



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of September 30, 2009**

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The information in this transaction list is as of June 30, 2009. Assured may subsequently update this information for clarification of notes or other transaction-related information but readers are cautioned that Assured 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. Assured may update or revise this transaction list in conjunction with its quarterly earnings press release and SEC reports.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
U.S. POOLED CORPORATE OBLIGATIONS								
682427AA7	1888 FUND, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$49,422,254	
90204QAA5	280 FUNDING I - CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$0	
90204QAC1	280 FUNDING I - CLASS A-2 TERM	CLOs - Cashflow	AGC	AAA	CDS	N	\$660,000,000	
047546AF3	A3 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$94,930,340	
047546AE6	A3 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$66,212,432	
047546AB2	A3 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$65,738,418	
047546AA4	A3 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$89,120,634	
008275AA7	A4 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$105,999,994	
008275AC3	A4 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$34,244,000	
009368AA9	AIRLIE CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$216,718,177	
00936CAA0	AIRLIE CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$239,409,045	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AA	CDS	N	\$133,436,842	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	CDS	N	\$36,196,875	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	FG	N	\$71,151,750	
00173PAA3	AMMC CLO SERIES IV	CLOs - Cashflow	AGC	AAA	CDS	N	\$188,000,000	
00175XAA4	AMMC VIII LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$188,074,111	
03761LAA4	APIDOS CLO IV	CLOs - Cashflow	AGC	AAA	CDS	N	\$124,500,000	
03761LAB2	APIDOS CLO IV	CLOs - Cashflow	AGC	AAA	CDS	N	\$87,500,000	
03761QAA3	APIDOS QUATTRO	CLOs - Cashflow	AGC	AAA	CDS	N	\$213,300,001	
04010BAB1	ARES VII CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$42,840,724	
04010BAA3	ARES VII CLO	CLOs - Cashflow	AGM	AAA	FG	N	\$86,812,690	
04010KAG0	ARES VIII CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$115,406,866	
04009LAC0	ARES VIR CLO - A-2 REVOLVER	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$42,573,505	
04317LAA1	ARTUS LOAN FUND 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$313,123,590	
04963FAA1	ATRIUM II CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$129,848,486	
049629AA6	ATRIUM III CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$212,176,988	
04963VAA6	ATRIUM IV CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$187,997,476	
05207QAA0	AURUM CLO 2002-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$23,047,655	
05357UAA9	AVENUE CLO IV	CLOs - Cashflow	AGM	AA+	CDS	N	\$243,444,027	
05357LAA9	AVENUE CLO V	CLOs - Cashflow	AGM	AAA	CDS	N	\$459,611,068	
053632AB1	AVERY POINT	CLOs - Cashflow	AGM	AAA	CDS	N	\$63,634,425	
053643AA0	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$125,241,000	
053643AC6	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$38,300,000	
05615RAA4	BABSON CLO 2003-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$74,254,911	
05615QAG3	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$91,595,304	
05615QAA6	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$38,010,394	
05615QAB4	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$26,278,791	
05615NAQ8	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$96,325,340	
05615NAB1	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$66,333,412	
05615NAA3	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$29,769,420	
05615NAN5	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$333,334	
05616CAB4	BABSON CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$134,064,899	
05741RAA1	BAKER STREET CLO II - CLASS A-1 TERM	CLOs - Cashflow	AGC	AAA	CDS	N	\$265,085,980	
05741RAB9	BAKER STREET CLO II - CLASS A-2 REVOLVER	CLOs - Cashflow	AGC	AAA	FG	N	\$27,653,998	
05741PAA5	BAKER STREET FUNDING CLO 2005-1	CLOs - Cashflow	AGC	AAA	CDS	N	\$227,415,943	
058739AA1	BALLYROCK CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$70,043,342	
08528QAH1	BERNARD NATIONAL	CLOs - Cashflow	AGM	AA-	CDS	Y	\$26,198,136	
09201JAA4	BLACK DIAMOND INTERNATIONAL FUNDING, LTD.	CLOs - Cashflow	AGC	AAA	CDS	N	\$218,790,250	
09250AAA3	BLACKROCK SENIOR INCOME SERIES	CLOs - Cashflow	AGM	AAA	CDS	N	\$47,110,509	
09624WAA4	BLUE MOUNTAIN CLO II	CLOs - Cashflow	AGM	AAA	CDS	N	\$186,603,673	
09624QAC3	BLUE MOUNTAIN CLO LTD. 2005-1 CLASS A1-F	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$303,100,000	
09624SAA3	BLUE MOUNTAIN CLO LTD. III CLASS A-1	CLOs - Cashflow	AGC	AAA	FG	N	\$117,073,712	
09624SAG0	BLUE MOUNTAIN CLO LTD. III CLASS A-1B	CLOs - Cashflow	AGC	AAA	CDS	N	\$117,073,712	
09624SAB1	BLUE MOUNTAIN CLO LTD. III CLASS A-2	CLOs - Cashflow	AGC	AAA	CDS	N	\$44,518,952	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$56,538,515	
100756AA4	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$87,863,908	
107265AL4	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$60,439,065	
107265AA8	BRENTWOOD CLO, LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$313,517,114	
122621AC9	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$100,066,135	
122621AB1	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$58,371,912	
122621AA3	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$16,677,689	
13124KAC3	CALLIDUS DEBT PARTNERS	CLOs - Cashflow	AGM	AAA	CDS	N	\$9,481,173	
