-R10	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	66,430,792	
03072SU86	AMERIQUEST MORTGAGE SECURITIES INC. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	111,120,000	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
03072SU86	AMERIQUEST MORTGAGE SECURITIES INC. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	80,000,000	
03072SX34	AMERIQUEST MORTGAGE SECURITIES INC. 2006-R1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	107,209,339	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	31,080,829	
03072SND3	AMSI 03-13	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	35,984,431	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	51,556,895	
03072SR56	AMSI 04-R5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,217,815	
86358RYG6	ARC (AMORT RESI COL) TRUST 2002-BC1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	8,960,731	
040104FG1	ARGENT 2004-W1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,261,517	
040104LH2	ARGENT 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,838,191	
040104CU3	ARGENT SECURITIES INC. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	39,730,925	
040104CT6	ARGENT SECURITIES INC. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	7,821,348	
040104CM1	ARGENT SECURITIES INC. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	6,521,892	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
040104NC1	ARGENT SECURITIES INC. 2005-W2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,999	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
040104NC1	ARGENT SECURITIES INC. 2005-W2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	80,000,000	
040104RG8	ARGENT SECURITIES INC. 2006-W1	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	11,727,795	
040104BN0	ARSI 03-W5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,395,996	
040104DE8	ARSI 03-W7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,536,588	
00075XAF4	ASSET BACKED FUNDING CORP SERIES 2006-OPT2	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
07384YLE4	BEAR STEARNS 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,975,913	
07389RAQ9	BEAR STEARNS ABS I TRUST 2006-HE10	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
07387UHR5	BEAR STEARNS ABS I TRUST 2006-HE3	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000	
0738793M8	BEAR STEARNS ASSET BACKED SECURITIES 2005-HE11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
0738793M8	BEAR STEARNS ASSET BACKED SECURITIES 2005-HE11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	79,999,998	
144531EX4	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC1	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	12,500,000	
14453MAD6	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC4	Sub-Prime First Lien RMBS	AGC	B	CDS	No	12,500,000	
14986PAE3	C-BASS MORTGAGE LOAN ASSET-BACKED 2006-CB6	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
12506YAF6	CDC MORTGAGE CAPITAL 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	11,840,351	
12506YBX6	CDC MORTGAGE CAPITAL 2003-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	658,527	
17307GWQ7	CITIGROUP MORTGAGE LOAN TRUST 2005-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	6,687,340	
17309QAD6	CITIGROUP MORTGAGE LOAN TRUST 2006-WFHE3	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000	
178779AQ7	CITYSCAPE 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	908,839	
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	684,094	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	139,603,716	(see footnote 9) (see footnote 12)
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	85,009,029	(see footnote 9) (see footnote 12)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	9,445,448	(see footnote 9) (see footnote 12)
23243WAD0	COUNTRYWIDE ABS (CWABS) ASSET-BACKED 2006-18	Sub-Prime First Lien RMBS	AGC	B	CDS	No	12,500,000	
045427AD3	COUNTRYWIDE ABS (CWABS) ASSET-BACKED 2006-8	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
126670ND6	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2005-BC5	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	44,918,863	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
126670ND6	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2005-BC5	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	32,338,994	
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	40,743,165	(see footnote 9)
22540A3L0	CSFB 2001-HE16	Sub-Prime First Lien RMBS	AGM	AA	FG	No	5,901,839	
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	AA	FG	No	1,488,080	
22540VBU5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,243,924	
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,269,129	
22540VHA3	CSFB 2001-HE25	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	237,856	
22540VME9	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,343,153	
22540VMB5	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	75,223	
22540VMC3	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	25,576	
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,380,461	
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,664,040	
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,762,120	
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,468,434	
22540VWZ1	CSFB 2002-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,627,751	
22541NAD1	CSFB HEAT 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	479,246	
22541NAC3	CSFB HEAT 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	250,913	
22541NCP2	CSFB HEAT 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	202,916	

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22541NCQ0	CSFB HEAT 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	154,724	
22541NHC6	CSFB HEAT 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	15,873	
22541QNG3	CSFB HEAT 2003-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,124,021	
437084VN3	CSFB HOME EQUITY ASSET TRUST 2006-4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	
126670MC9	CWABS 2005-15	Sub-Prime First Lien RMBS	AGM	AA / BBB-	FG	No	14,904,819	(see footnote 9) (see footnote 12)
12666UAF0	CWABS 2006-15	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	48,999,999	(see footnote 9) (see footnote 12)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	74,440,315	(see footnote 9) (see footnote 12)
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	70,874,923	(see footnote 9) (see footnote 12)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	70,504,568	(see footnote 9) (see footnote 12)
294751BD3	EQUITY ONE 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,238,593	
N/A	FBR 2005-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	-	(see footnote 7)
31846LBV7	FIRST ALLIANCE 1998-2A	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	56,321	
31846LBW5	FIRST ALLIANCE 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,135,869	
32027NXV8	FIRST FRANKLIN MORTGAGE LOAN ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,120,000	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
32027NXV8	FIRST FRANKLIN MORTGAGE LOAN ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	80,000,000	
30247DAE1	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF13	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
362334FT6	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	875,265	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	1,930,654	
35729MAE7	FREMONT HOME LOAN TRUST 2006-3	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
36242DAA1	GSAMP 2004-HE2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,423,884	
362429AA0	GSAMP 2007-HSBC1	Sub-Prime First Lien RMBS	AGM	AA	FG	No	121,059,585	
362341G37	GSAMP MORTGAGE LOAN TRUST 2005-HE6	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	111,119,993	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
36244KAE5	GSAMP MORTGAGE LOAN TRUST 2006-HE3	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	
362437AE5	GSAMP MORTGAGE LOAN TRUST 2006-HE5	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
40145CBV6	GUARDIAN S&L MPT 1989-7	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	5,139	
437084PW0	HOME EQUITY ASSET TRUST 2005-8	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	77,825,153	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
437084PW0	HOME EQUITY ASSET TRUST 2005-8	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	56,029,629	
437084SV9	HOME EQUITY ASSET TRUST 2006-2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,995	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
43740CAA6	HOMEGOLD (EMERGENT) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,861,687	
43740CAB4	HOMEGOLD (EMERGENT) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,905	
44967#AA3	IMC HOME EQUITY 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	296,540	
449670AS7	IMC HOME EQUITY 1996-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	244,549	
449670BB3	IMC HOME EQUITY 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	718,518	
449670BC1	IMC HOME EQUITY 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	139,860	
449670EP9	IMC HOME EQUITY 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	20,590,414	
449670EQ7	IMC HOME EQUITY 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	351,542	
449670FE3	IMC HOME EQUITY 1998-7 ONE	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,075,785	
456606AS1	INDYMAC SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	AA	FG	No	1,280,409	
46571TAA6	ITLA MORTGAGE LOAN SEC 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,118,737	
46629QAW6	JP MORGAN MORTGAGE ACQUISITION CORP 2006-CH2	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	

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46626LFM7	JP MORGAN MORTGAGE ACQUISITION CORP 2006-FRE1	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	12,500,000	
542514FD1	LONG BEACH 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	43,720,960	
542514GF5	LONG BEACH 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	41,041,874	
542514HN7	LONG BEACH 2004-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	20,647,743	
542514DC5	LONG BEACH MORTGAGE LOAN TRUST 2002-5	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	5,035,023	
542514DK7	LONG BEACH MORTGAGE LOAN TRUST 2003-1	Sub-Prime First Lien RMBS	AGRe	BB	CDS	No	8,439,091	
542514DL5	LONG BEACH MORTGAGE LOAN TRUST 2003-1	Sub-Prime First Lien RMBS	AGRe	CCC	CDS	No	1,102,592	
542514EJ9	LONG BEACH MORTGAGE LOAN TRUST 2003-4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	5,533,047	
542514RM8	LONG BEACH MORTGAGE LOAN TRUST 2006-1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
54251RAE3	LONG BEACH MORTGAGE LOAN TRUST 2006-6	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	8,350,036	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	B	FG	No	278,192,511	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	B	FG	No	225,972,732	
57643LMP8	MASTR ASSET BACKED SECURITIES TRUST 2005-NC2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	103,451,685	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
57643LNF9	MASTR ASSET BACKED SECURITIES TRUST 2006-NC1	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	12,500,000	
55275RAE2	MASTR ASSET BACKED SECURITIES TRUST 2006-NC3	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	9,694,308	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	67,918,984	
59020U3D5	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,991	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
59020U3D5	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE1	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,499,999	
59022QAE2	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE5	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
59549RAA2	MID-STATE TRUST X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	40,871,972	
59549RAB0	MID-STATE TRUST X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	20,362,281	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,211,191	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	1,115,443	
61744CUR5	MORGAN STANLEY ABS CAPITAL I 2005-HE5	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	4,508,321	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
61744CUR5	MORGAN STANLEY ABS CAPITAL I 2005-HE5	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	3,245,731	
617451EV7	MORGAN STANLEY ABS CAPITAL I INC. 2006-HE2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
61750FAF7	MORGAN STANLEY ABS CAPITAL I INC. 2006-HE6	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
61749KAF0	MORGAN STANLEY ABS CAPITAL I INC. 2006-WMC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	6,472,612	
61746WA83	MORGAN STANLEY DEAN WITTER 2003-NC2	Sub-Prime First Lien RMBS	AGRe	BBB	CDS	No	1,634,499	
61745MPN7	MORGAN STANLEY DEAN WITTER 2003-NC3	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	2,529,687	
61746WF62	MORGAN STANLEY DEAN WITTER 2003-NC4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	3,110,948	
61746RBD2	MORGAN STANLEY DEAN WITTER 2003-NC5	Sub-Prime First Lien RMBS	AGRe	BBB-	CDS	No	1,260,693	
61744CAQ9	MORGAN STANLEY DEAN WITTER 2003-NC9	Sub-Prime First Lien RMBS	AGC	B	FG	No	9,335,519	
61746WYW4	MORGAN STANLEY DEAN WITTER CAPITAL I 2003-NC1	Sub-Prime First Lien RMBS	AGRe	CCC	CDS	No	1,508,126	
61746WSQ4	MSDW 2002-NC3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	763,219	
64352VMN8	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	82,311,306	
64352VMP3	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	68,508,562	
64352VMT5	NEW CENTURY HOME EQUITY LOAN TRUST 2005-4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	111,120,000	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
64352VMT5	NEW CENTURY HOME EQUITY LOAN TRUST 2005-4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	80,000,000	

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64352VQS3	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
N/A	NON-AMORTIZING FIRST LOSS DEDUCTIBLE	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	(323,572,343)	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding.
