



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

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The information in this transaction list is as of December 31, 2013 and was last updated on February 14, 2014. 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. CGS identifiers have been provided by CGS Global Services, managed on behalf of the American Bankers Association by Standard & Poor's Financial Services, LLC, and are not for use or dissemination in a manner that would serve as a substitute for any CGS service. The CGS Database, © 2013 American Bankers Association. "CGS" is a registered trademark of the American Bankers Association.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$ (7)	Comments
US Pooled Corporate Obligations								
009368AA9	Airlie CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	55,585,725	
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	14,507,733	
N/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	35,766,471	
00173PAA3	AMMC CLO Series IV	CLOs - Cashflow	AGC	AAA	CDS	No	14,750,289	
63937HAA6	Ares NF CLO XIV (FKA Navigare Funding II, CLO Ltd.)	CLOs - Cashflow	AGC	AAA	FG	No	165,010,709	
049629AA6	Atrium III CLO	CLOs - Cashflow	AGM	AAA	CDS	No	10,481,977	
04963VAA6	Atrium IV CLO	CLOs - Cashflow	AGM	AAA	CDS	No	43,749,566	
05357UAA9	Avenue CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	238,551,222	
053643AA0	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS	No	66,533,330	
053643AC6	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS	No	20,346,584	
05616CAB4	Babson CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	31,541,120	
05741RAB9	Baker Street CLO II	CLOs - Cashflow	AGC	AAA	FG	No	27,256,520	
05741PAA5	Baker Street Funding CLO 2005-1	CLOs - Cashflow	AGC	AAA	CDS	No	194,277,043	
09624WAA4	Blue Mountain CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	164,020,124	
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	
122621AC9	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	83,653,546	
122621AB1	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	48,797,902	
122621AA3	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	13,942,257	
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	118,195,317	
15134DAA6	Cent CDO XI Limited	CLOs - Cashflow	AGC	AAA	CDS	No	198,787,439	
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	120,151,016	Part of an initial \$1.3 billion transaction referencing 10 individual securities (including one security already wrapped by Assured Guaranty), 6 of which are currently outstanding. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
15642PAB2	Centurion CDO 9	CLOs - Cashflow	AGM	AAA	CDS	Yes	171,218,631	
171490AB1	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	369,347,241	
171490AG0	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	98,056,791	
17178PAB0	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	113,355,660	
17178PAA2	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	38,022,907	
17178QAB8	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	82,584,925	
17178QAA0	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	27,349,607	
125478AB3	CIFC Funding 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	121,090,185	
125478AC1	CIFC Funding 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	57,661,993	
125474AB2	CIFC Funding 2007-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	71,803,565	
125474AC0	CIFC Funding 2007-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	66,942,623	
17178XAC1	CIFC Funding 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	185,123,334	
17178XAE7	CIFC Funding 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	83,120,376	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	35,998,070	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	AAA	FG	No	35,998,070	
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	247,587,260	
20567PAC1	Comstock Funding LTD	CLOs - Cashflow	AGC	AAA	CDS	No	181,203,476	
20567PAA5	Comstock Funding Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	29,070,076	
XS0308764660	Contego CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	4,827,606	
N/A	Contego CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	3,307,150	
224607AB7	Cratos CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	220,237,852	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	Super Senior	CDS	No	31,146,665	
N/A	Dalradian European CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	4,134,511	
235498AA0	Dalradian European CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	449,140	
N/A	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	1,932,852	
XS0287012412	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	3,588,659	
N/A	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	3,050,423	
XS0311175425	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	18,079,373	
N/A	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	9,051,439	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor		Contract Form (6)	Previously	Net Par Outstanding (\$ (7))	Comments
			(AGC/AGM/AGRe) (3)	Internal Rating (4)(5)		Guaranteed by Another FG (5)		
245100AG7	Del Mar CLO	CLOs - Cashflow	AGM	AAA	CDS	No	25,488,897	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	307,768,695	
24822XAA1	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	129,086,984	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	No	65,950,435	
264102AB0	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	1,491,989	
264102AA2	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	21,941	
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	162,439,419	
29234PAC5	Emporia Preferred Funding II, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	32,548,409	
29234PAB7	Emporia Preferred Funding II, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	8,876,839	
29234RAE7	Emporia Preferred Funding III, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	102,052,250	
29234RAA5	Emporia Preferred Funding III, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	76,974,091	
29234RAC1	Emporia Preferred Funding III, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	30,789,637	
33842EAB8	Flagship CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	38,898,699	
33842EAA0	Flagship CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	7,857,537	
34957RAB8	Fortress Credit Funding III	CLOs - Cashflow	AGC	AAA	CDS	No	348,807,680	
34957XAA7	Fortress Credit Funding IV Class A1A Class A1A	CLOs - Cashflow	AGC	AAA	CDS	No	97,624,378	
34956XAF7	Fortress Credit Opportunities I	CLOs - Cashflow	AGC	AA	CDS	Yes	184,268,774	
34956XAG5	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	958,133,551	
34956XAC4	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	370,293,159	
34956XAF7	Fortress Credit Opportunities, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	75,815,053	
35055PAB0	Founders Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	14,137,342	
35055PAA2	Founders Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	4,145,848	
375705AA8	Gillespie CLO	CLOs - Cashflow	AGM	AAA	CDS	No	5,429,636	
375705AB6	Gillespie CLO	CLOs - Cashflow	AGM	AAA	CDS	No	3,520,498	
38808RAA2	Grant Grove CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	79,284,476	
38808RAE4	Grant Grove CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	26,695,109	
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	398,965,436	
XS0277011671	Green Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	44,499,205	
36294HAB7	GSC Capital Corp. Loan Funding 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	-	
3622MQAA4	GSC CDO VII, Limited	CLOs - Cashflow	AGM	AAA	FG	No	187,521,400	
405364AA8	Halcyon Loan Investors CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	177,003,450	
XS0294601249	Halcyon Structured Management Europe CLO 2007-I	CLOs - Cashflow	AGC	Super Senior	CDS	No	36,197,622	
XS0331133826	Harbourmaster CLO 10 B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	4,733,274	
41163VAA6	HarbourView CLO 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	262,758,146	
XSO247629479	Harvest CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	29,687,513	
430871AA1	Highlander Euro CDO	CLOs - Cashflow	AGC	Super Senior	CDS	No	21,815,285	
449792AA8	ING Investment Management CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	27,208,136	
449796AA9	ING Investment Management CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	46,749,217	
49638NAB2	Kingsland II LTD	CLOs - Cashflow	AGC	AAA	FG	No	192,902,756	
49638NAA4	Kingsland II Ltd.	CLOs - Cashflow	AGC	AAA	FG	No	47,015,052	
496367AA1	Kingsland IV	CLOs - Cashflow	AGC	AAA	CDS	No	273,870,499	
496367AC7	Kingsland IV - A1R	CLOs - Cashflow	AGC	AAA	CDS	No	53,334,079	
49636RAA7	Kingsland V	CLOs - Cashflow	AGC	AAA	FG	No	263,059,303	
XS0289341579	Kintyre CLO I P.L.C.	CLOs - Cashflow	AGM	AAA	CDS	No	2,188,297	
482474AA1	KKR Financial CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	No	35,411,496	
48248CAA2	KKR Financial CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	378,579,192	
51829NAA9	Latitude CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	14,273,297	
51829TAA6	Latitude CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	56,850,136	
51829VAB9	Latitude CLO III	CLOs - Cashflow	AGC	Super Senior	CDS	No	158,153,879	
50182TAA9	LCM VI Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	263,070,000	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	213,819,136	
552686AA5	MC Funding 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	104,461,894	
59024YAB9	Merrill Lynch CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	29,583,635	
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	208,115,108	
625015AA0	Muir Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	345,182,499	
62874GAA5	NACM CLO I	CLOs - Cashflow	AGC	AAA	FG	No	58,835,079	
63937DAC1	Navigator CDO 2006, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	116,005,185	

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63937DAB3	Navigator CDO 2006, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	25,287,233		
640804AA8	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	13,376,960		
N/A	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	4,491,227		
N/A	Non-Amortizing First Loss Deductible	CLOs - Cashflow	AGC	AAA	CDS	No	(156,568,751)		Part of an initial \$1.3 billion transaction referencing 10 individual securities (including one security already wrapped by Assured Guaranty), 6 of which are currently outstanding.
XS0261649403	North Westerly CLO III B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	5,220,300		
67134FAD6	Oak Hill Credit Partners IV	CLOs - Cashflow	AGC	AAA	CDS	No	39,679,764		
67134FAA2	Oak Hill Credit Partners IV	CLOs - Cashflow	AGC	AAA	CDS	No	21,366,027		
67085EAA4	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	67,973,419		
67085EAB2	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	30,800,455		
68244CAA4	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	49,201,045		
68244CAA4	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	124,785,259		
68244CAC0	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	35,652,932		
69841BAA1	Pangaea CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	184,301,762		
05357LAA9	Phoenix CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	399,728,308		
74824AAA4	Queen Street CLO I	CLOs - Cashflow	AGM	Super Senior	CDS	No	6,851,586		
75900GAA5	Regent s Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	23,905,487		
74963EAA7	RMF Euro CDO IV PLC	CLOs - Cashflow	AGC	AAA	CDS	No	7,760,480		
XS0292416194	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	No	15,288,776		
N/A	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	No	7,775,726		
74962YAA4	RMF Euro CLO	CLOs - Cashflow	AGM	AAA	CDS	Yes	239,885		
824612AA3	Shinnecock CLO 2006-1 Ltd.	CLOs - Cashflow	AGM	Super Senior	CDS	No	108,746,474		
844272AL8	Southfork CLO LTD. Series 2005-A1	CLOs - Cashflow	AGC	AAA	FG	No	52,850,103		
861754AD1	Stone Tower CLO V	CLOs - Cashflow	AGM	Super Senior	CDS	No	361,893,637		
863205AA8	Strawinsky I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	300,781		
863205AB6	Strawinsky I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	87,611		
87154XAB4	Symphony CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	30,315,375		
87154XAA6	Symphony CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	22,736,532		
87155FAC0	Symphony CLO II, Ltd.	CLOs - Cashflow	AGM	Super Senior	CDS	No	144,053,332		
871556AA4	Symphony CLO IV, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	233,839,999		
873189AA2	T2 Income Fund CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	162,642,314		
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	53,696,267		
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	No	87,234,000		Part of an initial \$1.3 billion transaction referencing 10 individual securities (including one security already wrapped by Assured Guaranty), 6 of which are currently outstanding. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	54,053,775		Part of an initial \$1.3 billion transaction referencing 10 individual securities (including one security already wrapped by Assured Guaranty), 6 of which are currently outstanding. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	Super Senior	CDS	Yes	49,264,274		Part of an initial \$1.3 billion transaction referencing 10 individual securities (including one security already wrapped by Assured Guaranty), 6 of which are currently outstanding. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	37,919,751		Part of an initial \$1.3 billion transaction referencing 10 individual securities (including one security already wrapped by Assured Guaranty), 6 of which are currently outstanding. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.