13875TAB7	CANYON CAPITAL CLO 2006-1 LTD	CLOs - Cashflow	AGC	Super Senior	CDS	Y	\$39,183,939	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
14308VAA9	CARLYLE HIGH YIELD PARTNERS	CLOs - Cashflow	AGM	AAA	CDS	N	\$24,138,158	
14308TAA4	CARLYLE HIGH YIELD PARTNERS IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$57,197,300	

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14845WAB5	CASTLE HILL III CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$32,935,133	
14845WAA7	CASTLE HILL III CLO, LIMITED	CLOs - Cashflow	AGM	AAA	FG	N	\$64,519,624	
15101KAB7	CELERITY CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$66,604,638	
15135AAA1	CENT CDO 12 LIMITED	CLOs - Cashflow	AGM	AAA	CDS	N	\$282,520,770	
15132VAC4	CENT CDO 15 LIMITED	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$361,800,000	
15132RAA7	CENT CDO X LIMITED	CLOs - Cashflow	AGC	AAA	CDS	N	\$196,000,000	
15134DAA6	CENT CDO XI LIMITED	CLOs - Cashflow	AGC	AAA	CDS	N	\$373,000,001	
15642TAA6	CENTURION CDO 8	CLOs - Cashflow	AGM	AAA	CDS	N	\$235,950,000	
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGM	AAA	CDS	N	\$197,104,000	
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGC	AAA	CDS	N	\$140,000,000	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
15641SAE1	CENTURION VII CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$290,434,253	
171490AB1	CHURCHILL FINANCIAL CAYMAN	CLOs - Cashflow	AGM	AAA	CDS	N	\$329,248,811	
171490AG0	CHURCHILL FINANCIAL CAYMAN	CLOs - Cashflow	AGM	AAA	CDS	N	\$87,411,189	
17178PAB0	CIFC FUNDING 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$255,406,534	
17178PAA2	CIFC FUNDING 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$87,169,465	
17178QAB8	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	N	\$165,878,368	
17178QAA0	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	N	\$49,985,669	
N/A	CIFC FUNDING 2006-1B (UNFUNDED)	CLOs - Cashflow	AGM	AAA	CDS	N	\$5,553,963	
125478AB3	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$192,485,323	
125478AC1	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$81,393,794	
US125478AC12	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$10,265,884	
125474AB2	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$70,694,915	
125474AC0	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$62,728,663	
US125474AC08	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$5,421,962	
17178XAC1	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	N	\$183,223,333	
17178XAE7	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	N	\$84,740,792	
N/A	CIFC FUNDING 2007-II (UNFUNDED)	CLOs - Cashflow	AGM	Super Senior	FG	N	\$6,641,846	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$86,085,000	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	A	FG	N	\$86,085,000	
18971RAA5	CLYDESDALE CLO 2	CLOs - Cashflow	AGM	AA+	CDS	N	\$63,931,757	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$24,138,158	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$188,122,500	
18971WAA4	CLYDESDALE STRATEGIC CLO	CLOs - Cashflow	AGM	A	CDS	N	\$115,440,000	
19964QAA4	COLUMBUSNOVA CLO IV 2007-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$194,399,414	
199649AA2	COLUMBUSNOVA CLO LTD 2006-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$284,617,309	
19964LAA5	COLUMBUSNOVA CLO LTD 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$285,546,396	
20567PAA5	COMSTOCK FUNDING LTD CLASS A-1A	CLOs - Cashflow	AGC	AAA	CDS	N	\$41,342,833	
20567PAC1	COMSTOCK FUNDING LTD CLASS A-1B	CLOs - Cashflow	AGC	AAA	CDS	N	\$257,703,660	
224607AB7	CRATOS CLO I - A2	CLOs - Cashflow	AGC	AAA	CDS	N	\$245,604,933	
12629HAA6	CSAM FUNDING III	CLOs - Cashflow	AGM	AAA	CDS	N	\$148,483,238	
12629RAK2	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$99,531,184	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$164,625,474	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	FG	N	\$50,452,238	
245100AG7	DEL MAR CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$133,892,282	
24821PAA9	DENALI CLO IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$96,427,072	
24822XAB9	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$306,125,217	
24822XAA1	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$101,662,445	
24822XAB9	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	N	\$65,598,261	
N/A	DENALI CLO VII, LTD. (UNFUNDED)	CLOs - Cashflow	AGM	AAA	CDS	N	\$26,239,304	
252690AB8	DIAMOND LAKE CLO LTD	CLOs - Cashflow	AGC	Super Senior	CDS	Y	\$160,000,000	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
26249NAA3	DRYDEN VII	CLOs - Cashflow	AGM	AAA	CDS	N	\$18,737,266	
264102AB0	DUCHESS I CDO	CLOs - Cashflow	AGM	BBB-	FG	N	\$72,294,603	
264102AA2	DUCHESS I CDO	CLOs - Cashflow	AGM	BBB-	FG	N	\$1,606,547	
277345AC8	EASTLAND CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$511,423,735	
291086AA4	EMERSON PLACE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$195,340,000	
292347AA9	EMPORIA PREFERRED FUNDING I, LTD	CLOs - Cashflow	AGC	AAA	CDS	N	\$257,304,458	
29234PAA9	EMPORIA PREFERRED FUNDING II, LTD - CLASS A1	CLOs - Cashflow	AGC	AAA	CDS	N	\$91,000,000	
29234PAB7	EMPORIA PREFERRED FUNDING II, LTD - CLASS A2	CLOs - Cashflow	AGC	AAA	CDS	N	\$30,000,000	
29234PAC5	EMPORIA PREFERRED FUNDING II, LTD - CLASS A3	CLOs - Cashflow	AGC	AAA	CDS	N	\$120,000,000	
29234RAA5	EMPORIA PREFERRED FUNDING III, LTD - CLASS A1	CLOs - Cashflow	AGC	AAA	CDS	N	\$90,000,000	
29234RAC1	EMPORIA PREFERRED FUNDING III, LTD - CLASS A2	CLOs - Cashflow	AGC	AAA	CDS	N	\$36,000,000	
29234RAE7	EMPORIA PREFERRED FUNDING III, LTD - CLASS A3	CLOs - Cashflow	AGC	AAA	CDS	N	\$119,322,000	
29266FAA2	ENDURANCE CLO I LIMITED	CLOs - Cashflow	AGC	AA	CDS	Y	\$48,635,205	Assured benefits from protection provided by another monoline insurer.
