



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of March 31, 2012**

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The information in this transaction list is as of March 31, 2012 and was last updated on May 11, 2012. 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) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
US Pooled Corporate Obligations								
682427AA7	1888 FUND, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	18,421,735	
90204QAC1	280 Funding I	CLOs - Cashflow	AGC	AAA	CDS	No	660,000,000	
90204QAA5	280 FUNDING I - CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	No	54,000,000	
009368AA9	AIRLIE CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	210,940,948	
00936CAA0	AIRLIE CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	239,882,165	
N/A	ALPSTAR CLO 1 PLC	CLOs - Cashflow	AGC	AAA	CDS	No	32,443,092	
N/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	37,224,948	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	31,118,961	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	CDS	No	141,429,869	
00173PAA3	AMMC CLO SERIES IV	CLOs - Cashflow	AGC	AAA	CDS	No	80,647,547	
03841BAA0	AQUILAE CLO I	CLOs - Cashflow	AGM	AAA	CDS	Yes	7,952,467	
63937HAA6	ARES NF CLO XIV (FKA Navigare Funding II, CLO LTD.)	CLOs - Cashflow	AGC	AAA	FG	No	206,100,000	
04010KAG0	ARES VIII CLO	CLOs - Cashflow	AGM	AAA	CDS	No	15,713,350	
04009LAC0	ARES VIR CLO	CLOs - Cashflow	AGC	Super Senior	CDS	No	42,767,211	
04317LAA1	ARTUS LOAN FUND 2007-I	CLOs - Cashflow	AGM	AAA	CDS	No	100,338,839	
04963FAA1	ATRIUM II CLO	CLOs - Cashflow	AGM	AAA	CDS	No	46,201,445	
049629AA6	ATRIUM III CLO	CLOs - Cashflow	AGM	AAA	CDS	No	111,972,416	
04963VAA6	ATRIUM IV CLO	CLOs - Cashflow	AGM	AAA	CDS	No	155,972,305	
05357UAA9	AVENUE CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	238,551,222	
053632AB1	AVERY POINT	CLOs - Cashflow	AGM	AAA	CDS	No	262,553	
053643AA0	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	No	127,203,000	
053643AC6	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	No	38,900,000	
05615QAB4	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	No	10,934,346	
05615QAG3	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	No	30,969,673	
05615QAA6	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	No	12,652,600	
05615NAA3	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	No	14,097,212	
05615NAQ8	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	No	45,614,553	
05616CAB4	BABSON CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	136,165,133	
05741RAB9	BAKER STREET CLO II	CLOs - Cashflow	AGC	AAA	FG	No	29,311,407	
05741PAA5	BAKER STREET FUNDING CLO 2005-1	CLOs - Cashflow	AGC	AAA	CDS	No	226,577,322	
09201JAA4	BLACK DIAMOND INTERNATIONAL FUNDING, LTD.	CLOs - Cashflow	AGC	AAA	CDS	No	21,991,766	
09250AAA3	BLACKROCK SENIOR INCOME SERIES	CLOs - Cashflow	AGM	AAA	CDS	No	33,168,825	
09624WAA4	BLUE MOUNTAIN CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	188,979,781	
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	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	No	12,113,783	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	No	18,825,474	
107265AA8	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	37,423,662	
107265AL4	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	56,135,493	
107265AA8	BRENTWOOD CLO, LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	No	253,767,688	
122621AA3	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	16,412,831	
122621AB1	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	57,444,910	
122621AC9	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	98,476,988	
14308VAA9	CARLYLE HIGH YIELD PARTNERS	CLOs - Cashflow	AGM	AAA	CDS	No	9,608,850	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	292,885,200	
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	194,259,622	
15134DAA6	CENT CDO XI Limited	CLOs - Cashflow	AGC	AAA	CDS	No	282,600,001	
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGM	AAA	CDS	Yes	199,504,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
N/A	CENTURION CDO 9	CLOs - Cashflow	AGC	AAA	CDS	Yes	140,000,000	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.
15641SAE1	CENTURION VII CLO	CLOs - Cashflow	AGM	AAA	CDS	No	201,495,091	
171490AB1	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	369,347,240	
171490AG0	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	98,056,789	
17178PAA2	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	68,528,061	
17178PAB0	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	257,419,511	
17178QAA0	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	44,830,385	
17178QAB8	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	174,643,585	
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	
125474AC0	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	No	58,174,835	
125474AB2	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	No	71,803,565	
17178XAC1	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	185,123,333	
17178XAE7	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	79,140,225	
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	
18971RAA5	CLYDESDALE CLO 2	CLOs - Cashflow	AGM	AAA	CDS	No	5,366,760	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	No	5,967,241	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	No	52,074,483	
18971WAA4	CLYDESDALE STRATEGIC CLO	CLOs - Cashflow	AGM	AAA	CDS	No	57,486,154	
19964QAA4	COLUMBUSNOVA CLO IV 2007-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	196,736,460	
199649AA2	COLUMBUSNOVA CLO LTD 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	289,385,767	
19964LAA5	COLUMBUSNOVA CLO LTD 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	142,522,903	
20567PAA5	COMSTOCK FUNDING LTD	CLOs - Cashflow	AGC	AAA	CDS	No	38,806,387	
20567PAC1	COMSTOCK FUNDING LTD	CLOs - Cashflow	AGC	AAA	CDS	No	241,893,148	
N/A	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	2,660,159	
XS0308764660	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	4,349,772	
224607AB7	CRATOS CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	240,600,153	
55271KAN1	Credit Protection Trust 182	CLOs - Cashflow	AGM	AAA	CDS	No	2,025,297	
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	87,032,996	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	53,924,949	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	FG	No	24,133,853	
12629RAK2	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	47,061,014	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	16,101,621	
235498AA0	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	8,864,524	
N/A	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	6,069,380	
235497AA2	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	9,141,613	
N/A	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	11,880,322	
N/A	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	10,603,661	
XS0287012412	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	12,388,627	
N/A	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	11,123,162	
XS0311175425	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	19,584,287	
245100AG7	DEL MAR CLO	CLOs - Cashflow	AGM	AAA	CDS	No	127,891,041	
24821PAA9	DENALI CLO IV	CLOs - Cashflow	AGC	AAA	CDS	No	13,301,870	
24821PAA9	DENALI CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	3,847,416	
24822XAA1	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	122,931,610	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	307,768,696	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	No	65,950,435	
26249NAA3	DRYDEN VII	CLOs - Cashflow	AGM	AAA	CDS	No	799,868	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal	Contract	Previously	Net Par Outstanding (\$)	Comment
			Guarantor (AGC/AGM) (3)	Rating (4)(5)	Form (6)	Guaranteed by Another FG (5)		
264102AA2	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	296,180	
264102AB0	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	20,140,265	
277345AC8	Eastland CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	532,294,351	
291086AA4	EMERSON PLACE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	197,740,000	
292347AA9	Emporia Preferred Funding I, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	128,482,464	
29234PAB7	EMPORIA PREFERRED FUNDING II, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	29,003,952	
29234PAC5	EMPORIA PREFERRED FUNDING II, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	106,347,827	
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	
29234RAE7	EMPORIA PREFERRED FUNDING III, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	119,322,000	
48601QAA2	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	No	73,409,155	
48601QAB0	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	No	16,517,060	
48601QAQ7	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	No	166,839	
48601QAS3	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	No	166,839	
31653RAA3	FIELD POINT I, LIMITED	CLOs - Cashflow	AGC	AA-	FG	No	32,032,117	
31653RAC9	FIELD POINT I, LIMITED	CLOs - Cashflow	AGC	AA-	FG	No	24,640,090	
31653TAD3	FIELD POINT III, LIMITED	CLOs - Cashflow	AGC	AA-	FG	No	81,554,799	
33736EAA9	FIRST 2004-1 CLO	CLOs - Cashflow	AGM	AAA	CDS	No	2,807,271	
33736EAC5	FIRST 2004-1 CLO	CLOs - Cashflow	AGM	AAA	CDS	No	9,384,262	
33736EAC5	FIRST 2004-1 CLO - A3 (RBS)	CLOs - Cashflow	AGC	AAA	CDS	No	14,010,382	
33736TAB4	FIRST 2004-2	CLOs - Cashflow	AGM	AAA	CDS	No	6,150,494	
33842BAA6	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AAA	FG	No	8,278,404	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AAA	CDS	No	5,869,316	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AAA	FG	No	42,093,578	
33842EAA0	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	31,471,936	
33842EAB8	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	155,801,664	
34511HAA1	Foothill CLO I, LTD.	CLOs - Cashflow	AGC	AAA	CDS	No	260,553,352	
34957LAA3	FORTRESS CREDIT FUNDING I LP	CLOs - Cashflow	AGC	Super Senior	CDS	No	103,826,362	
34957MAA1	FORTRESS CREDIT FUNDING II LP	CLOs - Cashflow	AGC	Super Senior	CDS	No	8,882,427	
34957RAB8	Fortress Credit Funding III	CLOs - Cashflow	AGC	AAA	CDS	No	325,800,000	
34957XAA7	FORTRESS CREDIT FUNDING IV CLASS A1A CLASS A1A REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	No	102,500,000	
34957WAB7	FORTRESS CREDIT INVESTMENTS II	CLOs - Cashflow	AGC	AAA	CDS	No	96,296,961	
34957WAF8	FORTRESS CREDIT INVESTMENTS II	CLOs - Cashflow	AGC	AAA	CDS	No	121,342,193	
34956XAF7	FORTRESS CREDIT OPPORTUNITIES I	CLOs - Cashflow	AGC	AA	CDS	Yes	35,039,526	
34956XAC4	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	370,293,159	
34956XAG5	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	958,133,550	
34956XAF7	FORTRESS CREDIT OPPORTUNITIES, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	14,416,569	
35055PAA2	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	29,454,858	
35055PAB0	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	100,441,065	
35083VAA5	FOUR CORNERS CLO 2005-I	CLOs - Cashflow	AGM	AAA	CDS	No	13,818,259	
36316XAA8	GALAXY CLO 2003-1	CLOs - Cashflow	AGM	AAA	CDS	No	21,874,467	
375705AA8	GILLESPIE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	14,044,422	
375705AB6	GILLESPIE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	7,139,429	
XS0327315031	Global Senior Loan Index Fund 1 B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	113,816,457	
38172LAA3	GOLUB CAPITAL FUNDING CLO-8 LTD.	CLOs - Cashflow	AGC	AAA	CDS	No	208,356,000	
38808RAA2	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	184,610,602	
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	
38980MAA3	GRAYSTON CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	2,239,729	
393106AA7	GREEN LANE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	109,294,030	
XS0277011671	GREEN PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	47,540,803	
36294HAB7	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	61,004,739	
36292SAC3	GSC CDO FUND IV	CLOs - Cashflow	AGM	AAA	CDS	Yes	1,844,490	
3622MQAA4	GSC CDO VIII, LIMITED	CLOs - Cashflow	AGM	AAA	FG	No	187,521,400	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
36290MAA2	GSC PARTNERS GEMINI FUND LT	CLOs - Cashflow	AGM	AAA	CDS	Yes	63,480,409	
36294EAA6	GSC PARTNERS VI	CLOs - Cashflow	AGM	Super Senior	CDS	No	95,788,952	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	No	3,679,507	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	No	4,429,756	
40255UAA9	GULFSTREAM COMPASS CLO 2005-1	CLOs - Cashflow	AGC	AAA	CDS	No	40,616,914	
405364AA8	HALCYON LOAN INVESTORS CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	177,003,450	
XS0294601249	Halcyon Structured Management Europe CLO 2007-1	CLOs - Cashflow	AGC	Super Senior	CDS	No	38,933,603	
41163VAA6	HARBOURVIEW CLO 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	263,066,735	
XSO247629479	Harvest CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	29,395,630	