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N/A	US CLO	CLOs - Cashflow	AGC	Super Senior	CDS	Yes	12,617,832	Part of an initial \$1.3 billion transaction referencing 10 individual securities (including one security already wrapped by Assured Guaranty), 6 of which are currently outstanding. Assured Guaranty benefits from a non-amortizing first loss deductible of \$157 million.
92345JAC3	Veritas II CLO	CLOs - Cashflow	AGC	AAA	CDS	No	35,514,137	
92345JAA7	Veritas II CLO	CLOs - Cashflow	AGC	AAA	CDS	No	12,683,621	
XS0319580915	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	8,959,062	
N/A	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	5,390,520	
978639AA0	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	3,336,686	
978639AB8	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	1,641,263	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	No	270,000,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	No	241,124,714	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	1,188,264,326	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	767,298,503	
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	Super Senior	CDS	No	756,053,895	
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	655,461,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	516,428,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	385,097,300	
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	AAA	CDS	No	343,349,750	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	282,946,400	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	247,128,939	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	169,701,750	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	978,300,000	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	733,725,000	
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	495,784,130	
01448MAA7	ALESCO Preferred Funding III	Trust Preferred - Bank	AGC	AAA	CDS	No	751,022	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
01448TAA2	Alesco Preferred Funding V	Trust Preferred - Bank	AGC	A	CDS	No	38,998,947	
01448TAA2	Alesco Preferred Funding V	Trust Preferred - Bank	AGC	A	FG	No	55,712,781	
01448XAA3	Alesco Preferred Funding VI	Trust Preferred - Bank	AGC	BB+	CDS	No	119,278,125	
01448YAA1	Alesco Preferred Funding VII	Trust Preferred - Bank	AGC	BBB	FG	No	123,921,519	
01450AAF7	ALESCO Preferred Funding XI	Trust Preferred - Bank	AGC	A	FG	No	126,276,935	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	BBB-	CDS	No	35,762,899	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	A-	CDS	No	19,679,497	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
014495AA3	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AAA	CDS	No	3,375,000	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
014498AB5	Alesco Preferred Funding XIV	Trust Preferred - Bank	AGC	BBB-	CDS	No	262,601,190	
014498AA7	Alesco Preferred Funding XIV	Trust Preferred - Bank	AGC	AAA	CDS	No	4,000,000	
01450GAA5	Alesco Preferred Funding XVI, LTD.	Trust Preferred - Bank	AGC	B+	CDS	No	226,822,536	
01450NAA0	Alesco Preferred Funding XVII, LTD.	Trust Preferred - Bank	AGC	BB	CDS	No	172,186,054	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7)	Comments
60688HAA3	MM Community Funding 2006-18	Trust Preferred - Bank	AGC	BBB	CDS	No	16,814,969	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
606867AA7	MM Community Funding IX, Ltd.	Trust Preferred - Bank	AGC	A	CDS	No	6,092,660	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
N/A	Non-Amortizing First Loss Deductible	Trust Preferred - Bank	AGC	BBB-	CDS	No	(62,058,021)	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding
74040YAA0	Preferred Term Securities X Limited	Trust Preferred - Bank	AGC	AAA	CDS	No	9,006,927	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74041WAA3	Preferred Term Securities XI Limited	Trust Preferred - Bank	AGC	AA	CDS	No	31,260,822	
74041UAA7	Preferred Term Securities XIV, Ltd.	Trust Preferred - Bank	AGC	A	CDS	No	22,570,537	
74042HAA5	Preferred Term Securities XIX, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	124,146,539	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74041CAA7	Preferred Term Securities XV	Trust Preferred - Bank	AGC	AA-	CDS	No	10,384,109	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, 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	BBB-	CDS	No	100,681,295	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042EAA2	Preferred Term Securities XVII, Ltd.	Trust Preferred - Bank	AGC	BBB-	CDS	No	46,128,988	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042WAA2	Preferred Term Securities XVIII, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	47,684,539	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042DAA4	Preferred Term Securities XX, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	48,663,554	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042MAA4	Preferred Term Securities XXII, Ltd.	Trust Preferred - Bank	AGC	A	CDS	No	32,867,894	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AGC	BBB-	CDS	No	24,065,485	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7)	Comments
75902XAA6	Regional Diversified Funding 2004-1	Trust Preferred - Bank	AGC	BBB-	CDS	No	6,662,189	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
894126AA9	Trapeza CDO IV, LLC	Trust Preferred - Bank	AGC	AAA	CDS	No	3,757,465	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412RAA3	Trapeza CDO V, Ltd.	Trust Preferred - Bank	AGC	AAA	CDS	No	20,434,741	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412UAA6	Trapeza CDO VI, Ltd.	Trust Preferred - Bank	AGC	AAA	CDS	No	6,700,721	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412UAA6	Trapeza CDO VI, Ltd.	Trust Preferred - Bank	AGM	AAA	CDS	No	12,408,742	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
89412WAA2	Trapeza CDO VII, Ltd.	Trust Preferred - Bank	AGM	AA	FG	No	40,134,566	
89413CAA5	Trapeza CDO X, LTD.	Trust Preferred - Bank	AGC	BBB-	FG	No	112,195,487	
89412KAA8	Trapeza CDO XI	Trust Preferred - Bank	AGC	BB-	FG	No	151,609,009	
89707YAA2	Tropic CDO IV Ltd.	Trust Preferred - Bank	AGC	BBB-	CDS	No	20,839,572	
90390KAA2	US Capital Funding II Ltd.	Trust Preferred - Bank	AGC	AAA	CDS	No	17,481,362	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
90342BAA1	US Capital Funding III, Ltd.	Trust Preferred - Bank	AGC	A	CDS	No	8,076,007	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
90341XAA4	US Capital Funding IV, LTD	Trust Preferred - Bank	AGC	CCC	CDS	No	136,008,706	
04012HAF7	ARES Enhanced Credit Opportunities Fund	CDOs - Market Value	AGC	AAA	CDS	No	202,500,000	
368472AA4	GEER Mountain Financing, LTD.	CDOs - Market Value	AGC	AAA	CDS	No	108,000,000	
86176NAD8	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	254,102,502	
86176NAH9	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	221,495,284	
86176NAJ5	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	193,808,374	
86176NAB2	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	183,625,000	
86176NAC0	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	141,250,000	
87156BAA2	Symphony Credit Opportunities Fund	CDOs - Market Value	AGC	AAA	CDS	No	364,000,000	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BBB	CDS	No	61,111,217	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BBB	FG	No	56,896,651	
049733AA6	Attentus CDO II Limited	Trust Preferred - REIT & Mortgage	AGC	A-	FG	No	83,711,893	
04973PAB5	Attentus CDO III Limited	Trust Preferred - REIT & Mortgage	AGC	AA	FG	No	88,801,690	
50011PAA4	Kodiak CDO I	Trust Preferred - REIT & Mortgage	AGC	A	CDS	No	38,976,948	
50011PAA4	Kodiak CDO I	Trust Preferred - REIT & Mortgage	AGC	A	FG	No	58,465,423	
50011RAA0	Kodiak CDO II	Trust Preferred - REIT & Mortgage	AGC	AA	CDS	No	173,597,635	
XS0278156004	Taberna Europe CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	39,579,075	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	55,841,552	
87330UAA9	Taberna Preferred Funding II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	191,552,641	
87330UAB7	Taberna Preferred Funding II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	FG	No	17,239,738	
87330WAA5	Taberna Preferred Funding III, LTD	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	267,213,800	
87330YAB9	Taberna Preferred Funding IV, LTD	Trust Preferred - REIT & Mortgage	AGC	B-	CDS	No	292,363,212	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	(7)	Comments
87331AAB0	Taberna Preferred Funding VI, LTD	Trust Preferred - REIT & Mortgage	AGC	B-	CDS	No	61,656,549		
87331AAB0	Taberna Preferred Funding VI, LTD	Trust Preferred - REIT & Mortgage	AGC	B-	FG	No	86,319,169		
87331VAA6	Taberna Preferred Funding VIII, LTD	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	No	77,345,485		
24488RAA9	Dekania CDO II, Ltd.	Trust Preferred - Insurance	AGC	AA+	CDS	No	23,761,096		Part of an initial \$1.2 billion transaction referencing 25 individual securities, 23 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	8,266,340		
44984SAA4	I PreTS III	Trust Preferred - Insurance	AGM	AAA	CDS	Yes	2,463,877		
45104SAG3	Icons, Ltd.	Trust Preferred - Insurance	AGM	AAA	CDS	No	3,003,876		
45325VAA2	InCapS Funding Limited II Limited	Trust Preferred - Insurance	AGC	AAA	CDS	No	4,765,879		
44984RAA6	I-Preferred Term Securities IV, LTD.	Trust Preferred - Insurance	AGC	AAA	CDS	No	9,692,413		
N/A	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	16,520,000		
N/A	US Pooled Corporate Obligations Reinsurance (see footnote 12)						283,320		
Subtotal	US Pooled Corporate Obligations						31,324,857,937		
US Residential Mortgages									
000292AA0	AAA Trust 2007-2	Sub-Prime First Lien RMBS	AGC	BB	FG	No	133,700,025		
000292AB8	AAA Trust 2007-2	Sub-Prime First Lien RMBS	AGC	BB	FG	No	-		
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,766,834		
04541GLG5	ABSC 2004-HE6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	12,006,979		
04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,790,525		
004421SL8	ACE 2005-HE6	Sub-Prime First Lien RMBS	AGM	AAA	CDS	No	64,011,269		
00083BAB1	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	33,738,644	(see footnote 10)	(see footnote 13)
00083BAC9	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	13,135,202	(see footnote 10)	(see footnote 13)
00083BAD7	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	11,391,036	(see footnote 10)	(see footnote 13)
00083BAA3	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	-	(see footnote 10)	(see footnote 13)
004421UB7	ACE Securities Corp. Home Equity Loan 2005-HE7	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	78,282,179		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured 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	AA	CDS	No	56,358,660		
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000		
00442EAH8	Ace Securities Corp. Home Equity Loan 2006-NC3	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	9,275,902		
03072SMT9	Amerquest 2003-12	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	25,389,941		
03072SFX8	Amerquest 2003-5	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	44,017,896		
03072SHQ1	Amerquest 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,743,215		
03072SJU0	Amerquest 2003-9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	20,590,388		
03072SQP3	Amerquest 2004-FR1	Sub-Prime First Lien RMBS	AGM	AA	FG	No	19,182,885		
03072STB1	Amerquest 2004-R7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	73,521,314		
03072STU9	Amerquest 2004-R8	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,221,303		
03072SVL6	Amerquest Mortgage Securities Inc. 2004-R10	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	64,287,194		
03072SU86	Amerquest Mortgage Securities Inc. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	93,992,823		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
03072SU86	Amerquest Mortgage Securities Inc. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	67,669,419		
03072SX34	Amerquest Mortgage Securities Inc. 2006-R1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	87,982,295		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	31,263,744		
03072SND3	AMSI 03-13	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	30,942,764		
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	45,215,690		
03072SRS6	AMSI 04-R5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,332,115		
86358RYG6	ARC (Amort Res Coll) Trust 2002-BC1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	8,349,108		