48601QAA2	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$168,672,089	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor (AGC/AGM) (3)	(4)	Form (5)	Guaranteed By Another FG (4)	Outstanding (\$)	
48601QAB0	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$37,951,220	
48601QAQ7	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$383,346	
48601QAS3	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$383,346	
31653RAA3	FIELD POINT I, LIMITED CLASS A1	CLOs - Cashflow	AGC	AA-	FG	N	\$116,407,646	
31653RAC9	FIELD POINT I, LIMITED CLASS A2	CLOs - Cashflow	AGC	AA-	FG	N	\$98,664,868	
316539AA3	FIELD POINT II, LIMITED CLASS A1	CLOs - Cashflow	AGC	A-	FG	N	\$110,090,316	
316539AC9	FIELD POINT II, LIMITED CLASS A2	CLOs - Cashflow	AGC	A-	FG	N	\$99,734,789	
31653TAA9	FIELD POINT III, LIMITED CLASS A1	CLOs - Cashflow	AGC	AA-	CDS	N	\$345,070,000	
31653TAB7	FIELD POINT III, LIMITED CLASS A2	CLOs - Cashflow	AGC	AA-	FG	N	\$29,000,000	
31653TAD3	FIELD POINT III, LIMITED CLASS B1	CLOs - Cashflow	AGC	AA-	FG	N	\$92,150,000	
31653VAA4	FIELD POINT IV, LIMITED CLASS A1	CLOs - Cashflow	AGC	AA-	CDS	N	\$266,947,933	
31653VAB2	FIELD POINT IV, LIMITED CLASS A2	CLOs - Cashflow	AGC	AA-	FG	N	\$35,000,000	
31653VAD8	FIELD POINT IV, LIMITED CLASS B	CLOs - Cashflow	AGC	AA-	FG	N	\$172,000,000	
33736EAA9	FIRST 2004-1 CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$63,913,988	
33736EAC5	FIRST 2004-1 CLO LIMITED	CLOs - Cashflow	AGC	AAA	CDS	N	\$64,390,557	
33736TAB4	FIRST 2004-2	CLOs - Cashflow	AGM	AAA	CDS	N	\$20,451,736	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	CDS	N	\$21,475,709	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	FG	N	\$152,796,611	
33842BAA6	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	FG	N	\$30,050,000	
33842EAA0	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	BBB+	CDS	N	\$153,804,992	
33842EAB8	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	BBB+	CDS	N	\$31,068,608	
34511HAA1	FOOTHILL CLO I, LTD.	CLOs - Cashflow	AGC	AAA	FG	N	\$260,553,352	
34957LAA3	FORTRESS CREDIT FUNDING I LP CLASS A-1	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$147,000,000	
34957MAA1	FORTRESS CREDIT FUNDING II LP CLASS A-1	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$17,888,889	
34957RAB8	FORTRESS CREDIT FUNDING III CLASS A1A	CLOs - Cashflow	AGC	AAA	CDS	N	\$153,900,000	
34957XAA7	FORTRESS CREDIT FUNDING IV CLASS A1A	CLOs - Cashflow	AGC	AAA	CDS	N	\$3,600,000	
34957TAF5	FORTRESS CREDIT INVESTMENTS I CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$380,774,336	
34957TAB4	FORTRESS CREDIT INVESTMENTS I CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$291,700,030	
34957TAE8	FORTRESS CREDIT INVESTMENTS I CLASS A-1 TERM	CLOs - Cashflow	AGC	AAA	CDS	N	\$97,410,600	
34957TAA6	FORTRESS CREDIT INVESTMENTS I CLASS A-1 TERM	CLOs - Cashflow	AGC	AAA	CDS	N	\$27,500,000	
34957WAF8	FORTRESS CREDIT INVESTMENTS II CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$95,193,584	
34957WAB7	FORTRESS CREDIT INVESTMENTS II CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$69,754,355	
34956XAG5	FORTRESS CREDIT OPPORTUNITIES I, LP.	CLOs - Cashflow	AGM	AA	CDS	Y	\$939,254,071	
34956XAC4	FORTRESS CREDIT OPPORTUNITIES I, LP.	CLOs - Cashflow	AGM	AA	CDS	Y	\$362,996,742	
NA	FORTRESS CREDIT OPPORTUNITIES I, LP. (UNFUNDED)	CLOs - Cashflow	AGM	AA	CDS	Y	\$96,562,500	
35055PAB0	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$130,888,327	
35055PAA2	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$38,383,673	
35083VAA5	FOUR CORNERS CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$28,865,046	
35083VAC1	FOUR CORNERS CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$28,473,097	
35084EAA2	FOUR CORNERS CLO II	CLOs - Cashflow	AGC	AAA	CDS	N	\$160,703,307	
35165WAA4	FOX E BASIN	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$102,516,960	
352504AA2	FRANKLIN CLO IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$35,551,655	
352569AB3	FRANKLIN CLO V LIMITED	CLOs - Cashflow	AGC	AAA	CDS	N	\$245,109,187	
352569AA5	FRANKLIN CLO V LIMITED	CLOs - Cashflow	AGC	AAA	CDS	N	\$49,021,837	
36316XAA8	GALAXY CLO 2003-1	CLOs - Cashflow	AGM	AA+	CDS	N	\$99,981,503	
363176AA6	GALAXY IV CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$34,798,550	