42822TAA2	HEWETT'S ISLAND	CLOs - Cashflow	AGM	AAA	CDS	No	6,291,756	
430871AA1	Highlander Euro CDO	CLOs - Cashflow	AGC	Super Senior	CDS	No	47,304,647	
40537LAA9	HSAM LONG/SHORT 2007-3	CLOs - Cashflow	AGC	AAA	CDS	No	244,049,666	
44413QAB7	HUDSON STRAITS CLO 2004	CLOs - Cashflow	AGM	AAA	CDS	No	35,519,595	
449792AA8	ING INVESTMENT MANAGEMENT CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	147,543,248	
449792AC4	ING INVESTMENT MANAGEMENT CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	22,355,038	
449796AA9	ING INVESTMENT MANAGEMENT CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	84,576,183	
XS0150181278	JUBILEE CDO II	CLOs - Cashflow	AGM	AAA	CDS	No	15,092,009	
48601PAA4	KATONAH III LTD	CLOs - Cashflow	AGM	AAA	CDS	No	9,806,151	
49638NAA4	KINGSLAND II LTD	CLOs - Cashflow	AGC	AAA	FG	No	49,732,228	
49638NAB2	KINGSLAND II LTD	CLOs - Cashflow	AGC	AAA	FG	No	204,051,332	
496367AA1	Kingsland IV	CLOs - Cashflow	AGC	AAA	CDS	No	273,870,499	
496367AC7	KINGSLAND IV - A1R - REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	No	53,334,080	
49636RAA7	Kingsland V	CLOs - Cashflow	AGC	AAA	FG	No	263,059,304	
XS0289341579	KINTYRE CLO I P.L.C.	CLOs - Cashflow	AGM	AAA	CDS	No	8,780,356	
482474AA1	KKR Financial CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	No	277,259,078	
48248CAA2	KKR Financial CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	408,865,528	
506762AA1	LAFAYETTE SQUARE CDO LIMITED	CLOs - Cashflow	AGC	Super Senior	CDS	No	27,327,448	
506762AC7	LAFAYETTE SQUARE CDO LIMITED	CLOs - Cashflow	AGC	Super Senior	CDS	No	218,619,588	
51829NAA9	LATITUDE CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	147,904,037	
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	
50181VAA5	LCM I LTD	CLOs - Cashflow	AGM	AAA	CDS	No	1,189,904	
50181XAA1	LCM II	CLOs - Cashflow	AGM	AAA	CDS	No	12,149,632	
50182TAA9	LCM VI LTD.	CLOs - Cashflow	AGM	AAA	FG	No	263,070,000	
530361AE4	LIBERTY CLO LTD SERIES	CLOs - Cashflow	AGC	Super Senior	CDS	No	141,200,391	
530361AA2	LIBERTY CLO LTD SERIES	CLOs - Cashflow	AGC	Super Senior	CDS	No	47,066,797	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	276,960,000	
54265SAA3	LONG GROVE HIGH YIELD CLO 2004-1	CLOs - Cashflow	AGC	AAA	CDS	No	8,843,587	
54265SAA3	LONG GROVE HIGH YIELD CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	No	5,904,157	
55265AAB7	MAC Capital, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	167,141,633	
55265AAC5	MAC Capital, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	61,727,499	
55265AAH4	MAC Capital, LTD	CLOs - Cashflow	AGC	AAA	CDS	No	44,100,000	
558176AA1	Madison Park Funding	CLOs - Cashflow	AGM	AAA	CDS	No	178,609,981	
552686AA5	MC FUNDING 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	159,348,789	
55271KAM3	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	30,379,451	
55271KAP6	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	10,126,484	
59024YAB9	MERRILL LYNCH CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	174,869,998	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	56,881,976	
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	228,106,239	
625015AA0	MUIR GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	345,182,500	
62874GAA5	NACM CLO I	CLOs - Cashflow	AGC	AAA	FG	No	199,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
63936PAB7	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	12,453,888	
63937DAB3	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	No	28,611,582	
63937DAC1	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	No	131,255,635	
640804AA8	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	15,425,143	
N/A	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	5,163,195	
65251EAB4	Newstar Credit Opportunities Funding II LTD	CLOs - Cashflow	AGC	AAA	CDS	No	274,549,999	
65251EAC2	Newstar Credit Opportunities Funding II LTD	CLOs - Cashflow	AGC	AAA	FG	No	43,300,000	
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	(156,568,750)	
67073MAA0	NYLIM FLATIRON	CLOs - Cashflow	AGM	AAA	CDS	No	5,195,266	
67133UAA0	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	No	263,187	
67133UAB8	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	No	55,345	
67134FAD6	OAK HILL CREDIT PARTNERS IV	CLOs - Cashflow	AGC	AAA	CDS	No	127,842,232	
67134FAA2	OAK HILL CREDIT PARTNERS IV	CLOs - Cashflow	AGC	AAA	CDS	No	68,838,125	
67572BAA0	OCTAGON VII	CLOs - Cashflow	AGM	AAA	CDS	No	9,646,484	
67085EAA4	OFSI FUND III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	175,470,968	
67085EAB2	OFSI FUND III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	79,510,282	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	No	161,963,690	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	CDS	No	63,859,969	
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	34,523,821	
69841BAA1	PANGAEA CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	184,301,761	
05357LAA9	Phoenix CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	451,915,797	
74060KAA5	PREMIUM LOAN TRUST	CLOs - Cashflow	AGC	AAA	CDS	No	5,741,563	
74060KAA5	PREMIUM LOAN TRUST	CLOs - Cashflow	AGM	AAA	CDS	No	1,073,056	
743622AA0	PROSPERO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	54,885,950	
743622AC6	PROSPERO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	5,959,953	
743622AE2	PROSPERO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	3,035,520	
74824AAA4	Queen Street CLO I	CLOs - Cashflow	AGM	Super Senior	CDS	No	23,865,333	
74824CAA0	QUEEN STREET CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	17,871,637	
74981SAA4	RACE POINT II	CLOs - Cashflow	AGM	AAA	CDS	No	5,898,684	
75157AAA8	RAMPART CLO 2006-I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	162,496,000	
75900GAA5	REGENT'S PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	36,114,892	
74963EAA7	RMF Euro CDO IV PLC	CLOs - Cashflow	AGC	AAA	FG	No	25,928,086	
N/A	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	No	10,228,807	
XS0292416194	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	No	23,857,248	
74962YAA4	RMF EURO CLO	CLOs - Cashflow	AGM	AAA	CDS	Yes	8,370,102	
824612AA3	SHINNECOCK CLO 2006-1 LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	No	149,349,023	
844272AL8	Southfork CLO LTD. Series 2005-A1	CLOs - Cashflow	AGC	AAA	FG	No	359,089,309	
854315AA6	STANFIELD VANTAGE CLO, L	CLOs - Cashflow	AGM	AAA	CDS	No	9,148,671	
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	218,192,887	
86175NAB3	Stone Tower III	CLOs - Cashflow	AGM	AAA	CDS	No	39,432,450	
863205AA8	STRAWINSKY I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	4,254,213	
863205AB6	STRAWINSKY I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	2,102,154	
87154XAA6	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	46,739,999	
87154XAB4	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	62,320,000	
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	284,800,000	
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	
908393AA9	UNION SQUARE CDO	CLOs - Cashflow	AGM	AAA	CDS	No	10,781,771	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	38,905,174	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	250,000,000	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	140,314,403	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	160,000,000	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	42,978,503	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	138,214,003	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	87,611,012	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.
57060NAA4	US CLO	CLOs - Cashflow	AGM	AAA	CDS	Yes	9,600,553	
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	53,098,106	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	24,823,296	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	CDS	No	31,317,066	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	FG	No	63,976,744	
92345JAA7	VERITAS II CLO	CLOs - Cashflow	AGC	AAA	CDS	No	28,623,003	
92345JAC3	VERITAS II CLO	CLOs - Cashflow	AGC	AAA	CDS	No	80,144,411	
97314NAA4	WIND RIVER CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	161,742,519	
N/A	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	19,341,096	
XS0319580915	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	15,956,404	
N/A	CDX.NA.IG.4 7-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	No	270,000,000	
N/A	CDX.NA.IG.8 5-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	No	323,107,117	
N/A	CDX.NA.IG.8 7-YR 30-100%	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	Super Senior	CDS	No	734,048,397	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	281,584,528	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	210,830,950	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	271,125,724	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	239,936,072	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	762,995,665	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	655,067,723	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	1,188,972,732	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	767,998,590	
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	AAA	CDS	No	343,349,750	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	169,701,750	
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	373,888,762	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	282,930,555	
04012HAA8	ARES Enhanced Credit Opportunities Fund	CDOs - Market Value	AGC	AAA	CDS	No	559,333,407	
04012HAF7	ARES Enhanced Credit Opportunities Fund	CDOs - Market Value	AGC	AAA	CDS	No	202,500,000	
04012HAC4	ARES Enhanced Credit Opportunities Fund	CDOs - Market Value	AGC	AAA	CDS	No	369,000,000	
368472AA4	GEER Mountain Financing, LTD.	CDOs - Market Value	AGC	AAA	CDS	No	162,000,000	
368472AC0	GEER Mountain Financing, LTD.	CDOs - Market Value	AGC	AAA	CDS	No	9	
38135VAG4	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I	CDOs - Market Value	AGC	AAA	CDS	No	188,692,589	
38135VAF6	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I	CDOs - Market Value	AGC	AAA	CDS	No	88,856,644	
38135VAJ8	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I	CDOs - Market Value	AGC	AAA	CDS	No	100,000,000	
38135VAL3	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I	CDOs - Market Value	AGC	AAA	CDS	No	261,297,300	
38121AAA9	Goldentree Credit Opportunities Second Financing	CDOs - Market Value	AGC	AAA	FG	No	245,000,000	
580179AA7	MCDONNELL LOAN OPPORTUNITY FUND	CDOs - Market Value	AGC	AAA	CDS	No	69,138,756	
580179AE9	MCDONNELL LOAN OPPORTUNITY FUND	CDOs - Market Value	AGC	AAA	CDS	No	85,858,586	
86176NAB2	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	282,500,000	
86176NAC0	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	141,250,000	
86176NAD8	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	317,652,503	
86176NAH9	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	276,869,107	
86176NAJ5	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	235,338,740	
87156BAA2	Symphony Credit Opportunities Fund	CDOs - Market Value	AGC	AAA	CDS	No	364,000,000	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	CCC	CDS	No	160,416,520	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	733,725,000	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	383,581,626	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	No	394,478,922	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	495,784,130	
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	432,204,649	
01448MAA7	ALESCO PREFERRED FUNDING III	Trust Preferred - Bank	AGC	A	CDS	No	958,963	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
01448QAA8	ALESCO PREFERRED FUNDING IV	Trust Preferred - Bank	AGC	BB	CDS	No	35,663,697	
01448TAA2	Alesco Preferred Funding V	Trust Preferred - Bank	AGC	BBB-	CDS	No	50,756,319	
01448TAA2	Alesco Preferred Funding V	Trust Preferred - Bank	AGC	BBB-	FG	No	72,509,028	
01448XAA3	Alesco Preferred Funding VI	Trust Preferred - Bank	AGC	BB+	CDS	No	143,935,836	
01448YAA1	ALESCO PREFERRED FUNDING VII	Trust Preferred - Bank	AGC	BB+	FG	No	131,209,971	
01450AAF7	ALESCO PREFERRED FUNDING XI	Trust Preferred - Bank	AGC	BBB	FG	No	144,028,585	
01450DAB0	ALESCO PREFERRED FUNDING XII, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	39,543,465	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
014495AB1	ALESCO PREFERRED FUNDING XIII, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	22,692,065	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	BBB-	CDS	No	5,343,750	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	291,099,313	
014498AA7	Alesco Preferred Funding XIV	Trust Preferred - Bank	AGC	BBB-	CDS	No	6,333,333	
01450GAA5	Alesco Preferred Funding XVI, LTD.	Trust Preferred - Bank	AGC	B	CDS	No	255,571,905	
01450NAA0	Alesco Preferred Funding XVII, LTD.	Trust Preferred - Bank	AGC	B	CDS	No	201,607,788	