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040104FG1	Argent 2004-W1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,278,274		
040104LH2	Argent 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,854,012		
040104CU3	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	35,930,164		
040104CT6	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	6,724,841		
040104CM1	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	6,521,892		
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, 24 of which are currently outstanding, in which Assured 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	CCC	CDS	No	11,286,673		
040104BN0	ARSI 03-W5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,516,048		
040104DE8	ARSI 03-W7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,554,628		
00075XAF4	Asset Backed Funding Corp. Series 2006-OPT2	Sub-Prime First Lien RMBS	AGC	B	CDS	No	12,500,000		
07384YLE4	Bear Stearns 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,202,691		
07389RAQ9	Bear Stearns ABS I Trust 2006-HE10	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000		
07387UHR5	Bear Stearns ABS I Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000		
0738793M8	Bear Stearns Asset Backed Securities 2005-HE11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	81,278,657		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
0738793M8	Bear Stearns Asset Backed Securities 2005-HE11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	58,515,952		
144531EX4	Carrington Mortgage Loan Trust Series 2006-NC1	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	12,500,000		
14453MAD6	Carrington Mortgage Loan Trust Series 2006-NC4	Sub-Prime First Lien RMBS	AGC	B	CDS	No	12,500,000		
14986PAE3	C-Bass Mortgage Loan Asset-Backed 2006-CB6	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000		
12506YAF6	CDC Mortgage Capital 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	11,263,258		
12506YBX6	CDC Mortgage Capital 2003-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	658,528		
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	836,984		
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	569,155		Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	80,345,966		(see footnote 9) (see footnote 13)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	8,927,329		(see footnote 9) (see footnote 13)
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	87,499,864		(see footnote 9) (see footnote 13)
23243WAD0	Countrywide ABS (CWABS) Asset-Backed 2006-18	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000		
045427AD3	Countrywide ABS (CWABS) Asset-Backed 2006-8	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000		
126670ND6	Countrywide Asset-Backed Certificates 2005-BC5	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	34,798,827		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
126670ND6	Countrywide Asset-Backed Certificates 2005-BC5	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	25,053,151		
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	40,873,244		(see footnote 9)
22540A3L0	CSFB 2001-HE16	Sub-Prime First Lien RMBS	AGM	AA	FG	No	5,250,708		
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	AA	FG	No	1,419,840		
22540VBU5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,243,924		
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,269,129		
22540VHA3	CSFB 2001-HE25	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	237,856		
22540VME9	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,865,088		
22540VMB5	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	75,223		
22540VMC3	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	25,576		
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,380,461		
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,664,040		
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,762,120		
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,468,434		
22540VWZ1	CSFB 2002-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,389,697		
22541NAD1	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	479,245		
22541NAC3	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	250,914		

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22541NCP2	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	202,917	
22541NCQ0	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	154,723	
22541NHC6	CSFB Heat 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	15,873	
22541QNG3	CSFB Heat 2003-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,124,021	
437084VN3	CSFB Home Equity Asset Trust 2006-4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	
126670MC9	CWABS 2005-15	Sub-Prime First Lien RMBS	AGM	AA / BBB	FG	No	14,904,820	(see footnote 9) (see footnote 13)
12666UAF0	CWABS 2006-15	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	48,999,999	(see footnote 9) (see footnote 13)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	74,775,988	(see footnote 9) (see footnote 13)
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	71,194,520	(see footnote 9) (see footnote 13)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	68,910,994	(see footnote 9) (see footnote 13)
294751BD3	Equity One 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,238,602	
N/A	FBR 2005-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	-	(see footnote 15)
31846LBV7	First Alliance 1998-2A	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	43,988	
31846LBW5	First Alliance 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	893,226	
32027NXV8	First Franklin Mortgage Loan ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,120,000	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
32027NXV8	First Franklin Mortgage Loan ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	A	CDS	No	80,000,000	
30247DAE1	First Franklin Mortgage Loan Trust 2006-FF13	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
362334FT6	First Franklin Mortgage Loan Trust 2006-FF4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2 (ARM)	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	791,172	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2 (FIXED)	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	1,763,923	
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	2,432,793	
362429AA0	GSAMP 2007-HSBC1	Sub-Prime First Lien RMBS	AGM	AA	FG	No	104,186,948	
362341G37	GSAMP Mortgage Loan Trust 2005-HE6	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	95,161,572	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
36244KAE5	GSAMP Mortgage Loan Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	
362437AE5	GSAMP Mortgage Loan Trust 2006-HE5	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
40145CBV6	Guardian S&L MPT 1989-7	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	4,688	
437084PW0	Home Equity Asset Trust 2005-8	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	62,605,287	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
437084PW0	Home Equity Asset Trust 2005-8	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	45,072,200	
437084SV9	Home Equity Asset Trust 2006-2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,995	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
43740CAA6	Homegold (Emergent) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,463,362	
44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	277,217	
449670AS7	IMC Home Equity 1996-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	150,702	
449670BB3	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	672,185	
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	131,490	
449670EP9	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	18,012,582	
449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	230,588	
449670FE3	IMC Home Equity 1998-7 One	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,197,435	
456606AS1	Indymac SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	A	FG	No	1,268,379	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,077,782	
46629QAW6	J.P. Morgan Mortgage Acquisition Corp. 2006-CH2	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
46626LFM7	J.P. Morgan Mortgage Acquisition Corp. 2006-FRE1	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000	
542514FD1	Long Beach 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	43,807,160	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	41,192,879	
542514HN7	Long Beach 2004-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,281,658	