38172LAA3	GOLUB CAPITAL FUNDING CLO-8 LTD.	CLOs - Cashflow	AGC	AAA	CDS	N	\$208,356,000	
38808RAA2	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$183,966,906	
38808RAE4	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$42,771,043	
389669AA0	GRAYSON CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$432,369,182	
38980MAA3	GRAYSTON CLO II	CLOs - Cashflow	AGM	AAA	CDS	N	\$23,316,783	
393106AA7	GREEN LANE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$206,550,000	
381425AA5	GSAM CLO	CLOs - Cashflow	AGM	AA+	CDS	N	\$192,571,837	
36294HAA9	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$76,395,329	
36294HAB7	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$76,395,329	
36292SAC3	GSC CDO FUND IV	CLOs - Cashflow	AGM	AAA	CDS	Y	\$56,997,745	
3622MQAA4	GSC CDO VIII, LIMITED	CLOs - Cashflow	AGM	AAA	FG	N	\$188,508,214	
36290MAA2	GSC PARTNERS GEMINI FUND LT	CLOs - Cashflow	AGM	AAA	CDS	Y	\$156,577,024	
36294EAA6	GSC PARTNERS VI	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$183,955,523	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$21,092,681	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$23,003,612	
40255UAA9	GULFSTREAM COMPASS CLO 2005-1	CLOs - Cashflow	AGC	AAA	CDS	N	\$100,000,000	
40537DAA7	HALCYON 2007-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$243,200,000	
405364AA8	HALCYON LOAN INVESTORS CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$167,768,626	
41163VAA6	HARBOURVIEW CLO 2006-1	CLOs - Cashflow	AGM	AA+	CDS	N	\$231,493,728	
42822TAA2	HEWETT'S ISLAND	CLOs - Cashflow	AGM	AA+	CDS	N	\$18,731,527	

<u>CUSIP/ISIN (1) (2)</u>	<u>Credit Name</u>	<u>Asset Class</u>	<u>Financial Guarantor (AGC/AGM) (3)</u>	<u>Internal Rating (4)</u>	<u>Contract Form (5)</u>	<u>Previously Guaranteed By Another FG (4)</u>	<u>Net Par Outstanding (\$)</u>	<u>Comment</u>
42822VAA7	HEWETTS ISLAND CLO III LTD	CLOs - Cashflow	AGC	Super Senior	CDS	Y	\$58,233,431	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
42822SAA4	HEWETTS ISLAND CLO IV LTD	CLOs - Cashflow	AGC	Super Senior	CDS	Y	\$142,002,662	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
40536RAA7	HSAM LONG/SHORT 2007-2	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$308,013,259	
40537LAA9	HSAM LONG/SHORT 2007-3	CLOs - Cashflow	AGC	AAA	CDS	N	\$245,641,380	
44413QAB7	HUDSON STRAITS CLO 2004	CLOs - Cashflow	AGM	AAA	CDS	N	\$143,589,375	
449792AA8	ING INVESTMENT MANAGEMENT CLO I CLASS A-1	CLOs - Cashflow	AGC	AAA	CDS	N	\$231,000,000	
449792AC4	ING INVESTMENT MANAGEMENT CLO I CLASS A-2	CLOs - Cashflow	AGC	AAA	CDS	N	\$35,000,000	
449796AA9	ING INVESTMENT MANAGEMENT CLO II CLASS A1A	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$85,000,000	
471318AA3	JASPER CLO LTD.	CLOs - Cashflow	AGC	Super Senior	CDS	Y	\$147,385,313	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
XS0150181278	JUBILEE CDO II	CLOs - Cashflow	AGM	AAA	CDS	N	\$17,252,611	
48601PAA4	KATONAH III LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$41,507,335	
49638PAA9	KINGSLAND I LTD CLASS A-1A DELAYED DRAW	CLOs - Cashflow	AGC	AAA	CDS	N	\$98,575,878	
49638PAQ4	KINGSLAND I LTD. CLASS A-1B TERM NOTES	CLOs - Cashflow	AGC	AAA	CDS	N	\$138,006,229	
G52646AA7	KINGSLAND II LTD CLASS A-1A	CLOs - Cashflow	AGC	AAA	FG	N	\$49,971,163	
49638NAB2	KINGSLAND II LTD. CLASS A-1B TERM NOTES	CLOs - Cashflow	AGC	AAA	FG	N	\$204,051,000	
496367AA1	KINGSLAND IV - A1 TERM	CLOs - Cashflow	AGC	AAA	CDS	N	\$273,870,499	
496367AC7	KINGSLAND IV - A1R REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$0	
49636RAA7	KINGSLAND V	CLOs - Cashflow	AGC	AAA	FG	N	\$263,059,304	
482474AA1	KKR FINANCIAL CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$339,930,000	
48248CAA2	KKR FINANCIAL CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	N	\$443,344,824	
506762AA1	LAFAYETTE SQUARE CDO LIMITED CLASS A-1A	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$30,000,000	
506762AC7	LAFAYETTE SQUARE CDO LIMITED CLASS A-1B	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$240,000,000	
51829NAA9	LATITUDE CLO I CLASS A-1	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$157,823,181	
51829TAA6	LATITUDE CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$128,299,437	