60688HAA3	MM Community Funding 2006-18	Trust Preferred - Bank	AGC	BB-	CDS	No	17,778,439	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	BB+	CDS	No	11,100,127	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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)	
74040YAA0	PREFERRED TERM SECURITIES X LIMITED	Trust Preferred - Bank	AGC	BBB+	CDS	No	18,117,691	
74041WAA3	PREFERRED TERM SECURITIES XI LIMITED	Trust Preferred - Bank	AGC	A	CDS	No	35,017,927	
74041UAA7	PREFERRED TERM SECURITIES XIV, LTD	Trust Preferred - Bank	AGC	BBB	CDS	No	27,209,274	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	144,910,660	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74041CAA7	PREFERRED TERM SECURITIES XV	Trust Preferred - Bank	AGC	BBB-	CDS	No	12,000,640	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74041EAA3	Preferred Term Securities XVI, LTD.	Trust Preferred - Bank	AGC	B	CDS	No	117,270,697	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	55,113,073	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	58,976,045	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	52,265,436	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
74042MAA4	PREFERRED TERM SECURITIES XXII, LTD.	Trust Preferred - Bank	AGC	BBB+	CDS	No	37,027,522	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	26,860,827	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	8,025,642	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
894127AA7	TRAPEZA CDO I, LLC	Trust Preferred - Bank	AGC	AAA	CDS	No	6,504,601	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412MAA4	TRAPEZA CDO III, LLC	Trust Preferred - Bank	AGC	AA	CDS	No	31,963,663	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	14,607,666	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412RAA3	TRAPEZA CDO V, LTD.	Trust Preferred - Bank	AGC	A	CDS	No	29,771,330	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412UAA6	TRAPEZA CDO VI, LTD.	Trust Preferred - Bank	AGC	AA+	CDS	No	14,324,111	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412UAA6	TRAPEZA CDO VI, LTD.	Trust Preferred - Bank	AGM	AA+	CDS	No	26,526,131	
89412WAA2	TRAPEZA CDO VII, LTD.	Trust Preferred - Bank	AGM	BBB-	FG	No	53,969,648	
89413CAA5	Trapeza CDO X, LTD.	Trust Preferred - Bank	AGC	BB-	FG	No	146,613,014	
89412KAA8	Trapeza CDO XI	Trust Preferred - Bank	AGC	BB-	FG	No	193,714,465	
89707YAA2	TROPIC CDO IV LTD.	Trust Preferred - Bank	AGC	B	CDS	No	28,854,948	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	34,937,723	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	12,909,699	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	143,644,470	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	No	112,791,772	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BB	FG	No	105,013,029	
049733AA6	Attentus CDO II Limited	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	No	177,028,157	
04973PAA7	ATTENTUS CDO III LIMITED	Trust Preferred - REIT & Mortgage	AGC	A-	CDS	No	85,399,126	
04973PAB5	ATTENTUS CDO III LIMITED	Trust Preferred - REIT & Mortgage	AGC	A-	FG	No	96,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
50011PAA4	KODIAK CDO I	Trust Preferred - REIT & Mortgage	AGC	A	CDS	No	66,280,073	
50011PAA4	KODIAK CDO I	Trust Preferred - REIT & Mortgage	AGC	A	FG	No	99,420,108	
50011RAA0	Kodiak CDO II	Trust Preferred - REIT & Mortgage	AGC	AA	CDS	No	260,981,344	
XS0278156004	Taberna Europe CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	39,070,814	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	56,733,747	
87330UAA9	Taberna Preferred Funding II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	201,546,592	
87330UAB7	Taberna Preferred Funding II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	FG	No	18,139,193	
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	88,857,257	
87331VAF5	TABERNA PREFERRED FUNDING VIII, LTD	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	No	117,790,285	
87331VAA6	TABERNA PREFERRED FUNDING VIII, LTD	Trust Preferred - REIT & Mortgage	AGC	BB	FG	No	113,191,865	
24488RAA9	DEKANIA CDO II, LTD	Trust Preferred - Insurance	AGC	AA	CDS	No	32,542,232	Part of an initial \$1.2 billion transaction referencing 25 individual securities 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	6,476,546	
44984SAA4	I PRETS III	Trust Preferred - Insurance	AGM	AAA	CDS	Yes	21,512,237	
45104SAG3	ICONS, LTD	Trust Preferred - Insurance	AGM	AAA	CDS	No	28,682,171	
45325VAA2	INCAPS FUNDING LIMITED II LIMITED	Trust Preferred - Insurance	AGC	AAA	CDS	No	20,582,294	
44984RAA6	I-PREFERRED TERM SECURITIES IV, LTD.	Trust Preferred - Insurance	AGC	AAA	CDS	No	33,504,746	
15641VAA2	CENTURION CDO IV LTD	CBOs - Cashflow	AGM	AAA	FG	No	4,682,100	
30247TAA4	FMA IG FUNDING IV, LTD	CBOs - Cashflow	AGM	AAA	CDS	Yes	45,348,778	
36171VAA6	GIA INVESTMENT GRADE CDO 2001	CBOs - Cashflow	AGM	AAA	FG	No	27,479,523	
N5536EAA4	MAYFAIR CBO	CBOs - Cashflow	AGM	AA	FG	No	24,561,307	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGC	A	CDS	Yes	4,822,498	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGM	A	CDS	Yes	4,419,820	
86335AAA0	STONY HILL CDO III (FKA STRONG CDO III)	CBOs - Cashflow	AGM	AAA	CDS	No	2,161,521	
86335AAA0	STONY HILL CDO III (FKA STRONG CDO III)	CBOs - Cashflow	AGM	AAA	FG	No	6,317,471	
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	14,353,030	
N/A	US Pooled Corporate Obligations Reinsurance (11)						726,879,799	
Subtotal	US Pooled Corporate Obligations						49,832,557,940	
US Residential Mortgages								
000292AA0	AAA Trust 2007-2	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	188,828,670	
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	10,624,563	
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	4,755,776	
004421SL8	ACE 2005-HE6	Sub-Prime First Lien RMBS	AGM	AA	CDS	No	77,448,727	
004421UB7	ACE SECURITIES CORP HOME EQUITY LOAN 2005-HE7	Sub-Prime First Lien RMBS	AGC	A	CDS	No	111,119,996	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
004421UB7	ACE SECURITIES CORP HOME EQUITY LOAN 2005-HE7	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	79,999,998	
004421UT8	ACE SECURITIES CORP HOME EQUITY LOAN 2006-NC1	Sub-Prime First Lien RMBS	AGC	BBB	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	25,333,935	
03072SFX8	AMERIQUEST 2003-5	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	44,041,779	
03072SHQ1	AMERIQUEST 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,705,873	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
03072SJU0	AMERIQUEST 2003-9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	28,017,776	
03072SQP3	AMERIQUEST 2004-FR1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	19,500,000	
03072STB1	AMERIQUEST 2004-R7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	112,993,517	
03072STU9	AMERIQUEST 2004-R8	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	59,016,614	
03072SEZ4	AMERIQUEST MORTGAGE SECURITIES INC. 2003-01	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	5,023,102	
03072SVL6	AMERIQUEST MORTGAGE SECURITIES INC. 2004-R10	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	75,035,583	
03072SU86	AMERIQUEST MORTGAGE SECURITIES INC. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	111,120,001	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 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	111,119,999	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	31,080,830	
03072SND3	AMSI 03-13	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	41,522,183	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	58,525,592	
03072SRS6	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	9,878,773	
040104FG1	ARGENT 2004-W1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,261,518	
040104LH2	ARGENT 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,838,192	
040104CT6	ARGENT SECURITIES INC. 2003-W6	Sub-Prime First Lien RMBS	AGC	BBB-	FG	No	9,042,266	
040104CM1	ARGENT SECURITIES INC. 2003-W6	Sub-Prime First Lien RMBS	AGC	BBB-	FG	No	6,521,892	
040104CU3	ARGENT SECURITIES INC. 2003-W6	Sub-Prime First Lien RMBS	AGC	BBB-	FG	No	46,263,361	
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, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 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	12,500,000	
040104BN0	ARSI 03-W5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,395,997	
040104DE8	ARSI 03-W7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,536,587	
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	B	CDS	No	12,500,000	
07387UHR5	BEAR STEARNS ABS I TRUST 2006-HE3	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	12,500,000	
0738793M8	BEAR STEARNS ASSET BACKED SECURITIES 2005-HE11	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
0738793M8	BEAR STEARNS ASSET BACKED SECURITIES 2005-HE11	Sub-Prime First Lien RMBS	AGC	AA	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	BBB-	CDS	No	12,500,000	
14986PAE3	C-BASS MORTGAGE LOAN ASSET-BACKED 2006-CB6	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	
12506YAF6	CDC MORTGAGE CAPITAL 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,086,723	
12506YBX6	CDC MORTGAGE CAPITAL 2003-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	658,528	
17307GWW7	CITIGROUP MORTGAGE LOAN TRUST 2005-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	19,903,059	
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	1,194,854	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	10,033,310	(see footnote 10)
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	148,292,330	(see footnote 10)
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	90,299,795	(see footnote 10)
23243WAD0	COUNTRYWIDE ABS (CWABS) ASSET-BACKED 2006-18	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
045427AD3	COUNTRYWIDE ABS (CWABS) ASSET-BACKED 2006-8	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
126670ND6	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2005-BC5	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	80,026,065	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
126670ND6	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2005-BC5	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	57,614,158	
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	40,743,165	(see footnote 10)
22540A3L0	CSFB 2001-HE16	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,419,245	
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,526,311	
22540VBU5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,243,925	
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	
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	
22540VME9	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,950,383	
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,664,041	
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,380,461	
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,468,433	
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,762,120	
22540VWZ1	CSFB 2002-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,830,941	
22541NAC3	CSFB HEAT 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	250,914	
22541NAD1	CSFB HEAT 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	479,245	
22541NCP2	CSFB HEAT 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	202,916	
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	
43709NAE3	CSFB HOME EQUITY ASSET TRUST 2006-7	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	1,411,536	
126670MC9	CWABS 2005-15	Sub-Prime First Lien RMBS	AGM	AA / BBB-	FG	No	14,904,820	(see footnote 10)
12666UAF0	CWABS 2006-15	Sub-Prime First Lien RMBS	AGM	AA / B	FG	No	49,000,000	(see footnote 10)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / B	FG	No	74,440,315	(see footnote 10)
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / B	FG	No	70,874,925	(see footnote 10)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / B	FG	No	73,226,160	(see footnote 10)
294751BD3	EQUITY ONE 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,801,230	
31846LBV7	FIRST ALLIANCE 1998-2A	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	83,079	
31846LBW5	FIRST ALLIANCE 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,398,118	
32027NXV8	FIRST FRANKLIN MORTGAGE LOAN ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	A	CDS	No	111,120,000	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 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	B	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 (ARM)	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	875,265	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2 (FIXED)	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,294,319	
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	2,423,885	
362429AA0	GSAMP 2007-HSBC1	Sub-Prime First Lien RMBS	AGM	AA	FG	No	147,893,305	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
57643LMP8	MASTR ASSET BACKED SECURITIES TRUST 2005-NC2	Sub-Prime First Lien RMBS	AGC	A	CDS	No	111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 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	11,267,243	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	79,999,998	