66987WAP2	NOVASTAR HOME EQUITY LOAN TRUST SERIES 2003-2	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	16,491,591	
68389DF8	OOMLT 03-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	36,204,563	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	28,237,614	
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,949,907	
79548KRF7	OPTION ONE 1996-5 (SBMS VII)	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	120,026	
68389FBH6	OPTION ONE 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,879,039	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	239,827,820	
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	32,261,273	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	22,678,812	
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	17,352,207	
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	16,328,009	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,768,640	
68403BAB1	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,400,959	
68389FDA9	OPTION ONE MORTGAGE LOAN TRUST 2003-1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	1,283,809	
68389FCZ5	OPTION ONE MORTGAGE LOAN TRUST 2003-1	Sub-Prime First Lien RMBS	AGC	AA	FG	No	17,207,182	
68389FDK7	OPTION ONE MORTGAGE LOAN TRUST 2003-2	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	2,468,069	
68402SAE9	OPTION ONE MORTGAGE LOAN TRUST 2007-HL1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	Yes	44,000,000	
69121PDY6	OWNIT MORTGAGE LOAN ABS CERTIFICATES 2006-3	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,120,001	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	BBB	CDS	Yes	917,616	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	352,293	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	216,590	
75970NAA5	RENAISSANCE (DELTA) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,480,749	
759950AL2	RENAISSANCE (DELTA) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,806,258	
759950AQ1	RENAISSANCE (DELTA) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	7,507,364	
759950CU0	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,499,355	
759950CT3	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	16,105,542	
759950CV8	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	8,475,678	
759950CP1	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	7,012,402	
759950DN5	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	31,838,786	
759950DM7	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,559,104	
759950DL9	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,426,996	
759950FZ6	RENAISSANCE (DELTA) 2005-4	Sub-Prime First Lien RMBS	AGM	BB	FG	No	31,360,000	
75971FAH6	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	64,308,010	
75971FAJ2	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	61,563,901	
75971FAG8	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	19,485,606	
76112BD64	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2005-EFC4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	19,383,248	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
76112BD64	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2005-EFC4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	13,954,823	
75156TAC4	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-NC2	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
76110W7B6	RESIDENTIAL ASSET SECURITIES CORP 2005-KS11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	91,696,228	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
76110W7B6 75406BAD9	RESIDENTIAL ASSET SECURITIES CORP 2005-KS11 RESIDENTIAL ASSET SECURITIES CORP 2006-KS2	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC	AAA AAA	CDS CDS	No No	66,016,002 111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
76113ABJ9 75406YAD9 81375WGEO	RESIDENTIAL ASSET SECURITIES CORP 2006-KS3 RESIDENTIAL ASSET SECURITIES CORP 2006-KS9 SECURITIZED ABS RECEIVABLES LLC TRUST 2005-HE1	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGC	AA CCC AA	CDS CDS CDS	No No No	12,500,000 12,500,000 24,988,949	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
81375WGEO 81377AAE2 81375WJE7 83611PAJ0 83613GAA7 83613GAB5 83613GAC3 83613GAD1 83612NAB1 83611MKC1	SECURITIZED ABS RECEIVABLES LLC TRUST 2005-HE1 SECURITIZED ASSET BACKED RECEIVABLES 2006-HE2 SECURITIZED ASSET BACKED RECEIVABLES 2006-OP1 SOUNDVIEW (DELTA) 2001-1 SOUNDVIEW (DELTA) 2008-1 A1 SOUNDVIEW (DELTA) 2008-1 A2 A3 A4 SOUNDVIEW (DELTA) 2008-1 A2 A3 A4 SOUNDVIEW (DELTA) 2008-1 A2 A3 A4 Soundview 2007-WMC1 SOUNDVIEW HOME EQUITY LOAN TRUST 2005-4	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGC AGM AGM AGM AGM AGM AGM AGM	AA CCC AAA AAA B B B B CCC AAA	CDS CDS CDS FG FG FG FG FG FG CDS	No No No No No No No No No No	17,990,604 9,448,951 5,433,606 240,883 24,090,083 33,768,895 13,805,799 5,726,922 177,232,627 28,848,283	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
83611MKC1 83612JAD6 83611MLZ9	SOUNDVIEW HOME EQUITY LOAN TRUST 2005-4 SOUNDVIEW HOME EQUITY LOAN TRUST 2006-EQ1 SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT1	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGC	AAA BBB- AA	CDS CDS CDS	No No No	20,769,102 12,500,000 111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
83612CAE9 84751PKB4	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT5 SPECIALTY UNDERWRITING & RESDNIAL FIN 06-BC1	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC	BB AA	CDS CDS	No No	12,500,000 111,119,999	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
86358EWW2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	51,267,259	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
86358EWW2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	36,909,475	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
86358EA97	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,120,000	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
86360WAE2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	8,503,085	
863576DE1	STRUCTURED ASSET SECURITIES CORP 2005-WF4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	46,162,885	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 26 of which are currently outstanding, in which Assured Guaranty benefits from a \$324 million non-amortizing first loss deductible.