51829VAB9	LATITUDE CLO III	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$178,682,266	
50181VAA5	LCM I LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$66,569,223	
50181XAA1	LCM II	CLOs - Cashflow	AGM	AAA	CDS	N	\$24,138,158	
50182TAA9	LCM VI LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$57,330,000	
50182TAA9	LCM VI LTD.	CLOs - Cashflow	AGM	AAA	FG	N	\$260,370,000	
530361AA2	LIBERTY CLO LTD SERIES CLASS A-1A	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$48,971,562	
530361AC8	LIBERTY CLO LTD SERIES CLASS A-1B	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$48,971,562	
530361AE4	LIBERTY CLO LTD SERIES CLASS A-1C	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$436,826,330	
53225NAA5	LIGHTPOINT CLO 2004-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$97,758,046	
53261WAA0	LIME STREET CLO, LTD.	CLOs - Cashflow	AGM	AA+	CDS	N	\$274,560,000	
54265SAA3	LONG GROVE	CLOs - Cashflow	AGM	AA	CDS	N	\$124,461,077	
55265AAB7	MAC CAPITAL, LTD. CLASS A-1L	CLOs - Cashflow	AGC	AA	CDS	N	\$171,768,825	
55265AAC5	MAC CAPITAL, LTD. CLASS A-1LV	CLOs - Cashflow	AGC	AA	CDS	N	\$65,758,923	
55265AAH4	MAC CAPITAL, LTD. CLASS A-2L	CLOs - Cashflow	AGC	AA	CDS	N	\$44,100,000	
558176AA1	MADISON PARK FUNDING	CLOs - Cashflow	AGM	AAA	CDS	N	\$214,439,827	
558176AB9	MADISON PARK FUNDING	CLOs - Cashflow	AGM	AAA	CDS	N	\$114,506,495	
57060NAA4	MARKET SQUARE CLO LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$122,569,454	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
552686AA5	MC FUNDING 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$158,562,000	
55271KAM3	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$56,465,625	
USU58025AK08	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$37,643,750	
55271KAP6	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$18,821,875	
59024YAB9	MERRILL LYNCH CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$172,170,000	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$220,292,000	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	A+	CDS	N	\$142,628,000	
62443PAA7	MOUNTAIN VIEW CLO II CLASS A-1 FLOATING RATE NOTES	CLOs - Cashflow	AGC	AAA	CDS	N	\$197,000,001	
62443PAB5	MOUNTAIN VIEW CLO II CLASS A-2 DELAYED DRAW	CLOs - Cashflow	AGC	AAA	CDS	N	\$118,000,000	
62443PAC3	MOUNTAIN VIEW CLO II CLASS A-3 DELAYED DRAW	CLOs - Cashflow	AGC	AAA	CDS	N	\$7,000,000	
624442AA7	MOUNTAIN VIEW FUNDING CLO 2006-1, LTD CLASS A-1	CLOs - Cashflow	AGC	AAA	CDS	N	\$228,106,239	
62474XAA2	MT. WILSON CLO LTD	CLOs - Cashflow	AGC	Super Senior	CDS	Y	\$88,611,948	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
625015AA0	MUIR GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$342,332,500	
62874GAA5	NACM CLO I	CLOs - Cashflow	AGC	AAA	FG	N	\$199,000,000	
63937BAA9	NAVIGARE FUNDING I, CLO LTD. CLASS A	CLOs - Cashflow	AGC	AAA	CDS	N	\$220,500,000	
63937HAA6	NAVIGARE FUNDING II, CLO LTD.	CLOs - Cashflow	AGC	AAA	FG	N	\$206,100,000	
63936JAA3	NAVIGATOR CDO 2003	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$27,235,602	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor (AGC/AGM) (3)	(4)	Form (5)	Guaranteed By Another FG (4)	Outstanding (\$)	
63936PAB7	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$132,255,940	
63936PAA9	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$17,372,224	
63937DAC1	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$143,020,281	
63937DAB3	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$31,176,082	
US63937DAB38	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$8,638,792	
65251EAB4	NEWSTAR CREDIT OPPORTUNITIES FUNDING II LTD CL A1T	CLOs - Cashflow	AGC	AA	CDS	N	\$274,549,999	
65251EAC2	NEWSTAR CREDIT OPPORTUNITIES FUNDING II LTD CL A2R	CLOs - Cashflow	AGC	AA	FG	N	\$38,000,000	
65251EAD0	NEWSTAR CREDIT OPPORTUNITIES FUNDING II LTD CL A2T	CLOs - Cashflow	AGC	AA	FG	N	\$61,000,000	
654883AA5	NOB HILL CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$175,778,849	
65488QAA4	NOB HILL CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$212,515,755	
N/A	NON-AMORTIZING FIRST LOSS DEDUCTIBLE	CLOs - Cashflow	AGC	Super Senior	CDS	N	-\$156,568,750	Aggregate non-amortizing first loss deductible related to an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured.