59020UH24	MERRILL LYNCH MORTGAGE INVESTORS 2005-AR1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	6,365,406	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
59020UH24	MERRILL LYNCH MORTGAGE INVESTORS 2005-AR1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	4,582,726	
59020U3D5	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE1	Sub-Prime First Lien RMBS	AGC	A	CDS	No	111,119,991	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
59020U3D5	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE1	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	12,499,999	
59022QAE2	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE5	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
59549RAF1	MID-STATE TRUST X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	42,841,742	
59549RAG9	MID-STATE TRUST X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,086,177	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,729,773	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	1,556,060	
61744CUR5	MORGAN STANLEY ABS CAPITAL I 2005-HE5	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	18,969,201	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
61744CUR5	MORGAN STANLEY ABS CAPITAL I 2005-HE5	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	13,656,731	
617451EV7	MORGAN STANLEY ABS CAPITAL I INC. 2006-HE2	Sub-Prime First Lien RMBS	AGC	B	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	7,692,231	
61746WA83	MORGAN STANLEY DEAN WITTER 2003-NC2	Sub-Prime First Lien RMBS	AGRe	BBB	CDS	No	1,743,802	
61745MPN7	MORGAN STANLEY DEAN WITTER 2003-NC3	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	2,824,405	
61746WF62	MORGAN STANLEY DEAN WITTER 2003-NC4	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	3,594,524	
61746RBD2	MORGAN STANLEY DEAN WITTER 2003-NC5	Sub-Prime First Lien RMBS	AGRe	BBB-	CDS	No	1,637,117	
61744CAQ9	MORGAN STANLEY DEAN WITTER 2003-NC9	Sub-Prime First Lien RMBS	AGC	B	FG	No	11,055,906	
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	
79548KF78	NEW CENTURY 1998-NC7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	9	
64352VMN8	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	87,731,429	
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, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 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	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
64352VQS3	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1	Sub-Prime First Lien RMBS	AGC	A	CDS	No	111,119,998	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
N/A	NON-AMORTIZING FIRST LOSS DEDUCTIBLE	Sub-Prime First Lien RMBS	AGC	A	CDS	No	(333,360,000)	
66987WAP2	NOVASTAR HOME EQUITY LOAN TRUST SERIES 2003-2	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	20,601,659	
68389FDF8	OOMLT 03-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	39,279,722	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	33,164,186	
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	31,272,781	
79548KRF7	OPTION ONE 1996-5 (SBMS VII)	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	165,180	
68389FBH6	OPTION ONE 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,251,701	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	251,903,753	
68403BAB1	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,213,485	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	22,678,813	
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	32,261,273	
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	16,328,008	
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	17,352,206	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,264,418	
68389FDA9	OPTION ONE MORTGAGE LOAN TRUST 2003-1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	1,405,347	
68389FCZ5	OPTION ONE MORTGAGE LOAN TRUST 2003-1	Sub-Prime First Lien RMBS	AGC	AA	FG	No	17,866,543	
68389FDK7	OPTION ONE MORTGAGE LOAN TRUST 2003-2	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	3,260,199	
68402SAE9	OPTION ONE MORTGAGE LOAN TRUST 2007-HL1 (SUPER)	Sub-Prime First Lien RMBS	AGC	CCC	CDS	Yes	44,000,000	
68401NAD3	OPTION ONE WOODBRIDGE 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	Yes	370,357	
69121PDY6	OWNIT MORTGAGE LOAN ABS CERTIFICATES 2006-3	Sub-Prime First Lien RMBS	AGC	A	CDS	No	111,120,001	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	B	FG	No	77,499,789	(see footnote 12)
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	273,123	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	401,523	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	A	CDS	Yes	995,101	
75970NAA5	RENAISSANCE (DELTA) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,480,748	
759950AL2	RENAISSANCE (DELTA) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	7,912,735	
759950AQ1	RENAISSANCE (DELTA) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	9,501,151	
759950CP1	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	7,311,208	
759950CT3	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	19,662,290	
759950CU0	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,499,355	
759950CV8	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,959,832	
759950DL9	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,426,995	
759950DM7	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,559,104	
759950DN5	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	37,242,709	
759950FZ6	RENAISSANCE (DELTA) 2005-4	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	31,360,000	
75971FAG8	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	19,485,607	
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	62,649,078	
76112BD64	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2005-EFC4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
76112BD64	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2005-EFC4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	79,999,998	
75156TAC4	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-NC2	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	

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76110W7B6	RESIDENTIAL ASSET SECURITIES CORP 2005-KS11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	111,119,999	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 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 AA	CDS CDS	No No	80,000,000 111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
76113ABJ9 75406YAD9 81375WGE0	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	A CCC A	CDS CDS CDS	No No No	12,500,000 12,500,000 34,501,647	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
81375WGE0 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 AGC	A CCC AAA AAA BB B B B CCC AA	CDS CDS CDS FG FG FG FG FG FG CDS	No No No No No No No No No No	24,839,198 10,719,760 6,159,034 246,771 25,957,059 33,768,895 13,805,798 5,806,739 183,596,868 53,439,847	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 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	AA BBB- A	CDS CDS CDS	No No No	38,473,611 12,500,000 111,119,998	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
83612CAE9 84751PKB4	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT5 SPECIALTY UNDERWRITING & RESDNTIAL FIN 06-BC1	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC	BBB- A	CDS CDS	No No	12,500,000 111,119,999	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
86358EWW2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	64,002,835	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
86358EWW2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	46,078,354	

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86358EA97	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-1	Sub-Prime First Lien RMBS	AGC	A	CDS	No	111,120,000	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
86360WAE2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
863576DE1	STRUCTURED ASSET SECURITIES CORP 2005-WF4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	69,174,736	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 28 of which are currently outstanding, in which Assured Guaranty benefits from a \$333 million non-amortizing first loss deductible.
863576DE1	STRUCTURED ASSET SECURITIES CORP 2005-WF4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	49,801,826	
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	A	CDS	No	12,500,000	
88157YAA9	TERWIN MORTGAGE TRUST 2007-QLH1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	33,364,307	
94980GAJ0	WELLS FARGO HOME EQUITY 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	72,154,020	
04542BMT6	ABFC 2005-AQ1	Alt-A First Lien RMBS	AGM	AA / BBB	FG	No	39,200,000	(see footnote 10)
05946XA52	BANC OF AMERICA FUNDING CORPORATION 2005-4	Alt-A First Lien RMBS	AGC	AA / B	FG	No	14,184,000	(see footnote 10)
05949CPX8	BANC OF AMERICA MORTGAGE SECURITIES 2005-12	Alt-A First Lien RMBS	AGC	AA / B	FG	No	19,647,000	(see footnote 10)
05949AT42	BANC OF AMERICA MORTGAGE SECURITIES 2005-2	Alt-A First Lien RMBS	AGC	AA / BB	FG	No	15,239,000	(see footnote 10)
05949A5G1	BANC OF AMERICA MORTGAGE SECURITIES 2005-4	Alt-A First Lien RMBS	AGC	AA / B	FG	No	14,403,000	(see footnote 10)
05949CAK2	BANC OF AMERICA MORTGAGE SECURITIES 2005-5	Alt-A First Lien RMBS	AGC	AA / BBB-	FG	No	15,883,000	(see footnote 10)
073879A99	BEAR STEARNS ABS I TRUST 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	23,297,188	
073879B23	BEAR STEARNS ABS I TRUST 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	9,984,509	
073879M54	BEAR STEARNS ABS I TRUST 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	26,572,542	
073879M62	BEAR STEARNS ABS I TRUST 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	9,119,421	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Alt-A First Lien RMBS	AGC	A	CDS	No	7,191,434	
16678RAT4	CHEVY CHASE FUNDING LLC SERIES 2004-1	Alt-A First Lien RMBS	AGC	AA	CDS	No	3,767,130	
16678RBD8	CHEVY CHASE FUNDING LLC SERIES 2004-2	Alt-A First Lien RMBS	AGC	AAA	CDS	No	10,034,237	
16678RBV8	CHEVY CHASE FUNDING LLC SERIES 2004-3	Alt-A First Lien RMBS	AGC	BBB	CDS	No	13,530,033	
17309YAE7	CITI 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	FG	No	28,963,901	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / B	FG	No	65,195,425	(see footnote 10)
12669GSS1	COUNTRYWIDE HOME LOANS PASS-THROUGH TRUST 2005-6	Alt-A First Lien RMBS	AGC	AA / B	FG	No	19,020,000	(see footnote 10)
12627HAF7	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	No	33,512,992	
12627HAG5	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	No	47,791,203	
12628KAH5	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	19,445,142	
12628KAK8	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	14,000,502	
12628KAM4	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	91,243,791	
12628LAG5	CSAB 2006-4	Alt-A First Lien RMBS	AGM	CCC	FG	No	42,774,956	
12629EAF2	CSAB Mortgage-Backed Trust 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	No	33,219,121	
12629EAG0	CSAB Mortgage-Backed Trust 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	No	20,951,080	
225458E87	CSFB MORTGAGE-BACKED PASS-THROUGH, SERIES 2005-7	Alt-A First Lien RMBS	AGC	BB	FG	No	17,208,000	
12638PAG4	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	49,360,494	
12638PAH2	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	13,754,394	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / B	CDS	No	309,377,345	(see footnote 10)
25152BAA6	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	No	150,693,898	
25152BAB4	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	No	155,618,112	
25152BAE8	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	No	400,968,408	
25152BAF5	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	No	44,340,623	
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	B	FG	No	79,716,039	(see footnote 12)
25151EAD5	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No	7,459,270	(see footnote 12)
25151EAE3	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No	11,210,652	(see footnote 12)
251513AY3	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No	27,407,613	(see footnote 12)
251513BB2	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No	15,305,815	(see footnote 12)

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
362341TK5	GSA 2005-12	Alt-A First Lien RMBS	AGM	BB	FG	No	35,551,623	
452550AA4	IMPAC CMB TRUST SERIES 2007-A	Alt-A First Lien RMBS	AGC	BBB-	FG	No	177,692,679	
452550AB2	IMPAC CMB TRUST SERIES 2007-A	Alt-A First Lien RMBS	AGC	BBB-	FG	No	92,664,394	
45660KAA9	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR39	Alt-A First Lien RMBS	AGC	AAA	CDS	Yes	125,980,499	Assured Guaranty benefits from a \$184 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	28,406,305	
