

Financial Guaranty Direct U.S. and International Structured Finance Transaction List As of March 31, 2014

Contact Information: Robert Tucker Managing Director, Investor Relations and Corporate Communications (212) 339-0861 rtucker@assuredguaranty.com

The information in this transaction list is as of March 31, 2014 and was last updated on May 5, 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.

ASSURED GUARANTY®

Michael Walker Managing Director, Fixed Income Investor Relations (212) 261-5575 mwalker@assuredguaranty.com

Ross Aron Vice President, Equity Investor Relations (212) 261-5509 raron@assuredguaranty.com

						Previously		
			Financial Guaranto	r	Contract Form	Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		3) Internal Rating (4)(5)		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
US Pooled Corporate	•							
009368AA9	Airlie CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	34,769,359	
00936CAA0	Airlie CLO 2006-II	CLOs - Cashflow CLOs - Cashflow	AGM	AAA	CDS	No	238,780,783	
N/A N/A	Alpstar CLO 1 Plc Alpstar CLO 2 PLC	CLOS - Cashilow CLOS - Cashflow	AGC AGC	AAA AAA*	CDS CDS	No No	10,234,753 36,507,303	
00173PAA3	AMMC CLO Series IV	CLOS - Cashflow	AGC	AAA	CDS	No	3,957,604	
63937HAA6	Ares NF CLO XIV (FKA Navigare Funding II, CLO Ltd.)	CLOs - Cashflow	AGC	AAA	FG	No	148,743,254	
049629AA6	Atrium III CLO	CLOs - Cashflow	AGM	AAA	CDS	No	3,589,483	
04963VAA6	Atrium IV CLO	CLOs - Cashflow	AGM	AAA	CDS	No	35,796,183	
05357UAA9	Avenue CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	182,826,891	
053643AA0	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS	No	65,730,451	
053643AC6	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS	No	20,101,056	
05616CAB4	Babson CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	18,840,618	
05741RAB9	Baker Street CLO II	CLOs - Cashflow	AGC	AAA	FG	No	26,733,067	
05741PAA5	Baker Street Funding CLO 2005-1 Blue Mountain CLO II	CLOs - Cashflow CLOs - Cashflow	AGC	AAA	CDS	No	175,638,625	
09624WAA4 09624SAB1	Blue Mountain CLO Ltd. III	CLOS - Cashflow CLOS - Cashflow	AGM AGC	AAA AAA	CDS CDS	No No	159,146,186 44,475,979	
09624SAB1 09624SAA3	Blue Mountain CLO Ltd. III Blue Mountain CLO Ltd. III	CLOS - Cashilow CLOS - Cashflow	AGC	AAA AAA	FG	No	44,475,979 116,960,707	
122621AC9	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	81,589,575	
122621AB1	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	47,593,919	
122621AA3	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	13,598,262	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	289,951,087	
15132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	AAA*	CDS	No	307,170,000	
15132RAA7	Cent CDO X Limited	CLOs - Cashflow	AGC	AAA	CDS	No	109,113,581	
15134DAA6	Cent CDO XI Limited	CLOs - Cashflow	AGC	AAA	CDS	No	195,343,265	
15642PAB2	Centurion CDO 9	CLOs - Cashflow	AGM	AAA	CDS	Yes	167,706,231	
171490AB1 171490AG0	Churchill Financial Cayman Churchill Financial Cayman	CLOs - Cashflow CLOs - Cashflow	AGM AGM	AAA AAA	CDS CDS	No No	369,347,241 98,056,791	
171490AG0 17178PAB0	CIFC Funding 2006-1	CLOS - Cashilow CLOS - Cashflow	AGM	AAA AAA	CDS	No	88,427,509	
17178PAA2	CIFC Funding 2006-1	CLOS - Cashflow	AGM	AAA	CDS	No	29,661,252	
17178QAB8	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	66,404,141	
17178QAA0	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	21,991,026	
125478AB3	CIFC Funding 2006-II	CLOs - Cashflow	AGM	AAA*	CDS	No	103,981,273	
125478AC1	CIFC Funding 2006-II	CLOs - Cashflow	AGM	AAA*	CDS	No	49,514,892	
125474AB2	CIFC Funding 2007-1	CLOs - Cashflow	AGM	AAA*	CDS	No	66,505,166	
125474AC0	CIFC Funding 2007-1	CLOs - Cashflow	AGM	AAA*	CDS	No	64,111,663	
17178XAC1	CIFC Funding 2007-II	CLOs - Cashflow	AGM	AAA*	FG	No	185,123,334	
17178XAE7	CIFC Funding 2007-II	CLOs - Cashflow	AGM	AAA*	FG	No	83,120,376	
125561AA8		CLOs - Cashflow	AGM	AAA	CDS	No	19,001,904	
125561AA8 19964QAA4	CIT CLO I LTD. ColumbusNova CLO IV 2007-II	CLOs - Cashflow CLOs - Cashflow	AGM AGM	AAA AAA*	FG CDS	No No	19,001,904 196,736,460	
199649AA2	ColumbusNova CLO IV 2007-II ColumbusNova CLO Ltd. 2006-II	CLOS - Cashflow	AGM	AAA	CDS	No	206,618,633	
20567PAC1	Comstock Funding LTD	CLOs - Cashflow	AGC	AAA	CDS	No	148,569,701	
20567PAA5	Comstock Funding Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	23,834,712	
XS0308764660	Contego CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	6,264,633	
N/A	Contego CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	4,308,701	
224607AB7	Cratos CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	218,135,645	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	AAA*	CDS	No	27,733,753	
N/A	Dalradian European CLO I	CLOs - Cashflow	AGC	AAA*	CDS	No	2,257,329	
235498AA0	Dalradian European CLO I	CLOs - Cashflow	AGC	AAA*	CDS	No	294,353	
N/A	Dalradian European CLO II B.V.	CLOs - Cashflow CLOs - Cashflow	AGC	AAA ^^^*	CDS	No	2,140,647	
XS0287012412 N/A	Dalradian European CLO III B.V. Dalradian European CLO III B.V.	CLOS - Cashflow CLOs - Cashflow	AGC AGC	AAA* AAA*	CDS CDS	No No	4,162,079 3,549,137	
XS0311175425	Dalradian European CLO III B.V. Dalradian European CLO IV B.V.	CLOS - Cashflow	AGC	AAA	CDS	No	11,138,779	
N/A	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	8,567,861	
245100AG7	Del Mar CLO	CLOs - Cashflow	AGM	AAA	CDS	No	15,568,441	
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	1,451,364	
264102AA2	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	21,344	

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			Financial Guara	antor	Contract Forr	n Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		Re) (3) Internal Rating		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
277345AC8	Eastland CLO, LTD	CLOs - Cashflow	AGM	AAA*	CDS	No	532,294,351	
291086AA4	Emerson Place CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	149,290,566	
29234PAC5	Emporia Preferred Funding II, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	20,452,073	
29234PAB7	Emporia Preferred Funding II, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	5,577,839	
29234RAE7	Emporia Preferred Funding III, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	83,111,227	
29234RAA5	Emporia Preferred Funding III, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	62,687,605	
29234RAC1	Emporia Preferred Funding III, Ltd.	CLOs - Cashflow	AGC	AAA	CDS	No	25,075,042	
33842EAB8	Flagship CLO IV	CLOs - Cashflow CLOs - Cashflow	AGM	AAA	CDS	No	21,811,496	
33842EAA0 34957RAB8	Flagship CLO IV	CLOS - Cashilow CLOs - Cashflow	AGM	AAA	CDS CDS	No	4,405,922	
34957XAA7	Fortress Credit Funding III Fortress Credit Funding IV Class A1A Class A1A	CLOs - Cashlow CLOs - Cashflow	AGC AGC	AAA AAA	CDS	No No	296,136,476 65,402,968	
34956XAF7	Fortress Credit Opportunities I	CLOs - Cashlow	AGC	AAA AA	CDS	Yes	184,090,909	
34956XAG5	Fortress Credit Opportunities I, LP.	CLOs - Cashlow	AGC	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	75,741,872	
35055PAB0	Founders Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	8,152,708	
35055PAA2	Founders Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	2,390,824	
375705AA8	Gillespie CLO	CLOs - Cashflow	AGM	AAA	CDS	No	4,260,191	
375705AB6	Gillespie CLO	CLOs - Cashflow	AGM	AAA	CDS	No	2,452,202	
38808RAA2	Grant Grove CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	69,138,176	
38808RAE4	Grant Grove CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	23,278,848	
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	AAA*	CDS	No	393,675,413	
XS0277011671	Green Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	40,952,281	
3622MQAA4	GSC CDO VII, Limited	CLOs - Cashflow	AGM	AAA	FG	No	187,521,400	
405364AA8	Halcyon Loan Investors CLO	CLOs - Cashflow	AGM	AAA*	CDS	No	149,735,148	
XS0294601249	Halcyon Structured Management Europe CLO 2007-I	CLOs - Cashflow	AGC	AAA*	CDS	No	46,130,735	
XS0331133826	Harbourmaster CLO 10 B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	3,906,288	
41163VAA6	HarbourView CLO 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	221,849,448	
XSO247629479	Harvest CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	29,173,252	
430871AA1	Highlander Euro CDO	CLOs - Cashflow	AGC	AAA*	CDS	No	12,542,804	
449792AA8	ING Investment Management CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	23,088,501	
449796AA9	ING Investment Management CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	40,891,349	
49638NAB2	Kingsland II LTD	CLOs - Cashflow	AGC	AAA	FG	No	187,057,367	
49638NAA4	Kingsland II Ltd.	CLOs - Cashflow	AGC	AAA	FG	No	45,590,389	
496367AA1	Kingsland IV	CLOs - Cashflow	AGC	AAA	CDS	No	273,870,499	
496367AC7	Kingsland IV - A1R	CLOs - Cashflow	AGC	AAA	CDS	No	53,334,079	
49636RAA7	Kingsland V	CLOs - Cashflow	AGC	AAA	FG	No	263,059,303	
XS0289341579	Kintyre CLO I P.L.C.	CLOs - Cashflow	AGM	AAA	CDS	No	1,673,942	
482474AA1	KKR Financial CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	No	26,289,612	
48248CAA2	KKR Financial CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	378,579,192	
51829TAA6	Latitude CLO II	CLOs - Cashflow	AGM	AAA*	CDS	No	34,044,578	
51829VAB9	Latitude CLO III	CLOs - Cashflow	AGC	AAA*	CDS	No	91,931,724	
50182TAA9	LCM VI Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	263,070,000	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	198,985,650	
552686AA5	MC Funding 2006-1	CLOs - Cashflow	AGM	AAA*	CDS	No	58,257,257	
59024YAB9	Merrill Lynch CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	4,304,961	
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	201,581,933	
625015AA0		CLOs - Cashflow	AGM	AAA	CDS	No	325,608,412	
62874GAA5	NACM CLO I	CLOs - Cashflow	AGC	AAA	FG	No	44,643,259	
63937DAC1 63937DAB3	Navigator CDO 2006, Ltd.	CLOs - Cashflow CLOs - Cashflow	AGM AGM	AAA	CDS CDS	No	116,005,185	
640804AA8	Navigator CDO 2006, Ltd. Neptuno CLO I B.V.	CLOS - Cashflow CLOS - Cashflow		AAA AAA	CDS	No	25,287,233	
	•	CLOS - Cashflow CLOS - Cashflow	AGC			No	14,591,961 4,923,141	
N/A N/A	Neptuno CLO I B.V. Non-Amortizing First Loss Deductible	CLOs - Cashilow CLOs - Cashflow	AGC AGC	AAA AAA	CDS CDS	No No		n initial \$1.3 billion transaction referencing 10 individ
N//A		ULUS - UASIIIUW	AGC	ААА	603	INU	· · · · · · · · · · · · · · · · · · ·	s (including one security already wrapped by Assure
								y), 6 of which are currently outstanding.
XS0261649403	North Westerly CLO III B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	3,590,557	y, o or which are currently outstanding.
67134FAD6	Oak Hill Credit Partners IV	CLOs - Cashlow	AGC	AAA	CDS	No	32,668,294	
51.10/17120					000		02,000,207	

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			Financial Guarantor		Contract Form			
CUSIP/ISIN (1) (2)	Credit Name	Asset Class) Internal Rating (4)(5		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
67134FAA2 67085EAA4	Oak Hill Credit Partners IV OFSI Fund III LTD.	CLOs - Cashflow CLOs - Cashflow	AGC AGM	AAA AAA	CDS CDS	No No	17,590,620 46,880,544	
67085EAB2	OFSI Fund III LTD.	CLOS - Cashflow	AGM	AAA AAA	CDS	No	21,242,746	
68244CAA4	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	40,863,455	
68244CAA4	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	103,639,198	
68244CAC0	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	29,611,200	
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	AAA*	CDS	No	8,240,794	
75900GAA5	Regent s Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	20,780,935	
74963EAA7	RMF Euro CDO IV PLC	CLOs - Cashflow	AGC	AAA	CDS	No	4,714,879	
XS0292416194	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	No	11,875,264	
N/A	RMF Euro CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	No	6,472,055	
824612AA3	Shinnecock CLO 2006-1 Ltd.	CLOs - Cashflow	AGM	AAA*	CDS	No	108,254,961	
844272AL8	Southfork CLO LTD. Series 2005-A1	CLOs - Cashflow	AGC	AAA	FG	No	28,998,167	
861754AD1	Stone Tower CLO V	CLOs - Cashflow	AGM	AAA*	CDS	No	328,718,627	
87155FAC0	Symphony CLO II, Ltd.	CLOs - Cashflow	AGM	AAA*	CDS	No	124,341,678	
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	146,563,982	
89288BAA9	Tralee CDO I Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	203,266,799	
896223AA2	Trimaran CLO V Limited 2006-1A	CLOs - Cashflow	AGC	AAA*	CDS	No	32,590,627	
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes		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	No	80,517,193	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
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	47,211,126	\$157 million. 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
N/A	US CLO	CLOs - Cashflow	AGC	AAA	CDS	Yes	37,595,017	\$157 million. 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
N/A	US CLO	CLOs - Cashflow	AGC	AAA*	CDS	Yes	30,492,972	\$157 million. 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	5,027,347	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	31,881,789	yror millon.
92345JAA7	Veritas II CLO	CLOs - Cashflow	AGC	AAA	CDS	No	11,386,353	
XS0319580915	Windmill CLO I PLC	CLOs - Cashflow	AGC	AAA*	CDS	No	11,113,157	
N/A	Windmill CLO I PLC	CLOs - Cashflow	AGC	AAA*	CDS	No	6,686,604	
978639AA0	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	AAA*	CDS	No	4,501,905	
978639AB8	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	AAA*	CDS	No	2,185,203	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	270,000,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	241,124,714	
N/A N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA	CDS	No	1,188,264,326	
N/A N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	767,298,503	

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CUSIP/ISIN (1) (2)	Credit Name	Asset Class	(AGC/AGM/AGRe) (3)	Internal Rating (4)(5)		, Another FG (5)	Net Par Outstanding (\$) (7)	Comments
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	762,995,665	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	757,484,253	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	744,542,810	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA	CDS	No	655,461,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	516,428,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	385,825,854	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	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	AAA*	CDS	No	282,946,400	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	247,596,476	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	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	737,090	Part of an initial \$1.2 billion transaction referencing 25 individual
								securities, 22 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	38,163,082	
01448TAA2	Alesco Preferred Funding V	Trust Preferred - Bank	AGC	Α	FG	No	54,518,689	
01448XAA3	Alesco Preferred Funding VI	Trust Preferred - Bank	AGC	BBB-	CDS	No	119,021,181	
01448YAA1	Alesco Preferred Funding VI	Trust Preferred - Bank	AGC	BBB	FG	No	119,178,921	
01450AAF7	ALESCO Preferred Funding XI	Trust Preferred - Bank	AGC	Δ	FG	No	125,017,264	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	BBB-	CDS	No		Part of an initial \$1.2 billion transaction referencing 25 individual
0145007.00			Nee	666	000			securities, 22 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	18,827,567	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss
014495AA3	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AAA	CDS	No	3,093,750	deductible of \$62 million. Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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	255,623,396	
014498AB3	Alesco Preferred Funding XIV	Trust Preferred - Bank	AGC	AAA	CDS	No	3,666,667	
01450GAA5	Alesco Preferred Funding XVI, LTD.	Trust Preferred - Bank	AGC	B+	CDS	No	224,218,406	
01450NAA0	Alesco Preferred Funding XVII, LTD.	Trust Preferred - Bank	AGC	BB	CDS	No	169,584,817	
60688HAA3	MM Community Funding 2006-18	Trust Preferred - Bank	AGC	BBB	CDS	No		Part of an initial \$1.2 billion transaction referencing 25 individual
000001743		Hust Fleieneu - Dank		000	603	NO		securities, 22 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	7,230,799	. ,
74041WAA3	Preferred Term Securities XI Limited	Trust Preferred - Bank	AGC	AA	CDS	No	30,846,567	
74041UAA7	Preferred Term Securities XIV, Ltd.	Trust Preferred - Bank	AGC	A	CDS	No		Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
74042HAA5	Preferred Term Securities XIX, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	117,769,247	Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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, 22 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.