863576DE1	STRUCTURED ASSET SECURITIES CORP 2005-WF4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	33,234,618	
86359RAE6	STRUCTURED ASSET SECURITIES CORP 2006-BC4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
86360LAD8	STRUCTURED ASSET SECURITIES CORP TRUST 2006-WF2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	30,011,094	
94980GAJ0	WELLS FARGO HOME EQUITY 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	72,154,019	
04542BMT6	ABFC 2005-AQ1	Alt-A First Lien RMBS	AGM	AA / BBB	FG	No	39,200,000	(see footnote 9) (see footnote 12)
05946XA52	BANC OF AMERICA FUNDING CORPORATION 2005-4	Alt-A First Lien RMBS	AGC	AA / BB	FG	No	14,006,000	(see footnote 9) (see footnote 12)
05949CPX8	BANC OF AMERICA MORTGAGE SECURITIES 2005-12	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	17,107,000	(see footnote 9) (see footnote 12)
05949AT42	BANC OF AMERICA MORTGAGE SECURITIES 2005-2	Alt-A First Lien RMBS	AGC	AA / B	FG	No	15,047,000	(see footnote 9) (see footnote 12)
05949A5G1	BANC OF AMERICA MORTGAGE SECURITIES 2005-4	Alt-A First Lien RMBS	AGC	AA / B	FG	No	14,222,000	(see footnote 9) (see footnote 12)
05949CAK2	BANC OF AMERICA MORTGAGE SECURITIES 2005-5	Alt-A First Lien RMBS	AGC	AA / BB	FG	No	15,683,000	(see footnote 9) (see footnote 12)
073879A99	BEAR STEARNS ABS I TRUST 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	19,373,305	
073879B23	BEAR STEARNS ABS I TRUST 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	8,302,845	
073879M54	BEAR STEARNS ABS I TRUST 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	22,516,431	
073879M62	BEAR STEARNS ABS I TRUST 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	8,559,213	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Alt-A First Lien RMBS	AGC	A	CDS	No	6,519,750	
16678RAT4	CHEVY CHASE FUNDING LLC SERIES 2004-1	Alt-A First Lien RMBS	AGC	AAA	CDS	No	3,315,123	
16678RBD8	CHEVY CHASE FUNDING LLC SERIES 2004-2	Alt-A First Lien RMBS	AGC	AAA	CDS	No	8,921,999	
16678RBV8	CHEVY CHASE FUNDING LLC SERIES 2004-3	Alt-A First Lien RMBS	AGC	BBB	CDS	No	12,096,941	
17309YAE7	CITI 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	FG	No	28,959,001	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	49,988,181	(see footnote 9) (see footnote 12)
12669GSS1	COUNTRYWIDE HOME LOANS PASS-THROUGH TRUST 2005-6	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	18,780,000	(see footnote 9) (see footnote 12)
12627HAG5	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	No	43,703,683	
12627HAF7	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	No	30,646,669	
12628KAM4	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	85,283,872	
12628KAH5	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	18,175,011	
12628KAK8	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	13,086,008	
12628LAG5	CSAB 2006-4	Alt-A First Lien RMBS	AGM	CCC	FG	No	38,174,889	
12629EAF2	CSAB Mortgage-Backed Trust 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	No	30,203,457	
12629EAG0	CSAB Mortgage-Backed Trust 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	No	19,049,120	
225458E87	CSFB MORTGAGE-BACKED PASS-THROUGH, SERIES 2005-7	Alt-A First Lien RMBS	AGC	B	FG	No	16,992,000	
12638PAG4	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	47,119,605	
12638PAH2	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	13,129,967	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / CCC	CDS	No	254,017,439	(see footnote 9) (see footnote 12)
25152BAE8	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	No	355,315,271	
25152BAB4	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	No	135,104,920	
25152BAA6	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	No	118,455,576	
25152BAF5	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	No	10,121,511	
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	68,082,889	(see footnote 10) (see footnote 12)
25151EAE3	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	9,508,594	(see footnote 10) (see footnote 12)
25151EAD5	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	6,326,766	(see footnote 10) (see footnote 12)
251513AY3	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	23,794,223	(see footnote 10) (see footnote 12)
251513BB2	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	13,287,913	(see footnote 10) (see footnote 12)
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	AGM	BB	FG	No	25,161,932	
452550AA4	IMPAC CMB TRUST SERIES 2007-A	Alt-A First Lien RMBS	AGC	BBB-	FG	No	157,570,205	
452550AB2	IMPAC CMB TRUST SERIES 2007-A	Alt-A First Lien RMBS	AGC	BBB-	FG	No	82,170,788	

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45660KAA9	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR39	Alt-A First Lien RMBS	AGC	AAA	CDS	Yes	95,047,976	Assured Guaranty benefits from a \$176 million non-amortizing deductible. The subject tranche on which AGFP is providing protection benefits from a credit default swap provided by another monoline insurer.
61748HYQ8	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-5AR	Alt-A First Lien RMBS	AGC	B	FG	No	23,541,613	
65537BAE0	NOMURA ASSET ACCEPT. CORP. 2006-WF1	Alt-A First Lien RMBS	AGM	CCC	FG	No	21,224,745	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	109,537,857	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	67,435,512	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	50,823,677	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	45,631,364	
68383NDQ3	OPTEUM 2005-5	Alt-A First Lien RMBS	AGM	B	FG	No	27,072,501	
68383NBM4	OPTEUM MORTGAGE ACCEPTANCE CORP PT CERTIF. 2005-3	Alt-A First Lien RMBS	AGC	AAA	CDS	No	100,045,000	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BB / B / CCC	CDS	No	1,623,172,420	
								(see footnote 10) This exposure references six policies on five transactions. Net exposure is net of interest payments paid to the AX tranche. One of the transactions has the benefit of a first loss deductible of \$83 million. As a result of the Deutsche Bank settlement, these transactions benefit from a first loss reinsurance arrangement in an amount equal to 60% of the losses in certain uninsured tranches of certain RMBS transactions, until the aggregate losses in such uninsured tranches reach \$141 million.
45660LT58	RESIDENTIAL ASSET SECURITIZATION TRUST 2005-A14	Alt-A First Lien RMBS	AGC	CCC	FG	No	22,420,657	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	43,571,472	
872227AJ2	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	21,668,644	
872227AG8	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	17,091,131	
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	9,428,722	
881561JW5	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	4,326,516	
881561LE2	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	16,473,508	
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AA	FG	No	14,216,314	
881561VW1	Terwin Mortgage Trust 2005-12ALT	Alt-A First Lien RMBS	AGM	AAA	FG	No	542,085	
881561XJ8	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	11,574,444	
881561XL3	Terwin Mortgage Trust 2005-14HE Classes AF-4 and AF-5	Alt-A First Lien RMBS	AGM	CCC	FG	No	20,253,960	
881561XM1	Terwin Mortgage Trust 2005-14HE Classes AF-4 and AF-5	Alt-A First Lien RMBS	AGM	CCC	FG	No	11,324,933	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	28,309,253	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	16,648,621	
881561ZA5	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	14,596,372	
881561PU2	Terwin Mortgage Trust 2005-2HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	3,845,836	
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	34,672,413	
88157VAC1	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	18,408,780	
881561NY6	Terwin Mortgage Trust 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	5,694,889	
881561NW0	Terwin Mortgage Trust 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	3,404,732	
9393363N1	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATES 2005-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	10,057,998	
9393366K4	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATES 2005-4	Alt-A First Lien RMBS	AGC	CCC	FG	No	13,870,951	
004406AA2	ACE 2006-GP1	Prime HELOC	AGM	CCC	FG	No	23,171,648	
026931AF2	AMERICAN HOME MORTGAGE INVESTOR TRUST 2007-A	Prime HELOC	AGC	CCC	FG	No	8,478,039	
126673FH0	COUNTRYWIDE ABS (CWABS) HOME EQUITY LOAN 2004-I	Prime HELOC	AGC	BB	CDS	Yes	3,377,019	
126671YH3	COUNTRYWIDE ABS (CWABS) MASTER TRUST 2003-C	Prime HELOC	AGC	AAA	CDS	Yes	3,347,769	
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	CCC	FG	No	79,522,351	(see footnote 9)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	CCC	FG	No	20,672,757	(see footnote 9)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	CCC	FG	No	107,527,110	(see footnote 9)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	CCC	FG	No	102,841,325	(see footnote 9)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	211,250,776	(see footnote 9)
23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	51,429,850	(see footnote 9)
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	19,644,206	(see footnote 9)

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126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	45,423,492	
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	5,565,529	
12668FAA2	COUNTRYWIDE HELOC 2006-I 1-A	Prime HELOC	AGM	CCC	FG	No	77,028,280	(see footnote 9)
12668FAB0	COUNTRYWIDE HELOC 2006-I 2-A	Prime HELOC	AGM	CCC	FG	No	266,816,523	(see footnote 9)
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	CCC	FG	No	180,807,319	(see footnote 9)
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	CCC	FG	No	166,180,873	(see footnote 9)
23242JAA6	COUNTRYWIDE HELOC 2007-G	Prime HELOC	AGM	AA	FG	No	129,994,332	
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	CCC	FG	No	111,327,734	(see footnote 9)
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	CCC	FG	No	108,905,704	(see footnote 9)
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	CCC	FG	No	212,380,407	(see footnote 9)
32052XAA5	FHABS 2006-HE2 HELOC	Prime HELOC	AGM	BB	FG	No	112,970,727	
32053JAA5	FHABS 2007-HE1 HELOC	Prime HELOC	AGM	BB	FG	No	132,936,037	
33848DAA6	FlagStar HELOC 2005-1	Prime HELOC	AGM	BB	FG	No	69,041,722	