65537BAE0	NOMURA ASSET ACCEPT. CORP. 2006-WF1	Alt-A First Lien RMBS	AGM	CCC	FG	No	22,250,957	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	125,399,885	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	58,183,386	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	77,200,756	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	52,239,180	
68383NDQ3	OPTEUM 2005-5	Alt-A First Lien RMBS	AGM	B	FG	No	27,072,500	
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	CDS	No	320,925,407	(see footnotes 12 and 13)
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	CCC	CDS	No	354,170,285	Net exposure is net of interest payments paid to AX tranche. (see footnotes 12 and 13)
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BB	CDS	No	319,809,064	Net exposure is net of interest payments paid to AX tranche. (see footnotes 12 and 13)
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BB	CDS	No	391,569,235	Net exposure is net of interest payments paid to AX tranche. (see footnotes 12 and 13)
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BB	CDS	No	395,597,425	Net exposure is net of interest payments paid to AX tranche. (see footnotes 12 and 13)
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BB	CDS	Yes	188,008,290	The subject tranche on which AGFP is providing protection benefits from a credit default swap provided by another monoline insurer. Net exposure is net of a non-amortizing first-loss deductible of \$65,698,000 and interest payments paid to AX tranche. (see footnotes 12 and 13)
45660LT58	RESIDENTIAL ASSET SECURITIZATION TRUST 2005-A14	Alt-A First Lien RMBS	AGC	CCC	FG	No	22,971,000	
872227AG8	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	18,788,104	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	47,897,674	
872227AJ2	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	23,820,118	
881561JW5	TERWIN MORTGAGE TRUST 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	4,536,573	
881561JY1	TERWIN MORTGAGE TRUST 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	9,886,493	
881561LE2	TERWIN MORTGAGE TRUST 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	18,235,921	
881561LR3	TERWIN MORTGAGE TRUST 2004-19HE	Alt-A First Lien RMBS	AGM	AA	FG	No	18,150,113	
881561NW0	TERWIN MORTGAGE TRUST 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	4,321,326	
881561NY6	TERWIN MORTGAGE TRUST 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	7,228,021	
881561VW1	TERWIN MORTGAGE TRUST 2005-12ALT	Alt-A First Lien RMBS	AGM	AAA	FG	No	1,098,261	
881561XJ8	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	B	FG	No	14,410,344	
881561XL3	Terwin Mortgage Trust 2005-14HE Classes AF-4 and AF-5	Alt-A First Lien RMBS	AGM	B	FG	No	20,253,960	
881561XM1	Terwin Mortgage Trust 2005-14HE Classes AF-4 and AF-5	Alt-A First Lien RMBS	AGM	B	FG	No	13,440,612	
881561ZA5	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	16,556,315	
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	18,453,262	
881561PU2	TERWIN MORTGAGE TRUST 2005-2HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	5,685,249	
88157VAA5	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	553,907	
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	38,475,831	
88157VAC1	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	18,408,780	
9393363N1	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATES 2005-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	10,186,400	
9393366K4	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATES 2005-4	Alt-A First Lien RMBS	AGC	CCC	FG	No	14,047,649	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
004406AA2	ACE 2006-GP1	HELOC	AGM	CCC	FG	No	34,220,955	
026931AF2	AMERICAN HOME MORTGAGE INVESTOR TRUST 2007-A	HELOC	AGC	CCC	FG	No	11,640,827	
126673FH0	COUNTRYWIDE ABS (CWABS) HOME EQUITY LOAN 2004-I	HELOC	AGC	BB	CDS	Yes	3,887,728	
126671YH3	COUNTRYWIDE ABS (CWABS) MASTER TRUST 2003-C	HELOC	AGC	AAA	CDS	Yes	6,115,531	
126685AC0	Countrywide HELOC 2005-C	HELOC	AGM	CCC	FG	No	23,948,275	(see footnote 9)
126685AD8	Countrywide HELOC 2005-C	HELOC	AGM	CCC	FG	No	94,697,815	(see footnote 9)
126685AE6	Countrywide HELOC 2005-D	HELOC	AGM	CCC	FG	No	124,944,814	(see footnote 9)
126685AF3	Countrywide HELOC 2005-D	HELOC	AGM	CCC	FG	No	124,052,122	(see footnote 9)
23242LAA1	Countrywide HELOC 2006-F	HELOC	AGM	CCC	FG	No	60,420,964	(see footnote 9)
23242LAB9	Countrywide HELOC 2006-F	HELOC	AGM	CCC	FG	No	254,420,172	(see footnote 9)
23242LAC7	Countrywide HELOC 2006-F	HELOC	AGM	CCC	FG	No	23,658,528	(see footnote 9)
126686AG9	Countrywide HELOC 2006-H	HELOC	AGM	CCC	FG	Yes	6,380,808	
126686AH7	Countrywide HELOC 2006-H	HELOC	AGM	CCC	FG	Yes	52,077,451	
12668FAA2	COUNTRYWIDE HELOC 2006-I 1-A	HELOC	AGM	CCC	FG	No	89,203,396	(see footnote 9)
12668FAB0	COUNTRYWIDE HELOC 2006-I 2-A	HELOC	AGM	CCC	FG	No	317,560,795	(see footnote 9)
126682AA1	Countrywide HELOC 2007-A	HELOC	AGM	CCC	FG	No	215,904,885	(see footnote 9)
12669XAE4	Countrywide HELOC 2007-B	HELOC	AGM	CCC	FG	No	194,746,229	(see footnote 9)
23242JAA6	COUNTRYWIDE HELOC 2007-G	HELOC	AGM	AA	FG	No	181,132,695	
126685CB0	Countrywide Home Equity Loan Trust 2005-J	HELOC	AGC	CCC	FG	No	128,489,675	(see footnote 9)
126685CC8	Countrywide Home Equity Loan Trust 2005-J	HELOC	AGC	CCC	FG	No	128,356,461	(see footnote 9)
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	HELOC	AGC	CCC	FG	No	257,753,961	(see footnote 9)
32052XAA5	FHABS 2006-HE2 HELOC	HELOC	AGM	BB	FG	No	142,764,478	
32053JAA5	FHABS 2007-HE1 HELOC	HELOC	AGM	BB	FG	No	164,080,028	
33848DAA6	FlagStar HELOC 2005-1	HELOC	AGM	BB	FG	No	85,645,827	
33848HAA7	FlagStar HELOC 2006-2	HELOC	AGM	CCC	FG	No	83,983,062	
76113JAA0	GMAC RFC 2006-HSA3	HELOC	AGM	CCC	FG	No	27,619,758	
361856DG9	GMACM 2004-HE3	HELOC	AGM	B	FG	No	79,626,106	
361856DL8	GMACM 2004-HE3	HELOC	AGM	B	FG	No	116,387,785	
45669DAA6	IndyMac 2007-H1 HELOC	HELOC	AGM	CCC	FG	No	154,854,530	
556083AA1	MACQUARIE HELOC 2007-1	HELOC	AGM	A	FG	No	254,268,504	
785778JJ1	SACO I TRUST 2005-GP1	HELOC	AGC	CCC	FG	No	22,563,470	
785778JK8	SACO I TRUST 2005-GP1	HELOC	AGC	CCC	FG	No	420,454	
785778JL6	SACO I TRUST 2005-GP1	HELOC	AGC	CCC	FG	No	5,600,914	
80585DAA4	SUSQ (SBI) HELOC 2005-1	HELOC	AGM	AAA	FG	No	44,082,185	
78402TAE6	SUSQ (SBI) HELOC 2006-1	HELOC	AGM	AAA	FG	No	41,790,981	
026934AC3	AHMA 2007-4 NEGAM A3	Option ARMs - First Lien	AGM	CCC	FG	No	79,230,315	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	A	CDS	Yes	1,057,564	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
16678RCD7	CHEVY CHASE FUNDING LLC SERIES 2004-4	Option ARMs - First Lien	AGC	BBB-	CDS	No	11,409,846	
16678RBL0	CHEVY CHASE FUNDING LLC SERIES 2004-A	Option ARMs - First Lien	AGC	A	CDS	No	7,724,112	
16678RCL9	CHEVY CHASE FUNDING LLC SERIES 2004-B	Option ARMs - First Lien	AGC	A	CDS	No	22,151,131	
16678REL7	CHEVY CHASE FUNDING LLC SERIES 2005-C	Option ARMs - First Lien	AGC	BBB-	CDS	No	25,525,700	
16678WAB2	CHEVY CHASE FUNDING LLC SERIES 2006-2	Option ARMs - First Lien	AGC	CCC	FG	No	38,196,172	
12669GJC6	Countrywide 2004-29	Option ARMs - First Lien	AGC	CCC	CDS	No	742,190	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	CDS	No	5,357,431	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
126694YS1	Countrywide 2006-3	Option ARMs - First Lien	AGC	CCC	CDS	No	6,429,509	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
126694F37	Countrywide 2006-OA4	Option ARMs - First Lien	AGC	CCC	CDS	No	8,263,603	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
126694N61	Countrywide 2006-OA5	Option ARMs - First Lien	AGC	CCC	CDS	No	3,237,119	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
12668AYB5	CWALT 2005-62 (NEGAM)	Option ARMs - First Lien	AGM	AA / CCC	FG	No	40,390,270	(see footnote 10)
12667FU60	CWALT ALTERNATIVE LOAN TRUST 2005-J	Option ARMs - First Lien	AGC	B	CDS	No	17,535,342	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
02149QAB6	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	AA / B	FG	No	46,348,775	(see footnote 10)
02149QAF7	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	AA / B	FG	No	17,607,695	(see footnote 10)
02149QAE0	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	AA / BB	FG	No	52,823,650	(see footnote 10)
25151KAC3	Deutsche Alt-A Securities Mortgage Loan 2007-3	Option ARMs - First Lien	AGC	B	CDS	No	357,728,323	
25150XAB8	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-OA5	Option ARMs - First Lien	AGC	BBB-	CDS	No	49,234,532	
23332UFC3	DSLA 2005-AR4 (NEGAM)	Option ARMs - First Lien	AGC	CCC	CDS	No	605,884	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
23332UFE9	DSLA 2005-AR5 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	No	2,223,419	
23332UFG4	DSLA 2005-AR5 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	No	28,732,603	
39538WGH5	Greenpoint Mortgage Funding Trust 2006-AR2	Option ARMs - First Lien	AGC	CCC	CDS	No	2,457,642	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
41161PJZ7	HARBORVIEW 2004-11	Option ARMs - First Lien	AGC	CCC	CDS	No	1,911,488	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
41161PA78	Harborview 2006-1 (NEGAM)	Option ARMs - First Lien	AGM	AA / CCC	FG	No	69,509,435	(see footnote 10)
41161PB28	Harborview 2006-1 (NEGAM)	Option ARMs - First Lien	AGM	AA / CCC	FG	No	27,985,370	(see footnote 10)
41162CAB7	Harborview 2006-10 (Negam)	Option ARMs - First Lien	AGM	CCC	FG	No	23,886,173	
41162CAE1	Harborview 2006-10 (Negam)	Option ARMs - First Lien	AGM	CCC	FG	No	26,585,726	
41162DAE9	Harborview 2006-12 (NEGAM)	Option ARMs - First Lien	AGM	AA / CCC	FG	No	95,756,130	(see footnote 10)
41162DAH2	Harborview 2006-12 (NEGAM)	Option ARMs - First Lien	AGM	AA / CCC	FG	No	185,317,200	(see footnote 10)
41164MAB3	Harborview 2007-1 (Negam)	Option ARMs - First Lien	AGM	AA / CCC	FG	No	139,085,685	(see footnote 10)
41164MAE7	Harborview 2007-1 (Negam)	Option ARMs - First Lien	AGM	AA / CCC	FG	No	23,295,305	(see footnote 10)
45670LAB3	IMSC 2007-HOA1 NEGAM	Option ARMs - First Lien	AGM	CCC	FG	No	38,423,872	
45670LAE7	IMSC 2007-HOA1 NEGAM	Option ARMs - First Lien	AGM	CCC	FG	No	16,931,242	
525229AF7	LEHMAN EXCESS TRUST 2006-10N	Option ARMs - First Lien	AGC	CCC	CDS	No	645,076	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
52522DAP6	LEHMAN EXCESS TRUST 2006-16N	Option ARMs - First Lien	AGC	CCC	CDS	No	1,071,383	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
52525BAB8	Lehman Excess Trust 2007-16N	Option ARMs - First Lien	AGC	CCC	FG	No	109,797,982	
550279BC6	LUMINENT 2006-2 (NEGAM)	Option ARMs - First Lien	AGM	AA / CCC	FG	No	15,562,990	(see footnote 10)
576431AC4	MARM 2007-1 (FKA MASTR 2007-OA1 NEG	Option ARMs - First Lien	AGM	CCC	FG	No	147,157,136	
576431AE0	MARM 2007-1 (FKA MASTR 2007-OA1 NEG	Option ARMs - First Lien	AGM	CCC	FG	No	9,212,800	
55275NAP6	MASTR 2006-OA2 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	No	10,330,547	
57645NAB6	MASTR 2007-3 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	No	96,173,823	
57645NAD2	MASTR 2007-3 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	No	165,001,077	
57645NAN0	MASTR 2007-3 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	No	33,235,630	
57645NAR1	MASTR 2007-3 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	No	29,188,677	
57645NAU4	MASTR 2007-3 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	No	10,170,357	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
61748HBF7	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-6AR	Option ARMs - First Lien	AGC	A	CDS	No	5,465,831	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
N/A 45660LJX8	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION RESIDENTIAL ASSET SECURITIZATION TRUST 2005-A5	Option ARMs - First Lien Option ARMs - First Lien	AGM AGC	BB B	FG CDS	No No	10,490,102	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
86359LQV4	STRUCTURED ASSET MTG INVST II TRUST 2005-AR7	Option ARMs - First Lien	AGC	CCC	CDS	No	2,007,454	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
86359LPZ6	STRUCTURED ASSET MTG INVST II TRUST 2005-AR7	Option ARMs - First Lien	AGC	CCC	CDS	No	3,226,197	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
86359LQJ1	STRUCTURED ASSET MTG INVST II TRUST 2005-AR7	Option ARMs - First Lien	AGC	CCC	CDS	No	1,247,834	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
863579WU8	STRUCTURED MLT 2005-16XS	Option ARMs - First Lien	AGC	BBB	CDS	No	3,519,003	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
863579YW2	STRUCTURED MLT 2005-19XS	Option ARMs - First Lien	AGC	BBB-	CDS	No	3,381,295	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
939336X57	WASHINGTON MUTUAL MORTGAGE 2005-AR1	Option ARMs - First Lien	AGC	CCC	CDS	No	2,967,275	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
93364AAF9	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATE 2007-OA3	Option ARMs - First Lien	AGC	CCC	CDS	No	17,898,243	Part of an initial \$371 million transaction referencing 25 individual securities, 21 of which are currently outstanding.
93364AAB8	WASHINGTON MUTUAL MTG PT CERTIFICATES 2007-OA3	Option ARMs - First Lien	AGC	BBB	CDS	Yes	89,124,124	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.