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542514DL5	Long Beach Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGRe	CCC	CDS	No	1,102,592		
542514RM8	Long Beach Mortgage Loan Trust 2006-1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000		
54251RAE3	Long Beach Mortgage Loan Trust 2006-6	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	7,431,851		
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	249,057,281		
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	179,654,296		
57643LMP8	MASTR Asset Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	97,641,811		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
57643LNF9	MASTR Asset Backed Securities Trust 2006-NC1	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000		
55275RAE2	MASTR Asset Backed Securities Trust 2006-NC3	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	8,759,047		
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	62,381,722		
59020U3D5	Merrill Lynch Mortgage Investors 2006-HE1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,991		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
59020U3D5	Merrill Lynch Mortgage Investors 2006-HE1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,499,999		
59022QAE2	Merrill Lynch Mortgage Investors 2006-HE5	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	11,180,055		
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	39,085,517		
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	19,472,276		
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	6,831,605		
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	884,440		
617451EV7	Morgan Stanley ABS Capital I Inc. 2006-HE2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000		
61750FAF7	Morgan Stanley ABS Capital I Inc. 2006-HE6	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,086,146		
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-VMC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	5,648,946		
61746WA83	Morgan Stanley Dean Witter 2003-NC2	Sub-Prime First Lien RMBS	AGRe	BBB	CDS	No	1,160,657		
61746RBD2	Morgan Stanley Dean Witter 2003-NC5	Sub-Prime First Lien RMBS	AGRe	BBB	CDS	No	924,686		
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	BB	FG	No	7,995,626		
61746WYW4	Morgan Stanley Dean Witter Capital I 2003-NC1	Sub-Prime First Lien RMBS	AGRe	CCC	CDS	No	1,479,295		
61746WSQ4	MSDW 2002-NC3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	763,219		
64352VMN8	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	76,897,458		
64352VMP3	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	68,868,188		
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, 24 of which are currently outstanding, in which Assured 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		
64352VQS3	New Century Home Equity Loan Trust 2006-1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,997		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
N/A	Non-Amortizing First Loss Deductible	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	(333,360,000)		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding.
66987WAP2	NovaStar Home Equity Loan Trust Series 2003-2	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	13,614,788		
68389FDF8	OOMLT 03-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	33,758,668		
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	26,622,418		
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	24,830,997		
79548KRF7	Option One 1996-5 (SBMS VII)	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	96,164		
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,513,567		
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	230,873,801		
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	32,320,303		
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	22,720,309		
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	17,383,956		
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	16,357,884		
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,402,650		
68403BAB1	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	4,486,531		

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68389FDA9	Option One Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	1,207,909		
68389FCZ5	Option One Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	AA	FG	No	15,511,265		
68402SAE9	Option One Mortgage Loan Trust 2007-HL1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	Yes	44,000,000		
69121PDY6	Ownlt Mortgage Loan ABS Certificates 2006-3	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,120,001		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	BBB	CDS	Yes	900,677		
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	337,716		
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	196,012		
75970NAA5	Renaissance (Delta) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,480,749		
759950AL2	Renaissance (Delta) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,183,851		
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,292,967		
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	27,604,927		
759950CT3	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	13,524,497		
759950CP1	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	6,519,501		
759950CV8	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	5,867,256		
759950DN5	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	24,381,193		
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,651,835		
759950DL9	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,446,038		
759950FZ6	Renaissance (Delta) 2005-4	Sub-Prime First Lien RMBS	AGM	BB	FG	No	31,360,000		
75971FAJ2	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,414,729		
75971FAH6	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	2,092,963		
75971FAG8	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	423,240		
75156TAC4	Residential Asset Mortgage Products 2006-NC2	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000		
76110W7B6	Residential Asset Securities Corp. 2005-KS11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	71,535,909		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
76110W7B6	Residential Asset Securities Corp. 2005-KS11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	51,501,735		
75406BAD9	Residential Asset Securities Corp. 2006-KS2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	111,119,997		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
76113ABJ9	Residential Asset Securities Corp. 2006-KS3	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000		
75406YAD9	Residential Asset Securities Corp. 2006-KS9	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000		
81375WGE0	Securitized ABS Receivables LLC Trust 2005-HE1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	21,355,456		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
81375WGE0	Securitized ABS Receivables LLC Trust 2005-HE1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	15,374,699		
81375WJE7	Securitized Assed Backed Receivables 2006-OP1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	4,700,368		
81377AAE2	Securitized Asset Backed Receivables 2006-HE2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	8,614,082		
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	221,194		
83613GAA7	Soundview (Delta) 2008-1 A1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	20,186,472		
83613GAB5	Soundview (Delta) 2008-1 A2 A3 A4	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	33,768,895		
83613GAC3	Soundview (Delta) 2008-1 A2 A3 A4	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,805,799		
83613GAD1	Soundview (Delta) 2008-1 A2 A3 A4	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	5,582,142		
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	175,700,598		
83611MKC1	Soundview Home Equity Loan Trust 2005-4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	9,007,523		Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
83611MKC1	Soundview Home Equity Loan Trust 2005-4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	6,484,896		
83612JAD6	Soundview Home Equity Loan Trust 2006-EQ1	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000		

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83611MLZ9	Soundview Home Equity Loan Trust 2006-OPT1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,997	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
83612CAE9	Soundview Home Equity Loan Trust 2006-OPT5	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
84751PKB4	Specialty Underwriting & Residential Fin 06-BC1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,119,999	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
86358EWW2	Structured Asset Investment Loan Trust 2005-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	40,718,260	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss deductible.
86358EWW2	Structured Asset Investment Loan Trust 2005-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	29,314,803	
86358EA97	Structured Asset Investment Loan Trust 2006-1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	111,120,000	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured 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	7,459,645	
863576DE1	Structured Asset Securities Corp. 2005-WF4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	27,422,799	Part of an initial \$3.3 billion transaction referencing 30 individual securities, 24 of which are currently outstanding, in which Assured 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	19,742,836	
86360LAD8	Structured Asset Securities Corp. Trust 2006-WF2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000	
86359RAE6	Structures Asset Securities Corp. 2006-BC4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	11,173,581	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	23,151,362	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	72,534,780	
04542BMT6	ABFC 2005-AQ1	Alt-A First Lien RMBS	AGM	AA / BBB	FG	No	39,200,000	(see footnote 9) (see footnote 13)
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AGC	AA / BB	FG	No	13,873,000	(see footnote 9) (see footnote 13)
05949CPX8	Banc of America Mortgage Securities 2005-12	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	13,812,000	(see footnote 9) (see footnote 13)
05949AT42	Banc of America Mortgage Securities 2005-2	Alt-A First Lien RMBS	AGC	AA / BB	FG	No	14,903,000	(see footnote 9) (see footnote 13)
05949A5G1	Banc of America Mortgage Securities 2005-4	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	14,086,000	(see footnote 9) (see footnote 13)
05949CAK2	Banc of America Mortgage Securities 2005-5	Alt-A First Lien RMBS	AGC	AA / BB	FG	No	15,533,000	(see footnote 9) (see footnote 13)
073879A99	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	15,160,513	
073879B23	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	6,497,363	
073879M54	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	18,306,047	
073879M62	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	7,582,503	
16678RBD8	Chevy Chase Funding LLC Series 2004-2	Alt-A First Lien RMBS	AGC	AAA	CDS	No	8,031,321	
16678RBV8	Chevy Chase Funding LLC Series 2004-3	Alt-A First Lien RMBS	AGC	A	CDS	No	10,653,765	
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	FG	No	27,053,984	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	43,790,143	(see footnote 9) (see footnote 13)
12669GSS1	Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	18,600,000	(see footnote 9) (see footnote 13)
12627HAG5	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	No	40,888,589	
12627HAF7	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	No	18,231,444	
12628KAM4	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	80,881,016	
12628KAH5	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	17,236,710	
12628KAK8	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	12,410,432	
12628LAG5	CSAB 2006-4	Alt-A First Lien RMBS	AGM	CCC	FG	No	23,469,157	
12629EAF2	CSAB Mortgage-Backed Trust 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	No	18,924,068	
12629EAG0	CSAB Mortgage-Backed Trust 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	No	17,597,199	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	B	FG	No	16,830,000	
12638PAG4	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	45,821,614	
12638PAH2	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	5,002,029	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / CCC	CDS	No	230,721,964	(see footnote 9) (see footnote 13)

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N/A	DB Settlement Re-REMICs Deductible	Alt-A First Lien RMBS	AGC	BB	CDS	No	(23,890,833)	A part of the agreement with Deutsche bank, this is a first loss deductible benefiting 6 transactions.
25152BAE8	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	BB	CDS	No	316,723,771	
25152BAB4	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	BB	CDS	No	128,390,446	
25152BAA6	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	BB	CDS	No	97,139,845	
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	60,328,445	(see footnote 10) (see footnote 13)
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	8,496,869	(see footnote 10) (see footnote 13)
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	5,653,590	(see footnote 10) (see footnote 13)
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	21,533,115	(see footnote 10) (see footnote 13)
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	12,025,194	(see footnote 10) (see footnote 13)
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	AGM	CCC	FG	No	20,023,807	
452550AA4	IMPAC CMB Trust Series 2007-A Class A	Alt-A First Lien RMBS	AGC	BBB-	FG	No	138,335,005	
452550AB2	IMPAC CMB Trust Series 2007-A Class M-1	Alt-A First Lien RMBS	AGC	BBB-	FG	No	72,139,885	
45660KAA9	Indymac Indx Mortgage Loan Trust 2006-AR39	Alt-A First Lien RMBS	AGC	AAA	CDS	Yes	71,197,401	Assured Guaranty benefits from a \$176 million non-amortizing deductible. The subject tranche on which AGFP is providing protection benefits from a credit default swap provided by another monoline insurer.
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	FG	No	20,251,448	
65537BAE0	Nomura Asset Accept. Corp. 2006-WF1	Alt-A First Lien RMBS	AGM	CCC	FG	No	16,036,625	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	95,531,559	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	59,164,919	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	44,590,435	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	40,034,930	
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 / B / CCC	CDS	No	1,204,502,774	(see footnote 14)
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	CCC	FG	No	19,122,321	
872227AJ2	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	20,472,872	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	19,240,129	
872227AG8	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	16,147,966	
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	8,744,429	
881561JW5	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	4,012,519	
881561LE2	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	15,153,795	
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AA	FG	No	11,335,846	
881561XJ8	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	10,528,551	
881561XL3	Terwin Mortgage Trust 2005-14HE Classes AF-4 and AF-5	Alt-A First Lien RMBS	AGM	CCC	FG	No	20,360,281	
881561XM1	Terwin Mortgage Trust 2005-14HE Classes AF-4 and AF-5	Alt-A First Lien RMBS	AGM	CCC	FG	No	9,218,886	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	28,457,857	
881561ZA5	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	13,446,851	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	13,397,653	
881561PU2	Terwin Mortgage Trust 2005-2HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	2,697,775	
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	3,031,876	
88157VAC1	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	-	
881561NY6	Terwin MortgageTrust 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	3,927,158	
881561NW0	Terwin MortgageTrust 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	2,347,881	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	9,961,700	
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	CCC	FG	No	13,738,425	
004406AA2	Ace 2006-GP1	Prime HELOC	AGM	BB	FG	No	17,413,000	
026931AF2	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	B	FG	No	7,217,679	
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	B	FG	No	67,807,075	(see footnote 9)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	B	FG	No	17,949,906	(see footnote 9)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	BB	FG	No	93,425,332	(see footnote 9)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	BB	FG	No	88,361,308	(see footnote 9)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	BB	FG	No	104,250,002	(see footnote 9)
23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	BB	FG	No	44,038,294	(see footnote 9)
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	BB	FG	No	16,180,363	(see footnote 9)
126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	24,931,953	
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	5,183,454	
12668FAA2	Countrywide HELOC 2006-I 1-A	Prime HELOC	AGM	BB	FG	No	67,906,054	(see footnote 9)