						Previously	
CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guaranto	r 3) Internal Rating (4)(5	Contract Form) (6)	Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7) Comments
74041EAA3	Preferred Term Securities XVI, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	No	92,425,464 Part of an initial \$1.2 billion transaction referencing 25 individual
							securities, 22 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	45,364,468 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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	45,836,531 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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	45,996,534 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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	32,181,512 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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	23,789,316 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
75902XAA6	Regional Diversified Funding 2004-1	Trust Preferred - Bank	AGC	BBB-	CDS	No	5,851,213 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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, 22 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	15,569,316 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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, 22 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
89412WAA2	Trapeza CDO VII, Ltd.	Trust Preferred - Bank	AGM	AA	FG	No	35,779,068
89413CAA5 89412KAA8	Trapeza CDO X, LTD. Trapeza CDO XI	Trust Preferred - Bank Trust Preferred - Bank	AGC AGC	BBB- BB-	FG FG	No No	110,695,836 150,704,551
89707YAA2	Tropic CDO IV Ltd.	Trust Preferred - Bank	AGC	BBB-	CDS	No	20,256,343 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 of which are currently outstanding, in which Assured Guaranty benefits from a non-amortizing first loss deductible of \$62 million.
90390KAA2	US Capital Funding II Ltd.	Trust Preferred - Bank	AGC	AAA	CDS	No	16,932,817 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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	6,886,883 Part of an initial \$1.2 billion transaction referencing 25 individual securities, 22 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	000	CDS	No	135,908,318
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BBB	CDS	No	60,491,115
049730AA2 049733AA6	Attentus CDO I Limited Attentus CDO II Limited	Trust Preferred - REIT & Mortgage Trust Preferred - REIT & Mortgage	AGC AGC	BBB	FG FG	No	56,319,315 81,257,731
049739AB5	Attentus CDO II Limited	Trust Preferred - REIT & Mongage	AGC	AA AA	FG FG	No No	81,257,731 88,789,169
		Hast Fooned - REFE & Mollyaye					00,100,100

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			Financial Guaranto	or	Contract Form	Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		3) Internal Rating (4)(5		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
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	171,216,424	
XS0278156004	Taberna Europe CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	36,779,998	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	55,933,778	
87330UAA9	Taberna Preferred Funding II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	190,352,236	
87330UAB7	Taberna Preferred Funding II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	FG	No	17,131,701	
87330WAA5	Taberna Preferred Funding III, LTD	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	No	261,504,212	
87330YAB9	Taberna Preferred Funding IV, LTD	Trust Preferred - REIT & Mortgage	AGC	В-	CDS	No	286,215,718	
87331AAB0	Taberna Preferred Funding VI, LTD	Trust Preferred - REIT & Mortgage	AGC	В-	CDS	No	59,499,064	
87331AAB0	Taberna Preferred Funding VI, LTD	Trust Preferred - REIT & Mortgage	AGC	В-	FG	No	83,298,689	
87331VAA6	Taberna Preferred Funding VIII, LTD	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	No	74,693,206	
04012HAF7	ARES Enhanced Credit Opportunities Fund	CDOs - Market Value	AGC	AAA	CDS	No	202,500,000	
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	
86176NAD8	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	190,552,501	
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	
24488RAA9	Dekania CDO II, Ltd.	Trust Preferred - Insurance	AGC	AA+	CDS	No	19,887,046	Part of an initial \$1.2 billion transaction referencing 25 individua
								securities, 22 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	8,163,171	
44984RAA6	I-Preferred Term Securities IV, Ltd.	Trust Preferred - Insurance	AGC	AAA	CDS	No	2,742,748	
N/A	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	16,520,000	
N/A	US Pooled Corporate Obligations Reinsurance (see footnote 12)						269,401	
Subtotal	US Pooled Corporate Obligations						29,803,006,513	
US Residential Mortga	ages							
000292AA0	AAA Trust 2007-2	Sub-Prime First Lien RMBS	AGC	BB	FG	No	67,895,267	
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	10,861,073	
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	62,357,458	
00083BAB1	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 10) (see footnote 13)
00083BAC9	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 10) (see footnote 13)
00083BAD7	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No		(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		Part of an initial \$3.3 billion transaction referencing 30 individu
								securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss
								deductible.
0044041107	ACE Securities Corp. Home Equity Loan 2005-HE7	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	52,967,316	
004421UB7								
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	А	CDS	No	12,500,000	
004421UT8 00442EAH8	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC	A CCC	CDS	No	8,944,186	
004421UT8 00442EAH8 03072SMT9	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM	AAA	CDS FG	No No	8,944,186 25,389,941	
004421UT8 00442EAH8 03072SMT9 03072SFX8	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM	AAA BBB-	CDS FG FG	No No No	8,944,186 25,389,941 43,931,366	
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM	AAA BBB- AAA	CDS FG FG FG	No No No No	8,944,186 25,389,941 43,931,366 13,743,215	
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1 03072SJU0	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7 Ameriquest 2003-9	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM AGM	AAA BBB- AAA AAA	CDS FG FG FG FG	No No No No	8,944,186 25,389,941 43,931,366 13,743,215 19,667,301	
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1 03072SJU0 03072SQP3	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7 Ameriquest 2003-9 Ameriquest 2004-FR1	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM AGM AGM	AAA BBB- AAA AAA AA	CDS FG FG FG FG FG	No No No No No	8,944,186 25,389,941 43,931,366 13,743,215 19,667,301 18,761,908	
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1 03072SJU0 03072SQP3 03072STB1	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7 Ameriquest 2003-9	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM AGM AGM AGM	AAA BBB- AAA AAA AA AA	CDS FG FG FG FG FG	No No No No	8,944,186 25,389,941 43,931,366 13,743,215 19,667,301	
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1 03072SJU0 03072SQP3	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7 Ameriquest 2003-9 Ameriquest 2004-FR1	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM AGM AGM	AAA BBB- AAA AAA AA	CDS FG FG FG FG FG	No No No No No	8,944,186 25,389,941 43,931,366 13,743,215 19,667,301 18,761,908	
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1 03072SJU0 03072SQP3 03072STB1	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7 Ameriquest 2003-9 Ameriquest 2004-FR1 Ameriquest 2004-R7	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM AGM AGM AGM	AAA BBB- AAA AAA AA AA	CDS FG FG FG FG FG	No No No No No No	8,944,186 25,389,941 43,931,366 13,743,215 19,667,301 18,761,908 68,230,786	
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1 03072SJU0 03072SQP3 03072STB1 03072STU9 03072SVL6	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7 Ameriquest 2003-9 Ameriquest 2004-FR1 Ameriquest 2004-R7 Ameriquest 2004-R8 Ameriquest Mortgage Securities Inc. 2004-R10	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM AGM AGM AGM AGM AGM	AAA BBB- AAA AAA AAA AAA AAA AAA	CDS FG FG FG FG FG FG FG	No No No No No No No	8,944,186 25,389,941 43,931,366 13,743,215 19,667,301 18,761,908 68,230,786 22,851,584 64,287,194	
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1 03072SJU0 03072SJU0 03072SQP3 03072STB1 03072STU9	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7 Ameriquest 2003-9 Ameriquest 2004-FR1 Ameriquest 2004-R7 Ameriquest 2004-R8	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM AGM AGM AGM	AAA BBB- AAA AAA AA AAA AAA	CDS FG FG FG FG FG FG	No No No No No No	8,944,186 25,389,941 43,931,366 13,743,215 19,667,301 18,761,908 68,230,786 22,851,584 64,287,194	Part of an initial \$3.3 billion transaction referencing 30 individua securities, 24 of which are currently outstanding, in which Assured benefits from a \$333 million non-amortizing first loss
004421UT8 00442EAH8 03072SMT9 03072SFX8 03072SHQ1 03072SJU0 03072SQP3 03072STB1 03072STU9 03072SVL6	ACE Securities Corp. Home Equity Loan 2006-NC1 Ace Securities Corp. Home Equity Loan 2006-NC3 Ameriquest 2003-12 Ameriquest 2003-5 Ameriquest 2003-7 Ameriquest 2003-9 Ameriquest 2004-FR1 Ameriquest 2004-R7 Ameriquest 2004-R8 Ameriquest Mortgage Securities Inc. 2004-R10	Sub-Prime First Lien RMBS Sub-Prime First Lien RMBS	AGC AGC AGM AGM AGM AGM AGM AGM AGM AGM	AAA BBB- AAA AAA AAA AAA AAA AAA	CDS FG FG FG FG FG FG FG	No No No No No No No	8,944,186 25,389,941 43,931,366 13,743,215 19,667,301 18,761,908 68,230,786 22,851,584 64,287,194	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.

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CUSIP/ISIN (1) (2)	Credit Name	Asset Class		(3) Internal Rating (4)(Another FG (5)	Net Par Outstanding (\$) (7)	Comments
03072SX34	Ameriquest Mortgage Securities Inc. 2006-R1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No		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	30,512,928	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	44,439,661	
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	8,204,138	
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	4,854,011	
040104CU3	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	33,872,772	
040104CM1	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	6,521,892	
040104CT6	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	6,077,250	
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
0404040104			100		000			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	11,113,902	
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	В	CDS	No	12,500,000	
07384YLE4	Bear Stearns 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,202,692	
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	AA	CDS	No	12,500,000	
0738793M8	Bear Stearns Asset Backed Securities 2005-HE11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	74,045,647	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
0700700140		O L Drive First Lise DMDO	100		000	NL.	50,000,004	deductible.
0738793M8	Bear Stearns Asset Backed Securities 2005-HE11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	53,308,601	
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 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 FG	No	12,500,000	
12506YAF6 12506YBX6	CDC Mortgage Capital 2002-HE1	Sub-Prime First Lien RMBS	AGM AGM	AAA AAA	FG	No	10,684,156	
17309QAD6	CDC Mortgage Capital 2003-HE4 Citigroup Mortgage Loan Trust 2006-WFHE3	Sub-Prime First Lien RMBS	AGM	AAA AA	CDS	No No	658,528 12,500,000	
178779AQ7	Cityscape 1996-2	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	817,850	
12669GJC6		Sub-Prime First Lien RMBS	AGM	000	CDS	No	,	Part of an initial \$371 million transaction referencing 25 individual
120090300	Countrywide 2004-29	Sub-Filme Filst Lien Rivids	AGC		003	NU	540,011	securities, 13 of which are currently outstanding.
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	70 594 900	(see footnote 9) (see footnote 13)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No		(see footnote 9) (see footnote 13)
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No		(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 2006-10	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		Part of an initial \$3.3 billion transaction referencing 30 individual
1200701120			100	7001	000	110	20,040,201	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	20,622,938	
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No		(see footnote 9)
22540A3L0	CSFB 2001-HE16	Sub-Prime First Lien RMBS	AGM	AA	FG	No	5,168,849	
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	AA	FG	No	1,383,834	
22540VBU5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,243,925	
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,269,129	
22540VHA3	CSFB 2001-HE25	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	237,856	
22540VME9	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,803,279	
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	1,664,041	
							1,001,041	

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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	4,232,753	
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	
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	5,124,022	
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		(see footnote 9) (see footnote 13)
12666UAF0	CWABS 2006-15	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 9) (see footnote 13)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 9) (see footnote 13)
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 9) (see footnote 13)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 9) (see footnote 13)
294751BD3	Equity One 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,106,086	
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	37,035	
31846LBW5	First Alliance 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	822,930	
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	000	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	791,173	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2 (FIXED)	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	1,738,601	
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	99,839,927	
362341G37	GSAMP Mortgage Loan Trust 2005-HE6	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	91,295,833	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
	CSAMD Mortgogo Loop Trust 2006 HE2	Sub-Prime First Lien RMBS	100	DD	CDC	No	13 500 000	deductible.
36244KAE5 362437AE5	GSAMP Mortgage Loan Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC AGC	BB BB	CDS CDS	No	12,500,000 12,500,000	
40145CBV6	GSAMP Mortgage Loan Trust 2006-HE5 Guardian S&L MPT 1989-7	Sub-Prime First Lien RMBS	AGC	BBB	FG	No No	4,529	
		Sub-Prime First Lien RMBS	AGM	ААА	CDS			
437084PW0	Home Equity Asset Trust 2005-8	Sub-Phille First Lien Rivids	AGC	AAA	CD3	No	50,703,404	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
437084PW0	Home Equity Accest Trust 2005 8	Sub-Prime First Lien RMBS	AGC	A A A	CDS	No	42,263,128	deductible.
437084SV9	Home Equity Asset Trust 2005-8 Home Equity Asset Trust 2006-2	Sub-Prime First Lien RMBS	AGC	AAA AA	CDS	No No		Part of an initial \$3.3 billion transaction referencing 30 individual
437064379	Home Equity Asset Trust 2000-2	Sub-FILITIE FILST LIETT RIVIDS	AGC	AA	003	INU	111,119,995	securities, 24 of which are currently outstanding, in which
								Assured benefits from a \$333 million non-amortizing first loss
43740CAA6	Homegold (Emergent) 1999-1	Sub-Prime First Lien RMBS	AGM	ΔΔ	FG	No	1,448,358	deductible.
43740CAA6 44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	AA CCC	FG FG	No	1,448,358 268,593	
449670AS7		Sub-Prime First Lien RMBS	AGM	AAA	FG	No		
449670AS7 449670BB3	IMC Home Equity 1996-1 IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	137,489 659,889	
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	129,007	
449670EP9	IMC Home Equity 1998-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	17,568,778	
449670EP9 449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	213,400	
449670EQ7 449670FE3	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,008,255	
449670FE3 456606AS1	Indymac SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	Δ	FG	No	1,242,280	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,058,248	
465711AA6 46629QAW6	J.P. Morgan Mortgage Acquisition Corp. 2006-CH2	Sub-Prime First Lien RMBS	AGM	BB	CDS	No	12,500,000	
46626LFM7	J.P. Morgan Mortgage Acquisition Corp. 2006-CH2	Sub-Prime First Lien RMBS	AGC	Δ	CDS	No	12,500,000	
542514FD1	Long Beach 2004-1	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	43,807,161	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	41,192,879	
					. 🗸		71,102,013	

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542514HN7	Long Beach 2004-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,281,658	
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	000	CDS	No	12,500,000	
54251RAE3	Long Beach Mortgage Loan Trust 2006-6	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	7,229,354	
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	174,004,737	
57643LMP8	MASTR Asset Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	96,282,951	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	А	CDS	No	12,500,000	
55275RAE2	MASTR Asset Backed Securities Trust 2006-NC3	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	8,595,888	
57643LMP8	MASTR Asset Backed Securities Trust 2000-NC3 MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	61,391,035	
								Dout of an initial #2.2 billion transpostion referencing 20 individual
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	000	CDS	No	10,737,393	
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	38,683,424	
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	19,271,955	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	6,761,496	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	848,147	
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	11,713,434	
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-WMC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	5,469,744	
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	BB	FG	No	7,431,644	
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	222	FG	No	75,048,671	
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
-	3 1 1 1 1 1 1 1 1 1 1						(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	12,559,205	
68389FDF8	OOMLT 03-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	33,131,505	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	26,622,418	
68389FED2	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG		23,827,700	
						No		
79548KRF7	Option One 1996-5 (SBMS VII)	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	55,760	
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,470,555	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	000	FG	No	227,316,402	
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	12,316,557	
68403BAB1	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	3,839,099	
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	15,511,264	
68402SAE9	Option One Mortgage Loan Trust 2007-HL1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	Yes	44,000,000	
							,000,000	

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69121PDY6	OwnIt Mortgage Loan ABS Certificates 2006-3	Sub-Prime First Lien RMBS	AGC	AA	CDS	No		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	325,324	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	188,346	
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	5,923,851	
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,017,223	
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	27,604,928	
759950CT3	Renaissance (Delta) 2004-2 Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	12,772,200	
759950CP1	Renaissance (Delta) 2004-2 Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	6,452,339	
759950CV8	Renaissance (Delta) 2004-2 Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	5,346,117	
759950CV8 759950DN5		Sub-Prime First Lien RMBS	AGM	AAA	FG			
	Renaissance (Delta) 2004-3				FG	No	22,756,998	
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA		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	11,325,069	
75971FAH6	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	2,076,523	
75971FAG8	Renaissance (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	419,917	
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	67,362,417	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	48,497,062	
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		Part of an initial \$3.3 billion transaction referencing 30 individual
010/01020			700		000	NO	20,201,002	securities, 24 of which are currently outstanding, in which
								Assured benefits from a \$333 million non-amortizing first loss
								deductible.
	Securitized ABS Receivables LLC Trust 2005-HE1	Sub-Prime First Lien RMBS	100	A A	CDS	No	14 542 040	
81375WGE0			AGC	AA	CDS	No	14,543,940	
81375WJE7	Securitized Assed Backed Receivables 2006-OP1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	4,557,505	
81377AAE2	Securitized Asset Backed Receivables 2006-HE2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	8,381,931	
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	205,575	
83613GAA7	Soundview (Delta) 2008-1 A1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	19,280,893	
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	5,503,462	
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	174,141,450	
83611MKC1	Soundview Home Equity Loan Trust 2005-4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	7,060,564	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	5,083,200	
83612JAD6	Soundview Home Equity Loan Trust 2006-EQ1	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	No	12,500,000	
83611MLZ9	Soundview Home Equity Loan Trust 2006-OPT1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No		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		Part of an initial \$3.3 billion transaction referencing 30 individual
04/315104	openally onderwhiling a residential rill 00-DC1		AGC		000	INU	111,119,999	
								securities, 24 of which are currently outstanding, in which
								Assured benefits from a \$333 million non-amortizing first loss
								deductible.