00442FAB8	ACE 2007-SL1	Closed-End Second Lien RMBS	AGM	CCC	FG	No	60,460,750	(see footnote 12)
00443WAA2	ACE HOME EQUITY LOAN TRUST 2007-SL2	Closed-End Second Lien RMBS	AGC	CCC	FG	No	34,570,299	(see footnote 12)
00443YAA8	ACE Home Equity Loan Trust 2007-SL3	Closed-End Second Lien RMBS	AGC	CCC	FG	No	76,172,033	(see footnote 12)
026935AR7	AMERICAN HOME MTG ASSETS TRUST 2007-3	Closed-End Second Lien RMBS	AGC	CCC	FG	No	20,277,458	
07401WAP4	BSSLT 2007-1	Closed-End Second Lien RMBS	AGM	CCC	CDS	Yes	12,217,916	
32029HAB8	FFMLT 2007-FFC	Closed-End Second Lien RMBS	AGM	CCC	CDS	Yes	36,422,979	
65538BAA7	NAAC 2007-S2	Closed-End Second Lien RMBS	AGM	CCC	FG	No	68,343,574	
69337YAA2	PHH ALTERNATIVE MORTGAGE TRUST 2007-1SL	Closed-End Second Lien RMBS	AGC	AA	FG	No	21,843,662	
88156VAA6	Terwin Mortgage Trust 2006-10SL	Closed-End Second Lien RMBS	AGM	CCC	FG	No	124,940,290	
88156VAB4	Terwin Mortgage Trust 2006-10SL	Closed-End Second Lien RMBS	AGM	CCC	FG	No	64,176,115	
88157DAA5	Terwin Mortgage Trust 2006-12SL	Closed-End Second Lien RMBS	AGM	B	FG	No	169,790,977	
88157DAB3	Terwin Mortgage Trust 2006-12SL	Closed-End Second Lien RMBS	AGM	B	FG	No	75,457,600	
88157GAA8	Terwin Mortgage Trust 2007-1SL	Closed-End Second Lien RMBS	AGM	B	FG	No	145,031,829	
88157GAB6	Terwin Mortgage Trust 2007-1SL	Closed-End Second Lien RMBS	AGM	B	FG	No	56,601,600	
88158AAA0	TERWIN MORTGAGE TRUST 2007-9SL	Closed-End Second Lien RMBS	AGC	CCC	FG	No	41,537,930	
026710AE3	AMERICAN HOUSING TRUST II, SELLER AMERICA HOUSING II SENIOR MORTGAGE PASS-THROUGH	Prime First Lien RMBS	AGM	AAA	FG	No	206,109	
172973Y45	CITICORP MORTGAGE SECURITIES, INC. 2005-5	Prime First Lien RMBS	AGC	BB	FG	No	24,881,999	
12668ANA9	CWALT ALTERNATIVE LOAN TRUST SER 2005-55CB	Prime First Lien RMBS	AGC	AA / B	FG	No	40,964,205	(see footnote 10)
32051GWS0	FIRST HORIZON ASSET SECURITIES INC. 2005-6	Prime First Lien RMBS	AGC	B	FG	No	23,950,000	
79548KPK8	FLEET 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	No	245,174	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
410764AA2	HANOVER CAPITAL TRUST 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	951,233	
410764AB0	HANOVER CAPITAL TRUST 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	498,448	
57643MKD5	MASTR ASSET SECURITIZATION TRUST 2005-1	Prime First Lien RMBS	AGC	BB	FG	No	23,849,998	
57643MLC6	MASTR ASSET SECURITIZATION TRUST 2005-2	Prime First Lien RMBS	AGC	B	FG	No	31,466,000	
61915CAA7	MortgageIT Securities Corp. Mortgage Loan 2007-2	Prime First Lien RMBS	AGC	B	CDS	No	381,517,227	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Prime First Lien RMBS	AGM	A+	FG	No	255,280	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Prime First Lien RMBS	AGM	AA	FG	No	473,665	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Prime First Lien RMBS	AGM	AA	FG	No	954,627	
74434UFB5	PRU HOME MTG SEC 1994-25	Prime First Lien RMBS	AGM	AAA	FG	No	181,387	
76111XWP4	RESIDENTIAL FUNDING MORTGAGE SEC I, INC. 2005-S5	Prime First Lien RMBS	AGC	BB	FG	No	25,812,000	
9900719H7	BANCO SANTANDER PUERTO RICO 1994-1	Puerto Rico RMBS	AGM	AAA	FG	No	336,128	
25157GAF9	DORAL 2006-1	Puerto Rico RMBS	AGM	BBB	FG	No	25,315,419	(see footnote 12)
25157GAG7	DORAL 2006-1	Puerto Rico RMBS	AGM	BBB	FG	No	42,259,868	(see footnote 12)
25157GAP7	DORAL 2006-1	Puerto Rico RMBS	AGM	BBB	FG	No	27,292,120	(see footnote 12)
25157GBB7	DORAL 2006-1	Puerto Rico RMBS	AGM	BBB	FG	No	22,645,359	(see footnote 12)
9901149F9	FIRST FEDERAL MORTGAGE TRUST 1993-A	Puerto Rico RMBS	AGM	AAA	FG	No	291,076	
03075NAA1	AMERIQUEST NIM 2004-RN10	NIMs	AGM	BB	FG	No	9	
030714AA7	Ameriquest NIM 2004-RN2	NIMs	AGM	BB	FG	No	1	
03075LAA5	Ameriquest NIM 2004-RN8	NIMs	AGM	BB	FG	No	9	
03075XAA9	AMERIQUEST NIM 2005-RN3	NIMs	AGM	CCC	FG	No	9	
030715AA4	Ameriquest NIM Trust 2004-RN3 Notes, Series 2004-RN3	NIMs	AGM	BB	FG	No	9	
45669HAA7	INDYMAC 2007-B NIM	NIMs	AGM	CCC	FG	No	8,089,965	
68389CBG5	OPTION ONE 2005-1 NIM	NIMs	AGM	BB	FG	No	9	
68389CBL4	OPTION ONE 2006-1 NIM	NIMs	AGM	CCC	FG	No	9	
68389CBM2	OPTION ONE 2006-2 NIM	NIMs	AGM	CCC	FG	No	9	
68402JAA2	OPTION ONE 2007-1 RE-NIM	NIMs	AGM	CCC	FG	No	9	
68403GAA2	OPTION ONE 2007-3 NIM	NIMs	AGM	B	FG	No	9	
68403CAA1	OPTION ONE 2007-4 NIM	NIMs	AGM	BB	FG	No	9	
68403EAA7	OPTION ONE 2007-5 NIM	NIMs	AGM	CCC	FG	No	10,205,550	
68403AAA5	OPTION ONE 2007-CP1 NIM	NIMs	AGM	BB	FG	No	9	
68402WAA8	OPTION ONE 2007-FXD1 NIM	NIMs	AGM	CCC	FG	No	9	
68403DAA9	OPTION ONE 2007-FXD2 NIM	NIMs	AGM	CCC	FG	No	9	
83612FAA0	SOUNDVIEW 2006-OPT4 NIM	NIMs	AGM	BB	FG	No	9	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	PMI Program	AGM	A+	FG	No	430,528	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	PMI Program	AGM	A+	FG	No	297,770	
026709AE5	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	No	28,343	
026709AF2	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	No	41,035	
026709AG0	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	No	157,060	
026709AH8	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	No	67,863	
N/A	US Residential Mortgages Reinsurance (11)						310,339,688	
Subtotal	US Residential Mortgages						20,873,231,291	

US Commercial Mortgage-Backed Securities

05947UXQ6	BANC OF AMERICA COMMERCIAL MORTGAGE 2004-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	200,000,000	
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 (with 6.00% deductible)	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.

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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 (with 6.00% deductible)	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 (with 6.75% deductible)	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 (with 6.00% deductible)	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 (with 6.75% deductible)	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 (with 6.75% deductible)	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.
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 (with 6.00% deductible)	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 (with 6.75% deductible)	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	Super Senior	CDS	No	40,000,000	
07387BEB5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR10 (with 6.00% deductible)	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 (with 6.00% deductible)	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	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
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	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 (with 6.00% deductible)	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	
12513EAG9	CD COMMERCIAL MORTGAGE TRUST 2005-CD1 (with 6.75% deductible)	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.
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	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.
12513XAE2	CITIGROUP/DEUTSCHE BANK COMMERCIAL MTG 2006-CD2 (with 6.75% deductible)	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	
N/A	CMBS-Sonoma 06-1 Deductible Portion	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	(58,354,839)	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.
190749AE1	COBALT CMBS COMMERCIAL MORTGAGE TRUST 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	
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	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.
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.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
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	40,000,000	
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	13,799,433	
36159GBU0	GE BUSINESS LOAN TRUST 2005-2	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	72,102,142	
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 (with 6.00% deductible)	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 (with 6.75% deductible)	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	Super Senior	CDS	No	40,000,000	
361849Q96	GMAC COMMERCIAL MORTGAGE SEC INC 2006-C1 (with 6.00% deductible)	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 (with 6.00% deductible)	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 (with 6.75% deductible)	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	Super Senior	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.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
46625YVV2	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-CIBC13 (with 6.00% deductible)	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 (with 6.00% deductible)	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.
46625YUA9	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP4 (with 6.75% deductible)	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 (with 6.00% deductible)	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 (with 6.75% deductible)	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 (with 6.75% deductible)	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	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
52108H6W9	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C5 (with 6.00% deductible)	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 (with 6.00% deductible)	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 (with 6.00% deductible)	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.
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-CK1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,000,000	
59022HMU3	MERRILL LYNCH MORTGAGE TRUST 2005-CK1 (with 6.00% deductible)	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-CK1 (with 6.75% deductible)	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	40,000,000	
59022HNC2	MERRILL LYNCH MORTGAGE TRUST 2005-LC1 (with 6.00% deductible)	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.
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.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
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.
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	
617451CL1	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ7 (with 6.00% deductible)	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 (with 6.75% deductible)	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	40,000,000	
617451AF6	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10 (with 6.00% deductible)	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.
617451AF6	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10 (with 6.75% deductible)	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.
617451CR8	MORGAN STANLEY DEAN WITTER CAPITAL I 2006-TOP21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
617451CR8	MORGAN STANLEY DEAN WITTER CAPITAL I 2006-TOP21 (with 6.00% deductible)	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.
N/A	Seawall 2007-5 Deductible Portion	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	(60,000,000)	
90984VAA0	UNITED COMMERCIAL MORTGAGE SECURITIES 2007-1	CMBS / Comm. Real Estate	AGC	A	FG	No	139,509,104	
9297664Q3	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C20	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.
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21 (with 6.00% deductible)	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.
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21 (with 6.75% deductible)	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.
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 (with 6.00% deductible)	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 (with 6.75% deductible)	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	10,000,000	
92976BDT6	WACHOVIA BANK COMMERCIAL MORTGAGE 2006-C23 (with 6.75% deductible)	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.