33848HAA7	FlagStar HELOC 2006-2	Prime HELOC	AGM	CCC	FG	No	68,515,949	
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	CCC	FG	No	24,665,655	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	B	FG	No	97,105,294	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	B	FG	No	66,434,089	
45669DAA6	IndyMac 2007-H1 HELOC	Prime HELOC	AGM	CCC	FG	No	129,818,523	
556083AA1	Macquarie HELOC 2007-1	Prime HELOC	AGM	A	FG	No	228,871,294	
785778JJ1	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	No	18,418,387	
785778JL6	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	No	3,665,412	
785778JK8	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	No	343,213	
80585DAA4	SUSQ (SBI) HELOC 2005-1	Prime HELOC	AGM	AAA	FG	No	25,762,843	
78402TAE6	SUSQ (SBI) HELOC 2006-1	Prime HELOC	AGM	AAA	FG	No	27,302,497	
026934AC3	AHMA 2007-4 NEGAM A3	Option ARMs - First Lien	AGM	CCC	FG	No	70,511,427	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	A	CDS	Yes	958,787	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
16678RCD7	CHEVY CHASE FUNDING LLC SERIES 2004-4	Option ARMs - First Lien	AGC	BB	CDS	No	10,506,067	
16678RBL0	CHEVY CHASE FUNDING LLC SERIES 2004-A	Option ARMs - First Lien	AGC	A	CDS	No	6,824,484	
16678RCL9	CHEVY CHASE FUNDING LLC SERIES 2004-B	Option ARMs - First Lien	AGC	A	CDS	No	16,947,693	
16678REL7	CHEVY CHASE FUNDING LLC SERIES 2005-C	Option ARMs - First Lien	AGC	BBB-	CDS	No	23,391,547	
16678WAB2	CHEVY CHASE FUNDING LLC SERIES 2006-2	Option ARMs - First Lien	AGC	CCC	FG	No	33,848,477	
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	CDS	No	4,320,459	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
126694F37	Countrywide 2006-OA4	Option ARMs - First Lien	AGC	CCC	CDS	No	7,411,807	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
12668AYB5	CWALT 2005-62	Option ARMs - First Lien	AGM	AA / CCC	FG	No	2,203,110	(see footnote 9) (see footnote 12)
12667FU60	CWALT ALTERNATIVE LOAN TRUST 2005-J	Option ARMs - First Lien	AGC	B	CDS	No	13,784,225	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
02149QAE0	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	AA / B	FG	No	46,350,013	(see footnote 9) (see footnote 12)
02149QAB6	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	AA / B	FG	No	37,275,429	(see footnote 9) (see footnote 12)
02149QAF7	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	AA / B	FG	No	7,043,554	(see footnote 9) (see footnote 12)
25151KAC3	Deutsche Alt-A Securities Mortgage Loan 2007-3	Option ARMs - First Lien	AGC	B	CDS	No	316,131,683	
25150XAB8	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-OA5	Option ARMs - First Lien	AGC	BB	CDS	No	44,995,739	
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	CDS	No	290,201	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
23332UFG4	DSLA 2005-AR5	Option ARMs - First Lien	AGM	CCC	FG	No	20,783,067	
41161PJZ7	HARBORVIEW 2004-11	Option ARMs - First Lien	AGC	CCC	CDS	No	1,281,621	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
41161PA78	Harborview 2006-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	34,599,915	(see footnote 9) (see footnote 12)
41162CAB7	Harborview 2006-10	Option ARMs - First Lien	AGM	CCC	FG	No	9,232,129	
41162CAE1	Harborview 2006-10	Option ARMs - First Lien	AGM	CCC	FG	No	8,469,264	
41162DAH2	Harborview 2006-12	Option ARMs - First Lien	AGM	AA / CCC	FG	No	49,869,440	(see footnote 9) (see footnote 12)
41162DAE9	Harborview 2006-12	Option ARMs - First Lien	AGM	AA / CCC	FG	No	40,672,984	(see footnote 9) (see footnote 12)
41164MAB3	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	91,859,589	(see footnote 9) (see footnote 12)

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
41164MAE7	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	7,982,051	(see footnote 9) (see footnote 12)
45670LAB3	IMSC 2007-HOA1 NEGAM	Option ARMs - First Lien	AGM	CCC	FG	No	21,546,688	
45670LAE7	IMSC 2007-HOA1 NEGAM	Option ARMs - First Lien	AGM	CCC	FG	No	13,749,702	
52525BAB8	Lehman Excess Trust 2007-16N	Option ARMs - First Lien	AGC	CCC	FG	No	63,553,776	
576431AC4	MARM 2007-1 (FKA MASTR 2007-OA1)	Option ARMs - First Lien	AGM	CCC	FG	No	91,773,263	
57645NAD2	MASTR 2007-3	Option ARMs - First Lien	AGM	CCC	FG	No	94,299,453	
57645NAB6	MASTR 2007-3	Option ARMs - First Lien	AGM	CCC	FG	No	47,646,523	
57645NAR1	MASTR 2007-3	Option ARMs - First Lien	AGM	CCC	FG	No	27,568,866	
57645NAN0	MASTR 2007-3	Option ARMs - First Lien	AGM	CCC	FG	No	17,266,016	
61748HBF7	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-6AR	Option ARMs - First Lien	AGC	AA	CDS	No	4,797,107	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
45660LJX8	RESIDENTIAL ASSET SECURITIZATION TRUST 2005-A5	Option ARMs - First Lien	AGC	B	CDS	No	5,086,906	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
86359LQV4	STRUCTURED ASSET MTG INVST II TRUST 2005-AR7	Option ARMs - First Lien	AGC	CCC	CDS	No	1,297,524	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
86359LPZ6	STRUCTURED ASSET MTG INVST II TRUST 2005-AR7	Option ARMs - First Lien	AGC	CCC	CDS	No	679,832	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
863579WU8	STRUCTURED MLT 2005-16XS	Option ARMs - First Lien	AGC	BBB	CDS	No	2,877,513	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
863579YW2	STRUCTURED MLT 2005-19XS	Option ARMs - First Lien	AGC	BBB-	CDS	No	2,835,855	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
939336X57	WASHINGTON MUTUAL MORTGAGE 2005-AR1	Option ARMs - First Lien	AGC	BB	CDS	No	2,648,231	Part of an initial \$371 million transaction referencing 25 individual securities, 14 of which are currently outstanding.
93364AAB8	WASHINGTON MUTUAL MTG PT CERTIFICATES 2007-OA3	Option ARMs - First Lien	AGC	A	CDS	Yes	68,946,104	Assured Guaranty benefits from a \$84 million non-amortizing deductible. The subject tranche on which AGFP is providing protection benefits from a credit default swap provided by another monoline insurer.
026710AE3	AMERICAN HOUSING TRUST II, SELLER AMERICA HOUSING II SENIOR MORTGAGE	Prime First Lien RMBS	AGM	AAA	FG	No	160,459	
172973Y45	CITICORP MORTGAGE SECURITIES, INC. 2005-5	Prime First Lien RMBS	AGC	B	FG	No	24,570,001	
12668ANA9	CWALT ALTERNATIVE LOAN TRUST SER 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	FG	No	35,734,332	(see footnote 9) (see footnote 12)
32051GWS0	FIRST HORIZON ASSET SECURITIES INC. 2005-6	Prime First Lien RMBS	AGC	B	FG	No	23,650,000	
79548KPK8	FLEET 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	No	215,985	
410764AA2	HANOVER CAPITAL TRUST 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	640,836	
410764AB0	HANOVER CAPITAL TRUST 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	398,495	
57643MKD5	MASTR ASSET SECURITIZATION TRUST 2005-1	Prime First Lien RMBS	AGC	B	FG	No	23,550,000	
57643MLC6	MASTR ASSET SECURITIZATION TRUST 2005-2	Prime First Lien RMBS	AGC	B	FG	No	31,072,000	
61915CAA7	MortgageIT Securities Corp. Mortgage Loan 2007-2	Prime First Lien RMBS	AGC	B	CDS	No	318,506,378	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Prime First Lien RMBS	AGM	AA	FG	No	735,184	
74434UFB5	PRU HOME MTG SEC 1994-25	Prime First Lien RMBS	AGM	AAA	FG	No	149,206	
76111XWP4	RESIDENTIAL FUNDING MORTGAGE SEC I, INC. 2005-S5	Prime First Lien RMBS	AGC	BB	FG	No	25,488,000	
N/A	STRUCTURED MORTGAGE ASSET RESIDENTIAL TRUST MULTICLASS PASS-THROUGH CERTIFICATES	Prime First Lien RMBS	AGM	A+	FG	No	237,195	
00442FAB8	ACE HOME EQUITY LOAN TRUST 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	AA / CCC	FG	No	58,716,380	(see footnote 10) (see footnote 12)
00443WAA2	ACE HOME EQUITY LOAN TRUST 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	AA / CCC	FG	No	28,257,546	(see footnote 10) (see footnote 12)
00443YAA8	ACE Home Equity Loan Trust 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	AA / CCC	FG	No	60,382,913	(see footnote 10) (see footnote 12)
026935AR7	AMERICAN HOME MTG ASSETS TRUST 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	15,009,882	
07401WAP4	BSSLT 2007-1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	CDS	Yes	9,445,748	
32029HAB8	FFMLT 2007-FFC	Alt-A Closed-End Second Lien RMBS	AGM	CCC	CDS	Yes	30,433,209	
69337YAA2	PHH ALTERNATIVE MORTGAGE TRUST 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGC	AA	FG	No	14,852,119	
88156VAA6	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	120,352,327	
88156VAB4	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	64,176,115	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
88158AAA0	TERWIN MORTGAGE TRUST 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	40,291,571	
9900719H7	BANCO SANTANDER PUERTO RICO 1994-1	Puerto Rico RMBS	AGM	AAA	FG	No	204,806	
25157GAG7	DORAL 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No	35,924,256	(see footnote 10) (see footnote 12)
25157GAP7	DORAL 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No	24,302,367	(see footnote 10) (see footnote 12)
25157GAF9	DORAL 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No	21,520,124	(see footnote 10) (see footnote 12)
25157GBB7	DORAL 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No	20,663,292	(see footnote 10) (see footnote 12)
9901149F9	FIRST FEDERAL MORTGAGE TRUST 1993-A	Puerto Rico RMBS	AGM	AAA	FG	No	222,564	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	PMI Program	AGM	A+	FG	No	359,868	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	PMI Program	AGM	A+	FG	No	279,125	
026709AG0	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	No	117,843	
026709AH8	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	No	35,172	
026709AF2	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	No	30,413	
026709AE5	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	No	19,819	
N/A	US Residential Mortgages Reinsurance (see footnote 11)						249,043,877	
Subtotal	US Residential Mortgages						17,086,341,760	

US Commercial Mortgage-Backed Securities

05947UXQ6	Banc of America Commercial Mortgage 2004-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	197,503,504	
05947UR83	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
05947UX37	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-4	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	30,000,000	
05947UX37	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