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86358EWW2	Structured Asset Investment Loan Trust 2005-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No		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	27,256,732	
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	000	CDS	No	7,356,449	
863576DE1	Structured Asset Securities Corp. 2005-WF4	Sub-Prime First Lien RMBS	AGC	ΑΑΑ	CDS	No	23,606,189	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	16,995,096	
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	11,027,419	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	22,474,066	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM		FG FG	No	72,534,780	(a a a facta a a) $(a a a facta a a 12)$
04542BMT6 05946XA52	ABFC 2005-AQ1 Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS Alt-A First Lien RMBS	AGM AGC	AA / BBB- AA / B	FG FG	No No		(see footnote 9) (see footnote 13) (see footnote 9) (see footnote 13)
05940XA32 05949CPX8	Banc of America Punding Corporation 2005-4 Banc of America Mortgage Securities 2005-12	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No		(see footnote 9) (see footnote 13)
05949AT42	Banc of America Mortgage Securities 2005-12	Alt-A First Lien RMBS	AGC	AA / BB	FG	No		(see footnote 9) (see footnote 13)
05949A5G1	Banc of America Mortgage Securities 2005-4	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No		(see footnote 9) (see footnote 13)
05949CAK2	Banc of America Mortgage Securities 2005-5	Alt-A First Lien RMBS	AGC	AA / BBB-	FG	No		(see footnote 9) (see footnote 13)
073879A99	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	14,177,891	
073879B23	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	6,076,239	
073879M54	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	222	FG	No	16,741,916	
073879M62	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	7,024,189	
16678RBD8	Chevy Chase Funding LLC Series 2004-2	Alt-A First Lien RMBS	AGC	AAA	CDS	No	7,954,925	
16678RBV8	Chevy Chase Funding LLC Series 2004-3	Alt-A First Lien RMBS	AGC	AA	CDS	No	10,470,375	
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS Alt-A First Lien RMBS	AGM		FG	No	26,685,669	(a a a facturate 0) $(a a a facturate 12)$
12667GGN7 12669GSS1	Countrywide Alt-A 2005-22T Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AGM AGC	AA / CCC AA / CCC	FG FG	No No		(see footnote 9) (see footnote 13) (see footnote 9) (see footnote 13)
12609G331 12627HAG5	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	No	39,853,904	
12627HAF7	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	No	17,770,098	
12628KAM4	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	79,451,106	
12628KAH5	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	16,931,979	
12628KAK8	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	No	12,191,025	
12628LAG5	CSAB 2006-4	Alt-A First Lien RMBS	AGM	CCC	FG	No	22,921,044	
12629EAF2	CSAB Mortgage-Backed Trust 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	No	18,698,947	
12629EAG0	CSAB Mortgage-Backed Trust 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	No	17,387,863	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	В	FG	No	16,776,000	
12638PAG4	CSMC 2007-3	Alt-A First Lien RMBS	AGM	222	FG FG	No	45,466,334	
12638PAH2 02152BAA5	CSMC 2007-3 CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS Alt-A First Lien RMBS	AGM AGC	CCC AA / CCC	CDS	No No	4,963,245	(see footnote 9) (see footnote 13)
25152BAE8	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	BB	CDS	No	312,982,312	
25152BAB4	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	BB	CDS	No	126,226,969	
25152BAA6	Deutsche Alt-A Securities Mortgage Loan 2007-2	Alt-A First Lien RMBS	AGC	BB	CDS	No	93,681,354	
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 10) (see footnote 13)
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 10) (see footnote 13)
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	5,460,397	(see footnote 10) (see footnote 13)
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 10) (see footnote 13)
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No		(see footnote 10) (see footnote 13)
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	AGM	CCC	FG	No	17,761,094	
452550AA4	IMPAC CMB Trust Series 2007-A Class A	Alt-A First Lien RMBS	AGC	AA	FG	No	134,211,368	
452550AB2	IMPAC CMB Trust Series 2007-A Class M-1	Alt-A First Lien RMBS	AGC	BB	FG CDS	No	69,989,462 66 316 668	Accurate Guaranty hanofite from a \$176 million non amortining
45660KAA9	Indymac Indx Mortgage Loan Trust 2006-AR39	Alt-A First Lien RMBS	AGC	AAA	600	Yes	00,310,008	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.

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CUSIP/ISIN (1) (2)	Credit Name	Asset Class		 Internal Rating (4)(5) 		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	FG	No	19,860,820	connents
	Nomura Asset Accept. Corp. 2006-WF1	Alt-A First Lien RMBS	AGM	CCC	FG	No	15,753,554	
	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	92,964,173	
	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	57,574,879	
		Alt-A First Lien RMBS	AGM	CCC	FG			
	Nomura Asset Accept. Corp. 2007-1					No	43,392,080	
	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	38,959,003	
	Opteum 2005-5	Alt-A First Lien RMBS	AGM	В	FG	No	27,072,501	
	Opteum Mortgage Acceptance Corp. PT Certif. 2005-3	Alt-A First Lien RMBS	AGC	AAA	CDS	No	100,045,000	
	Private Residential Mortgage Transaction	Alt-A First Lien RMBS	AGC	BB / B / CCC	CDS	No	1,133,069,263 (see footnote 14)	
	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	000	FG	No	18,554,559	
872227AJ2	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	000	FG	No	20,180,115	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	18,965,001	
872227AG8	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	15,917,054	
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	8,674,166	
	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	3,980,277	
	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	14,775,396	
	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	10,526,730	
	Terwin Mortgage Trust 2005-14HE Classes AF-4 and AF-5	Alt-A First Lien RMBS	AGM	CCC	FG	No	20,360,279	
	Terwin Mortgage Trust 2005-14HE Classes AF-4 and AF-5	Alt-A First Lien RMBS	AGM	CCC	FG	No	9,045,081	
		Alt-A First Lien RMBS	AGM	CCC	FG			
881561ZC1	Terwin Mortgage Trust 2005-16HE					No	28,457,857	
	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	000	FG	No	13,753,084	
	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	12,724,484	
	Terwin Mortgage Trust 2005-2HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	2,319,655	
	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	2,998,463	
88157VAC1	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	000	FG	No	-	
	Terwin MortgageTrust 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	3,592,235	
881561NW0	Terwin MortgageTrust 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	2,147,644	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	9,929,598	
	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	222	FG	No	13,646,291	
	Ace 2006-GP1	Prime HELOC	AGM	BB	FG	No	16,435,390	
	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	В	FG	No	6,811,661	
	Countrywide HELOC 2005-C	Prime HELOC	AGM	BB	FG	No	64,734,604 (see footnote 9)	
	Countrywide HELOC 2005-C	Prime HELOC	AGM	BB	FG	No	17,382,360 (see footnote 9)	
	Countrywide HELOC 2005-D	Prime HELOC	AGM	BB	FG	No	90,478,084 (see footnote 9)	
	Countrywide HELOC 2005-D	Prime HELOC	AGM	BB	FG	No	85,248,858 (see footnote 9)	
	Countrywide HELOC 2005-D	Prime HELOC	AGM	BB	FG	No	99,908,474 (see footnote 9)	
	Countrywide HELOC 2006-F	Prime HELOC Prime HELOC		BB	FG FG			
	,		AGM			No	43,120,572 (see footnote 9)	
	Countrywide HELOC 2006-F	Prime HELOC	AGM	BB	FG	No	12,285,940 (see footnote 9)	
	Countrywide HELOC 2006-H	Prime HELOC	AGM	BB	FG	Yes	24,415,541	
	Countrywide HELOC 2006-H	Prime HELOC	AGM	BB	FG	Yes	5,076,378	
	Countrywide HELOC 2006-I 1-A	Prime HELOC	AGM	BB	FG	No	65,983,564 (see footnote 9)	
	Countrywide HELOC 2006-I 2-A	Prime HELOC	AGM	BB	FG	No	225,967,639 (see footnote 9)	
	Countrywide HELOC 2007-A	Prime HELOC	AGM	BB	FG	No	139,827,984 (see footnote 9)	
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	BB	FG	No	140,318,406 (see footnote 9)	
23242JAA6	Countrywide HELOC 2007-G	Prime HELOC	AGM	AA	FG	No	89,548,499	
	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	BB	FG	No	85,914,124 (see footnote 9)	
	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	BB	FG	No	84,024,412 (see footnote 9)	
	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	В	FG	No	179,794,675 (see footnote 9)	
	FlagStar HELOC 2005-1	Prime HELOC	AGM	BBB-	FG	No	54,784,884	
	FlagStar HELOC 2006-2	Prime HELOC	AGM	BBB-	FG	No	52,832,776	
	GMAC RFC 2006-HSA3	Prime HELOC	AGM	BBB-	FG	No	22,204,308	
	GMAC RFC 2000-13AS GMACM 2004-HE3	Prime HELOC	AGM	BBB-	FG	No	81,689,138	
	GMACM 2004-HE3 GMACM 2004-HE3	Prime HELOC			FG			
			AGM	BB		No	55,887,205	
	IndyMac 2007-H1 HELOC	Prime HELOC	AGM	BB	FG	No	109,610,507	
	SACO I Trust 2005-GP1	Prime HELOC	AGC	BB	FG	No	14,203,812	
785778JL6	SACO I Trust 2005-GP1	Prime HELOC	AGC	BB	FG	No	3,076,452	
785778JL6 785778JK8	SACO I Trust 2005-GP1 SACO I Trust 2005-GP1	Prime HELOC Prime HELOC	AGC	BB	FG	No	264,677	
785778JL6 785778JK8 78402TAE6	SACO I Trust 2005-GP1	Prime HELOC						

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CUSIP/ISIN (1) (2)	Credit Name	Asset Class	(AGC/AGM/AGRe) (3	 Internal Rating (4)(5 	5) (6)	Another FG (5)	Net Par Outstanding (\$) (7) Comments
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	А	CDS	Yes	849,581 Part of an initial \$371 million transaction referencing 25 individual
166700007	Charac Charac Funding LLC Spring 2004 4	Option ARMs - First Lien	AGC	BBB-	CDS	No	securities, 13 of which are currently outstanding.
16678RCD7 16678RBL0	Chevy Chase Funding LLC Series 2004-4	Option ARMs - First Lien	AGC		CDS	No No	9,171,972 6,152,107
	Chevy Chase Funding LLC Series 2004-A	•		A	CDS		
16678RCL9 16678REL7	Chevy Chase Funding LLC Series 2004-B Chevy Chase Funding LLC Series 2005-C	Option ARMs - First Lien	AGC	A BBB-	CDS	No No	7,948,916
	, ,	Option ARMs - First Lien	AGC				20,328,217
16678WAB2	Chevy Chase Funding LLC Series 2006-2	Option ARMs - First Lien	AGC	000	FG	No	28,721,009
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	CDS	No	2,676,654 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	7,058,068 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	В	CDS	No	10,702,622 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	220,979 (see footnote 9) (see footnote 13)
02149QAB6	CWALT Alternative Trust 2007-OA10	Option ARMs - First Lien	AGC	AA / BB	FG	No	24,100,418 (see footnote 9) (see footnote 13)
25151KAC3	Deutsche Alt-A Securities Mortgage Loan 2007-3	Option ARMs - First Lien	AGC	B	CDS	No	277,455,827
25150XAB8	Deutsche Alt-A Securities Mortgage Loan 2007-OA5	Option ARMs - First Lien	AGC	B	CDS	No	41,195,475
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	CDS	No	174,995 Part of an initial \$371 million transaction referencing 25 individual
2000201 00			100		020		securities, 13 of which are currently outstanding.
23332UFG4	DSLA 2005-AR5	Option ARMs - First Lien	AGM	CCC	FG	No	17,473,338
41161PJZ7	Harborview 2004-11	Option ARMs - First Lien	AGC	CCC	CDS	No	1,028,658 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	19,458,865 (see footnote 9) (see footnote 13)
41162CAB7	Harborview 2006-10	Option ARMs - First Lien	AGM	BB	FG	No	4,569,280
41162CAE1	Harborview 2006-10	Option ARMs - First Lien	AGM	BB	FG	No	4,066,885
41162DAE9	Harborview 2006-12	Option ARMs - First Lien	AGM	AA / BB	FG	No	5,102,563 (see footnote 9) (see footnote 13)
41164MAB3	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	61,332,498 (see footnote 9) (see footnote 13)
45670LAB3	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	12,100,181
45670LAE7	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	11,809,074
52525BAB8	Lehman Excess Trust 2007-16N	Option ARMs - First Lien	AGC	BB	FG	No	38,655,629
576431AC4	MARM 2007-1 (FKA MASTR 2007-OA1)	Option ARMs - First Lien	AGM	AA / BB	FG	No	35,892,501 (see footnote 11) (see footnote 13)
57645NAR1	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / CCC	FG	No	25,663,491 (see footnote 11) (see footnote 13)
57645NAB6	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / BB	FG	No	22,812,599 (see footnote 11) (see footnote 13)
57645NAN0	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / CCC	FG	No	8,425,574 (see footnote 11) (see footnote 13)
57645NAD2	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / BB	FG	No	29,378,608 (see footnote 11) (see footnote 13)
61748HBF7	Morgan Stanley Mortgage Loan Trust 2004-6AR	Option ARMs - First Lien	AGC	AAA	CDS	No	4,069,758 Part of an initial \$371 million transaction referencing 25 individual
45660LJX8	Residential Asset Securitization Trust 2005-A5	Option ARMs - First Lien	AGC	BB	CDS	No	securities, 13 of which are currently outstanding. 1,174,711 Part of an initial \$371 million transaction referencing 25 individual
400002070		Option Artiss - That Lien	AGC			NO	securities, 13 of which are currently outstanding.
86359LQV4	Structured Asset Mortgage Invst II Trust 2005-AR7	Option ARMs - First Lien	AGC	CCC	CDS	No	908,179 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	А	CDS	No	2,475,085 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	2,560,569 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	2,308,895 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	52,748,068 Assured Guaranty benefits from a \$84 million non-amortizing deductable. 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	87,311
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	BB	FG	No	24,258,000
12668ANA9	CWALT Alternative Loan Trust Ser 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	FG	No	30,609,646 (see footnote 9) (see footnote 13)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	В	FG	No	23,375,001
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	No	164,926
410764AA2	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	189,348
410764AB0	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	62,835
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	BB	FG	No	23,250,000
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	В	FG	No	30,679,000
61915CAA7	MortgageIT Securities Corp. Mortgage Loan 2007-2	Prime First Lien RMBS	AGC	CCC	CDS	No	257,871,757