67073MAA0	NYLIM FLATIRON	CLOs - Cashflow	AGM	AAA	CDS	N	\$24,138,158	
67133UA00	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	N	\$68,014,133	
67133UAB8	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	N	\$17,666,845	
67134FAA2	OAK HILL CREDIT PARTNERS IV CLASS A-1A REVOLVING	CLOs - Cashflow	AGC	AAA	CDS	N	\$70,000,000	
67134FAD6	OAK HILL CREDIT PARTNERS IV CLASS A-1B SENIOR	CLOs - Cashflow	AGC	AAA	CDS	N	\$130,000,000	
67572BAA0	OCTAGON VII	CLOs - Cashflow	AGM	AAA	CDS	N	\$23,212,183	
67085EAA4	OFSI FUND III LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$173,612,903	
67085EAB2	OFSI FUND III LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$78,668,347	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$63,191,092	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	N	\$160,267,262	
68244CAC0	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	N	\$45,790,646	
69508SAA8	PACIFICA CDO III	CLOs - Cashflow	AGM	AAA	CDS	N	\$93,026,352	
G6890WAA0	PANGAEA CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	N	\$191,425,000	
74060KAA5	PREMIUM LOAN TRUST	CLOs - Cashflow	AGM	AAA	CDS	N	\$73,462,731	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	CLOs - Cashflow	AGM	AA	CDS	Y	\$10	
743622AA0	PROSPERO CLO I B.V. CLASS A1A (USD TRANCHE)	CLOs - Cashflow	AGC	AAA	CDS	N	\$129,497,251	
743622AC6	PROSPERO CLO I B.V. CLASS A1B (EURO TRANCHE)	CLOs - Cashflow	AGC	AAA	CDS	N	\$15,428,715	
743622AE2	PROSPERO CLO I B.V. CLASS A1C (GBP TRANCHE)	CLOs - Cashflow	AGC	AAA	CDS	N	\$7,150,336	
74824CAA0	QUEEN STREET CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$75,379,919	
749818AA8	RACE POINT CLO LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$32,012,535	
74981SAA4	RACE POINT II	CLOs - Cashflow	AGM	AAA	CDS	N	\$61,731,987	
75157AAA8	RAMPART CLO 2006-I LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$160,096,000	
777540AA3	ROSEMONT CLO LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$32,786,824	
799822AA9	SANDELMAN FINANCE 2006-1 LIMITED CLASS A-1-A	CLOs - Cashflow	AGC	AA	FG	N	\$562,500,000	
799822AF8	SANDELMAN FINANCE 2006-1 LIMITED CLASS A-2	CLOs - Cashflow	AGC	AA	FG	N	\$0	
799822AH4	SANDELMAN FINANCE 2006-1 LIMITED CLASS B-1	CLOs - Cashflow	AGC	AA	FG	N	\$60,000,000	
799822BAC5	SANDELMAN FINANCE 2006-2, LTD.	CLOs - Cashflow	AGC	AAA	CDS	N	\$281,700,000	
817352AB3	SEQUILS CENTURION V	CLOs - Cashflow	AGM	AA-	CDS	N	\$53,036,975	
824612AA3	SHINNECOCK CLO 2006-1 LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$148,524,428	
844272AL8	SOUTHFORK CLO LTD. SERIES 2005-A1 CLASS A1G	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$372,907,058	
854315AA6	STANFIELD VANTAGE CLO, L	CLOs - Cashflow	AGM	AAA	CDS	N	\$19,310,526	
861761AB0	STONE TOWER CLO IV LTD	CLOs - Cashflow	AGC	Super Senior	CDS	Y	\$250,000,000	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
861754AD1	STONE TOWER CLO V	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$359,245,800	
86175NAA5	STONE TOWER III	CLOs - Cashflow	AGM	AA-	CDS	N	\$322,311,019	
86175NAB3	STONE TOWER III	CLOs - Cashflow	AGM	AA-	CDS	N	\$58,248,980	
87154XAA6	SYMPHONY CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$46,140,000	
87154XAB4	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	N	\$138,420,000	
87155FAC0	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$142,080,000	
87155FAA4	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$30,720,000	
USG8648CAA56	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$1,536,000	
871556AA4	SYMPHONY CLO IV, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$282,400,000	
873189AA2	T2 INCOME FUND CLO I CLASS A	CLOs - Cashflow	AGC	AAA	CDS	N	\$175,870,128	
89288BAA9	TRALEE CDO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$205,783,465	
896223AA2	TRIMARAN CLO V LIMITED 2006-1A CLASS A1	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$182,000,000	
908393AA9	UNION SQUARE CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$99,298,402	
92327WAA0	VENTURE III CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$135,300,569	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$57,069,686	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	FG	N	\$137,922,337	
92327JAC5	VENTURE VIII CDO LIMITED	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$293,434,800	
92345JAA7	VERITAS II CLO CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$29,197,651	
92345JAC3	VERITAS II CLO CLASS A-1 TERM	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$81,753,423	