05947U2R8	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,000,000	
05947U2R8	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
05947U2R8	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
05947U4D7	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
05947U4D7	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
05947U4D7	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
05947U7L6	BANC OF AMERICA COMMERCIAL MORTGAGE 2006-1	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	10,000,000	
05947U7L6	BANC OF AMERICA COMMERCIAL MORTGAGE 2006-1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
059497AX5	BANC OF AMERICA COMMERCIAL MORTGAGE 2007-1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
05950VAE0	BANC OF AMERICA COMMERCIAL MORTGAGE INC. 2006-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
07387BAH6	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR09	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,000,000	
07387BAH6	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR09	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
07387BAH6	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR09	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
07387BEB5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR10	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000	
07387BEB5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
07387BCL5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-TOP20	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
07387BCL5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-TOP20	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
07387MAE9	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2006-PW11	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	10,000,000	
07388PAE1	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2006-PW14	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
07388RAE7	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2007-PWR15	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
12513EAG9	CD COMMERCIAL MORTGAGE TRUST 2005-CD1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
12513EAG9	CD COMMERCIAL MORTGAGE TRUST 2005-CD1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
12513EAG9	CD COMMERCIAL MORTGAGE TRUST 2005-CD1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
12513YAF7	CD COMMERCIAL MORTGAGE TRUST 2007-CD4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
17310MAE0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2006-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
12513XAE2	CITIGROUP/DEUTSCHE BANK COMMERCIAL MTG 2006-CD2	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	10,000,000	
12513XAE2	CITIGROUP/DEUTSCHE BANK COMMERCIAL MTG 2006-CD2	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
190749AE1	COBALT CMBS COMMERCIAL MORTGAGE TRUST 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
20047EAE2	COMM 2006-C8	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
225470AP8	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2005-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
225470NK5	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2005-C6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	17,583,861	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
22545LAD1	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2006-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
22545XAD5	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2007-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
225470AP8	CREDIT SUISSE FIRST BOSTON MORTGAGE CORP 2005-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
225470NK5	CREDIT SUISSE FIRST BOSTON MORTGAGE CORP 2005-C6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	35,167,723	
225470F73	CREDIT SUISSE MORTGAGE CAPITAL CERTS 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	10,000,000	
36159GAE7	GE BUSINESS LOAN TRUST 2003-2	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	10,665,265	
36159GBU0	GE BUSINESS LOAN TRUST 2005-2	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	57,582,028	
36828QQE9	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C4	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	30,000,000	
36828QQE9	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
36828QQE9	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
361849Q96	GMAC COMMERCIAL MORTGAGE SEC INC 2006-C1	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
361849Q96	GMAC COMMERCIAL MORTGAGE SEC INC 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
396789JU4	Greenwich Capital Commercial Funding 2005-GG3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	200,000,000	
396789LL1	GREENWICH CAPITAL COMMERCIAL FUNDING 2005-GG5	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000	
396789LL1	GREENWICH CAPITAL COMMERCIAL FUNDING 2005-GG5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
396789LL1	GREENWICH CAPITAL COMMERCIAL FUNDING 2005-GG5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
20173QAE1	GREENWICH CAPITAL COMMERCIAL FUNDING 2007-GG9	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
36228CVU4	GS MORTGAGE SECURITIES CORPORATION II 2005-GG4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
36228CWX7	GS MORTGAGE SECURITIES CORPORATION II 2006-GG6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	10,000,000	
46625YQR7	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-CIBC12	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YVV2	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-CIBC13	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000	
46625YVV2	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-CIBC13	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YVV2	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-CIBC13	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
46625YNC3	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP2 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YSG9	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YUA9	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,000,000	
46625YUA9	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
46625YUA9	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YXP3	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
46625YXP3	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
46625YXP3	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YZX4	JP MORGAN CHASE COMMERCIAL MORT SEC 2006-CB14	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	10,000,000	
46625YZX4	JP MORGAN CHASE COMMERCIAL MORT SEC 2006-CB14	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46630EAC4	JP MORGAN CHASE COMMERCIAL MORT SEC 2006-CIBC17	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
46629PAC2	JP MORGAN CHASE COMMERCIAL MORT SEC 2006-LDP9	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
46629YAC3	JP MORGAN CHASE COMMERCIAL MORT SEC 2007 CIBC18	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
46630JAC3	JP MORGAN CHASE COMMERCIAL MORT SEC 2007 LDP10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
52108H2U7	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	200,000,000	
52108H6W9	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
52108H6W9	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
52108MAF0	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
52108MAF0	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
52108MDH3	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
52108MDH3	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
52108MFS7	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
50180CAD2	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
50179AAE7	LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
59022HJL7	MERRILL LYNCH MORTGAGE TRUST 2005-CIP1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
59022HMU3	MERRILL LYNCH MORTGAGE TRUST 2005-CK11	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,000,000	
59022HMU3	MERRILL LYNCH MORTGAGE TRUST 2005-CK11	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
59022HMU3	MERRILL LYNCH MORTGAGE TRUST 2005-CK11	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
59022HNC2	MERRILL LYNCH MORTGAGE TRUST 2005-LC1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	39,238,747	
59022HNC2	MERRILL LYNCH MORTGAGE TRUST 2005-LC1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	19,619,373	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
55312VAD0	ML-CFC COMMERCIAL MORTGAGE TRUST 2006-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
55312YAE2	ML-CFC COMMERCIAL MORTGAGE TRUST 2007-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
61750HAE6	MORGAN STANLEY CAPITAL I TRUST 2006-HQ10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
617451FL8	MORGAN STANLEY CAPITAL I TRUST 2006-HQ8	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
61750WAX1	MORGAN STANLEY CAPITAL I TRUST 2006-IQ12	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
61751NAF9	MORGAN STANLEY CAPITAL I TRUST 2007 HQ11	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
61753JAE9	MORGAN STANLEY CAPITAL I TRUST 2007-IQ13	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
61751XAE0	MORGAN STANLEY CAPITAL I TRUST 2007-TOP25	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
617451CL1	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
617451CL1	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	
617451CL1	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
617451AF6	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	39,890,833	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
617451AF6	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	19,945,417	
617451AF6	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	31,931,731	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
617451CR8	MORGAN STANLEY DEAN WITTER CAPITAL I 2006-TOP21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
617451CR8	MORGAN STANLEY DEAN WITTER CAPITAL I 2006-TOP21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	
N/A	NON-AMORTIZING FIRST LOSS DEDUCTIBLE	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	(58,354,839)	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities.