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CUSIP/ISIN (1) (2)	Credit Name	Asset Class) Internal Rating (4)(5		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
N/A	Private Residential Mortgage Transaction	Prime First Lien RMBS	AGM	AA	FG (0)	No	544,247	comments
74434UFB5	Pru Home Mtg Sec 1994-25	Prime First Lien RMBS	AGM	AAA	FG	No	136,447	
76111XWP4	-	Prime First Lien RMBS	AGIM	BB	FG	No		
	Residential Funding Mortgage Sec I, Inc. 2005-S5						25,164,000	
N/A	Structured Mortgage Asset Residential Trust Multi-Class Pass-Through Certificate	Prime First Lien RMBS	AGM	A+	FG	No	231,051	
00442FAB8	Ace Home Equity Loan Trust 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	AA / CCC	FG	No		(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		(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		(see footnote 10) (see footnote 13)
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	В	FG	No	12,678,205	
07401WAP4	BSSLT 2007-1	Alt-A Closed-End Second Lien RMBS	AGM	BB	CDS	Yes	7,868,946	
32029HAB8	FFMLT 2007-FFC	Alt-A Closed-End Second Lien RMBS	AGM	CCC	CDS	Yes	14,310,767	
69337YAA2	PHH Alternative Mortgage Trust 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGC	AA	FG	No	8,980,789	
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	10,195,281	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	11,643,649	
25157GAG7	Doral 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No		(see footnote 10) (see footnote 13)
25157GAP7	Doral 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No		(see footnote 10) (see footnote 13)
25157GBB7	Doral 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No		(see footnote 10) (see footnote 13)
25157GAF9	Doral 2006-1	Puerto Rico RMBS	AGM	AA / BBB	FG	No		(see footnote 10) (see footnote 13)
9901149F9	First Federal Mortgage Trust 1993-A	Puerto Rico RMBS	AGM	AAA	FG	No	195,972	
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	FG	No	275,825	
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	FG	No	258,963	
026709AG0	ALGA 1 - American Housing Tr I	RMBS	AGM	AAA	FG	No	91,042	
026709AE5	ALGA 1 - American Housing Tr I	RMBS	AGM	AAA	FG	No	14,617	
026709AF2	ALGA 1 - American Housing Tr I	RMBS	AGM	AAA	FG	No	10,380	
026709AH8	ALGA 1 - American Housing Tr I	RMBS	AGM	AAA	FG	No	1,974	
N/A	US Residential Mortgages Reinsurance (see footnote 12)						199,819,204	
Subtotal	US Residential Mortgages						13,024,636,449	
	gage-Backed Securities							
05947UXQ6	Banc of America Commercial Mortgage 2004-5	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	164,683,874	
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	AAA*	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	AAA*	CDS	No	30,000,000	
05947U2R8	Banc of America Commercial Mortgage 2005-5	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No		Part of an initial \$1.0 billion notional transaction comprised of 50
				,			_0,000,000	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	AAA*	CDS	No	40,000,000	
05947U4D7	Banc of America Commercial Mortgage 2005-6	CMBS / Comm. Real Estate	AGC	AAA*	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.
05947U7L6	Banc of America Commercial Mortgage 2006-1	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	10,000,000	
059497AX5	Banc of America Commercial Mortgage 2007-1	CMBS / Comm. Real Estate	AGC	AAA*	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
	Dana of America Communical Martinese Los 00000		100	A A A *	000	Na	00 000 000	\$60.0 million non-amortizing deductible.
05950VAE0	Banc of America Commercial Mortgage Inc. 2006-6	CMBS / Comm. Real Estate	AGC	AAA*	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	AAA*	CDS	No	30,000,000	
07387BAH6	Bear Stearns Commercial Mortgage Sec 2005-PWR09	CMBS / Comm. Real Estate	AGC	AAA AAA*	CDS	No		Part of an initial \$1.0 billion notional transaction comprised of 50
073070400	Bear Steams Commercial Mongage Sec 2005-PWR09		AGC	AAA	CDS	NO	20,000,000	individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
07387BEB5	Bear Stearns Commercial Mortgage Sec 2005-PWR10	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000	Jan San San San San San San San San San S
07387BEB5	Bear Stearns Commercial Mortgage Sec 2005-PWR10	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No		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	AAA*	CDS	No	40,000,000	
07387MAE9	Bear Stearns Commercial Mortgage Sec 2006-PW11	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	10,000,000	

						Previously	
			Financial Guaranto	or	Contract Form	•	
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		 Internal Rating (4)(5 		Another FG (5)	Net Par Outstanding (\$) (7) Comments
07388PAE1	Bear Stearns Commercial Mortgage Sec 2006-PW14	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	20,000,000 Part of an initial \$1.0 billion notional transaction comprised of 50
			100	7001	020		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	AAA*	CDS	No	19,489,788 Part of an initial \$1.0 billion notional transaction comprised of 50
07508IXAE7	Deal Steams Commercial Moligage Sec 2007-P WICIS	CMDS / Comm. Real Estate	AGC		005	INO	individual securities in which Assured Guaranty benefits from a
							\$60.0 million non-amortizing deductible.
	CD Commercial Martages Trust 2005 CD1	CMBS / Comm. Real Estate	100	۸ ۸ ۸ *	CDS	No	U
12513EAG9	CD Commercial Mortgage Trust 2005-CD1	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	39,895,200
12513EAG9	CD Commercial Mortgage Trust 2005-CD1	CIMBS / Comm. Real Estate	AGC	AAA*	CDS	No	19,947,600 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.
12513YAF7	CD Commercial Mortgage Trust 2007-CD4	CMBS / Comm. Real Estate	AGC	AAA*	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	AAA*	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
190749AE1	COBALT CMBS Commercial Mortgage Trust 2006-C1	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	19,837,222 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	AAA*	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	AAA*	CDS	No	19,892,888 Part of an initial \$1.0 billion notional transaction comprised of 50
220 11 0/ 11 0			100	7001	020		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	AAA*	CDS	No	14,679,388 Part of an initial \$1.0 billion notional transaction comprised of 50
2234701113	Credit Suisse Commercial Mongage Trust 2005-00	Cimbo / Comm. Real Estate	AGG		000	NO	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	AAA*	CDS	No	20,000,000 Part of an initial \$1.0 billion notional transaction comprised of 50
22545LAD I	Credit Suisse Commercial Mongage Trust 2006-C5	CIMBS / COMM. Real Estate	AGC	AAA	005	INO	
							individual securities in which Assured Guaranty benefits from a
	One dit Quiese Operation and Martine as Trust 2007 04	CMPC / Comm. Deal Estate	100	A A A *	000	Nia	\$60.0 million non-amortizing deductible.
22545XAD5	Credit Suisse Commercial Mortgage Trust 2007-C1	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	18,724,519 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	AAA*	CDS	No	39,785,776
225470NK5	Credit Suisse First Boston Mortgage Corp. 2005-C6	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	29,358,778
225470F73	Credit Suisse Mortgage Capital Certs 2006-C1	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	10,000,000
36159GBU0	GE Business Loan Trust 2005-2	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	49,175,276
36828QQE9	GE Capital Commercial Mortgage Corp. 2005-C4	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	30,000,000
36828QQE9	GE Capital Commercial Mortgage Corp. 2005-C4	CMBS / Comm. Real Estate	AGC	AAA*	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	19,185,514 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	38,371,029
396789JU4	Greenwich Capital Commercial Funding 2005-GG3	CMBS / Comm. Real Estate	AGC	AAA*	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	AAA*	CDS	No	20,000,000 Part of an initial \$1.0 billion notional transaction comprised of 50
000100121			100	7001	020		individual securities in which Assured Guaranty benefits from a
							\$60.0 million non-amortizing deductible.
20173QAE1	Greenwich Capital Commercial Funding 2007-GG9	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	20,000,000 Part of an initial \$1.0 billion notional transaction comprised of 50
LUTTOWNET	Crooming Copilar Commercial Fulling 2007-000				000	110	individual securities in which Assured Guaranty benefits from a
							•
262200/11/27	CS Martanaa Socilitiisa Comparation II 2000 CCC	CMBS / Comm. Real Estate		۸ ۸ ۸ *	CDS	No	\$60.0 million non-amortizing deductible.
36228CWX7	GS Mortgage Securities Corporation II 2006-GG6		AGC	AAA*	CDS	No	10,000,000
46625YVV2	JP Morgan Chase Commercial Mort Sec 2005-CIBC13	CMBS / Comm. Real Estate	AGC	AAA	CDS	No	40,000,000
46625YVV2	JP Morgan Chase Commercial Mort Sec 2005-CIBC13	CMBS / Comm. Real Estate	AGC	AAA*	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
			100	A A A +	0.5.0		\$60.0 million non-amortizing deductible.
46625YUA9	JP Morgan Chase Commercial Mort Sec 2005-LDP4	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	28,410,076

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			Financial Guarant		Contract Form	-	
CUSIP/ISIN (1) (2) 46625YUA9	Credit Name JP Morgan Chase Commercial Mort Sec 2005-LDP4	Asset Class CMBS / Comm. Real Estate	(AGC/AGM/AGRe) AGC	(3) Internal Rating (4)(5 AAA*	5) (6) CDS	Another FG (5) No	Net Par Outstanding (\$) (7)Comments18,940,051Part of an initial \$1.0 billion notional transaction comprised of 50
4002310A9	JF Morgan Chase Commercial Mort Sec 2003-LDF4	CIVIDS / COMM. Real Estate	AGC	AAA	CDS	NO	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	AAA*	CDS	No	40,000,000
46625YXP3	JP Morgan Chase Commercial Mort Sec 2005-LDP5	CMBS / Comm. Real Estate	AGC	AAA*	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.
46630EAC4	JP Morgan Chase Commercial Mort Sec 2006-CIBC17	CMBS / Comm. Real Estate	AGC	AAA*	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	AAA*	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	AAA*	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	AAA*	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	9,371,300
52108H2U7	LB-UBS Commercial Mortgage Trust 2005-C1	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	163,247,453
52108H6W9	LB-UBS Commercial Mortgage Trust 2005-C5	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	27,708,256
52108H6W9	LB-UBS Commercial Mortgage Trust 2005-C5	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	 13,854,128 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	AAA*	CDS	No	40,000,000
52108MAF0	LB-UBS Commercial Mortgage Trust 2005-C7	CMBS / Comm. Real Estate	AGC	AAA*	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	AAA*	CDS	No	40,000,000
52108MDH3	LB-UBS Commercial Mortgage Trust 2006-C1	CMBS / Comm. Real Estate	AGC	AAA*	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.
50180CAD2	LB-UBS Commercial Mortgage Trust 2006-C7	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	20,000,000 Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
50179AAE7	LB-UBS Commercial Mortgage Trust 2007-C1	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	20,000,000 Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
59022HMU3	Merrill Lynch Mortgage Trust 2005-CKI1	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	26,852,472
59022HMU3	Merrill Lynch Mortgage Trust 2005-CKI1	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	17,901,648 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	AAA*	CDS	No	37,205,157
59022HNC2	Merrill Lynch Mortgage Trust 2005-LC1	CMBS / Comm. Real Estate	AGC	ΑΑΑ*	CDS	No	 18,602,579 Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
55312VAD0	MI-CFC Commercial Mortgage Trust 2006-4	CMBS / Comm. Real Estate	AGC	AAA*	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	AAA*	CDS	No	19,788,981 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	AAA*	CDS	No	18,047,078 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.
61750WAX1	Morgan Stanley Capital I Trust 2006-IQ12	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	19,610,355 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.

						Previously	
			Financial Guaranto	or	Contract Form	Guaranteed by	
CUSIP/ISIN (1) (2)	Credit Name	Asset Class	(AGC/AGM/AGRe) ((3) Internal Rating (4)(5		Another FG (5)	Net Par Outstanding (\$) (7) Comments
61751NAF9	Morgan Stanley Capital I Trust 2007-HQ11	CMBS / Comm. Real Estate	AGC	AAA*	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	AAA*	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	AAA*	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	AAA*	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	AAA*	CDS	No	39,547,963
617451CL1	Morgan Stanley Dean Witter Capital I 2005-HQ7	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	19,773,981 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	AAA*	CDS	No	36,132,768
617451AF6	Morgan Stanley Dean Witter Capital I 2005-IQ10	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	18,066,384 Part of an initial \$1.0 billion notional transaction comprised of 50 individual securities in which Assured Guaranty benefits from a \$60.0 million non-amortizing deductible.
617451CR8	Morgan Stanley Dean Witter Capital I 2006-TOP21	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	40,000,000
617451CR8	Morgan Stanley Dean Witter Capital I 2006-TOP21	CMBS / Comm. Real Estate	AGC	AAA*	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	AAA*	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	17,919,991
9297667G2	Wachovia Bank Commercial Mortgage 2005-C21	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	25,326,724
9297667G2	Wachovia Bank Commercial Mortgage 2005-C21	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	16,884,483 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	AAA	CDS	No	40,000,000
92976BBN1	Wachovia Bank Commercial Mortgage 2005-C22	CMBS / Comm. Real Estate	AGC	AAA*	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.
92976BDT6	Wachovia Bank Commercial Mortgage 2006-C23	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	8,719,165
92978PAE9	Wachovia Bank Commercial MTG Trust 2006-C29	CMBS / Comm. Real Estate	AGC	AAA*	CDS	No	19,723,885 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	120,061,746
751021AA4	RAIT Preferred Funding II, LTD.	CDO - Commercial Real Estate	AGC	AA	CDS	No	118,060,717
76121BAA7	Resource Real Estate Funding CDO 2007-1	CDO - Commercial Real Estate	AGC	AAA	CDS	No	77,737,043
N/A	US Commercial Mortgage-Backed Securities Reinsurance (see footnote 12)						236,834,517
Subtotal	US Commercial Mortgage-Backed Securities						3,017,355,753
US Insurance Securitiz	zation						
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

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)						259,046,852	
Subtotal	US Insurance Securitization						3,034,746,852	

US Consumer Receivables

						Droviously		
			Financial Cuarantan			Previously		
			Financial Guarantor		Contract Form	Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		 Internal Rating (4)(5 		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
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	62,354,551	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	48,656,403	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	BBB	FG	No	31,327,520	
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	40,532,321	
03061LAC7	AmeriCredit Automobile Receivables Trust 2010-A	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	26,124,565	
03064GAC5	AmeriCredit Automobile Receivables Trust 2010-B	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	34,970,665	
N/A	US Consumer Receivables Reinsurance (see footnote 12)						670,406,229	
Subtotal	US Consumer Receivables						2,175,095,255	
US Commercial Recei								
52177CAB7	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	11,398,241	
52177DAD1	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,654,000	
52177DAC3	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,646,825	
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	
50187VAD3	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	50,042,001	
50187VAA9	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	33,216,308	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BB	CDS	Yes	43,575,286	
47714NAA5	Jetblue 2004-2 G-1	EETC Transaction	AGC	BBB-	CDS	Yes		JETBLUE 2004-2 G1 and JETBLUE 2004-2 G2 share a non-
							0,121,001	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-
			100	000	020	100	01,200,000	amortizing first loss deductible of \$4.4 million.
90332UAN3	US Airways Series 2001-1 G	EETC Transaction	AGC	BB	CDS	Yes	14,361,029	
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	Δ	CDS	Yes	5,019,100	
000503AA1	Acts 2007-11 Pass Through Trust G-1 Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	A-	FG	Yes	12,596,808	
009503AB9	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	No	47,565,691	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB-	CDS	Yes	20,727,278	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	<u>л</u>	FG	No	34,283,776	
12614MAE4	CNL Commercial Mortgage Loan Trust 2001-2	Commercial Loans	AGC	AAA	CDS	No	949,083	
	US Commercial Receivables Reinsurance (see footnote 12)	Commercial Loans	AGC	AAA	003	INU	174,943,300	
N/A Subtotal								
Subtotal	US Commercial Receivables						739,306,684	
US Structured Credit			100	DD	50	N La	00,000,000	
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	В	FG	Yes	5,679,444	
N/A	US Structured Credit Reinsurance (see footnote 12)						-	
Subtotal	US Structured Credit						68,679,444	
US Other Structured F								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	214,710,416	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	20,013,411	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	12,669,301	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A	FG	No	6,496,972	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	2,798,053	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,685,575	
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	А	FG	No	8,574,793	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	А	FG	No	6,545,333	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	5,476,386	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,193,898	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,107,987	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,674,496	
				<u>л</u>	10		2,074,490	

						Previously		
			Financial Guarantor	r	Contract Form	Guaranteed by		
	Creatite Name	Arrest Class						Community
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		 Internal Rating (4)(5 		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
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	222	FG	Yes	62,354,551	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	48,656,403	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	BBB	FG	No	31,327,520	
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	40,532,321	
03061LAC7	AmeriCredit Automobile Receivables Trust 2010-A	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	26,124,565	
03064GAC5	AmeriCredit Automobile Receivables Trust 2010-B	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	34,970,665	
N/A	US Consumer Receivables Reinsurance (see footnote 12)						670,406,229	
Subtotal	US Consumer Receivables						2,175,095,255	
US Commercial Recei								
52177CAB7	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	11,398,241	
52177DAD1	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,654,000	
52177DAC3	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,646,825	
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	
50187VAD3	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	50,042,001	
50187VAA9	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	33,216,308	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BB	CDS	Yes	43,575,286	
47714NAA5	Jetblue 2004-2 G-1	EETC Transaction	AGC	BBB-	CDS	Yes		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-
							0,1,200,000	amortizing first loss deductible of \$4.4 million.
90332UAN3	US Airways Series 2001-1 G	EETC Transaction	AGC	BB	CDS	Yes	14,361,029	•
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	Δ	CDS	Yes	5,019,100	
000031 AA0 009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	A A	FG	Yes	12,596,808	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	47,565,691	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB-	CDS	Yes	20,727,278	
092650AA8	8	Aircraft Leases	AGC		FG	No	34,283,776	
	Blade Engine Securitization Ltd. Series 2006-1A-1			A ^^^	CDS			
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)						174,943,300	
Subtotal	US Commercial Receivables						739,306,684	
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	В	FG	Yes	5,679,444	
N/A	US Structured Credit Reinsurance (see footnote 12)						-	
Subtotal	US Structured Credit						68,679,444	
US Other Structured F								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	214,710,416	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	20,013,411	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	12,669,301	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	А	FG	No	6,496,972	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	2,798,053	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,685,575	
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	А	FG	No	8,574,793	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	А	FG	No	6,545,333	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	5,476,386	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,193,898	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,107,987	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,674,496	
11/A		MISCENALIEUUS ULIEL ASSEL DAUKEU		Λ	10		2,074,490	