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	(7)	Comments
12668FAB0	Countrywide HELOC 2006-I 2-A	Prime HELOC	AGM	BB	FG	No	235,870,108	(see footnote 9)	
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	BB	FG	No	144,976,740	(see footnote 9)	
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	BB	FG	No	145,889,147	(see footnote 9)	
23242JAA6	Countrywide HELOC 2007-G	Prime HELOC	AGM	AA	FG	No	97,616,977		
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	BB	FG	No	87,983,350	(see footnote 9)	
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	BB	FG	No	86,864,964	(see footnote 9)	
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	B	FG	No	185,230,047	(see footnote 9)	
32052XAA5	FHABS 2006-HE2 HELOC	Prime HELOC	AGM	BB	FG	No	94,842,236		
32053JAA5	FHABS 2007-HE1 HELOC	Prime HELOC	AGM	BBB-	FG	No	113,554,541		
33848DAA6	FlagStar HELOC 2005-1	Prime HELOC	AGM	BBB-	FG	No	57,115,698		
33848HAA7	FlagStar HELOC 2006-2	Prime HELOC	AGM	BBB-	FG	No	55,757,516		
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	BBB-	FG	No	22,548,489		
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	BB	FG	No	85,249,023		
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	BB	FG	No	58,322,683		
45669DAA6	IndyMac 2007-H1 HELOC	Prime HELOC	AGM	BB	FG	No	114,330,526		
785778JJ1	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	14,978,625		
785778JL6	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	3,273,677		
785778JK8	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	279,116		
78402TAE6	SUSQ (SBI) HELOC 2006-1	Prime HELOC	AGM	AAA	FG	No	18,193,104		
026934AC3	AHMA 2007-4 A3	Option ARMs - First Lien	AGM	CCC	FG	No	67,001,553		
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	A	CDS	Yes	887,148	Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.	
16678RCD7	Chevy Chase Funding LLC Series 2004-4	Option ARMs - First Lien	AGC	BB	CDS	No	9,527,197		
16678RBL0	Chevy Chase Funding LLC Series 2004-A	Option ARMs - First Lien	AGC	A	CDS	No	6,494,995		
16678RCL9	Chevy Chase Funding LLC Series 2004-B	Option ARMs - First Lien	AGC	A	CDS	No	8,285,619		
16678REL7	Chevy Chase Funding LLC Series 2005-C	Option ARMs - First Lien	AGC	BBB-	CDS	No	20,771,220		
16678WAB2	Chevy Chase Funding LLC Series 2006-2	Option ARMs - First Lien	AGC	CCC	FG	No	29,678,148		
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	CDS	No	2,903,174	Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.	
126694F37	Countrywide 2006-OA4	Option ARMs - First Lien	AGC	CCC	CDS	No	7,157,449	Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.	
12667FU60	CWALT Alternative Loan Trust 2005-J	Option ARMs - First Lien	AGC	B	CDS	No	11,055,153	Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.	
02149QAE0	CWALT Alternative Loan Trust 2007-OA10	Option ARMs - First Lien	AGC	AA / BB	FG	No	250,308	(see footnote 9) (see footnote 13)	
02149QAB6	CWALT Alternative Trust 2007-OA10	Option ARMs - First Lien	AGC	AA / BB	FG	No	26,987,423	(see footnote 9) (see footnote 13)	
25151KAC3	Deutsche Alt-A Securities Mortgage Loan 2007-3	Option ARMs - First Lien	AGC	B	CDS	No	284,064,814		
25150XAB8	Deutsche Alt-A Securities Mortgage Loan 2007-OA5	Option ARMs - First Lien	AGC	CCC	CDS	No	41,679,174		
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	CDS	No	215,479	Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.	
23332UFG4	DSLA 2005-AR5	Option ARMs - First Lien	AGM	CCC	FG	No	17,564,458		
41161PJZ7	Harborview 2004-11	Option ARMs - First Lien	AGC	CCC	CDS	No	1,077,048	Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.	
41161PA78	Harborview 2006-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	22,635,501	(see footnote 9) (see footnote 13)	
41162CAB7	Harborview 2006-10	Option ARMs - First Lien	AGM	CCC	FG	No	4,916,997		
41162CAE1	Harborview 2006-10	Option ARMs - First Lien	AGM	CCC	FG	No	4,422,381		
41162DAE9	Harborview 2006-12	Option ARMs - First Lien	AGM	AA / BB	FG	No	9,102,736	(see footnote 9) (see footnote 13)	
41164MAB3	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	66,211,254	(see footnote 9) (see footnote 13)	
41164MAE7	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	994,263	(see footnote 9) (see footnote 13)	
45670LAB3	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	13,192,801		
45670LAE7	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	12,115,396		
52525BAB8	Lehman Excess Trust 2007-16N	Option ARMs - First Lien	AGC	BB	FG	No	43,209,695		
576431AC4	MARM 2007-1 (FKA MASTR 2007-OA1)	Option ARMs - First Lien	AGM	AA / BB	FG	No	45,964,672	(see footnote 11) (see footnote 13)	
57645NAB6	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / BB	FG	No	28,244,086	(see footnote 11) (see footnote 13)	
57645NAR1	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / CCC	FG	No	25,998,115	(see footnote 11) (see footnote 13)	
57645NAN0	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / CCC	FG	No	10,311,261	(see footnote 11) (see footnote 13)	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	(7)	Comments
57645NAD2	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / BB	FG	No	32,427,720		(see footnote 11) (see footnote 13)
61748HBF7	Morgan Stanley Mortgage Loan Trust 2004-6AR	Option ARMs - First Lien	AGC	AAA	CDS	No	4,175,332		Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.
45660LJX8	Residential Asset Securitization Trust 2005-A5	Option ARMs - First Lien	AGC	BB	CDS	No	1,853,258		Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.
86359LQV4	Structured Asset Mortgage Invst II Trust 2005-AR7	Option ARMs - First Lien	AGC	CCC	CDS	No	915,226		Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.
863579WU8	Structured MLT 2005-16XS	Option ARMs - First Lien	AGC	A	CDS	No	2,599,897		Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.
863579YW2	Structured MLT 2005-19XS	Option ARMs - First Lien	AGC	BBB-	CDS	No	2,522,639		Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.
939336X57	Washington Mutual Mortgage 2005-AR1	Option ARMs - First Lien	AGC	BB	CDS	No	2,394,815		Part of an initial \$371 million transaction referencing 25 individual securities, 13 of which are currently outstanding.
93364AAB8	Washington Mutual Mortgage PT Certificates 2007-OA3	Option ARMs - First Lien	AGC	AA	CDS	Yes	56,348,892		Assured Guaranty benefits from a \$84 million non-amortizing deductible. The subject tranche on which AGFP is providing protection benefits from a credit default swap provided by another monoline insurer.
026710AE3	American Housing Trust II, Seller America Housing II Senior Mortgage Pass-Throug	Prime First Lien RMBS	AGM	AAA	FG	No	107,506		
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	BB	FG	No	24,336,000		
12668ANA9	CWALT Alternative Loan Trust Ser 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	FG	No	31,930,092		(see footnote 9) (see footnote 13)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	B	FG	No	23,450,000		
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	No	203,752		
410764AA2	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	202,115		
410764AB0	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	68,052		
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	BB	FG	No	23,325,000		
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	B	FG	No	30,777,000		
61915CAA7	MortgageIT Securities Corp. Mortgage Loan 2007-2	Prime First Lien RMBS	AGC	CCC	CDS	No	264,487,512		
N/A	Private Residential Mortgage Transaction	Prime First Lien RMBS	AGM	AA	FG	No	628,483		
74434UFB5	Pru Home Mtg Sec 1994-25	Prime First Lien RMBS	AGM	AAA	FG	No	139,731		
76111XWP4	Residential Funding Mortgage Sec I, Inc. 2005-S5	Prime First Lien RMBS	AGC	B	FG	No	25,245,000		
N/A	Structured Mortgage Asset Residential Trust Multi-Class Pass-Through Certificate	Prime First Lien RMBS	AGM	A+	FG	No	222,543		
00442FAB8	Ace Home Equity Loan Trust 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	AA / CCC	FG	No	57,584,539		(see footnote 10) (see footnote 13)
00443WAA2	Ace Home Equity Loan Trust 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	AA / CCC	FG	No	23,606,004		(see footnote 10) (see footnote 13)
00443YAA8	ACE Home Equity Loan Trust 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	AA / CCC	FG	No	52,572,414		(see footnote 10) (see footnote 13)
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	B	FG	No	13,124,979		
07401WAP4	BSSLT 2007-1	Alt-A Closed-End Second Lien RMBS	AGM	BB	CDS	Yes	8,185,259		
32029HAB8	FFMLT 2007-FFC	Alt-A Closed-End Second Lien RMBS	AGM	B	CDS	Yes	14,950,088		
69337YAA2	PHH Alternative Mortgage Trust 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGC	AA	FG	No	10,175,878		
88156VAB4	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	32,774,641		
88156VAA6	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	10,314,718		
88158AAA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	11,677,802		
9900719H7	Banco Santander Puerto Rico 1994-1	Puerto Rico RMBS	AGM	AAA	FG	No	124,045		
25157GAG7	Doral 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No	31,547,137		(see footnote 10) (see footnote 13)
25157GAP7	Doral 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No	22,345,531		(see footnote 10) (see footnote 13)
25157GBB7	Doral 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No	19,235,125		(see footnote 10) (see footnote 13)
25157GAF9	Doral 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No	18,898,047		(see footnote 10) (see footnote 13)
9901149F9	First Federal Mortgage Trust 1993-A	Puerto Rico RMBS	AGM	AAA	FG	No	203,067		
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	FG	No	285,658		
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	FG	No	264,171		
026709AG0	ALGA 1 - American Housing Tr I	RMBS	AGM	AAA	FG	No	100,272		
026709AE5	ALGA 1 - American Housing Tr I	RMBS	AGM	AAA	FG	No	16,448		
026709AF2	ALGA 1 - American Housing Tr I	RMBS	AGM	AAA	FG	No	15,124		
026709AH8	ALGA 1 - American Housing Tr I	RMBS	AGM	AAA	FG	No	8,247		
N/A	US Residential Mortgages Reinsurance (see footnote 12)						211,269,550		