N/A	NON-AMORTIZING FIRST LOSS DEDUCTIBLE	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	(60,000,000)	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities
90984VAA0	UNITED COMMERCIAL MORTGAGE SECURITIES 2007-1	CMBS / Comm. Real Estate	AGC	A	FG	No	45,056,582	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
9297664Q3	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C20	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	26,302,081	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	17,534,721	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	28,072,313	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
92976BBN1	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C22	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
92976BBN1	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C22	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
92976BBN1	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C22	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
92976BDT6	WACHOVIA BANK COMMERCIAL MORTGAGE 2006-C23	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	9,548,056	
92976BDT6	WACHOVIA BANK COMMERCIAL MORTGAGE 2006-C23	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,572,029	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
92978PAE9	WACHOVIA BANK COMMERCIAL MTG TRUST 2006-C29	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
140560AM5	CAPITALSOURCE COMMERCIAL REAL ESTATE CLO 2006-1	CDO - Commercial Real Estate	AGC	AAA	CDS	No	65,901,020	
751021AC0	RAIT Preferred Funding II, LTD.	CDO - Commercial Real Estate	AGC	AA	CDS	No	134,998,500	
751021AA4	RAIT Preferred Funding II, LTD.	CDO - Commercial Real Estate	AGC	AA	CDS	No	132,748,525	
76121BAW7	Resource Real Estate Funding CDO 2007-1	CDO - Commercial Real Estate	AGC	AAA	CDS	No	124,582,208	
N/A	US Commercial Mortgage-Backed Securities Reinsurance (see footnote 11)						257,345,009	
Subtotal	US Commercial Mortgage-Backed Securities						4,151,893,471	
US Consumer Receivables								
50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans	AGC	BBB-	CDS	No	62,749,000	
78443JAE9	SLM Private Credit Student Loan Trust 2006-C	Consumer Loans	AGC	BBB-	FG	No	356,017,000	
78444CAE3	SLM Private Credit Student Loan Trust 2007-6	Consumer Loans	AGC	AAA	CDS	No	391,957,001	
78443DAD4	SLM Private Credit Student Trust 2007-A	Consumer Loans	AGC	BBB-	CDS	No	90,000,000	
78443DAD4	SLM Private Credit Student Trust 2007-A	Consumer Loans	AGC	BBB-	FG	No	360,000,000	
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	CCC	FG	Yes	70,791,273	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	55,132,689	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	BBB-	FG	No	35,408,590	
52519SAG8	LEHMAN ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	51,481,848	
03061LAC7	AmeriCredit Automobile Receivables Trust 2010-A	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	51,786,215	
03064GAC5	AmeriCredit Automobile Receivables Trust 2010-B	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	64,810,976	
126190AD9	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	AA	FG	No	11,639,460	
N/A	US Consumer Receivables Reinsurance (see footnote 11)						710,970,064	
Subtotal	US Consumer Receivables						2,312,744,116	
US Insurance Securitization								
458054AA1	INSURANCE NOTE CAPITAL VIII	Insurance Securitization	AGC	BBB	CDS	Yes	100,000,000	
502432AA5	LIICA Holdings, LLC	Insurance Securitization	AGC	AA	FG	No	427,500,000	
N/A	Private Other Structured Finance Transaction	Insurance Securitization	AGC	AA	FG	Yes	400,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
N/A	Private Other Structured Finance Transaction	Insurance Securitization	AGC	AA	FG	No	250,000,000	
N/A	Prudential Closed Block Reinsurance Treaty	Insurance Securitization	AGRe	A+	FG	No	300,000,000	
823134AA9	Shenandoah Trust Capital I Term Securities	Insurance Securitization	AGC	A+	FG	No	450,000,000	
N/A	US Insurance Securitization Reinsurance (see footnote 11)						262,393,015	
Subtotal	US Insurance Securitization						2,189,893,015	
US Commercial Receivables								
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BB	CDS	Yes	50,438,799	
47714RAA6	JETBLUE 2004-1 G-1	EETC Transaction	AGC	BBB-	CDS	Yes	1,754,571	JETBLUE 2004-1 G1 and JETBLUE 2004-1 G2 share a non-amortizing first loss deductible of \$1.7 million.
47714RAB4	JETBLUE 2004-1 G-2	EETC Transaction	AGC	BBB-	CDS	Yes	25,000,000	JETBLUE 2004-1 G1 and JETBLUE 2004-1 G2 share a non-amortizing first loss deductible of \$1.7 million.
47714NAA5	JETBLUE 2004-2 G-1	EETC Transaction	AGC	BBB-	CDS	Yes	11,240,881	JETBLUE 2004-2 G1 and JETBLUE 2004-2 G2 share a non-amortizing first loss deductible of \$4.4 million.
47714NAB3	JETBLUE 2004-2 G-2	EETC Transaction	AGC	BBB-	CDS	Yes	64,200,000	JETBLUE 2004-2 G1 and JETBLUE 2004-2 G2 share a non-amortizing first loss deductible of \$4.4 million.
90332UAN3	US AIRWAYS SERIES 2001-1 G	EETC Transaction	AGC	BB	CDS	Yes	16,587,232	
52177CAB7	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	38,170,125	
52177DAC3	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	46,345,000	
52177DAB5	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	43,672,000	
52177DAD1	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,654,000	
52177DAA7	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	15,241,749	
00505HAA0	ACS 2006-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	11,658,153	Part of an initial \$71.1 transaction benefiting from a non-amortizing first loss deductible of \$5.3 million.
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	13,122,938	
009349AF8	Aircraft Lease Securitisation Ltd. 2007-1	Aircraft Leases	AGC	A-	CDS	Yes	287,962	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	13,769,661	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	51,994,395	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB+	CDS	Yes	52,133,684	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	A	FG	No	36,386,485	
12614MAE4	CNL COMMERCIAL MORTGAGE LOAN TRUST 2001-2	Commercial Loans	AGC	AAA	CDS	No	1,038,158	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGC	BB	CDS	Yes	21,086,558	
N/A	US Commercial Receivables Reinsurance (see footnote 11)						403,755,258	
Subtotal	US Commercial Receivables						959,537,609	
US Structured Credit								
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Structured Credit	AGC	BB	FG	No	63,000,000	
N/A	Weinstein Film Securitization	Film Securitization	AGC	CCC	CDS	No	130,068,400	
N/A	Private Other Non-Municipal Transaction	Yellow Pages Receivable	AGM	B	FG	Yes	121,069,111	
N/A	US Structured Credit Reinsurance (see footnote 11)						-	
Subtotal	US Structured Credit						314,137,511	
US Other Structured Finance								
N/A	Advantage Capital Connecticut Partners I, Limited Partnership	Miscellaneous Other Asset Backed	AGC	A	FG	No	8,334,633	
N/A	Private Other Non-Municipal Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	Yes	20,058,929	
N/A	Private Other Non-Municipal Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	14,074,020	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	246,752,887	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A+	FG	No	169,118,649	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A-	FG	No	92,081,105	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	9,498,490	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	7,164,906	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	6,283,972	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	4,079,246	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	3,622,257	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,570,923	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,840,421	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,436,953	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,405,447	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,750,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGRe	A-	FG	No	37,827,017	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A+	FG	No	-	
362311AG7	VERIZON CALIFORNIA INC.	Miscellaneous Other Asset Backed	AGRe	A-	CDS	Yes	24,400,000	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGRe	A-	FG	No	231,834,186	
62938RAA5	NRG Peaker	Peaker Power Plant	AGM	B	CDS	No	116,231,162	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	17,138,450	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	9,067,500	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	8,064,582	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	5,316,733	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	3,525,001	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	1,271,710	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	1,060,227	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	604,091	
N/A	US Other Structured Finance Reinsurance (see footnote 11)						15,655,693	
Subtotal	US Other Structured Finance						1,066,069,190	

Total	US Structured Finance						66,964,447,156	
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International Pooled Corporate Obligations

682427AA7	1888 FUND, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	876,181	
009368AA9	AIRLIE CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	29,922,196	
00936CAA0	AIRLIE CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	59,970,542	
N/A	ALPSTAR CLO 1 PLC	CLOs - Cashflow	AGC	AAA	CDS	No	184,366,568	
N/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	268,045,597	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	CDS	No	4,482,899	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	FG	No	4,343,747	
03841BAA0	AQUILAE CLO I	CLOs - Cashflow	AGM	AAA	CDS	Yes	13,818,802	
04963FAA1	ATRIUM II CLO	CLOs - Cashflow	AGM	AAA	CDS	No	2,102,296	
049629AA6	ATRIUM III CLO	CLOs - Cashflow	AGM	AAA	CDS	No	10,790,320	
04963VAA6	ATRIUM IV CLO	CLOs - Cashflow	AGM	AAA	CDS	No	23,113,881	
05357UAA9	Avenue CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	42,097,275	
053643AA0	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	No	24,102,857	
053643AC6	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	No	7,370,904	
05616CAB4	BABSON CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	23,577,633	
09624WAA4	BLUE MOUNTAIN CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	45,255,450	
107265AL4	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	9,906,264	
107265AA8	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	6,604,175	
107265AA8	Brentwood CLO, Ltd.	CLOs - Cashflow	AGM	Super Senior	CDS	No	44,782,534	
122621AC9	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	10,941,888	
122621AB1	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	6,382,767	
122621AA3	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	1,823,647	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	32,542,799	
15132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	Super Senior	CDS	No	34,130,000	
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGC	AAA	CDS	Yes	33,809,726	
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGM	AAA	CDS	Yes	48,179,825	
15641SAE1	CENTURION VII CLO	CLOs - Cashflow	AGM	AAA	CDS	No	6,074,143	
171490AB1	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	41,038,584	
171490AG0	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	10,895,199	
17178PAB0	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	24,536,305	
17178PAA2	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	7,983,691	
17178QAB8	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	17,434,133	
17178QAA0	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	5,265,572	
125478AB3	CIFC Funding 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	10,232,420	
125478AC1	CIFC Funding 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,800,612	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
125474AB2	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,779,135	
125474AC0	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,523,296	
17178XAC1	CIFC Funding 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	9,743,334	