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			Financial Commuter	_	Contract Form	Previously		
			Financial Guarantor		Contract Form			
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		 Internal Rating (4)(5 		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
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	62,354,551	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	48,656,403	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	BBB	FG	No	31,327,520	
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	40,532,321	
03061LAC7	AmeriCredit Automobile Receivables Trust 2010-A	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	26,124,565	
03064GAC5	AmeriCredit Automobile Receivables Trust 2010-B	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	34,970,665	
N/A	US Consumer Receivables Reinsurance (see footnote 12)						670,406,229	
Subtotal	US Consumer Receivables						2,175,095,255	
							· · ·	
US Commercial Recei	ivables							
52177CAB7	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	11,398,241	
52177DAD1	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,654,000	
52177DAC3	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,646,825	
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	
50187VAC5	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	50,042,001	
	•		AGC	AA	FG			
50187VAA9	LEAF Receivables Funding 9, LLC	Equipment Lease				No	33,216,308	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BB	CDS	Yes	43,575,286	
47714NAA5	Jetblue 2004-2 G-1	EETC Transaction	AGC	BBB-	CDS	Yes	8,127,957	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	14,361,029	
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	A	CDS	Yes	5,019,100	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	A-	FG	Yes	12,596,808	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	47,565,691	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB-	CDS	Yes	20,727,278	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	Α	FG	No	34,283,776	
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)						174,943,300	
Subtotal	US Commercial Receivables						739,306,684	
Oubtolui							100,000,001	
US Structured Credit								
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Structured Credit	AGC	BB	FG	No	63,000,000	
N/A N/A	Private Whole Business Securitization		AGM	B	FG	Yes	5,679,444	
		Yellow Pages Receivable	AGIM	D	FG	res	5,679,444	
N/A Subtatal	US Structured Credit Reinsurance (see footnote 12)						-	
Subtotal	US Structured Credit						68,679,444	
US Other Structured F								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	214,710,416	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	20,013,411	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	12,669,301	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A	FG	No	6,496,972	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	2,798,053	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,685,575	
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	8,574,793	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	Δ	FG	No	6,545,333	
	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	~ ^ ^	FG			
N/A				AAA		No	5,476,386	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,193,898	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,107,987	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,674,496	

						Previously		
			Financial Guaranto	r	Contract Form	Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		r 3) Internal Rating (4)(5		Another FG (5)	Net Par Outstanding (\$) (7)	Comments
50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans	AGC	BBB+	CDS	.,	62,749,000	Comments
78443JAE9	SLM Private Credit Student Loan Trust 2006-C	Consumer Loans	AGC	BBB	FG	No	356,017,000	
						No		
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	62,354,551	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	48,656,403	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	BBB	FG	No	31,327,520	
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	40,532,321	
03061LAC7	AmeriCredit Automobile Receivables Trust 2010-A	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	26,124,565	
03064GAC5	AmeriCredit Automobile Receivables Trust 2010-B	Automobile Receivables - Sub-Prime	AGC	AAA	FG	No	34,970,665	
N/A	US Consumer Receivables Reinsurance (see footnote 12)						670,406,229	
Subtotal	US Consumer Receivables						2,175,095,255	
US Commercial Recei	vables							
52177CAB7	LEAF Receivables Funding 7, LLC	Equipment Lease	AGC	AA	FG	No	11,398,241	
52177DAD1	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,654,000	
52177DAC3	LEAF Receivables Funding 8, LLC	Equipment Lease	AGC	AA	FG	No	41,646,825	
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	
50187VAD3	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	50,042,001	
50187VAD5	LEAF Receivables Funding 9, LLC		AGC	AA	FG		33,216,308	
		Equipment Lease				No		
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BB	CDS	Yes	43,575,286	
47714NAA5	Jetblue 2004-2 G-1	EETC Transaction	AGC	BBB-	CDS	Yes		JETBLUE 2004-2 G1 and JETBLUE 2004-2 G2 share a non-
					000	N/		amortizing first loss deductible of \$4.4 million.
47714NAB3	Jetblue 2004-2 G-2	EETC Transaction	AGC	BBB-	CDS	Yes		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	14,361,029	
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	Α	CDS	Yes	5,019,100	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	A-	FG	Yes	12,596,808	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	47,565,691	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB-	CDS	Yes	20,727,278	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	А	FG	No	34,283,776	
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)						174,943,300	
Subtotal	US Commercial Receivables						739,306,684	
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)	. c i agos recontablo		-	· •		-	
Subtotal	US Structured Credit						68,679,444	
							00,079,744	
US Other Structured F	Finance							
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	214,710,416	
N/A N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	Λ_	FG	No	20,013,411	
				A-				
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	12,669,301	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A	FG	No	6,496,972	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	2,798,053	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,685,575	
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	А	FG	No	8,574,793	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	А	FG	No	6,545,333	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	5,476,386	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,193,898	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	3,107,987	
N/A N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	Δ	FG	No	2,674,496	
		WISCENALIEUUS ULIEI ASSEL DAUKEU		~	10		2,074,490	

						Previously		
			Financial Guaranto	or	Contract Form	-		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class		(3) Internal Rating (4)(5	6) (6)	Another FG (5)	Net Par Outstanding (\$) (7)	Comments
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,564,546	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	А	FG	No	2,182,640	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	2,146,365	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGRe	A-	FG	No	235,785,671	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A+	FG	No	-	
362311AH5	Verizon California Inc.	Miscellaneous Other Asset Backed	AGRe	А	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	GICs (See Footnote 8)	AGM	AA	FG	No	15,427,824	
I/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	9,067,500	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	8,064,582	
J/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	3,641,211	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	1,811,850	
N/A	US Other Structured Finance Reinsurance (see footnote 12)						12,808,697	
Subtotal	US Other Structured Finance						944,919,060	
	LIC Otructure d Finance						50.007.740.040	
Total	US Structured Finance						52,807,746,010	
nternational Pooled C	Corporate Obligations							
09368AA9	Airlie CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	8,692,339	
0936CAA0	Airlie CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	59,695,195	
/A	Alpstar CLO 1 Plc	CLOs - Cashflow	AGC	AAA	CDS	No	120,477,297	
/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	AAA*	CDS	No	283,732,209	
49629AA6	Atrium III CLO	CLOs - Cashflow	AGM	AAA	CDS	No	897,370	
4963VAA6	Atrium IV CLO	CLOs - Cashflow	AGM	AAA	CDS	No	8,949,046	
5357UAA9	Avenue CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	32,263,569	
53643AA0	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS	No	16,432,613	
53643AC6	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS	No	5,025,264	
5616CAB4	Babson CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	No	4,710,154	
9624WAA4	Blue Mountain CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	39,786,547	
22621AC9	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	9,065,508	
22621AB1	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	5,288,213	
22621AA3	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	1,510,918	
5135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	32,216,787	
5132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	AAA*	CDS	No	34,130,000	
5642PAB2	Centurion CDO 9	CLOs - Cashflow	AGC	AAA	CDS	Yes	29,421,556	
5642PAB2	Centurion CDO 9	CLOs - Cashflow	AGM	AAA	CDS	Yes	41,926,558	
71490AB1	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	41,038,583	
71490AG0	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA	CDS	No	10,895,199	
7178PAB0	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	9,825,278	
7178PAA2	CIFC Funding 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	3,295,694	
7178QAB8	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	7,378,237	
7178QAB0	CIFC Funding 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	No	2,443,447	
25478AB3	CIFC Funding 2006-II	CLOs - Cashflow	AGM	AAA*	CDS	No	5,472,699	
25478AC1	CIFC Funding 2006-II	CLOs - Cashflow	AGM	AAA*	CDS	No	2,606,047	
25474AB2	CIFC Funding 2007-1	CLOs - Cashflow	AGM	AAA*	CDS	No	3,500,272	
25474AC0	CIFC Funding 2007-1	CLOs - Cashflow	AGM	AAA*	CDS	No	3,374,298	
7178XAC1	CIFC Funding 2007-II	CLOS - Cashflow	AGM	AAA AAA*	FG	No	9,743,334	
7178XAE7	CIFC Funding 2007-II	CLOS - Cashflow	AGM	AAA AAA*	FG	No	4,374,756	
25561AA8	CIT CLO I LTD.	CLOS - Cashflow	AGM	AAA AAA	CDS	No	2,111,323	
25561AA8	CIT CLO I LTD.	CLOS - Cashflow	AGM	AAA AAA	FG	No	2,111,323	
964QAA4	ColumbusNova CLO IV 2007-II	CLOS - Cashflow	AGM	AAA AAA*	CDS	No	49,184,115	
964QAA4 9649AA2	ColumbusNova CLO IV 2007-II ColumbusNova CLO Ltd. 2006-II	CLOS - Cashflow	AGM	AAA	CDS	No	49,184,115 51,654,658	
S0308764660	Contego CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	94,291,274	
/Α 71555004	Contego CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	64,851,825	
7155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	AAA*	CDS	No	6,933,438	
I/A	Dalradian European CLO I	CLOs - Cashflow	AGC	AAA*	CDS	No	34,808,827	
35498AA0	Dalradian European CLO I	CLOs - Cashflow	AGC	AAA*	CDS	No	4,539,043	
I/A	Dalradian European CLO II B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	21,203,372	
(S0287012412	Dalradian European CLO III B.V.	CLOs - Cashflow	AGC	AAA*	CDS	No	36,602,645	