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)(7)	Comments
Subtotal	US Residential Mortgages						13,720,545,475	
US Commercial Mortgage-Backed Securities								
05947UXQ6	Banc of America Commercial Mortgage 2004-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	188,807,322	
05947UR83	Banc of America Commercial Mortgage 2005-3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
05947UX37	Banc of America Commercial Mortgage 2005-4	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	30,000,000	
05947UX37	Banc of America Commercial Mortgage 2005-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
05947U2R8	Banc of America Commercial Mortgage 2005-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,000,000	
05947U2R8	Banc of America Commercial Mortgage 2005-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
05947U2R8	Banc of America Commercial Mortgage 2005-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
05947U4D7	Banc of America Commercial Mortgage 2005-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
05947U4D7	Banc of America Commercial Mortgage 2005-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
05947U4D7	Banc of America Commercial Mortgage 2005-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,115	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
05947U7L6	Banc of America Commercial Mortgage 2006-1	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	10,000,000	
05947U7L6	Banc of America Commercial Mortgage 2006-1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,115	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	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
07387BAH6	Bear Stearns Commercial Mortgage Sec 2005-PWR09	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,115	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
07387BEB5	Bear Stearns Commercial Mortgage Sec 2005-PWR10	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000	
07387BEB5	Bear Stearns Commercial Mortgage Sec 2005-PWR10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
07387BCL5	Bear Stearns Commercial Mortgage Sec 2005-TOP20	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	
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/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7)	Comments
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	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	
12513EAG9	CD Commercial Mortgage Trust 2005-CD1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,115	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	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,115	
190749AE1	COBALT CMBS Commercial Mortgage Trust 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
20047EAE2	COMM 2006-C8	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
225470AP8	Credit Suisse Commercial Mortgage Trust 2005-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
225470NK5	Credit Suisse Commercial Mortgage Trust 2005-C6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	15,218,251	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
22545LAD1	Credit Suisse Commercial Mortgage Trust 2006-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
22545XAD5	Credit Suisse Commercial Mortgage Trust 2007-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	19,486,722	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	30,436,501	
225470F73	Credit Suisse Mortgage Capital Certs 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	10,000,000	
36159GBU0	GE Business Loan Trust 2005-2	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	52,412,548	
36828QQE9	GE Capital Commercial Mortgage Corp. 2005-C4	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	30,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$ (7)	Comments
36828QQE9	GE Capital Commercial Mortgage Corp. 2005-C4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
361849Q96	GMAC Commercial Mortgage Sec Inc 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
361849Q96	GMAC Commercial Mortgage Sec Inc. 2006-C1	CMBS / Comm. Real Estate	AGC	AAA	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.
396789JU4	Greenwich Capital Commercial Funding 2005-GG3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	200,000,000	
396789LL1	Greenwich Capital Commercial Funding 2005-GG5	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000	
396789LL1	Greenwich Capital Commercial Funding 2005-GG5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	
396789LL1	Greenwich Capital Commercial Funding 2005-GG5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
20173QAE1	Greenwich Capital Commercial Funding 2007-GG9	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
36828QQE9	GS Capital Commercial Mortgage Corp. 2005-C4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
36228CVU4	GS Mortgage Securities Corporation II 2005-GG4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	31,605,240	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	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.
46625YQR7	JP Morgan Chase Commercial Mort Sec 2005-CIBC12	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	
46625YVV2	JP Morgan Chase Commercial Mort Sec 2005-CIBC13	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000	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.
46625YVV2	JP Morgan Chase Commercial Mort Sec 2005-CIBC13	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	
46625YVV2	JP Morgan Chase Commercial Mort Sec 2005-CIBC13	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
46625YNC3	JP Morgan Chase Commercial Mort Sec 2005-LDP2 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YSG9	JP Morgan Chase Commercial Mort Sec 2005-LDP3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	31,876,041	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	29,824,855	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	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	19,883,236	

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46625YUA9	JP Morgan Chase Commercial Mort Sec 2005-LDP4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	31,832,182		Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YXP3	JP Morgan Chase Commercial Mort Sec 2005-LDP5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000		
46625YXP3	JP Morgan Chase Commercial Mort Sec 2005-LDP5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000		Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
46625YXP3	JP Morgan Chase Commercial Mort Sec 2005-LDP5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116		Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
46625YZX4	JP Morgan Chase Commercial Mort Sec 2006-CB14	CMBS / Comm. Real Estate	AGC	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.
46625YZX4	JPMorgan Chase Commercial Mort Sec 2006-CB14	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	10,000,000		
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	39,777,851		
52108H6W9	LB-UBS Commercial Mortgage Trust 2005-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	19,888,926		Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
52108MAF0	LB-UBS Commercial Mortgage Trust 2005-C7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000		
52108MAF0	LB-UBS Commercial Mortgage Trust 2005-C7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000		Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
52108MDH3	LB-UBS Commercial Mortgage Trust 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000		
52108MDH3	LB-UBS Commercial Mortgage Trust 2006-C1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000		Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
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.

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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	32,019,115	Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
59022HMU3	Merrill Lynch Mortgage Trust 2005-CK11	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	27,237,926	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
59022HMU3	Merrill Lynch Mortgage Trust 2005-CK11	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	18,158,618	
59022HMU3	Merrill Lynch Mortgage Trust 2005-CK11	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	29,071,145	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	37,627,008	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.
59022HNC2	Merrill Lynch Mortgage Trust 2005-LC1	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	18,813,505	
55312VAD0	MI-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	MI-CFC Commercial Mortgage Trust 2007-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
61750HAE6	Morgan Stanley Capital I Trust 2006-HQ10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	18,160,914	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	32,019,115	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	19,866,452	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.
07387BCL5	Morgan Stanley Commercial Mortgage Sec 2005-TOP20	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000	Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
617451CL1	Morgan Stanley Dean Witter Capital I 2005-HQ7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	40,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	(7)	Comments
617451CL1	Morgan Stanley Dean Witter Capital I 2005-HQ7	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	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	37,065,110		
617451AF6	Morgan Stanley Dean Witter Capital I 2005-IQ10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	18,532,555		Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
617451AF6	Morgan Stanley Dean Witter Capital I 2005-IQ10	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	29,669,802		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	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	Non-Amortizing First Loss Deductible	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	(58,354,839)		Part of an initial \$864.5 million notional transaction comprised of 27 individual securities.
N/A	Non-Amortizing First Loss Deductible	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	(60,000,000)		Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities
90984VAA0	United Commercial Mortgage Securities 2007-1	CMBS / Comm. Real Estate	AGC	A	FG	No	28,527,036		
9297664Q3	Wachovia Bank Commercial Mortgage 2005-C20	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	30,122,649		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	25,582,864		
9297667G2	Wachovia Bank Commercial Mortgage 2005-C21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	17,055,242		Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
9297667G2	Wachovia Bank Commercial Mortgage 2005-C21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	27,304,689		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	AAA	CDS	No	40,000,000		
92976BBN1	Wachovia Bank Commercial Mortgage 2005-C22	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	20,000,000		Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
92976BBN1	Wachovia Bank Commercial Mortgage 2005-C22	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	32,019,116		Part of an initial \$864.5 million notional transaction comprised of 27 individual securities in which Assured Guaranty benefits from a \$58.4 million non-amortizing deductible.
92976BDT6	Wachovia Bank Commercial Mortgage 2006-C23	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	8,944,375		
92976BDT6	Wachovia Bank Commercial Mortgage 2006-C23	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	No	28,639,099		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.
751021AC0	RAIT Preferred Funding II, LTD.	CDO - Commercial Real Estate	AGC	AA	CDS	No	120,767,051		
751021AA4	RAIT Preferred Funding II, LTD.	CDO - Commercial Real Estate	AGC	AA	CDS	No	118,754,267		