17178XAE7	CIFC Funding 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	4,861,924	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	9,715,000	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	AAA	FG	No	9,715,000	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	No	276,513	
18971WAA4	CLYDESDALE STRATEGIC CLO	CLOs - Cashflow	AGM	AAA	CDS	No	3,466,580	
19964QAA4	COLUMBUSNOVA CLO IV 2007-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	49,184,116	
19964LAA5	COLUMBUSNOVA CLO LTD 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	35,630,726	
199649AA2	ColumbusNova CLO Ltd. 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	72,346,442	
XS0308764660	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	124,924,481	
N/A	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	76,500,949	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	Super Senior	CDS	No	7,786,667	
12629HAA6	CSAM FUNDING III	CLOs - Cashflow	AGM	AAA	CDS	No	2,118,475	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	2,464,747	
12629RAK2	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	2,151,017	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	1,655,903	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	FG	No	1,103,085	
235498AA0	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	80,306,153	
N/A	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	53,419,240	
N/A	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	93,654,322	
235497AA2	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	68,126,483	
XS0287012412	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	89,906,947	
N/A	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	77,562,222	
XS0311175425	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	132,127,859	
N/A	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	74,301,292	
245100AG7	DEL MAR CLO	CLOs - Cashflow	AGM	AAA	CDS	No	19,175,160	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	34,196,521	
24822XAA1	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	12,486,616	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	No	7,327,827	
264102AB0	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	356,035,212	
264102AA2	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	5,235,811	
277345AC8	Eastland CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	39,634,681	
291086AA4	EMERSON PLACE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	49,428,453	
33842EAB8	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	24,774,167	
33842EAA0	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	5,004,382	
34957TAF5	Fortress Credit Investments I	CLOs - Cashflow	AGC	AAA	CDS	No	140,936,866	
34957TAB4	Fortress Credit Investments I	CLOs - Cashflow	AGC	AAA	CDS	No	116,931,228	
34957TAE8	Fortress Credit Investments I	CLOs - Cashflow	AGC	AAA	CDS	No	97,410,600	
34957TAA6	Fortress Credit Investments I	CLOs - Cashflow	AGC	AAA	CDS	No	27,500,000	
35055PAB0	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	13,904,682	
35055PAA2	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	4,077,619	
375705AA8	GILLESPIE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	89,033,975	
375705AB6	GILLESPIE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	55,602,698	
XS0327315031	Global Senior Loan Index Fund 1 B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	358,580,870	
38808RAA2	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	14,230,299	
38808RAE4	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	4,791,346	
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	70,405,666	
XS0277011671	GREEN PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	215,900,820	
36294HAB7	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	4,824,901	
3622MQAA4	GSC CDO VIII, LIMITED	CLOs - Cashflow	AGM	AAA	FG	No	19,684,568	
36294EAA6	GSC PARTNERS VI	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,641,936	
405364AA8	HALCYON LOAN INVESTORS CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	31,235,902	
XS0294601249	Halcyon Structured Management Europe CLO 2007-I	CLOs - Cashflow	AGC	Super Senior	CDS	No	287,781,310	
XS0331133826	HARBOURMASTER CLO 10 B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	232,224,344	
41163VAA6	HarbourView CLO 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	29,229,638	
XSO247629479	Harvest CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	415,319,712	
430871AA1	Highlander Euro CDO	CLOs - Cashflow	AGC	Super Senior	CDS	No	230,182,723	
XS0150181278	JUBILEE CDO II	CLOs - Cashflow	AGM	AAA	CDS	No	66,389,435	
XS0289341579	KINTYRE CLO I P.L.C.	CLOs - Cashflow	AGM	AAA	CDS	No	209,406,849	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
482474AA1	KKR Financial CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	No	13,573,068	
51829TAA6	LATITUDE CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	19,737,110	
50182TAA9	LCM VI LTD.	CLOs - Cashflow	AGM	AAA	FG	No	29,230,000	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	56,500,000	
558176AA1	Madison Park Funding	CLOs - Cashflow	AGM	AAA	CDS	No	25,007,389	
552686AA5	MC FUNDING 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	17,005,820	
59024YAB9	MERRILL LYNCH CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	19,430,000	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	860,955	
625015AA0	Muir Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	18,167,500	
63937DAC1	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	No	14,583,959	
63937DAB3	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	No	3,179,065	
640804AA8	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	217,077,943	
N/A	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	71,940,876	
XS0261649403	North Westerly CLO III B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	287,384,264	
67085EAA4	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	12,827,451	
67085EAB2	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	5,812,439	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	CDS	No	3,361,051	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	No	8,524,405	
68244CAC0	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	No	2,435,545	
05357LAA9	Phoenix CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	70,540,289	
743622AC6	PROSPERO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	1,252,797	
743622AE2	PROSPERO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	630,551	
74824AAA4	Queen Street CLO I	CLOs - Cashflow	AGM	Super Senior	CDS	No	72,091,818	
74824CAA0	QUEEN STREET CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	224,078,209	
75157AAA8	RAMPART CLO 2006-I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	40,624,001	
75900GAA5	REGENT'S PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	210,125,366	
74963EAA7	RMF Euro CDO IV PLC	CLOs - Cashflow	AGC	AAA	CDS	No	187,902,125	
XS0292416194	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	No	258,127,865	
N/A	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	No	110,534,911	
74962YAA4	RMF EURO CLO	CLOs - Cashflow	AGM	AAA	CDS	Yes	21,880,076	
824612AA3	SHINNECOCK CLO 2006-1 LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	No	35,371,572	
861754AD1	Stone Tower CLO V	CLOs - Cashflow	AGM	Super Senior	CDS	No	40,216,200	
86175NAA5	Stone Tower III	CLOs - Cashflow	AGM	AAA	CDS	No	12,897,290	
863205AA8	STRAWINSKY I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	13,513,438	
863205AB6	STRAWINSKY I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	3,873,514	
87154XAB4	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	15,056,617	
87154XAA6	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	11,292,463	
87155FAC0	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	36,013,333	
871556AA4	Symphony CLO IV, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	58,460,000	
89288BAA9	TRALEE CDO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	50,816,700	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	CDS	No	136,232	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	FG	No	418,002	
XS0319580915	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	201,084,553	
N/A	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	120,989,267	
978639AA0	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	200,953,865	
978639AB8	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	97,602,476	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	526,176,037	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	396,088,109	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	325,744,826	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	322,839,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	141,950,250	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	102,616,971	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	73,598,250	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	40,384,131	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	15,972,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	11,760,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	9,353,600	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	8,357,190	
86176NAD8	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	105,884,166	
86176NAB2	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	94,166,666	
86176NAH9	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	92,289,701	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
86176NAJ5	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	78,446,246	
86176NAC0	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	47,083,333	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	244,575,001	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	237,515,870	
XS0278156004	Taberna Europe CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	304,259,469	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	404,829,270	
XS0226404456	Dekania Europe CDO I Plc	Trust Preferred - Insurance	AGC	AAA	FG	No	133,277,627	
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	179,280,000	
051154AA0	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	16,520,000	
378665AC7	Gleneagles Funding LTD (1st Issue)	Perpetual Repackagings	AGM	BB	FG	No	228,715,384	
N/A	Gleneagles Funding LTD (2nd Issue)	Perpetual Repackagings	AGM	BBB+	FG	No	57,580,670	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BB	FG	No	63,800,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BB	FG	No	56,350,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BB	FG	No	56,300,043	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BB	FG	No	45,000,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BB	FG	No	40,500,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	AA	FG	No	33,761,867	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	A	FG	No	23,053,125	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BB	FG	No	18,750,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	A	FG	No	18,408,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	A	FG	No	13,763,874	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BB	FG	No	4,196,503	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	AA	FG	No	-	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	A	FG	No	-	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BB	FG	No	-	
19035RAA7	COAST INVESTMENT GRADE 2002-1 LTD	CDO of CDOs	AGM	BBB	FG	No	719,586	
XS0131362898	MAYFAIR CBO	CBOs - Cashflow	AGM	AA	FG	No	12,797,848	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGM	A	CDS	Yes	38,864	
N/A	International Pooled Corporate Obligations Reinsurance (see footnote 11)						423,648,385	
Subtotal	International Pooled Corporate Obligations						13,416,954,389	
International Commercial Receivables								
N/A	Euro Freight Car Finance S.A. (European Railcar Transaction)	Equipment Lease	AGC	BBB	FG	No	247,023,958	
00505HAA0	ACS 2006-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	30,368,356	Part of an initial \$71.1 transaction benefiting from a non-amortizing first loss deductible of \$5.3 million.