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NA Preside Dimensional Payced Transaction Modelland, D'fre Ader Bohnel A P D 225.7567 Statistical Payced Transaction Modelland, D'fre Ader Bohnel A04 Bit CO3 No 24.5000 BERNAME Model Payced Transaction Modelland, D'étable A04 Bit CO3 No 197.2500 BERNAME Model Payced Transaction Bits School Payced Dimetrization Bits School Payced Dimetrization 197.2500<	N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	2,182,640	
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Name Vesce Calena Inc. Needback Other Inc. Needb		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGRe	A-			235,785,671	
Bit State No.7 Part Puer Puer ACM PR DFS No. 1133333 No. Presc Order State Trace Trineation SCIE Clear Strate State Trace Trineation SCIE Clear Strate Strate Trace Trineation SCIE Clear Strate Strate Trace Trineation SCIE Clear Strate Strate Strate Trace Trineation SCIE Clear Strate Strat		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A+			-	
NA. Plane Ore Structure France Transaction GCI SDE Foxmore B AGM AA FG No 15/2.22 No Plane Ore Structure France Transaction GCI SDE Foxmore B AGM AA FG No 12/2.22 No Plane Ore Structure France Transaction GCI SDE Foxmore B AGM AA FG No 11/1.02 No Plane Ore Structure France Transaction GCI SDE Foxmore B AGM AA FG No 11/1.02 No Plane Ore Structure France Transaction GCI SDE Foxmore B AGM AA FG No 11/1.02 Structure France Transaction GCI SDE Foxmore B AGM AAA CR No 3392.33 GCI SDE Foxmore B CGI SDE Foxmore B AGM AAA CDS No 3392.33 GCI SDE Foxmore B CGI SDE Foxmore B AGM AAA CDS No 3392.33 GCI SDE Foxmore B AGM AAA CDS No 3392.33 GCI SDE Foxmore B CGI SDE Foxmore AGM AGM <td>362311AH5</td> <td>Verizon California Inc.</td> <td>Miscellaneous Other Asset Backed</td> <td>AGRe</td> <td>A</td> <td></td> <td>Yes</td> <td>24,400,000</td> <td></td>	362311AH5	Verizon California Inc.	Miscellaneous Other Asset Backed	AGRe	A		Yes	24,400,000	
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NA Print (inc) Structures France Instructure GEC. Size France Instructure ADM ADM FG No 1.1111620 Balan UP Date Structure Instructure Instructure Instructure In	N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA		No	8,064,582	
MA US Diversion Finite Presentation (Subject) 120007 Total US Diversion (Finite Presentation (Subject) 52,80774610 Total US Diversion (Subject) 52,80774610 Betransfer Food Corporate Digitations 52,80774610 Status (Subject) CDL - Castrow ACM AAA CDS No 58,9239 Status (Subject) CDL - Castrow ACM AAA CDS No 58,9239 Status (Subject) CDL - Castrow ACM AAA CDS No 58,9239 Status (Subject) CDL - Castrow ACM AAA CDS No 58,9239 Status (Subject) CDL - Castrow ACM AAA CDS No 58,9239 Status (Subject) CDL - Castrow ACM AAA CDS No 58,9239 Status (Subject) CDL - Castrow ACM AAA CDS No 58,9239 Status (Subject) CDL - Castrow ACM AAA CDS No 56,9239 Status (Subject) </td <td>N/A</td> <td>Private Other Structured Finance Transaction</td> <td>GICs (See Footnote 8)</td> <td>AGM</td> <td>AA</td> <td>FG</td> <td>No</td> <td>3,641,211</td> <td></td>	N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	3,641,211	
Status US Decision 244/30/200 Test US Structured Finance 22/07/2010 Intercence Media Conjunct Add Add CDS Value Column OVER OVER Structured Finance CDC- Cadillaw Add Add CDS Structured Finance Structured Finance OVERSEAL CDC- Cadillaw Add Add CDS No 55/05/01 Nak Append CO III Column CDC- Cadillaw Add CDS No 55/05/01 Nak Append CO III Column CDC- Cadillaw Add Add No 55/05/01 Structured Finance CDC- Cadillaw Add Add Add No 63/06/01 Structured Finance CDC- Cadillaw Add Add Add No 63/06/01 Structured Finance CDC- Cadillaw Add Add Add No 63/06/01 Structured Finance CDC- Cadillaw Add Add Add Add No 63/06/01 Structured Finance		Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No		
Total US Structured Finance SUM074019 International Pools Corports Obligations (SMAMA) Affect Co 2001 Affect Co 2001 Affe								, ,	
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NA NA A pter CLO 1NDCLOB - CantowACCAAACDSNo120.77.27(AACMA)Apter CLO 2PC CLOB - CantowCLOB - CantowAGACDSNo82.87.2.20(AACMA)Anne CLOCLOB - CantowAGAAAACDSNo82.87.2.20(SSELAND)Averue CLO YCLOB - CantowAGAAAACDSNo82.83.28(SSELAND)Averue CLO YCLOB - CantowAGMAAACDSNo84.24.28(SSELAND)Averue STOLACLOB - CantowAGMAAACDSNo84.26.28(SSELAND)Averue STOLACLOB - CantowAGMAAACDSNo84.76.76(SSELAND)Bun Mounton CDPCLOB - CantowAGMAAACDSNo84.76.76(SSELAND)Bun Mounton CDPCLOB - CantowAGMAAACDSNo83.76.76.76(SSELAND)Bun Mounton CDPCLOB - CantowAGMAAACDSNo83.76.76.76(SSELAND)CLOB - CantowAGMAAACDSNo83.76.76.76(SSELAND)CLOB - CantowAGMAAACDSNo83.76.76.76(SSELAND)CLOB - CantowAGMAAACDSNo83.76.76.77(SSELAND)CLOB - CantowAGMAAACDSNo83.76.76.77(SSELAND)CLOB - CantowAGMAAACDSNo93.76.76.77(SSELAND)CLOB - CantowAGMAAACDSNo93.76.									
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USB818ACA USB81ACA ConversionCLOs - cantinovADMAAACDSNo16.428.13USB14CACA USB14CA240Aury Struet CLO ConcentionCLOs - CantinovADMAAACDSNo4.710.134USB14CACA USB14CA240Back Antinianti CLO III Table CLO INASCLOS - CantinovADMAAACDSNo9.885.034122871AC3Bark Hidge CLO INASCLOS - CantinovADMAAACDSNo9.885.034122871AC3Bark Hidge CLO INASCLOS - CantinovADMAAACDSNo9.885.034122871AC3Bark Hidge CLO INASCLOS - CantinovADMAAACDSNo9.885.034131582NAC4Control CD 12 LimitedCLOS - CantinovADMAAACDSNo3.241.077131582NAC4Control CD 03CLOS - CantinovAGMAAACDSNo4.31.00.00013582NAC4Control CD 04CLOS - CantinovAGMAAACDSNo4.388.03131582NAC4Control CD 04CLOS - CantinovAGMAAACDSNo4.388.03131582NAC4Control Timancial CaymanCLOS - CantinovAGMAAACDSNo4.388.03171450ADCIPC Funding 200611CLOS - CantinovAGMAAACDSNo4.388.03171450ADCIPC Funding 200611CLOS - CantinovAGMAAACDSNo4.388.04171450ADCIPC Funding 200611CLOS - CantinovAGMAAACDS		Avenue CLO IV							
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0882407A4ABur Kinge CLO PusCLO a- CashflowACMAAACDSNo38,785,577122821A05Bur Kinge CLO PusCLO a- CashflowACMAAACDSNo3,528,213122821A03Bur Kinge CLO PusCLO a- CashflowACMAAACDSNo3,510,318122821A03Bur Kinge CLO PusCLO a- CashflowACMAAACDSNo3,510,318122821A03Curd CDO 12 LinitedCLO a- CashflowACMAAACDSNo3,110,00013132AACCurd CDO 12 LinitedCLO a- CashflowACMAAACDSNo3,110,00013122ACACurd CDO 12 LinitedCLO a- CashflowACMAAACDSNo3,110,0001312ACACCurd CDO 12 LinitedCLO a- CashflowACMAAACDSNo4,005,858171459AB1Curde Financial CaymanCLO a- CashflowACMAAACDSNo3,825,784171459AB2Cli CF Funding 2006-1CLO a- CashflowACMAAACDSNo3,285,69417178PAD0Cli CF Funding 2006-13CLO a- CashflowACMAAACDSNo3,285,69417178PAD4Cli CF Funding 2006-13CLO a- CashflowACMAAACDSNo3,285,69417178PAD5Cli CF Funding 2006-13CLO a- CashflowACMAAACDSNo3,285,69417178PAD6Cli CF Funding 2006-13CLO a- CashflowACMAAACDSNo3,733,73417178P	053643AC6	Avery Street CLO	CLOs - Cashflow	AGM	AAA	CDS		5,025,264	
12221/201 Bur Rige CLO Plus CLOs - Cashfor AGM AAA CDS Na 9.0665.08 122521/ASI Bur Ridge CLO Plus CLOs - Cashfor AGM AAA CDS Na 1.510.91 122521/ASI Bur Ridge CLO Plus CLOs - Cashfor AGM AAA CDS Na 1.510.91 15152AAI Can CDO 15 Linited CLOs - Cashfor AGM AAA CDS Na 3.4130.00 15642PABZ Cantrian CDO 9 CLOs - Cashfor AGM AAA CDS Ya 4.1362.58 15642PABZ Cantrian CDO 9 CLOS - Cashfor AGM AAA CDS Na 4.1363.63 171480ABI Chrish Imanadi Cayman CLOS - Cashfor AGM AAA CDS Na 4.368.83 171780AB CIFC Funding 200F-18 CLOS - Cashfor AGM AAA CDS Na 4.368.94 171780AB CIFC Funding 200F-18 CLOS - Cashfor AGM AAA CDS Na 4.3776.237 171780AB	05616CAB4	Babson CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS		4,710,154	
1222474A51Bur Róge CLO PlusCLOs - cuarhflowAGMAAACDSNo5,288,71315132AACBur Róge CLO PlusCLOs - cuarhflowAGMAAACDSNo33,216,78715132AACCert CDO 15 LimitedCLOs - cuarhflowAGMAAACDSNo33,216,78715132AACCert CDO 15 LimitedCLOs - cuarhflowAGMAAACDSNo33,216,78715642PAB2Certuino CDO 9CLOs - cuarhflowAGMAAACDSYes29,42,556171490A0B1Churchill Financial CaymanCLOs - cuarhflowAGMAAACDSNo4,038,583171490A0DChurchill Financial CaymanCLOs - cuarhflowAGMAAACDSNo9,825,78417178DA8CIFC Funding 2006-1CLOs - cuarhflowAGMAAACDSNo9,825,78417178DA8CIFC Funding 2006-1CLOs - cuarhflowAGMAAACDSNo3,530,27717178DA8CIFC Funding 2006-1CLOs - cuarhflowAGMAAACDSNo3,530,27817178DA8CIFC Funding 2006-1CLOs - cuarhflowAGMAAACDSNo3,530,27817178DA8CIFC Funding 2006-1CLOs - cuarhflowAGMAAACDSNo3,530,27817178DA8CIFC Funding 2006-1CLOs - cuarhflowAGMAAACDSNo3,530,27812547AACCIFC Funding 2007-1CLOs - cuarhflowAGMAAACDSNo3,530,278 <td< td=""><td>09624WAA4</td><td>Blue Mountain CLO II</td><td>CLOs - Cashflow</td><td>AGM</td><td>AAA</td><td>CDS</td><td>No</td><td>39,786,547</td><td></td></td<>	09624WAA4	Blue Mountain CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	39,786,547	
12261A33Burr Ridge CLO PlusCLO = CashillowAGMAAACDSNo1.5120,78715135AAA1Cort CDO 15 LimiledCLO = CashillowAGMAAACDSNo3.510,78715135AAA1Cort CDO 15 LimiledCLO = CashillowAGMAAACDSNo3.510,78715135AAA1Cort CDO 15 LimiledCDO = CashillowAGMAAACDSNo3.510,78715842PAB2Conturion CDO 9CLO = CashillowAGMAAACDSYes4.586,58315842PAB2Conturini Francial CaymanCLO = CashillowAGMAAACDSNo1.982,58317143DAB1Churchill Francial CaymanCLO = CashillowAGMAAACDSNo1.982,56317143DAB1Churchill Francial CaymanCLO = CashillowAGMAAACDSNo2.825,69417173DAB2CIFC Funding 2005-16CLO = CashillowAGMAAACDSNo2.424,34712547BAD3CIFC Funding 2005-18CLO = CashillowAGMAAACDSNo3.537,23712547BAD3CIFC Funding 2005-14CLO = CashillowAGMAAA*CDSNo3.537,23812547BAD3CIFC Funding 2007-14CLO = CashillowAGMAAA*CDSNo3.537,23812547BAD3CIFC Funding 2007-14CLO = CashillowAGMAAA*CDSNo3.537,23812547BAD3CIFC Funding 2007-14CLO = CashillowAGMAAA*CDSNo3.537,238 </td <td>122621AC9</td> <td>Burr Ridge CLO Plus</td> <td>CLOs - Cashflow</td> <td>AGM</td> <td>AAA</td> <td>CDS</td> <td>No</td> <td>9,065,508</td> <td></td>	122621AC9	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	9,065,508	
12261A33Burr Ridge CLO PlusCLO = CashillowAGMAAACDSNo1.5120,78715135AAA1Cort CDO 15 LimiledCLO = CashillowAGMAAACDSNo3.510,78715135AAA1Cort CDO 15 LimiledCLO = CashillowAGMAAACDSNo3.510,78715135AAA1Cort CDO 15 LimiledCDO = CashillowAGMAAACDSNo3.510,78715842PAB2Conturion CDO 9CLO = CashillowAGMAAACDSYes4.586,58315842PAB2Conturini Francial CaymanCLO = CashillowAGMAAACDSNo1.982,58317143DAB1Churchill Francial CaymanCLO = CashillowAGMAAACDSNo1.982,56317143DAB1Churchill Francial CaymanCLO = CashillowAGMAAACDSNo2.825,69417173DAB2CIFC Funding 2005-16CLO = CashillowAGMAAACDSNo2.424,34712547BAD3CIFC Funding 2005-18CLO = CashillowAGMAAACDSNo3.537,23712547BAD3CIFC Funding 2005-14CLO = CashillowAGMAAA*CDSNo3.537,23812547BAD3CIFC Funding 2007-14CLO = CashillowAGMAAA*CDSNo3.537,23812547BAD3CIFC Funding 2007-14CLO = CashillowAGMAAA*CDSNo3.537,23812547BAD3CIFC Funding 2007-14CLO = CashillowAGMAAA*CDSNo3.537,238 </td <td>122621AB1</td> <td>Burr Ridge CLO Plus</td> <td>CLOs - Cashflow</td> <td>AGM</td> <td>AAA</td> <td>CDS</td> <td>No</td> <td>5,288,213</td> <td></td>	122621AB1	Burr Ridge CLO Plus	CLOs - Cashflow	AGM	AAA	CDS	No	5,288,213	
15132/VAC1Cent CDO 's LimitedC. CoachilowACMAVA*CDSNo31,30,00015642PAB2Centurion CDO 9C. CoachilowAGMAAACDSYes41,203,55615642PAB2Curruin Thanacial CaymanC. CoaccachilowAGMAAACDSYes41,203,583171490A51Churchill Financial CaymanC. CoaccachilowAGMAAACDSNo9.825,27817178PAB2CFC Funding 2006-1C. CoaccachilowAGMAAACDSNo9.825,27817178PAB2CFC Funding 2006-1C. CoaccachilowAGMAAACDSNo9.825,27817178PAB2CFC Funding 2006-1C. CoaccachilowAGMAAACDSNo9.825,27817178PAB2CFC Funding 2006-18C. CoaccachilowAGMAAACDSNo9.825,27817178PAB2CFC Funding 2006-18C. CoaccachilowAGMAAACDSNo9.424,344712547AB2CFC Funding 2006-18C. CoaccachilowAGMAAACDSNo9.424,344712547AB2CFC Funding 2007-1C. CoachilowAGMAAACDSNo9.374,28912547AB2CFC Funding 2007-1C. CoachilowAGMAAACDSNo9.374,28917178AACCFC Funding 2007-1C. CoachilowAGMAAAFGNo9.374,28917178AACCFC Funding 2007-1C. CoachilowAGMAAAFGNo9.374,28917178AACCFC Funding	122621AA3		CLOs - Cashflow	AGM	AAA	CDS	No	1,510,918	
1568/28/28 Centurion CDO 9 Clob Cashifow AGC AAA CDS Yes 4.242.565 171480AC Churchill Financial Cayman CLob Cashifow AGM AAA CDS No 4.086.583 171480AC Churchill Financial Cayman CLob Cashifow AGM AAA CDS No 4.086.583 1714780AC CliFC Funding 2006-1 CLob Cashifow AGM AAA CDS No 9.885.278 17178PAAC CliFC Funding 2006-13 CLob Cashifow AGM AAA CDS No 9.885.278 17178PAAC CliFC Funding 2006-13 CLob Cashifow AGM AAA CDS No 2.434.477 1254778AS CliFC Funding 2006-13 CLob Cashifow AGM AAA CDS No 2.472.699 1254774B2 CliFC Funding 2007-11 CLOb Cashifow AGM AAA* CDS No 9.850.272 1254774B2 CliFC Funding 2007-11 CLOb Cashifow AGM AAA* CDS No 9.374.235 1254774B2 CliFC Funding 2007-11 CLob Cashifow AGM AAA*	15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	32,216,787	
1644 PAB2Carlution CDO 9Carlution CDO 9Clob - CashflowAGMAAACDSYes41,40,85,83171490A5Churchill Financial CaymanCLob - CashflowAGMAAACDSNo10,88,51,9917178PAA2CIFC Funding 2006-1CLob - CashflowAGMAAACDSNo3,825,27817178PAA2CIFC Funding 2006-18CLob - CashflowAGMAAACDSNo3,285,27817178DA0CIFC Funding 2006-18CLob - CashflowAGMAAACDSNo2,434,47717178DA0CIFC Funding 2006-18CLob - CashflowAGMAAACDSNo2,434,47712547A8A2CIFC Funding 2006-18CLob - CashflowAGMAAACDSNo2,434,47712547A8A2CIFC Funding 2006-18CLob - CashflowAGMAAACDSNo2,643,47712547A8A2CIFC Funding 2007-1CLob - CashflowAGMAAACDSNo3,742,29812547A8A2CIFC Funding 2007-1CLob - CashflowAGMAAACDSNo3,742,29812547A8A2CIFC Funding 2007-1CLob - CashflowAGMAAACDSNo3,742,29817178XA6FCIFC Funding 2007-11CLob - CashflowAGMAAACDSNo4,741,756125614A8CIT CU ILTDCLob - CashflowAGMAAACDSNo4,741,756125614A8CIT CU ILTDCLob - CashflowAGMAAACDSNo4,841,815<	15132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	AAA*	CDS	No	34,130,000	
171490AB1Churchill Financial CaymanCLOB - CashflowAGMAAACDSNo41.038.583171490AG0Churchill Financial CaymanCLOB - CashflowAGMAAACDSNo9.285.27817178PAB0CIFC Funding 2006-1CLOB - CashflowAGMAAACDSNo9.285.69417178DAABCIFC Funding 2006-1BCLOB - CashflowAGMAAACDSNo9.246.344712547BAB3CIFC Funding 2006-1BCLOB - CashflowAGMAAACDSNo2.443.44712547BAB3CIFC Funding 2006-1BCLOB - CashflowAGMAAACDSNo9.246.064712547BAB3CIFC Funding 2007-11CLOB - CashflowAGMAAA*CDSNo9.246.064712547BAC1CIFC Funding 2007-11CLOB - CashflowAGMAAA*CDSNo9.743.35412547BAC1CIFC Funding 2007-11CLOB - CashflowAGMAAA*CDSNo9.743.35412747BAC2CIFC Funding 2007-11CLOB - CashflowAGMAAA*CDSNo9.743.3541717BAAE7CIFC Funding 2007-11CLOB - CashflowAGMAAA*CDSNo9.743.3541717BAAE7CIFC Funding 2007-11CLOB - CashflowAGMAAA*CDSNo9.743.3541717BAAE7CIFC Funding 2007-11CLOB - CashflowAGMAAA*CDSNo9.743.3541717BAAE7CIFC Funding 2007-11CLOB - CashflowAGMAAA*CDSNo9.74	15642PAB2	Centurion CDO 9		AGC	AAA	CDS	Yes	29,421,556	
171490AG0 Churchill Financial Cayman CLOs - Cashflow AGM AAA CDS No 10,825,199 17178PAA2 CIFC Funding 2006-1 CLOs - Cashflow AGM AAA CDS No 3,285,694 17178PAA2 CIFC Funding 2006-1 CLOs - Cashflow AGM AAA CDS No 3,285,694 17178DA30 CIFC Funding 2006-1B CLOs - Cashflow AGM AAA CDS No 2,443,447 12547RA61 CIFC Funding 2006-1B CLOs - Cashflow AGM AAA CDS No 2,606,047 12547RA61 CIFC Funding 2007-1 CLOs - Cashflow AGM AAA CDS No 3,500,272 17178XA61 CIFC Funding 2007-1 CLOs - Cashflow AGM AAA CDS No 3,500,272 17178XA61 CIFC Funding 2007-1 CLOs - Cashflow AGM AAA CDS No 3,500,272 17178XA61 CIFC Funding 2007-1 CLOs - Cashflow AGM AAA CDS No 4,314,786 125661AAB CIFC Funding 2007-1 CLOs - Cashflow AGM AAA </td <td>15642PAB2</td> <td>Centurion CDO 9</td> <td>CLOs - Cashflow</td> <td>AGM</td> <td>AAA</td> <td></td> <td>Yes</td> <td>41,926,558</td> <td></td>	15642PAB2	Centurion CDO 9	CLOs - Cashflow	AGM	AAA		Yes	41,926,558	
17178PAB0 CIFC Funding 2006-1 CL0s - Cashflow AGM AAA CDS No 9,825.278 17178PAAB8 CIFC Funding 2006-1B CL0s - Cashflow AGM AAA CDS No 3,235.694 17178PAAB8 CIFC Funding 2006-1B CL0s - Cashflow AGM AAA CDS No 2,245.894 17178PAAB0 CIFC Funding 2006-1B CL0s - Cashflow AGM AAA CDS No 2,2443.447 12547RAB2 CIFC Funding 2006-1B CL0s - Cashflow AGM AAA CDS No 2,260.047 12547RAB2 CIFC Funding 2007-1 CL0s - Cashflow AGM AAA CDS No 3,374.298 17178XAE7 CIFC Funding 2007-1 CL0s - Cashflow AGM AAA CDS No 3,374.298 17178XAE7 CIFC Funding 2007-1 CL0s - Cashflow AGM AAA CDS No 2,374.334 17178XAE7 CIFC Funding 2007-1 CL0s - Cashflow AGM AAA CDS No 2,111.323 125661AAS CT CL0 I LTD CL0s - Cashflow AGM AAA	171490AB1	Churchill Financial Cayman	CLOs - Cashflow	AGM	AAA		No	41,038,583	
171780AA2CIFC Funding 2006-1CLOs CashIlowAGMAAACDSNo3.295,694171780AA8CIFC Funding 2006-18CLOs CashIlowAGMAAACDSNo2.433,447125478A71CIFC Funding 2006-11CLOs CashIlowAGMAAACDSNo5.472,899125477AC1CIFC Funding 2006-11CLOs CashIlowAGMAAA*CDSNo5.472,899125477AC1CIFC Funding 2006-11CLOs CashIlowAGMAAA*CDSNo3.374,299125477AC1CIFC Funding 2007-1CLOs CashIlowAGMAAA*CDSNo3.374,298125477AC2CIFC Funding 2007-1CLOs CashIlowAGMAAA*CDSNo3.374,29817178XAC1CIFC Funding 2007-1CLOs CashIlowAGMAAA*CDSNo3.374,29817178XAC1CIFC Funding 2007-1CLOs CashIlowAGMAAA*FGNo4.374,756125651AA8CIT CLO LITD.CLOs CashIlowAGMAAA*CDSNo4.374,756125651AA8CIT CLO LITD.CLOs CashIlowAGMAAA*CDSNo4.374,756125651AA8CIT CLO LITD.CLOs CashIlowAGMAAA*CDSNo4.374,756199649A2ColumbusNowa CLO V 2007-11CLOs CashIlowAGMAAA*CDSNo4.584,825199649A2ColumbusNowa CLO V 2007-11CLOs CashIlowAGMAAA*CDSNo4.584,925199649A2ColumbusNowa CLO									
1717BQABBCICF Grunding 2006-HBCLOB - CashflowAGMAAACDSNo7,378,271717BQAADBCIFC Funding 2006-HBCLOB - CashflowAGMAAA*CDSNo2,443,44712547BAC1CIFC Funding 2006-HBCLOB - CashflowAGMAAA*CDSNo2,472,69912547BAC1CIFC Funding 2007-HCLOB - CashflowAGMAAA*CDSNo2,606,04712547FAAC0CIFC Funding 2007-HCLOB - CashflowAGMAAA*CDSNo3,374,29812547FAAC0CIFC Funding 2007-HCLOB - CashflowAGMAAA*CDSNo3,374,2981717BXAC7CIFC Funding 2007-HCLOB - CashflowAGMAAA*CDSNo4,374,75612547FAAC1CIFC Funding 2007-HCLOB - CashflowAGMAAA*FGNo4,374,756125587AACIT CLO I LTD.CLOB - CashflowAGMAAA*CDSNo4,314,756125681A8CIT CLO I LTD.CLOB - CashflowAGMAAA*CDSNo4,314,756199649A4ColumbusNva CLO IV 2007-HICLOB - CashflowAGMAAA*CDSNo4,314,15199649A4ColumbusNva CLO IV 2007-HICLOB - CashflowAGMAAA*CDSNo4,314,756199649A4ColumbusNva CLO IV 2007-HICLOB - CashflowAGMAAA*CDSNo4,314,756199649A4ColumbusNva CLO IV 2007-HICLOB - CashflowAGMAAA*CDSNo4,314,756 </td <td></td> <td>-</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>		-							
171780AA0 CIFC Funding 2006-1B CLOS - Cashflow AGM AAA CDS No 2,443,447 125478AB3 CIFC Funding 2006-11 CLOS - Cashflow AGM AAA* CDS No 2,606,047 125474AB2 CIFC Funding 2007-11 CLOS - Cashflow AGM AAA* CDS No 3,500,272 125474AC1 CIFC Funding 2007-11 CLOS - Cashflow AGM AAA* CDS No 3,374,288 17178XAC1 CIFC Funding 2007-11 CLOS - Cashflow AGM AAA* CDS No 3,374,288 17178XAC1 CIFC Funding 2007-11 CLOS - Cashflow AGM AAA* FG No 4,374,756 125561AA8 CIT CLO I LTD. CLOS - Cashflow AGM AAA CDS No 2,111,323 129640AA2 Columbus/Nova CLO I V207-11 CLOS - Cashflow AGM AAA CDS No 2,111,323 199640AA2 Columbus/Nova CLO I V207-11 CLOS - Cashflow AGM AAA CDS No 9,184,115 199640AA2 Columbus/Nova CLO I V2007-11 CLOS - Cashflow AGM<		•							
125478AB3CIFC Funding 2006-IICLOS - CashflowAGMAA*CDSNo5.472,699125478AB3CIFC Funding 2007-ICLOS - CashflowAGMAA*CDSNo2.666,647125474AC0CIFC Funding 2007-ICLOS - CashflowAGMAA*CDSNo3.374,298125474AC0CIFC Funding 2007-ICLOS - CashflowAGMAA*CDSNo3.374,29817178XAC7CIFC Funding 2007-IICLOS - CashflowAGMAA*FGNo9.743,33417178XAC7CIFC Lo Inding 2007-IICLOS - CashflowAGMAA*FGNo2.111,323125561AA8CIT CLO I LTD.CLOS - CashflowAGMAAAFGNo2.111,323125561A48CIT CLO I LTD.CLOS - CashflowAGMAAAFGNo2.111,323125561A48CIT CLO I LTD.CLOS - CashflowAGMAAACDSNo9.184,11519964QA4ColumbusNova CLO Ltd. 2006-IICLOS - CashflowAGMAAACDSNo9.184,11519964QA4ColumbusNova CLO Ltd. 2006-IICLOS - CashflowAGCAAACDSNo9.1654,658XS0308764600Contego CLO I B.V.CLOS - CashflowAGCAAACDSNo9.4291,274VIAContego CLO I B.V.CLOS - CashflowAGCAAACDSNo9.4291,274VIAContego CLO I B.V.CLOS - CashflowAGCAAACDSNo9.433,438VIADatadia		•							
12547AC1CIFC Funding 200F-IICLOS · CashflowAGMAAA*CDSNo2.606.047125474AB2CIFC Funding 2007-1CLOS · CashflowAGMAAA*CDSNo3.500.272125474AC0CIFC Funding 2007-IICLOS · CashflowAGMAAA*CDSNo3.374.29817178XAC1CIFC Funding 2007-IICLOS · CashflowAGMAAA*FGNo9.743.33417178XAC1CIFC Funding 2007-IICLOS · CashflowAGMAAA*CDSNo2.111.323125561AA8CIT CLO I LTD.CLOS · CashflowAGMAAACDSNo2.111.323125661AA8CIT CLO I LTD.CLOS · CashflowAGMAAACDSNo2.111.32312964QAA4ColumbusNova CLO I V 2007-IICLOS · CashflowAGMAAACDSNo9.111.32319964QAA2ColumbusNova CLO I V 2007-IICLOS · CashflowAGMAAACDSNo9.111.32319964QAA4ColumbusNova CLO I V 2007-IICLOS · CashflowAGMAAACDSNo9.124.11519964QAA4ColumbusNova CLO I V 2007-IICLOS · CashflowAGMAAACDSNo9.124.11519964QAA4Contego CLO I B.V.CLOS · CashflowAGMAAACDSNo9.124.11519964QAA4Contego CLO I B.V.CLOS · CashflowAGCAAACDSNo9.291.274N/AContego CLO I B.V.CLOS · CashflowAGCAAA*CDSNo6.933.438 </td <td></td> <td>•</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>		•							
125474AB2CIFC Funding 2007-1CLOs - CashflowAGMAAA*CDSNo3,500,272125474AC0CIFC Funding 2007-1CLOs - CashflowAGMAAA*CFGNo3,374,2817178XAE7CIFC Funding 2007-11CLOs - CashflowAGMAAA*FGNo4,374,756125561AA8CIT CLO I LTD.CLOs - CashflowAGMAAA*FGNo2,111,3231986QAA4ColumbusNova CLO IV 2007-11CLOs - CashflowAGMAAA*CSNo2,111,3231986QAA4ColumbusNova CLO LIV 2007-11CLOs - CashflowAGMAAA*CDSNo4,11319964QAA4ColumbusNova CLO LIV 2007-11CLOs - CashflowAGMAAA*CDSNo4,114,13319964QAA4ColumbusNova CLO LIV 2007-11CLOs - CashflowAGMAAA*CDSNo4,114,13319964QAA4ColumbusNova CLO LIV 2007-11CLOs - CashflowAGMAAA*CDSNo4,114,13319964QAA4ColumbusNova CLO LIV 2007-11CLOs - CashflowAGMAAA*CDSNo4,154,15519964PAA2ColumbusNova CLO LIV 2006-11CLOs - CashflowAGMAAA*CDSNo4,814,15519964PAA2Contego CLO I B.V.CLOs - CashflowAGCAAA*CDSNo6,833,438N/ADalradian European CLO ICLOs - CashflowAGCAAA*CDSNo4,539,043N/ADalradian European CLO II B.V.CLOs - CashflowAGCAAA* <td< td=""><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>		-							
125474AC0CIFC Funding 2007-1CLOs - CashflowAGMAAA*CDSNo3,374,29817178XAC1CIFC Funding 2007-IICLOs - CashflowAGMAAA*FGNo9,743,33417178XAC1CIFC Funding 2007-IICLOs - CashflowAGMAAA*FGNo4,374,766125561AA8CIT CLO I LTD.CLOs - CashflowAGMAAACDSNo2,111,323125561AA8CIT CLO I LTD.CLOs - CashflowAGMAAAFGNo2,111,32319964QAA4ColumbusNova CLO IV 2007-IICLOs - CashflowAGMAAA*CDSNo9,184,11519964QAA2ColumbusNova CLO IL 2006-IICLOs - CashflowAGMAAACDSNo9,184,11519964QAA2ColumbusNova CLO IL 2006-IICLOs - CashflowAGMAAACDSNo9,184,11519964QAA2ColumbusNova CLO IL 2006-IICLOs - CashflowAGMAAACDSNo9,184,11519964QAA2ColumbusNova CLO IL 2006-IICLOs - CashflowAGCAAACDSNo9,184,11519964QAA2ColumbusNova CLO IL 2006-IICLOs - CashflowAGCAAACDSNo9,184,11519964QAA2ColumbusNova CLO IL 2006-IICLOs - CashflowAGCAAACDSNo9,184,11519964QAA2ColumbusNova CLO IL 2006-IICLOs - CashflowAGCAAACDSNo9,429,1274N/ADalradia European CLO ICLOs - CashflowAGCAAA*CDS <td></td> <td>•</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>		•							
17178XAC1CIC Funding 2007-IICLOs - CashflowAGMAAA*FGNo9,743,33417178XAE7CIF C Funding 2007-IICLOs - CashflowAGMAAA*FGNo4,374,756125561AA8CIT CLO I LTD.CLOs - CashflowAGMAAACDSNo2,111,323125561AA8CIT CLO I LTD.CLOs - CashflowAGMAAACDSNo2,111,32319964QAA4ColumbusNova CLO IV 2007-IICLOs - CashflowAGMAAACDSNo49,184,11519964QAA4ColumbusNova CLO IV 2007-IICLOs - CashflowAGMAAACDSNo49,184,11519964QAA4ColumbusNova CLO IV 2007-IICLOs - CashflowAGMAAACDSNo49,184,11519964QAA4ColumbusNova CLO IV 2007-IICLOs - CashflowAGCAAACDSNo94,291,274N/AContego CLO I B.V.CLOs - CashflowAGGAAA*CDSNo64,851,82587155FAA4Gredit Protection Trust 229CLOs - CashflowAGCAAA*CDSNo64,851,825725498AA0Dalradian European CLO ICLOs - CashflowAGCAAA*CDS<		•							
17178XAE7ClFC Funding 2007-IICLOs - CashflowAGMAAA*FGNo4,374,756125561AA8ClT CLO I LTD.CLOs - CashflowAGMAAACDSNo2,111,323125561AA8ClT CLO I LTD.CLOs - CashflowAGMAAAFGNo2,111,323125561AA8ColumbusNova CLO IV 2007-IICLOs - CashflowAGMAAACDSNo4,9184,11519964QAA4ColumbusNova CLO Ltd. 2006-IICLOs - CashflowAGMAAACDSNo51,654,658X50308764660Contego CLO I B.V.CLOs - CashflowAGCAAACDSNo94,291,274N/AContego CLO I B.V.CLOs - CashflowAGCAAA*CDSNo69,33,438N/ACredit Protection Trust 229CLOs - CashflowAGCAAA*CDSNo69,33,438N/ADalradian European CLO ICLOs - CashflowAGCAAA*CDSNo4,539,043N/ADalradian European CLO II B.V.CLOs - CashflowAGCAAA*CDSNo4,539,043X50287012412Dalradian European CLO II B.V.CLOs - CashflowAGCAAA*CDSNo<		•							
125561AA8CIT CLO I LTD.CLOs - CashflowAGMAAACDSNo2,111,323125561AA8CIT CLO I LTD.CLOs - CashflowAGMAAAFGNo2,111,32319964QAA4ColumbusNova CLO IV 2007-IICLOs - CashflowAGMAAA*CDSNo9,184,115199649AA2ColumbusNova CLO Ld. 2006-IICLOs - CashflowAGMAAACDSNo9,1654,658199649AA2ColumbusNova CLO Ld. 2006-IICLOs - CashflowAGCAAACDSNo9,21,274N/AContego CLO I B.V.CLOs - CashflowAGCAAACDSNo6,833,438N/AContego CLO I B.V.CLOs - CashflowAGCAAA*CDSNo6,933,438N/ADalradian European CLO ICLOs - CashflowAGCAAA*CDSNo4,539,043N/ADalradian European CLO IICLOs - CashflowAGCAAA*CDSNo4,539,043N/ADalradian European CLO IICLOs - CashflowAGCAAA*CDSNo4,539,043N/A<		•							
125561AA8CIT CLO I LTD.CLO S - CashflowAGMAAAFGNo2,111,32319964QAA4ColumbusNova CLO IV 2007-IICLO S - CashflowAGMAAA*CDSNo49,184,11519964QAA2ColumbusNova CLO Ltd. 2006-IIICLO S - CashflowAGMAAACDSNo51,654,658XS0308764660Contego CLO I B.V.CLO S - CashflowAGCAAACDSNo64,29,274N/AContego CLO I B.V.CLO S - CashflowAGCAAACDSNo64,51,82587155FAA4Credit Protection Trust 229CLO S - CashflowAGCAAA*CDSNo6,933,438N/ADalradian European CLO ICLO S - CashflowAGCAAA*CDSNo34,808,827235498AA0Dalradian European CLO II B.V.CLO S - CashflowAGCAAA*CDSNo4,539,0437XNADalradian European CLO II B.V.CLO S - CashflowAGCAAA*CDSNo4,539,0437235498AA0Dalradian European CLO II B.V.CLO S - CashflowAGCAAA*CDSNo4,539,0437XS0287012412Dalradian European CLO II B.V.CLO S - CashflowAGCAAA*CDSNo4,208,372XS0287012412Dalradian European CLO II B.V.CLO S - CashflowAGCAAA*CDSNo4,208,372XS0287012412Dalradian European CLO II B.V.CLO S - CashflowAGCAAA*CDSNo4,208,372XS0287012412Dalradian European CLO II		-							
19964QA4ColumbusNova CLO IV 2007-IICLOs - CashflowAGMAAA*CDSNo49,184,115199649A2ColumbusNova CLO Ltd. 2006-IICLOs - CashflowAGMAAACDSNo51,654,658XS0308764660Contego CLO I B.V.CLOs - CashflowAGCAAACDSNo94,291,274N/AContego CLO I B.V.CLOs - CashflowAGCAAACDSNo64,851,82587155FA44Credit Protection Trust 229CLOs - CashflowAGCAAA*CDSNo64,831,825N/ADalradian European CLO ICLOs - CashflowAGCAAA*CDSNo34,808,827235498A0Dalradian European CLO II B.V.CLOs - CashflowAGCAAA*CDSNo4,539,043N/ADalradian European CLO III B.V.CLOs - CashflowAGCAAA*CDSNo4,509,043N/ADalradian European CLO III B.V.CLOs - CashflowAGCAAA*CDSNo21,203,372XS0287012412Dalradian European CLO III B.V.CLOs - CashflowAGCAAA*CDSNo36,602,645									
199649A2ColumbusNova CLO Ltd. 2006-IICLOs - CashflowAGMAAACDSNo51,654,658X50308764600Contego CLO I B.V.CLOs - CashflowAGCAAACDSNo94,291,274N/AContego CLO I B.V.CLOs - CashflowAGCAAACDSNo64,851,82587155FA4Credit Protection Trust 229CLOs - CashflowAGMAAA*CDSNo6,933,438N/ADalradian European CLO ICLOs - CashflowAGCAAA*CDSNo34,808,827235498A40Dalradian European CLO II B.V.CLOs - CashflowAGCAAACDSNo4,539,043N/ADalradian European CLO II B.V.CLOs - CashflowAGCAAACDSNo34,308,827235498A40Dalradian European CLO II B.V.CLOs - CashflowAGCAAACDSNo34,309,043X0287012412Dalradian European CLO III B.V.CLOs - CashflowAGCAAA*CDSNo21,203,372X0287012412Dalradian European CLO III B.V.CLOs - CashflowAGCAAA*CDSNo36,602,645									
XS0308764660Contego CLO I B.V.CLOs - CashflowAGCAAACDSNo94,291,274N/AContego CLO I B.V.CLOs - CashflowAGCAAACDSNo64,851,82587155FAA4Credit Protection Trust 229CLOs - CashflowAGMAAA*CDSNo6,933,438N/ADalradian European CLO ICLOs - CashflowAGCAAA*CDSNo34,808,827235498A00Dalradian European CLO ICLOs - CashflowAGCAAA*CDSNo4,539,043N/ADalradian European CLO II B.V.CLOs - CashflowAGCAAA*CDSNo21,203,372XS0287012412Dalradian European CLO III B.V.CLOs - CashflowAGCAAA*CDSNo36,602,645									
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235498A0Dalradian European CLO ICLOs - CashflowAGCAA*CDSNo4,539,043N/ADalradian European CLO II B.V.CLOs - CashflowAGCAAACDSNo21,203,372X50287012412Dalradian European CLO III B.V.CLOs - CashflowAGCAAA*CDSNo36,602,645									
N/ADalradian European CLO II B.V.CLOs - CashflowAGCAAACDSNo21,203,372XS0287012412Dalradian European CLO III B.V.CLOs - CashflowAGCAAA*CDSNo36,602,645		•							
XS0287012412 Dalradian European CLO III B.V. CLOs - Cashflow AGC AAA* CDS No 36,602,645									
N/A Dairadian European CLO III B.V. CLOS - Cashflow AGC AAA* CDS No 31,212,247		•							
	N/A	Dairadian European CLO III B.V.	CLOS - Cashflow	AGC	AAA*	CDS	NO	31,212,247	