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76121BAA7	Resource Real Estate Funding CDO 2007-1	CDO - Commercial Real Estate	AGC	AAA	CDS	No	104,900,327	
N/A	US Commercial Mortgage-Backed Securities Reinsurance (see footnote 12)						245,669,246	
Subtotal	US Commercial Mortgage-Backed Securities						3,951,527,913	
US Insurance Securitization								
058521AC9	Ballantyne Re Plc	Insurance Securitization	AGC	CC	FG	No	175,200,000	
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	
686337AB2	Orkney Re II, Plc	Insurance Securitization	AGC	CCC	CDS	No	40,500,000	
686337AA4	Orkney Re II, Plc	Insurance Securitization	AGC	CCC	FG	No	382,500,000	
N/A	Private Other Structured Finance Transaction	Insurance Securitization	AGC	AA	FG	No	400,000,000	
N/A	Private Other Structured Finance Transaction	Insurance Securitization	AGRe	A+	FG	No	300,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	FG	No	500,000,000	
823134AA9	Shenandoah Trust Capital I Term Securities	Insurance Securitization	AGC	A+	FG	No	450,000,000	
N/A	US Insurance Securitization Reinsurance (see footnote 12)						259,009,075	
Subtotal	US Insurance Securitization						3,034,709,075	
US Consumer Receivables								
50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans	AGC	BBB+	CDS	No	62,749,000	
78443JAE9	SLM Private Credit Student Loan Trust 2006-C	Consumer Loans	AGC	BBB	FG	No	356,017,000	
78444CAE3	SLM Private Credit Student Loan Trust 2007-6	Consumer Loans	AGC	AAA	CDS	No	391,957,001	
78443DAD4	SLM Private Credit Student Trust 2007-A	Consumer Loans	AGC	BBB+	CDS	No	90,000,000	
78443DAD4	SLM Private Credit Student Trust 2007-A	Consumer Loans	AGC	BBB+	FG	No	360,000,000	
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	CCC	FG	Yes	64,370,688	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	50,100,928	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	BBB-	FG	No	32,058,810	
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	43,067,030	
03061LAC7	AmeriCredit Automobile Receivables Trust 2010-A	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	31,539,581	
03064GAC5	AmeriCredit Automobile Receivables Trust 2010-B	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	41,188,132	
N/A	US Consumer Receivables Reinsurance (see footnote 12)						675,094,119	
Subtotal	US Consumer Receivables						2,198,142,289	
US Commercial Receivables								
52177CAB7	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	17,535,381	
52177DAC3	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	46,345,000	
52177DAD1	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,654,000	
52177DAB5	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	9,213,397	
50187VAB7	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	70,000,000	
50187VAC5	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	65,000,001	
50187VAA9	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	61,950,059	
50187VAD3	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	50,042,001	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BB	CDS	Yes	45,224,565	
47714RAB4	Jetblue 2004-1 G-2	EETC Transaction	AGC	BBB-	CDS	Yes	25,000,000	This transaction benefits from a non-amortizing first loss deductible of \$1.7 million
47714NAA5	Jetblue 2004-2 G-1	EETC Transaction	AGC	BBB-	CDS	Yes	8,219,653	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	14,981,996	
00505HAA0	ACS 2006-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	8,819,064	Part of an initial \$71.1 transaction benefiting from a non-amortizing first loss deductible of \$5.3 million.
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	5,497,909	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	A-	FG	Yes	12,827,357	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	48,436,247	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB-	CDS	Yes	25,335,660	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7)	Comments
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	A	FG	No	34,553,756	
12614MAE4	CNL Commercial Mortgage Loan Trust 2001-2	Commercial Loans	AGC	AAA	CDS	No	949,083	
N/A	US Commercial Receivables Reinsurance (see footnote 12)						254,795,485	
Subtotal	US Commercial Receivables						910,580,614	
US Structured Credit								
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Structured Credit	AGC	BB	FG	No	63,000,000	
N/A	Private Whole Business Securitization	Yellow Pages Receivable	AGM	B	FG	Yes	5,679,444	
N/A	US Structured Credit Reinsurance (see footnote 12)						-	
Subtotal	US Structured Credit						68,679,444	
US Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	234,610,268	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	20,025,093	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	12,780,687	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A	FG	No	6,639,632	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A+	FG	No	195,370,705	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A-	FG	No	41,764,940	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	8,803,130	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	6,698,440	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	5,674,754	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,303,087	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,221,065	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,780,262	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,632,290	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,237,264	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	2,217,533	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGRe	A-	FG	No	260,358,964	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A+	FG	No	-	
362311AH5	Verizon California Inc.	Miscellaneous Other Asset Backed	AGRe	A	CDS	Yes	24,400,000	
62938RAA5	NRG Peaker	Peaker Power Plant	AGM	BB	CDS	No	101,935,908	
N/A	Private Other Structured Finance Transaction	GlCs (See Footnote 8)	AGM	AA	FG	No	15,427,824	
N/A	Private Other Structured Finance Transaction	GlCs (See Footnote 8)	AGM	AA	FG	No	9,067,500	
N/A	Private Other Structured Finance Transaction	GlCs (See Footnote 8)	AGM	AA	FG	No	8,064,582	
N/A	Private Other Structured Finance Transaction	GlCs (See Footnote 8)	AGM	AA	FG	No	3,641,211	
N/A	Private Other Structured Finance Transaction	GlCs (See Footnote 8)	AGM	AA	FG	No	3,525,000	
N/A	Private Other Structured Finance Transaction	GlCs (See Footnote 8)	AGM	AA	FG	No	604,091	
N/A	US Other Structured Finance Reinsurance (see footnote 12)						12,659,805	
Subtotal	US Other Structured Finance						988,444,035	
Total	US Structured Finance						56,197,486,783	
International Pooled Corporate Obligations								
009368AA9	Airlie CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	13,896,431	
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	115,957,495	
N/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	282,157,710	
049629AA6	Atrium III CLO	CLOs - Cashflow	AGM	AAA	CDS	No	2,620,494	
04963VAA6	Atrium IV CLO	CLOs - Cashflow	AGM	AAA	CDS	No	10,937,391	
05357UAA9	Avenue CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	42,097,274	
053643AA0	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS	No	16,633,333	
053643AC6	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS	No	5,086,646	
05616CAB4	Babson CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	7,885,281	
09624WAA4	Blue Mountain CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	41,005,032	
122621AC9	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	9,294,838	
122621AB1	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	5,421,989	
122621AA3	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	1,549,139	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	32,542,800	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor		Contract Form (6)	Previously	Net Par Outstanding (\$ (7))	Comments
			(AGC/AGM/AGRe) (3)	Internal Rating (4)(5)		Guaranteed by Another FG (5)		
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	30,037,754	
15642PAB2	Centurion CDO 9	CLOs - Cashflow	AGM	AAA	CDS	Yes	42,804,658	
171490AB1	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	41,038,583	
171490AG0	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	10,895,199	
17178PAB0	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	12,595,073	
17178PAA2	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	4,224,768	
17178QAB8	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	9,176,103	
17178QAA0	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	3,038,845	
125478AB3	CIFC Funding 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	6,373,167	
125478AC1	CIFC Funding 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,034,842	
125474AB2	CIFC Funding 2007-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,779,135	
125474AC0	CIFC Funding 2007-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	3,523,296	
17178XAC1	CIFC Funding 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	9,743,334	
17178XAE7	CIFC Funding 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	No	4,374,756	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	3,999,785	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	AAA	FG	No	3,999,785	
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	61,896,814	
XS0308764660	Contego CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	95,538,421	
N/A	Contego CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	65,448,556	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	Super Senior	CDS	No	7,786,666	
N/A	Dalradian European CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	40,274,839	
235498AA0	Dalradian European CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	No	4,375,129	
N/A	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	17,434,405	
XS0287012412	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	37,099,088	
N/A	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	31,534,864	
XS0311175425	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	130,112,209	
N/A	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	65,140,688	
245100AG7	Del Mar CLO	CLOs - Cashflow	AGM	AAA	CDS	No	6,372,224	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	34,196,522	
24822XAA1	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	14,342,998	
24822XAB9	Denali CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	No	7,327,826	
264102AB0	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	208,647,364	
264102AA2	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	3,068,344	
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	40,609,855	
33842EAB8	Flagship CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	9,724,675	
33842EAA0	Flagship CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	1,964,384	
35055PAB0	Founders Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	3,534,335	
35055PAA2	Founders Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	1,036,462	
375705AA8	Gillespie CLO	CLOs - Cashflow	AGM	AAA	CDS	No	96,439,721	
375705AB6	Gillespie CLO	CLOs - Cashflow	AGM	AAA	CDS	No	62,530,111	
38808RAA2	Grant Grove CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	8,809,386	
38808RAE4	Grant Grove CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	2,966,123	
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	Super Senior	CDS	No	70,405,666	
XS0277011671	Green Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	175,033,133	
36294HAB7	GSC Capital Corp. Loan Funding 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	-	
3622MQAA4	GSC CDO VII, Limited	CLOs - Cashflow	AGM	AAA	FG	No	19,684,567	
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	318,333,448	
XS0331133826	Harbourmaster CLO 10 B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	193,311,640	
41163VAA6	HarbourView CLO 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	29,195,350	
XSO247629479	Harvest CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	376,990,745	
430871AA1	Highlander Euro CDO	CLOs - Cashflow	AGC	Super Senior	CDS	No	135,695,799	
XS0150181278	Jubilee CDO II	CLOs - Cashflow	AGM	AAA	CDS	No	26,505,785	
XS0289341579	Kintyre CLO I P.L.C.	CLOs - Cashflow	AGM	AAA	CDS	No	202,325,368	
482474AA1	KKR Financial CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	No	3,934,611	
51829TAA6	Latitude CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	No	10,032,377	
50182TAA9	LCM VI Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	29,230,000	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	53,454,784	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7)	Comments
552686AA5	MC Funding 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	No	11,606,877	
59024YAB9	Merrill Lynch CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	3,287,071	
625015AA0	Muir Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	18,167,500	
63937DAC1	Navigator CDO 2006, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	12,889,465	
63937DAB3	Navigator CDO 2006, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	2,809,693	
640804AA8	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	228,959,279	
N/A	Neptuno CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	76,871,585	
XS0261649403	North Westerly CLO III B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	201,934,457	
67085EAA4	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	7,552,602	
67085EAB2	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	3,422,273	
68244CAA4	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	2,589,529	
68244CAA4	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	6,567,645	
68244CAC0	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	1,876,470	
05357LAA9	Phoenix CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	70,540,290	
74824AAA4	Queen Street CLO I	CLOs - Cashflow	AGM	Super Senior	CDS	No	76,399,764	
75900GAA5	Regent s Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	181,821,601	
74963EAA7	RMF Euro CDO IV PLC	CLOs - Cashflow	AGC	AAA	CDS	No	149,972,865	
XS0292416194	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	No	228,551,350	
N/A	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	No	116,239,050	
74962YAA4	RMF Euro CLO	CLOs - Cashflow	AGM	AAA	CDS	Yes	4,986,362	
824612AA3	Shinnecock CLO 2006-1 Ltd.	CLOs - Cashflow	AGM	Super Senior	CDS	No	27,186,619	
861754AD1	Stone Tower CLO V	CLOs - Cashflow	AGM	Super Senior	CDS	No	40,210,404	
863205AA8	Strawinsky I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	7,237,584	
863205AB6	Strawinsky I PLC	CLOs - Cashflow	AGC	AAA	CDS	No	2,108,146	
87154XAB4	Symphony CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	7,578,844	
87154XAA6	Symphony CLO I	CLOs - Cashflow	AGM	AAA	CDS	No	5,684,133	
87155FAC0	Symphony CLO II, Ltd.	CLOs - Cashflow	AGM	Super Senior	CDS	No	36,013,333	
871556AA4	Symphony CLO IV, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	58,460,000	
89288BAA9	Tralee CDO I Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	50,816,700	
XS0319580915	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	215,578,828	
N/A	Windmill CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	No	129,710,235	
978639AA0	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	219,109,077	
978639AB8	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	No	107,776,230	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	564,103,072	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	396,088,109	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	349,224,679	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	322,839,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	141,950,250	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	110,013,654	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	73,598,250	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	40,384,132	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	15,972,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	11,760,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	9,353,600	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	No	8,357,190	
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	237,515,870	
86176NAD8	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	84,700,834	
86176NAH9	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	73,831,761	
86176NAJ5	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	64,602,791	
86176NAB2	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	61,208,333	
86176NAC0	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	47,083,333	
XS0278156004	Taberna Europe CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	320,558,097	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	433,567,318	
XS0226404456	Dekania Europe CDO I Plc	Trust Preferred - Insurance	AGC	AAA	FG	No	142,716,816	
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	185,779,213	
051154AA0	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	16,520,000	
378665AC7	Gleneagles Funding LTD (1st Issue)	Perpetual Repackagings	AGM	BB	FG	No	228,715,384	
N/A	Gleneagles Funding LTD (2nd Issue)	Perpetual Repackagings	AGM	BBB+	FG	No	57,580,670	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	63,800,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	56,350,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7)	Comments
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	56,300,042	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	45,000,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	40,500,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	AA	FG	No	33,761,867	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	A	FG	No	23,053,125	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	18,750,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	A	FG	No	18,408,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	A	FG	No	13,763,875	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	4,196,503	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	AA	FG	No	-	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	A	FG	No	-	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	-	
N/A	International Pooled Corporate Obligations Reinsurance (see footnote 12)						431,203,056	
Subtotal	International Pooled Corporate Obligations						11,058,427,143	
International Residential Mortgages								
HU0000650890	FHB 8.95% 2016	Prime - International RMBS	AGM	BB	CDS	Yes	129,106,748	
XS0298974840	Granite Master Issuer PLC Series 2007-2	Prime - International RMBS	AGC	AAA	CDS	No	67,279,058	
HU0000650874	OTP 10% 2012	Prime - International RMBS	AGM	BB+	CDS	Yes	89,540,639	
N/A	Private International Residential Mortgage Transaction	Prime - International RMBS	AGM	AA	CDS	No	117,094,812	
XS0188171879	Provide Lowlands 2004-1 B.V.	Prime - International RMBS	AGM	Super Senior	CDS	No	184,644,409	
N/A	RSA-Abbey National Home Price Index	Prime - International RMBS	AGRe	BBB	CDS	No	-	
IT0004158157	Sestante Finance 2006-1	Prime - International RMBS	AGM	A	FG	No	100,893,047	
XS0255457706	Clavis Securities 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	37,883,745	
XS0302268361	Clavis Securities 2007-1	Near Prime - International RMBS	AGM	AAA	FG	No	56,618,197	
XS0309227279	DB Eurohome 2007-1	Near Prime - International RMBS	AGM	BBB	FG	No	147,440,365	
XS0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	105,044,875	
XS0300920237	Bluestone 2007-1	Sub-Prime - International RMBS	AGM	AA	FG	No	95,587,302	
XS0222339631	Bluestone Sec. 2005-1	Sub-Prime - International RMBS	AGM	AAA	FG	No	9,649,227	
N/A	International Residential Mortgages Reinsurance (see footnote 12)						5,357,562	
Subtotal	International Residential Mortgages						1,146,139,986	
International Commercial Receivables								
N/A	Euro Freight Car Finance S.A. (European Railcar Transaction)	Equipment Lease	AGC	BBB	FG	No	252,290,407	
00505HAA0	ACS 2006-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	24,637,171	Part of an initial \$71.1 transaction benefiting from a non-amortizing first loss deductible of \$5.3 million.
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	34,112,387	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	A-	FG	Yes	57,382,589	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	216,677,308	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB-	CDS	Yes	183,188,293	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	A	FG	No	92,575,589	
N/A	International Commercial Receivables Reinsurance (see footnote 12)						402,518,454	
Subtotal	International Commercial Receivables						1,263,382,198	
International Structured Credit								
XS0251006895	Akbank T.A.S. Remittance Trust Securitization	Future Flow Transaction	AGM	BBB-	FG	No	11,688,312	
2569119A8	Dollar Divested Payment Rights Finance 2008-1	Future Flow Transaction	AGC	BBB+	FG	No	25,000,000	
N/A	Private Future Flow Transaction	Future Flow Transaction	AGC	BBB-	FG	No	16,000,000	
N/A	Private Future Flow Transaction	Future Flow Transaction	AGM	BBB-	FG	No	18,428,572	
XS0277756838	Yapi Kredi DPR Finance Company 2006-A	Future Flow Transaction	AGC	BBB-	FG	No	35,000,000	
XS0277757307	Yapi Kredi DPR Finance Company 2006-B	Future Flow Transaction	AGC	BBB-	CDS	Yes	1,400,000	
706448AY3	Pemex Finance Ltd	Mexican Oil (Mexico)	AGM	A-	FG	No	45,000,000	
706448AS6	Pemex Finance Ltd	Mexican Oil (Mexico)	AGM	A-	FG	No	8,333,333	
N/A	International Structured Credit Reinsurance (see footnote 12)						15,512,735	
Subtotal	International Structured Credit						176,362,952	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7)	Comments
International Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	Super Senior	FG	No	375,491,828	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	Super Senior	FG	No	-	
N/A	International Other Structured Finance (see footnote 12)						1,537,427	
Subtotal	International Other Structured Finance						377,029,255	
Total	International Structured Finance						14,021,341,534	
Grand Total	US and International Structured Finance						70,218,828,317	