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	180,125,111	
751021AA4	RAIT Preferred Funding II, LTD.	CDO - Commercial Real Estate	AGC	AA	CDS	No	132,750,000	
751021AC0	RAIT Preferred Funding II, LTD.	CDO - Commercial Real Estate	AGC	AA	CDS	No	135,000,000	
76121BAA7	Resource Real Estate Funding CDO 2007-1	CDO - Commercial Real Estate	AGC	AAA	CDS	No	162,000,000	
76121BAC3	Resource Real Estate Funding CDO 2007-1	CDO - Commercial Real Estate	AGC	AAA	CDS	No	45,000,000	
226081AA5	CREST 2002-1	CDO - Commercial Mortgage-backed Securities	AGC	AAA	CDS	No	15,971,577	
22608SAE8	CREST 2003-1A	CDO - Commercial Mortgage-backed Securities	AGC	AAA	CDS	No	12,703,475	
226062AA5	CREST CLARENDON STREET 2002-1A	CDO - Commercial Mortgage-backed Securities	AGC	AAA	CDS	No	19,215,393	
226066AA6	CREST DARTMOUTH 2003-1	CDO - Commercial Mortgage-backed Securities	AGC	AAA	CDS	No	41,314,148	
22606MAA1	CREST G-STAR 2001-2	CDO - Commercial Mortgage-backed Securities	AGC	AAA	CDS	No	10,646,619	
629390AA3	N-STAR REAL ESTATE CDO	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	No	30,088,144	
N/A	US Commercial Mortgage-Backed Securities Reinsurance (11)						264,351,550	
Subtotal	US Commercial Mortgage-Backed Securities						4,620,737,989	

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	
N/A	Private Consumer Receivable Transaction	Prime Autos (US)	AGC	Super Senior	FG	No	700,000,000	
03063TAF1	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	AAA	FG	No	51,005,447	
03063TAG9	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	AAA	FG	No	33,153,542	
030628AF8	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	AAA	FG	No	96,660,627	
03064GAB7	AmeriCredit Automobile Receivables Trust 2010-B	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	12,381,082	
03064GAC5	AmeriCredit Automobile Receivables Trust 2010-B	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	94,200,000	
03061LAC7	AmeriCredit Automoblie Receivables Trust 2010-A	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	87,916,880	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
12619MAD1	CPS AUTO 2007-B	Automobile Receivables - Sub-Prime	AGM	AA	FG	No	22,576,815	
12620CAD0	CPS AUTO 2007-C	Automobile Receivables - Sub-Prime	AGM	A	FG	No	30,372,394	
126190AC1	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	AA	FG	No	13,592,749	
126190AD9	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	AA	FG	No	21,541,997	
89578WAD6	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	AAA	FG	No	17,318,457	
89578WAG9	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	AAA	FG	No	47,669,851	
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	B	FG	Yes	79,107,372	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	61,777,502	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	BBB-	FG	No	39,513,250	
52519SAG8	LEHMAN ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	63,353,802	
N/A	Private Consumer Receivable Transaction	Credit Cards	AGC	Super Senior	FG	No	10	
N/A	US Consumer Receivables Reinsurance (11)						791,505,627	
Subtotal	US Consumer Receivables						3,524,370,405	
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	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 (11)						296,861,040	
Subtotal	US Insurance Securitization						1,824,361,040	
US Commercial Receivables								
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGC	BB	CDS	Yes	24,497,534	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BB	CDS	Yes	58,597,813	
47714RAA6	JETBLUE 2004-1 G-1	EETC Transaction	AGC	BBB-	CDS	Yes	3,721,791	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	13,651,894	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	18,584,257	
00505HAA0	ACS 2006-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	11,696,476	Transaction benefits 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	16,184,437	
009349AF8	Aircraft Lease Securitisation Ltd. 2007-1	Aircraft Leases	AGC	A-	CDS	Yes	378,225	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	15,018,486	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	56,709,973	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	A-	CDS	Yes	17,004,605	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	A	FG	No	38,562,030	
15132CAE2	AVIS Budget Rental Car Securitization	Auto Fleet Financing	AGC	BBB+	FG	No	83,333,333	
52177CAA9	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	1,563,280	
52177CAB7	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	61,995,000	
52177CAH4	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	5,000,000	
12614MAE4	CNL COMMERCIAL MORTGAGE LOAN TRUST 2001-2	Commercial Loans	AGC	AAA	CDS	No	1,271,889	
N/A	US Commercial Receivables Reinsurance (11)						591,405,291	
Subtotal	US Commercial Receivables						1,108,376,314	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
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	143,440,152	
N/A	Private Other Non-Municipal Transaction	Yellow Pages Receivable	AGM	CCC	FG	Yes	110,541,363	
N/A	US Structured Credit Reinsurance (11)						63,173,029	
Subtotal	US Structured Credit						380,154,544	

US Other Structured Finance

N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	5,146,500	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	1,271,711	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	4,018,333	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	8,064,582	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	9,067,500	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	6,960,296	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	873,742	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	18,898,883	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	1,445,138	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 7)	AGM	AA	FG	No	18,814,863	
184160FC8	SOC GEN GIC 19 (CLAYTON SERIES A-F)	GICs (See Footnote 7)	AGM	AA	FG	No	15,736,512	
N/A	Advantage Capital Connecticut Partners I, Limited Partnership	Miscellaneous Other Asset Backed	AGC	A	FG	No	13,000,000	
N/A	Private Other Non-Municipal Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	22,125,220	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	13,050,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A+	FG	No	169,118,648	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A+	FG	No	-	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	4,190,610	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	5,017,346	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	4,046,625	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,633,551	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,734,662	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	7,108,111	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	3,122,300	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	10,456,536	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	10,199,299	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	335,339,179	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGRe	A-	FG	No	38,177,537	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A-	FG	No	92,081,107	
45325VAA2	VERIZON CALIFORNIA INC.	Miscellaneous Other Asset Backed	AGRe	A-	CDS	Yes	10,000,000	
N/A	VERIZON CALIFORNIA INC.	Miscellaneous Other Asset Backed	AGRe	A-	CDS	Yes	14,400,000	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGRe	A-	FG	No	255,923,357	
62938RAA5	NRG Peaker	Peaker Power Plant	AGM	CCC	CDS	No	129,622,731	
N/A	US Other Structured Finance Reinsurance (11)						19,350,873	
Subtotal	US Other Structured Finance						1,251,995,752	

Total US Structured Finance 83,415,785,275

International Pooled Corporate Obligations

682427AA7	1888 FUND, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	4,605,434	
009368AA9	AIRLIE CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	52,735,237	
00936CAA0	AIRLIE CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	59,970,541	
N/A	ALPSTAR CLO 1 PLC	CLOs - Cashflow	AGC	AAA	CDS	No	196,029,385	
N/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	270,419,255	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	3,457,662	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	CDS	No	15,714,430	
03841BAA0	AQUILAE CLO I	CLOs - Cashflow	AGM	AAA	CDS	Yes	69,255,947	
04010KAG0	ARES VIII CLO	CLOs - Cashflow	AGM	AAA	CDS	No	1,745,928	
04963FAA1	ATRIUM II CLO	CLOs - Cashflow	AGM	AAA	CDS	No	11,550,362	
049629AA6	ATRIUM III CLO	CLOs - Cashflow	AGM	AAA	CDS	No	27,993,104	
04963VAA6	ATRIUM IV CLO	CLOs - Cashflow	AGM	AAA	CDS	No	38,993,076	
05357UAA9	AVENUE CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	42,097,274	
053632AB1	AVERY POINT	CLOs - Cashflow	AGM	AAA	CDS	No	29,173	
053643AA0	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	No	31,800,750	
053643AC6	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	No	9,725,000	
05615QAA6	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	No	1,405,844	
05615NAA3	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	No	1,566,356	
05615NAQ8	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	No	5,068,284	
05616CAB4	BABSON CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	34,041,283	
09624WAA4	BLUE MOUNTAIN CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	47,244,945	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	No	1,345,976	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	No	2,091,719	
107265AA8	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	6,604,176	
107265AL4	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	9,906,263	
107265AA8	BRENTWOOD CLO, LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	No	44,782,533	
122621AA3	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	1,823,648	
122621AB1	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	6,382,768	
122621AC9	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	No	10,941,888	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	32,542,800	
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	35,000,000	
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGM	AAA	CDS	Yes	49,876,000	
15641SAE1	CENTURION VII CLO	CLOs - Cashflow	AGM	AAA	CDS	No	22,388,344	
171490AB1	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	41,038,582	
171490AG0	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	10,895,199	
17178PAA2	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	7,614,229	
17178PAB0	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	28,602,168	
17178QAA0	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	4,981,154	
17178QAB8	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	19,404,843	
125478AB3	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	10,232,419	
125478AC1	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,800,613	
125474AC0	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,061,833	
125474AB2	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,779,135	
17178XAC1	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	9,743,333	
17178XAE7	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	4,165,275	
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	CDS	No	663,027	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	No	5,786,054	
18971WAA4	CLYDESDALE STRATEGIC CLO	CLOs - Cashflow	AGM	AAA	CDS	No	14,371,539	
19964QAA4	COLUMBUSNOVA CLO IV 2007-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	49,184,115	
199649AA2	COLUMBUSNOVA CLO LTD 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	72,346,441	
19964LAA5	COLUMBUSNOVA CLO LTD 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	35,630,726	
N/A	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	80,469,820	
XS0308764660	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	131,580,604	
55271KAN1	Credit Protection Trust 182	CLOs - Cashflow	AGM	AAA	CDS	No	106,595	
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	9,670,333	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	5,991,661	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	FG	No	2,681,539	
12629RAK2	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	5,229,002	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	No	4,025,405	
235498AA0	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	112,567,316	
N/A	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	77,072,816	
235497AA2	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	81,369,404	
N/A	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	105,746,629	
N/A	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	91,354,622	
XS0287012412	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	106,732,782	
N/A	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	84,766,166	
XS0311175425	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	149,245,773	
245100AG7	DEL MAR CLO	CLOs - Cashflow	AGM	AAA	CDS	No	31,972,760	
24822XAA1	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	13,659,068	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	34,196,522	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	No	7,327,826	
264102AA2	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	6,591,735	
264102AB0	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	448,237,989	
277345AC8	Eastland CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	39,634,682	
291086AA4	EMERSON PLACE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	49,435,000	
48601QAA2	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	No	18,352,289	
48601QAB0	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	No	4,129,265	
48601QAQ7	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	No	41,710	
48601QAS3	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	No	41,710	
33736EAA9	FIRST 2004-1 CLO	CLOs - Cashflow	AGM	AAA	CDS	No	311,919	
33736EAC5	FIRST 2004-1 CLO	CLOs - Cashflow	AGM	AAA	CDS	No	1,042,696	
33736TAB4	FIRST 2004-2	CLOs - Cashflow	AGM	AAA	CDS	No	683,388	
33842BAA6	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AAA	FG	No	919,823	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AAA	CDS	No	652,146	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AAA	FG	No	4,677,064	
33842EAA0	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	7,867,984	
33842EAB8	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	38,950,416	
34957TAA6	Fortress Credit Investments I	CLOs - Cashflow	AGC	AAA	CDS	No	27,500,000	
34957TAB4	Fortress Credit Investments I	CLOs - Cashflow	AGC	AAA	CDS	No	402,696,383	
34957TAE8	Fortress Credit Investments I	CLOs - Cashflow	AGC	AAA	CDS	No	97,410,600	
34957TAF5	Fortress Credit Investments I	CLOs - Cashflow	AGC	AAA	CDS	No	485,368,770	
35055PAA2	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	7,363,714	
35055PAB0	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	25,110,266	
35083VAA5	FOUR CORNERS CLO 2005-I	CLOs - Cashflow	AGM	AAA	CDS	No	4,606,086	
36316XAA8	GALAXY CLO 2003-1	CLOs - Cashflow	AGM	AAA	CDS	No	2,430,497	
375705AA8	GILLESPIE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	84,859,955	
375705AB6	GILLESPIE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	43,138,240	
XS0327315031	Global Senior Loan Index Fund 1 B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	405,893,393	
38808RAA2	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	20,512,289	
38808RAE4	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	4,791,346	
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	70,405,665	
393106AA7	GREEN LANE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	12,143,782	
XS0277011671	GREEN PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	225,682,200	
36294HAB7	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	5,304,760	
3622MQAA4	GSC CDO VIII, LIMITED	CLOs - Cashflow	AGM	AAA	FG	No	19,684,567	
36294EAA6	GSC PARTNERS VI	CLOs - Cashflow	AGM	Super Senior	CDS	No	10,643,217	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	No	408,834	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	No	492,195	