						Previously		
			Financial Guarantor		Contract Form	Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class	(AGC/AGM/AGRe) (3) Internal Rating (4)(5)	(6)	Another FG (5)	Net Par Outstanding (\$) (7)	Comments
XS0311175425	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	76,706,486	
N/A	Dalradian European CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	59,002,018	
245100AG7	Del Mar CLO Denali CLO VII, LTD.	CLOs - Cashflow CLOs - Cashflow	AGM AGM	AAA	CDS CDS	No	3,892,111	
24822XAB9 24822XAA1	Denali CLO VII, LTD. Denali CLO VII, LTD.	CLOS - Cashlow CLOs - Cashlow	AGM	AAA AAA	CDS	No No	34,196,522 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	187,037,441	
264102AA2	Duchess I CDO	CLOs - Cashflow	AGM	BBB-	FG	No	2,750,550	
277345AC8	Eastland CLO, LTD	CLOs - Cashflow	AGM	AAA*	CDS	No	39,634,682	
291086AA4	Emerson Place CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	37,322,642	
33842EAB8	Flagship CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	5,452,874	
33842EAA0	Flagship CLO IV	CLOs - Cashflow	AGM	AAA	CDS	No	1,101,481	
35055PAB0	Founders Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	2,038,177	
35055PAA2	Founders Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	597,706	
375705AA8 375705AB6	Gillespie CLO Gillespie CLO	CLOs - Cashflow CLOs - Cashflow	AGM AGM	AAA AAA	CDS CDS	No No	75,818,589 43,641,815	
38808RAA2	Grant Grove CLO, Ltd.	CLOS - Cashflow	AGM	AAA	CDS	No	7,682,020	
38808RAE4	Grant Grove CLO, Ltd.	CLOS - Cashlow CLOs - Cashlow	AGM	AAA AAA	CDS	No	2,586,538	
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	AAA*	CDS	No	69,472,132	
XS0277011671	Green Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	152,492,597	
3622MQAA4	GSC CDO VII, Limited	CLOs - Cashflow	AGM	AAA	FG	No	19,684,567	
405364AA8	Halcyon Loan Investors CLO	CLOs - Cashflow	AGM	AAA*	CDS	No	26,423,850	
XS0294601249	Halcyon Structured Management Europe CLO 2007-I	CLOs - Cashflow	AGC	AAA*	CDS	No	301,501,027	
XS0331133826	Harbourmaster CLO 10 B.V.	CLOs - Cashflow	AGC	AAA	CDS	No	172,052,652	
41163VAA6	HarbourView CLO 2006-1	CLOs - Cashflow	AGM	AAA	CDS	No	24,649,938	
XSO247629479	Harvest CLO III	CLOs - Cashflow	AGC	AAA	CDS	No	378,274,390	
430871AA1 XS0289341579	Highlander Euro CDO Kintyre CLO I P.L.C.	CLOs - Cashflow CLOs - Cashflow	AGC AGM	AAA* AAA	CDS CDS	No No	70,412,249 147,785,089	
482474AA1	KIRGIE GLOTF.L.C. KKR Financial CLO 2005-1	CLOs - Cashlow CLOs - Cashflow	AGM	AAA	CDS	No	2,921,068	
51829TAA6	Latitude CLO II	CLOs - Cashflow	AGM	AAA*	CDS	No	6,007,867	
50182TAA9	LCM VI Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	29,230,000	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	49,746,413	
552686AA5	MC Funding 2006-1	CLOs - Cashflow	AGM	AAA*	CDS	No	6,473,029	
59024YAB9	Merrill Lynch CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	No	478,329	
625015AA0	Muir Grove CLO	CLOs - Cashflow	AGM	AAA	CDS	No	17,137,284	
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	228,202,746	
N/A XS0261649403	Neptuno CLO I B.V. North Westerly CLO III B.V.	CLOs - Cashflow CLOs - Cashflow	AGC AGC	AAA AAA	CDS CDS	No No	76,992,683 203,956,111	
67085EAA4	OFSI Fund III LTD.	CLOS - Cashlow CLOs - Cashflow	AGC	AAA AAA	CDS	No	5,208,950	
67085EAB2	OFSI Fund III LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	2,360,305	
68244CAA4	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	2,150,708	
68244CAA4	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	5,454,695	
68244CAC0	One Wall Street CLO II Ltd.	CLOs - Cashflow	AGM	AAA	FG	No	1,558,485	
05357LAA9	Phoenix CLO II	CLOs - Cashflow	AGM	AAA	CDS	No	70,540,290	
74824AAA4	Queen Street CLO I	CLOs - Cashflow	AGM	AAA*	CDS	No	75,168,055	
75900GAA5	Regent s Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	145,068,500	
74963EAA7	RMF Euro CDO IV PLC	CLOs - Cashflow	AGC	AAA	CDS	No	105,963,011	
XS0292416194 N/A		CLOs - Cashflow CLOs - Cashflow	AGC		CDS	No	171,384,984	
N/A 824612AA3	RMF Euro CDO V PLC Shinnecock CLO 2006-1 Ltd.	CLOS - Cashflow CLOs - Cashflow	AGC AGM	AAA AAA*	FG CDS	No No	93,405,329 27,063,740	
824612AA3 861754AD1	Shinnecock CLO 2006-1 Ltd. Stone Tower CLO V	CLOS - Cashlow CLOs - Cashflow	AGM	AAA* AAA*	CDS	No	36,524,292	
87155FAC0	Symphony CLO II, Ltd.	CLOs - Cashflow	AGM	AAA*	CDS	No	31,085,419	
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	AAA*	CDS	No	213,849,531	
N/A	Windmill CLO I PLC	CLOs - Cashflow	AGC	AAA*	CDS	No	128,669,745	
978639AA0	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	AAA*	CDS	No	218,364,697	
978639AB8	Wood Street CLO V B.V.	CLOs - Cashflow	AGC	AAA*	CDS	No	105,993,136	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	565,170,283	