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	84,809,442	
009349AF8	Aircraft Lease Securitisation Ltd. 2007-1	Aircraft Leases	AGC	A-	CDS	Yes	20,280,805	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	62,054,463	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	234,318,352	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB+	CDS	Yes	176,522,825	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	A	FG	No	96,995,059	
N/A	International Commercial Receivables Reinsurance (see footnote 11)						452,659,134	
Subtotal	International Commercial Receivables						1,405,032,394	
International Residential Mortgages								
IT0004304710	EUROHOME ITALY 2007-1	Prime - International RMBS	AGM	A	FG	No	174,454,806	
HU0000650890	FHB 8.95% 2016	Prime - International RMBS	AGM	BB	CDS	Yes	117,309,345	
XS0298974840	GRANITE MASTER ISSUER PLC SERIES 2007-2	Prime - International RMBS	AGC	AAA	CDS	No	76,590,810	
HU0000650874	OTP 10% 2012	Prime - International RMBS	AGM	BB+	CDS	Yes	81,601,265	
N/A	PRIVATE INTERNATIONAL RESIDENTIAL MORTGAGE TRANSACTION	Prime - International RMBS	AGM	AA	CDS	No	115,004,397	
XS0188171879	PROVIDE LOWLANDS 2004-1 B.V.	Prime - International RMBS	AGM	Super Senior	CDS	No	183,836,764	
AU000RMS1039	RAMS SERIES 11 A3	Prime - International RMBS	AGM	AAA	CDS	No	14,265,908	
AU000RM00033	RAMS SERIES 11 A3	Prime - International RMBS	AGM	AAA	CDS	No	8,018,608	
N/A	RSA-ABBEY NATIONAL HOME PRICE INDEX	Prime - International RMBS	AGRe	BBB	CDS	No	-	
IT0004158157	SESTANTE FINANCE 2006-1	Prime - International RMBS	AGM	AA	FG	No	94,109,581	
XS0255457706	CLAVIS SECURITIES 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	43,583,347	
XS0302268361	CLAVIS SECURITIES 2007-1	Near Prime - International RMBS	AGM	AAA	FG	No	56,571,825	
XS0309227279	DB EUROHOME 2007-1	Near Prime - International RMBS	AGM	BBB	FG	No	143,977,121	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another (7) (5)	Net Par Outstanding (\$)	Comments
XS0287189004	LANDMARK MORTGAGE SECURITIES 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	114,020,662	
XS0300920237	BLUESTONE 2007-1	Sub-Prime - International RMBS	AGM	AA	FG	No	97,466,426	
XS0222339631	BLUESTONE SEC. 2005-1	Sub-Prime - International RMBS	AGM	AAA	FG	No	9,651,368	
N/A	International Residential Mortgages Reinsurance (see footnote 11)						6,084,456	
Subtotal	International Residential Mortgages						1,336,546,689	
International Insurance Securitization								
058521AC9	Ballantyne Re Plc	Insurance Securitization	AGC	CC	FG	No	500,000,000	
686337AB2	Orkney Re II, Plc	Insurance Securitization	AGC	CCC	CDS	No	40,500,000	
686337AA4	Orkney Re II, Plc	Insurance Securitization	AGC	CCC	FG	No	382,500,000	
N/A	International Insurance Securitization Reinsurance (see footnote 11)						-	
Subtotal	International Insurance Securitization						923,000,000	
International Structured Credit								
N/A	Akbank T.A.S. Remittance Trust Securitization	Future Flow Transaction	AGC	BBB-	FG	No	5,000,000	
XS0251006895	Akbank T.A.S. Remittance Trust Securitization	Future Flow Transaction	AGM	BBB-	FG	No	46,753,248	
2569119A8	DOLLAR DIVERSIFIED PAYMENT RIGHTS FINANCE 2008-1	Future Flow Transaction	AGC	BBB+	FG	No	100,000,000	
2569111AF5	DOLLAR DIVERSIFIED PAYMENT RIGHTS FINANCE 2008-1	Future Flow Transaction	AGM	BBB+	FG	No	6,507,506	
XS0219394474	Garanti DPR Program	Future Flow Transaction	AGC	BBB	CDS	Yes	687,500	
364859AG3	Garanti DPR Program	Future Flow Transaction	AGC	BBB	FG	No	24,750,000	
364859AF5	Garanti DPR Program	Future Flow Transaction	AGM	BBB	FG	No	22,500,000	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGC	BBB-	FG	No	28,000,000	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGM	BBB-	FG	No	45,150,000	
XS0277756838	YAPI KREDI DPR FINANCE COMPANY 2006-A	Future Flow Transaction	AGC	BBB-	FG	No	61,250,000	
XS0277757307	YAPI KREDI DPR FINANCE COMPANY 2006-B	Future Flow Transaction	AGC	BBB-	CDS	Yes	611,275	
706448AY3	Pemex Finance Ltd	Mexican Oil (Mexico)	AGM	A-	FG	No	90,000,000	
706448AS6	Pemex Finance Ltd	Mexican Oil (Mexico)	AGM	A-	FG	No	33,333,334	
N/A	International Structured Credit Reinsurance (see footnote 11)						30,824,700	
Subtotal	International Structured Credit						495,367,563	
International Commercial Mortgage-Backed Securities								
N/A	NEMUS FUNDING NO.1 PLC	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	59,532,139	
N/A	International Commercial Mortgage-Backed Securities Reinsurance (see footnote 11)						-	
Subtotal	International Commercial Mortgage-Backed Securities						59,532,139	
International Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	Super Senior	FG	No	375,491,826	
N/A	International Other Structured Finance (see footnote 11)						1,695,213	
Subtotal	International Other Structured Finance						377,187,039	
Total	International Structured Finance						18,013,620,213	
Grand Total	US and International Structured Finance						84,978,067,369	

Footnotes:

- 1 - Excludes the former financial products business of Financial Security Assurance Holdings Ltd. ("FSAH"), which Assured Guaranty did not acquire when it acquired FSAH in July 2009. Although financial guaranty insurance policies issued by Assured Guaranty
- 2 - The CUSIP/ISIN for transactions that were executed as a CDS by AGC or AGM represent the CUSIP/ISIN on the referenced obligation.
- 3 - Assured Guaranty Corp (AGC); Assured Guaranty Municipal Corp. (AGM) (formerly, FSA Inc.); Assured Guaranty Re Ltd. (AGRe)
- 4 - Assured Guaranty's internal rating as of 3/31/13. The Company's ratings scale is similar to that used by the NRSRO; however, the ratings in the above table may not be the same as ratings assigned by any such rating agency. The super senior category, which is not generally used by rating agencies, is used by the Company in instances where Assured Guaranty's AAA rated exposure on its internal rating scale has additional credit enhancement due to either (1) the existence of another security rated AAA that is subordinated to Assured Guaranty's exposure or (2) Assured Guaranty's exposure benefiting from a different form of credit enhancement that would pay any claims first in the event that any of the exposures incurs a loss, and such credit enhancement, in management's opinion, causes Assured Guaranty's attachment point to be materially above the AAA attachment point.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comments
	<p>5 - Insured transactions previously insured by another monoline (i.e., where AGC or AGM would be the second to pay) are shown with a rating equal to the higher of our estimate of the rating of the underlying transaction and the internal rating of the other monoline. The internal rating of the monoline generally reflects the lowest rating agency rating.</p> <p>6 - CDS - Credit Default Swap; FG - Financial Guaranty Policy</p> <p>7 - A synthetic capital structure was imposed on CUSIP 30246QAA1 and CUSIP 30246QAB9. AGM insured the two senior notes with an aggregate gross original balance of \$889 mm out of the total \$1,130 mm. The remaining \$242 mm was used to create six</p> <p>8 - Financial Guaranty policies issued by AGM, Inc. which are fully collateralized by U.S. Government or Agency securities</p> <p>9 - Included in the Bank of America agreement dated as of April 14, 2011</p> <p>10 - Included in the Deutsche Bank agreement dated as of May 8, 2012</p> <p>11 - Reinsurance business ceded from third party reinsurers</p> <p>12 - The Company has reclassified a portion of exposure as AA due to a reinsurance agreement reached with the counterparty that has been fully collateralized.</p>							