93677PAA9	WASATCH CLO, LTD. A1A	CLOs - Cashflow	AGC	AAA	CDS	N	\$47,122,279	
93677PAB7	WASATCH CLO, LTD. A1B	CLOs - Cashflow	AGC	AAA	CDS	N	\$336,924,298	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor (AGC/AGM) (3)	(4)	Form (5)	Guaranteed By Another FG (4)	Outstanding (\$)	
94110WAA7	WATCHTOWER CLO I	CLOs - Cashflow	AGM	AAA	CDS	N	\$275,504,000	
97314NAA4	WIND RIVER CLO II	CLOs - Cashflow	AGC	AAA	CDS	N	\$168,560,001	
033297AE2	ANCHORAGE CROSSOVER CREDIT FINANCE LTD	CDOs - Market Value	AGC	AAA	CDS	N	\$349,611,281	
G0418PAD5	ANCHORAGE CROSSOVER CREDIT FINANCE LTD	CDOs - Market Value	AGC	AAA	CDS	N	\$115,000,000	
033297AJ1	ANCHORAGE CROSSOVER CREDIT FINANCE LTD	CDOs - Market Value	AGC	AAA	FG	N	\$135,000,000	
033297AA0	ANCHORAGE CROSSOVER CREDIT FINANCE, LTD CLASS A-1A	CDOs - Market Value	AGC	AAA	CDS	N	\$160,000,000	
033297AB8	ANCHORAGE CROSSOVER CREDIT FINANCE, LTD CLASS A-1B	CDOs - Market Value	AGC	AAA	CDS	N	\$120,000,000	
04012HAA8	ARES ENHANCED CREDIT OPPORTUNITIES FUND CLASS A1	CDOs - Market Value	AGC	AAA	CDS	N	\$594,879,594	
04012HAC4	ARES ENHANCED CREDIT OPPORTUNITIES FUND CLASS A2	CDOs - Market Value	AGC	AAA	CDS	N	\$369,000,000	
04012HAF7	ARES ENHANCED CREDIT OPPORTUNITIES FUND CLASS A3	CDOs - Market Value	AGC	AAA	CDS	N	\$202,500,000	
24822PAA8	DENALI CREDIT OPPORTUNITY FUND	CDOs - Market Value	AGC	AAA	CDS	N	\$65,000,000	
24822PAC4	DENALI CREDIT OPPORTUNITY FUND	CDOs - Market Value	AGC	AAA	CDS	N	\$0	
368472AA4	GEER MOUNTAIN FINANCING, LTD. CLASS A-1	CDOs - Market Value	AGC	AAA	CDS	N	\$162,000,000	
368472AC0	GEER MOUNTAIN FINANCING, LTD. CLASS A-2	CDOs - Market Value	AGC	AAA	CDS	N	\$0	
38135VAE9	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I A-2	CDOs - Market Value	AGC	AAA	CDS	N	\$125,000,000	
38135VAF6	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I A-3	CDOs - Market Value	AGC	AAA	CDS	N	\$117,120,000	
38135VAG4	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I A-4	CDOs - Market Value	AGC	AAA	CDS	N	\$200,000,000	
38135VAJ8	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I A-6	CDOs - Market Value	AGC	AAA	CDS	N	\$100,000,000	
38135VAL3	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I A-7	CDOs - Market Value	AGC	AAA	CDS	N	\$10	
38121AAA9	GOLDENTREE CREDIT OPPORTUNITIES SECOND FINANCING	CDOs - Market Value	AGC	AAA	FG	N	\$245,000,000	
580179AA7	MCDONNELL LOAN OPPORTUNITY FUND CLASS A-1	CDOs - Market Value	AGC	AAA	CDS	N	\$77,272,727	
580179AB5	MCDONNELL LOAN OPPORTUNITY FUND CLASS A-2	CDOs - Market Value	AGC	AAA	CDS	N	\$0	
580179AE9	MCDONNELL LOAN OPPORTUNITY FUND CLASS A-5	CDOs - Market Value	AGC	AAA	CDS	N	\$92,727,273	
580179AF6	MCDONNELL LOAN OPPORTUNITY FUND CLASS A-6	CDOs - Market Value	AGC	AAA	CDS	N	\$0	
74348UAB5	PROSPECT FUNDING I LLC - 2007 SERIES	CDOs - Market Value	AGC	AAA	CDS	N	\$99,058,965	
74348UAA7	PROSPECT FUNDING I LLC - 2007 SERIES	CDOs - Market Value	AGC	AAA	CDS	N	\$67,178,049	
74348UAD1	PROSPECT FUNDING I LLC - 2007 SERIES CLASS A5	CDOs - Market Value	AGC	AAA	CDS	N	\$139,989,163	
74348UAE9	PROSPECT FUNDING I LLC - 2007 SERIES CLASS A6	CDOs - Market Value	AGC	AAA	CDS	N	\$198,097,871	
74348UAF6	PROSPECT FUNDING I LLC - 2007 SERIES CLASS A7	CDOs - Market Value	AGC	AAA	CDS	N	\$92,445,673	
86176NAC0	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$183,625,000	
86176NAD8	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$171,585,001	
86176NAB2	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$162,425,000	
G8514WAB0	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$141,250,000	
8514WAJ39	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$41,530,366	
G8514WAH7	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$27,686,911	
G8514WAJ3	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$27,686,911	
86176NAG1	STONE TOWER CREDIT FUNDING 2006-4	CDOs - Market Value	AGM	AAA	CDS	N	\$82,517,500	
86176NAH9	STONE TOWER CREDIT FUNDING 2007-1	CDOs - Market Value	AGM	AAA	CDS	N	\$249,182,196	
86176NAJ5	STONE TOWER CREDIT FUNDING 2007-2	CDOs - Market Value	AGM	AAA	CDS	N	\$166,121,463	
87156BAA2	SYMPHONY CREDIT OPPORTUNITIES FUND	CDOs - Market Value	AGC	AAA	CDS	N	\$362,000,000	
190359AA7	COAST INVESTMENT GRADE 2001-1 LTD	CDO of CDOs	AGM	A	FG	N	\$8,845,152	
19035RAA7	COAST INVESTMENT GRADE 2002-1 LTD	CDO of CDOs	AGM	BBB	FG	N	\$28,358,743	