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	299,619,466	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
XS0331133826	HARBOURMASTER CLO 10 B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	251,657,405	
41163VAA6	HARBOURVIEW CLO 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	29,229,637	
XSO247629479	Harvest CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	422,844,838	
430871AA1	Highlander Euro CDO	CLOs - Cashflow	AGC	Super Senior	CDS	No	283,497,080	
44413QAB7	HUDSON STRAITS CLO 2004	CLOs - Cashflow	AGM	AAA	CDS	No	3,946,622	
XS0150181278	JUBILEE CDO II	CLOs - Cashflow	AGM	AAA	CDS	No	175,946,078	
XS0289341579	KINTYRE CLO I P.L.C.	CLOs - Cashflow	AGM	AAA	CDS	No	316,418,031	
482474AA1	KKR Financial CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	No	30,806,564	
51829TAA6	LATITUDE CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	19,737,109	
50182TAA9	LCM VI LTD.	CLOs - Cashflow	AGM	AAA	FG	No	29,230,000	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	69,240,000	
54265SAA3	LONG GROVE HIGH YIELD CLO 2004-1	CLOs - Cashflow	AGC	AAA	CDS	No	2,210,897	
54265SAA3	LONG GROVE HIGH YIELD CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	No	1,476,039	
558176AA1	Madison Park Funding	CLOs - Cashflow	AGM	AAA	CDS	No	44,652,495	
552686AA5	MC FUNDING 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	17,705,421	
55271KAM3	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	1,598,918	
55271KAP6	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	532,973	
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	14,220,494	
625015AA0	MUIR GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	No	18,167,500	
63936PAB7	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	No	2,550,796	
63937DAB3	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	No	3,179,065	
63937DAC1	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	No	14,583,959	
640804AA8	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	233,367,479	
N/A	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	78,114,148	
XS0261649403	North Westerly CLO III B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	302,489,250	
67133UAA0	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	No	29,243	
67133UAB8	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	No	6,149	
67085EAA4	OFSI FUND III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	19,496,774	
67085EAB2	OFSI FUND III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	8,834,476	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	No	8,524,405	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	CDS	No	3,361,051	
68244CAC0	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	No	2,435,544	
05357LAA9	Phoenix CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	79,749,847	
74824AAA4	Queen Street CLO I	CLOs - Cashflow	AGM	Super Senior	CDS	No	322,009,049	
74824CAA0	QUEEN STREET CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	241,137,596	
74981SAA4	RACE POINT II	CLOs - Cashflow	AGM	AAA	CDS	No	655,409	
75157AAA8	RAMPART CLO 2006-I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	40,624,000	
75900GAA5	REGENT'S PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	No	204,651,053	
XS0297120932	RESOURCE EUROPE CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	214,282,795	
74963EAA7	RMF Euro CDO IV PLC	CLOs - Cashflow	AGC	AAA	FG	No	241,371,773	
N/A	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	No	114,512,743	
XS0292416194	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	No	267,084,805	
74962YAA4	RMF EURO CLO	CLOs - Cashflow	AGM	AAA	CDS	Yes	72,893,027	
824612AA3	SHINNECOCK CLO 2006-1 LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	No	37,337,256	
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	54,548,222	
86175NAB3	Stone Tower III	CLOs - Cashflow	AGM	AAA	CDS	No	9,858,112	
863205AA8	STRAWINSKY I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	29,779,490	
863205AB6	STRAWINSKY I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	14,715,075	
87154XAA6	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	11,685,000	
87154XAB4	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	15,580,000	
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	71,200,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
89288BAA9	TRALEE CDO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	50,816,700	
908393AA9	UNION SQUARE CDO	CLOs - Cashflow	AGM	AAA	CDS	No	2,695,442	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	CDS	No	1,648,267	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	FG	No	3,367,197	
N/A	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	245,605,424	
XS0319580915	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	202,624,474	
978639AA0	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	215,971,317	
978639AB8	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	103,843,919	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	547,684,443	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	239,964,885	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	179,669,050	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	328,842,685	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	339,060,241	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	322,645,297	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	396,324,244	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	40,420,978	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	8,357,190	
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	73,598,250	
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	106,811,626	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	9,353,076	
86176NAB2	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	94,166,666	
86176NAC0	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	47,083,333	
86176NAD8	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	105,884,168	
86176NAH9	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	92,289,702	
86176NAJ5	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	78,446,246	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	CCC	CDS	No	27,424,838	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	244,575,000	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	48,623,023	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	No	4,185,981	
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	323,031,261	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	474,481,109	
XS0226404456	Dekania Europe CDO I Plc	Trust Preferred - Insurance	AGC	AAA	FG	No	154,926,071	
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	195,285,005	
15641VAA2	CENTURION CDO IV LTD	CBOs - Cashflow	AGM	AAA	FG	No	5,722,566	
30247TAA4	FMA IG FUNDING IV, LTD	CBOs - Cashflow	AGM	AAA	CDS	Yes	11,337,195	
36171VAA6	GIA INVESTMENT GRADE CDO 2001	CBOs - Cashflow	AGM	AAA	FG	No	6,869,881	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGM	A	CDS	Yes	282,116	
86335AAA0	STONY HILL CDO III (FKA STRONG CDO III)	CBOs - Cashflow	AGM	AAA	CDS	No	540,380	
86335AAA0	STONY HILL CDO III (FKA STRONG CDO III)	CBOs - Cashflow	AGM	AAA	FG	No	1,579,368	
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	374,000,000	
N/A	GLENEAGLES FUNDING LTD (2ND ISSUE)	Perpetual Repackagings	AGM	BBB+	FG	No	94,157,071	
19035RAA7	COAST INVESTMENT GRADE 2002-1 LTD	CDO of CDOs	AGM	BBB	FG	No	1,957,231	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	AA	FG	No	-	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	AA	FG	No	33,761,866	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	A	FG	No	-	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	A	FG	No	13,763,874	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	4,196,503	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	43	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	63,800,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	A	FG	No	23,053,125	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	50	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	56,300,042	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	A	FG	No	18,408,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	18,750,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	45,000,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	40,500,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	-	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackaging	AGM	BB	FG	No	56,350,000	
N/A	International Pooled Corporate Obligations Reinsurance (11)						685,192,415	
Subtotal	International Pooled Corporate Obligations						17,418,793,502	
International Commercial Receivables								
00505HAA0	ACS 2006-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	45,082,535	
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	98,598,801	
009349AF8	Aircraft Lease Securitisation Ltd. 2007-1	Aircraft Leases	AGC	A-	CDS	Yes	26,637,864	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	66,603,721	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	251,496,402	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	A-	CDS	Yes	233,063,117	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	A	FG	No	100,651,074	
N/A	Euro Freight Car Finance S.A. (European Railcar Transaction)	Equipment Lease	AGC	BBB	FG	No	273,018,043	
N/A	International Commercial Receivables Reinsurance (11)						543,566,853	
Subtotal	International Commercial Receivables						1,638,718,410	
International Residential Mortgages								
IT0004304710	EUROHOME ITALY 2007-1	Prime - International RMBS	AGM	AA	FG	No	192,822,783	
HU0000650890	FHB 8.95% 2016	Prime - International RMBS	AGM	BB+	CDS	Yes	126,133,992	
XS0298974840	GRANITE MASTER ISSUER PLC SERIES 2007-2	Prime - International RMBS	AGC	AAA	CDS	No	99,240,563	
HU0000650874	OTP 10% 2012	Prime - International RMBS	AGM	BBB-	CDS	Yes	87,739,757	
HU0000650932	OTP 10% 2012	Prime - International RMBS	AGM	BBB-	CDS	Yes	27,475,714	
N/A	PRIVATE INTERNATIONAL RESIDENTIAL MORTGAGE TRANSACTION	Prime - International RMBS	AGM	AA	CDS	No	129,590,994	
XS0188171879	PROVIDE LOWLANDS 2004-1 B.V.	Prime - International RMBS	AGM	Super Senior	CDS	No	210,131,583	
AU000RM00033	RAMS SERIES 11 A3	Prime - International RMBS	AGM	AAA	CDS	No	10,686,094	
AU000RMS1039	RAMS SERIES 11 A3	Prime - International RMBS	AGM	AAA	CDS	No	19,786,454	
N/A	RSA-ABBEY NATIONAL HOME PRICE INDEX	Prime - International RMBS	AGC	BBB	CDS	No	-	
IT0004158157	SESTANTE FINANCE 2006-1	Prime - International RMBS	AGM	AA	FG	No	97,956,481	
XS0255457706	CLAVIS SECURITIES 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	48,961,269	
XS0302268361	CLAVIS SECURITIES 2007-1	Near Prime - International RMBS	AGM	AAA	FG	No	65,161,918	
XS0309227279	DB EUROHOME 2007-1	Near Prime - International RMBS	AGM	BBB	FG	No	158,924,029	
XS0287189004	LANDMARK MORTGAGE SECURITIES 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	131,191,772	
XS0300920237	BLUESTONE 2007-1	Sub-Prime - International RMBS	AGM	AA	FG	No	114,629,318	
XS0222339631	BLUESTONE SEC. 2005-1	Sub-Prime - International RMBS	AGM	AAA	FG	No	10,621,311	
N/A	International Residential Mortgages Reinsurance (11)						7,994,442	
Subtotal	International Residential Mortgages						1,539,048,474	
International Insurance Securitization								
058521AC9	Ballantyne Re Plc	Insurance Securitization	AGC	CC	FG	No	500,000,000	
686337AA4	Orkney Re II, Plc	Insurance Securitization	AGC	CCC	FG	No	382,500,000	
686337AB2	Orkney Re II, Plc	Insurance Securitization	AGC	CCC	CDS	No	40,500,000	
N/A	International Insurance Securitization Reinsurance (11)						-	
Subtotal	International Insurance Securitization						923,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
International Structured Credit								
N/A	Akbank T.A.S. Remittance Trust Securitization	Future Flow Transaction	AGC	BBB-	FG	No	25,000,000	
XS0251006895	Akbank T.A.S. Remittance Trust Securitization	Future Flow Transaction	AGM	BBB-	FG	No	81,818,182	
12502YAA1	Banco De Credito Del Peru Master Trust 2005-A	Future Flow Transaction	AGC	A	CDS	Yes	1,315,425	
2569119A8	DOLLAR DIVERSIFIED PAYMENT RIGHTS FINANCE 2008-1	Future Flow Transaction	AGC	BBB+	FG	No	200,000,000	
256911AF5	DOLLAR DIVERSIFIED PAYMENT RIGHTS FINANCE 2008-1	Future Flow Transaction	AGM	BBB+	FG	No	14,705,315	
364859AF5	Garanti DPR Program	Future Flow Transaction	AGM	BBB	FG	No	52,500,000	
364859AG3	Garanti DPR Program	Future Flow Transaction	AGC	BBB	FG	No	57,750,000	
XS0219394474	Garanti DPR Program	Future Flow Transaction	AGC	BBB	CDS	Yes	3,437,500	
364859AE8	Garanti DPR Program	Future Flow Transaction	AGC	BBB	CDS	Yes	6,250,000	
87245GAF3	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGC	BBB-	FG	No	44,000,000	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGM	BBB-	FG	No	80,778,572	
XS0277756838	YAPI KREDI DPR FINANCE COMPANY 2006-A	Future Flow Transaction	AGC	BBB-	FG	No	96,250,000	
XS0277757307	YAPI KREDI DPR FINANCE COMPANY 2006-B	Future Flow Transaction	AGC	BBB-	CDS	Yes	698,600	
706448AS6	Pemex Finance Ltd	Mexican Oil (Mexico)	AGM	A-	FG	No	66,666,667	
706448AY3	Pemex Finance Ltd	Mexican Oil (Mexico)	AGM	A-	FG	No	90,000,000	
N/A	International Structured Credit Reinsurance (11)						66,420,588	
Subtotal	International Structured Credit						887,590,849	
International Commercial Mortgage-Backed Securities								
N/A	NEMUS FUNDING NO.1 PLC	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	117,909,202	
N/A	International Commercial Mortgage-Backed Securities Reinsurance (11)						-	
Subtotal	International Commercial Mortgage-Backed Securities						117,909,202	
International Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA*	FG	No	375,491,828	
N/A	International Other Structured Finance Reinsurance (11)						1,892,181	
Subtotal	International Other Structured Finance						377,384,009	
Total	International Structured Finance						22,902,444,446	
Grand Total	US and International Structured Finance						106,318,229,721	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	Comment
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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 Municipal Corp. (formerly Financial Security Assurance Inc., "AGM") are noncancelable, Assured Guaranty is indemnified against exposure to the financial products business by Dexia SA and certain of its affiliates. In addition, the French and Belgian governments have issued guarantees in respect of the guaranteed investment contracts portion of the financial products business.
- 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.)
- 4 - Assured Guaranty's internal rating as of 12/31/2011. 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.
- 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.
- 6 - CDS - Credit Default Swap ; FG - Financial Guaranty Policy
- 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 mezzanine and four subordinate tranches which are 100% protected by collateralized CLN transactions. The two senior paid down in March 2011.
- 8 - Financial Guaranty policies issued by AGM, Inc. which are fully collateralized by U.S. Government or Agency securities
- 9 - Included in the Bank of America agreement dated as of April 14, 2011
- 10 - As of March 31, 2012, the Company reclassified as AA 80% of the net par outstanding of those first lien transactions that are covered by the Bank of America Agreement and that were otherwise internally rated by the Company below AA. The Company reclassified those amounts as AA exposure due to the eligible assets that Bank of America has placed into trust in order to collateralize its reimbursement obligation relating to 21 first lien transactions.
- 11 - Reinsurance business ceded from third party reinsurers
- 12 - Included in the Deutsche Bank agreement dated as of May 8, 2012
- 13 - These transactions are part of a shared first loss deductible