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.
- 2

- The CUSIP/ISIN for transactions that were executed as insured CDS by AGC or AGM represent the CUSIP/ISIN on the referenced obligation.
- 3

- Assured Guaranty Corp. (AGC); Assured Guaranty Municipal Corp. (AGM) (formerly Financial Security Assurance, Inc.); Assured Guaranty Re Ltd. (AGRe)
- 4

- Assured Guaranty's internal rating as of 12/31/13. Unless otherwise noted, ratings on Assured Guaranty's insured portfolio and on bonds purchased pursuant to loss mitigation or risk management strategies are Assured Guaranty's internal ratings. Internal credit ratings are expressed on a rating scale similar to that used by the rating agencies and generally reflect an approach similar to that employed by the rating agencies, except that Assured Guaranty's internal credit ratings focus on future performance, rather than lifetime performance.
- 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

- Prior to the Third Quarter 2013, the Company had included securities purchased for loss mitigation both in its invested assets portfolio and its financial guaranty insured portfolio. Beginning with the Third Quarter 2013, the Company has excluded such loss mitigation securities from its disclosure about its financial guaranty portfolio.
- 8

- Financial Guaranty policies issued by AGM 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

- Included in the Deutsche Bank agreement dated as of May 8, 2012.
- 11

- Included in the UBS agreement dated as of May 6, 2013.
- 12

- Reinsurance business ceded from third party reinsurers.
- 13

- The Company has reclassified a portion of exposure as AA due to a reinsurance agreement reached with the counterparty that has been fully collateralized.
- 14

- This exposure references five CDS on four transactions. Net exposure is net of interest payments paid to the AX tranche. One of the CDS has the benefit of a non-amortizing first loss deductible of \$59 million and a credit default swap provided by another monoline insurer. As a result of the Deutsche Bank settlement, these transactions benefit from a first loss reinsurance arrangement in an amount equal to 60% of the losses in certain uninsured tranches of certain RMBS transactions, until the aggregate losses in such uninsured tranches reach \$141 million.
- 15

- 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.