						Previously		
			Financial Guarantor		Contract Form	Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class	(AGC/AGM/AGRe) (3) Internal Rating (4)(5) (6)	Another FG (5)	Net Par Outstanding (\$) (7)	Comments
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	AAA*	CDS	No	349,885,367	
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	AAA*	CDS	No	110,221,786	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	73,598,250	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	40,384,132	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	15,972,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	11,760,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	9,353,600	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	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	
XS0278156004	Taberna Europe CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	297,887,866	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	434,283,387	
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	
86176NAD8	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	63,517,500	
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	
XS0226404456	Dekania Europe CDO I Plc	Trust Preferred - Insurance	AGC	AAA	FG	No	142,929,024	
XS0220404430 XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	183,460,571	
051154AA0	Augusta Funding Limited	Perpetual Repackagings	AGC	AAA	FG	No	16,520,000	
378665AC7			AGM	BB	FG	No	228,715,384	
	Gleneagles Funding LTD (1st Issue)	Perpetual Repackagings		BBB+				
N/A	Gleneagles Funding LTD (2nd Issue)	Perpetual Repackagings	AGM		FG	No	57,580,670	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	63,800,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	56,350,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	56,300,042	
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)						414,284,718	
Subtotal	International Pooled Corporate Obligations						10,374,948,891	
International Residentia	al Mortgages							
HU0000650890	FHB 8.95% 2016	Prime - International RMBS	AGM	BB	CDS	Yes	125,086,122	
XS0298974840	Granite Master Issuer PLC Series 2007-2	Prime - International RMBS	AGC	AAA	CDS	No	62,211,959	
HU0000650874	OTP 10% 2012	Prime - International RMBS	AGM	BB+	CDS	Yes	86,752,176	
N/A	Private International Residential Mortgage Transaction	Prime - International RMBS	AGM	AA	CDS	No	115,173,356	
N/A	RSA-Abbey National Home Price Index	Prime - International RMBS	AGC	BBB	CDS	No	-	
T0004158157	Sestante Finance 2006-1	Prime - International RMBS	AGM	A	FG	No	101,083,923	
<s0255457706< td=""><td>Clavis Securities 2006-1</td><td>Near Prime - International RMBS</td><td>AGM</td><td>AAA</td><td>FG</td><td>No</td><td>36,952,643</td><td></td></s0255457706<>	Clavis Securities 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	36,952,643	
XS0302268361	Clavis Securities 2007-1	Near Prime - International RMBS	AGM	AAA	FG	No	55,288,229	
XS0302200301 XS0309227279	DB Eurohome 2007-1	Near Prime - International RMBS	AGM	BBB	FG	No	145,895,074	
XS0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	104,519,451	
XS0287189004 XS0300920237	Bluestone 2007-1	Sub-Prime - International RMBS	AGM	ΛΛ Λ Λ	FG	No	93,042,686	
XS0300920237 XS0222339631	Bluestone Sec. 2005-1		AGM					
		Sub-Prime - International RMBS	AGIVI	AAA	FG	No	9,449,366	
N/A Subtotal	International Residential Mortgages Reinsurance (see footnote 12)						5,298,500	
Subtotal	International Residential Mortgages						940,753,485	

						Previously		
			Financial Guarantor		Contract Form	Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class	(AGC/AGM/AGRe) (3) Internal Rating (4)(5)) (6)	Another FG (5)	Net Par Outstanding (\$) (7)	Comments
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	AAA*	CDS	No	349,885,367	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		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	AAA*	CDS	No	110,221,786	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	73,598,250	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	40,384,132	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	15,972,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	11,760,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade		AAA*	CDS	No	9,353,600	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA*	CDS	No	8,357,190	
N/A N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	No	244,575,000	
	· · ·			AAA	CDS	No		
N/A	Synthetic High Yield Pooled Corporate CDO	CDS Pooled Corporate - High Yield	AGM	BBB-	CDS	No	237,515,870	
XS0278156004	Taberna Europe CDO I PLC	Trust Preferred - REIT & Mortgage	AGC				297,887,866	
XS0311581762	Taberna Europe CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	434,283,387	
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	
86176NAD8	Stone Tower Credit Funding	CDOs - Market Value	AGM	AAA	CDS	No	63,517,500	
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	
XS0226404456	Dekania Europe CDO I Plc	Trust Preferred - Insurance	AGC	AAA	FG	No	142,929,024	
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	183,460,571	
051154AA0	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	16,520,000	
378665AC7	Gleneagles Funding LTD (1st Issue)	Perpetual Repackagings	AGM	BB	FG	No	228,715,384	
N/A	Gleneagles Funding LTD (2nd Issue)	Perpetual Repackagings	AGM	BBB+	FG	No	57,580,670	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	63,800,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	56,350,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	56,300,042	
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	А	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	А	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	А	FG	No	-	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	-	
N/A	International Pooled Corporate Obligations Reinsurance (see footnote 12)				-		414,284,718	
Subtotal	International Pooled Corporate Obligations						10,374,948,891	
International Residentia	• •							
HU0000650890	FHB 8.95% 2016	Prime - International RMBS	AGM	BB	CDS	Yes	125,086,122	
XS0298974840	Granite Master Issuer PLC Series 2007-2	Prime - International RMBS	AGC	AAA	CDS	No	62,211,959	
HU0000650874	OTP 10% 2012	Prime - International RMBS	AGM	BB+	CDS	Yes	86,752,176	
I/A	Private International Residential Mortgage Transaction	Prime - International RMBS	AGM	AA	CDS	No	115,173,356	
I/A	RSA-Abbey National Home Price Index	Prime - International RMBS	AGC	BBB	CDS	No	-	
Г0004158157	Sestante Finance 2006-1	Prime - International RMBS	AGM	А	FG	No	101,083,923	
S0255457706	Clavis Securities 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	36,952,643	
S0302268361	Clavis Securities 2007-1	Near Prime - International RMBS	AGM	AAA	FG	No	55,288,229	
(S0309227279	DB Eurohome 2007-1	Near Prime - International RMBS	AGM	BBB	FG	No	145,895,074	
(S0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	104,519,451	
(S0300920237	Bluestone 2007-1	Sub-Prime - International RMBS	AGM	AA	FG	No	93,042,686	
XS0222339631	Bluestone Sec. 2005-1	Sub-Prime - International RMBS	AGM	AAA	FG	No	9,449,366	
/ _ /					· -		5,298,500	
N/A	International Residential Mortgages Reinsurance (see footnote 12)						0.290 000	

International Commercial Receivables

						Previously		
			Financial Guaranto	r	Contract Form	Guaranteed by		
CUSIP/ISIN (1) (2)	Credit Name	Asset Class	(AGC/AGM/AGRe) (3) Internal Rating (4)(5	6) (6)	Another FG (5)	Net Par Outstanding (\$) (7)	Comments
N/A	Euro Freight Car Finance S.A. (European Railcar Transaction)	Equipment Lease	AGC	BBB	FG	No	248,700,587	
00089FAA8	ACS 2007-1 Pass Through Trust G-1	Aircraft Leases	AGC	Α	CDS	Yes	30,908,601	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	A-	FG	Yes	55,975,909	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB+	FG	No	211,365,669	
056143AA8	Babcock & Brown Air Funding I Ltd. Series 2007-1 G-1	Aircraft Leases	AGC	BBB-	CDS	Yes	182,680,749	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	Α	FG	No	91,759,518	
<u>N/A</u>	International Commercial Receivables Reinsurance (see footnote 12)						380,105,692	
Subtotal	International Commercial Receivables						1,201,496,725	
International Structure	ed Credit							
N/A	Private Future Flow Transaction	Future Flow Transaction	AGC	BBB-	FG	No	12,000,000	
N/A	Private Future Flow Transaction	Future Flow Transaction	AGM	BBB-	FG	No	9,521,428	
XS0277756838	Yapi Kredi DPR Finance Company 2006-A	Future Flow Transaction	AGC	BBB-	FG	No	26,250,000	
XS0277757307	Yapi Kredi DPR Finance Company 2006-B	Future Flow Transaction	AGC	BBB-	CDS	Yes	1,050,000	
706448AY3	Pemex Finance Ltd	Mexican Oil (Mexico)	AGM	A-	FG	No	22,500,000	
N/A	International Structured Credit Reinsurance (see footnote 12)						12,698,315	
Subtotal	International Structured Credit						84,019,743	
International Other St	ructured Finance							
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA*	FG	No	375,491,828	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA*	FG	No	-	
N/A	International Other Structured Finance Reinsurance (see footnote 12)						1,529,523	
Subtotal	International Other Structured Finance						377,021,351	
Total	International Structured Finance						12,978,240,195	
Grand Total	US and International Structured Finance						65,785,986,205	

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 a CDS by AGC or AGM represent the CUSIP/ISIN on the referenced obligation.
- 3 Assured Guaranty Corp (AGC); Assured Guaranty Municipal Corp. (AGM); 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. Since the third quarter of 2013, the Company has been excluding securities that it has purchased for loss mitigation purposes from its disclosure about its financial guaranty insured portfolio.
- 8 Financial Guaranty policies issued by AGM which are fully collateralized by U.S. Government or Agency securities
- g _ 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 notes amortized in March 2011.