255231AA0	DIVERSIFIED GLOBAL SECURITIES II	CDO of CDOs	AGM	AAA	FG	Y	\$5,546,362	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA-	CDS	N	\$731,475,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA-	CDS	N	\$731,475,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$727,848,486	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$561,669,120	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$522,720,540	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$522,317,630	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA	CDS	N	\$493,755,830	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$461,225,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$439,827,246	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$429,710,515	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$426,600,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$424,690,293	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA	CDS	N	\$419,310,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$407,575,008	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA	CDS	N	\$395,372,933	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$348,485,890	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$333,056,250	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$214,045,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$212,932,500	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$183,185,610	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	CCC	CDS	N	\$115,592,799	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$92,335,375	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$91,092,012	
N/A	CDX.NA.IG.4 5-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$423,362,000	
N/A	CDX.NA.IG.4 7-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$846,724,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor (AGC/AGM) (3)	(4)	Form (5)	Guaranteed By Another FG (4)	Outstanding (\$)	
N/A	CDX.NA.IG.4 7-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$270,000,000	
N/A	CDX.NA.IG.8 5-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$325,715,331	
N/A	CDX.NA.IG.8 7-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$243,071,143	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$1,166,261,759	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$811,360,002	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$770,777,372	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$653,058,929	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$513,518,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$463,256,809	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$462,079,545	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$433,117,500	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$407,241,800	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$398,636,300	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$377,198,023	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$307,183,193	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$292,312,500	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$273,364,344	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$233,387,203	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$209,211,250	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$79,006,837	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$38,890,470	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	N	\$34,590,552	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$31,680,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$26,190,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$19,530,000	
01975EAA6	ALLMERICA CBO	CBOs - Cashflow	AGM	BB-	FG	N	\$1,829,780	
12960QAA3	CALHOUN CBO LIMITED	CBOs - Cashflow	AGC	BBB-	CDS	N	\$322,584	
13123UAD0	CALLIDUS DEBT PARTNERS	CBOs - Cashflow	AGM	A+	CDS	Y	\$22,859,842	
14147UAB4	CARDINAL CDO LLC CLASS I-B	CBOs - Cashflow	AGC	BBB	CDS	Y	\$34,581,343	
14755WAA5	CASHEL ROCK CBO, LTD	CBOs - Cashflow	AGM	AAA	CDS	N	\$16,835,459	
15641YAA6	CENTURION CDO III LTD	CBOs - Cashflow	AGM	AAA	CDS	N	\$23,003,138	
15641VAA2	CENTURION CDO IV LTD	CBOs - Cashflow	AGM	BBB	FG	N	\$57,399,192	
16140AAA2	CHARTWELL CBO I	CBOs - Cashflow	AGM	AA	CDS	N	\$11,563,612	
12542WAC3	CHYPS CBO 1999-1 LTD.	CBOs - Cashflow	AGM	CCC	FG	N	\$1,157,333	
30247TAA4	FMA IG FUNDING IV, LTD	CBOs - Cashflow	AGM	AAA	CDS	Y	\$118,483,370	
36171VAA6	GIA INVESTMENT GRADE CDO 2001	CBOs - Cashflow	AGM	AA-	FG	N	\$209,208,062	
362266AA6	GSC PARTNERS CDO FUND II	CBOs - Cashflow	AGM	A-	FG	N	\$114,752,743	
40867PAA0	HAMPDEN CBO	CBOs - Cashflow	AGM	AAA	CDS	N	\$22,165,139	
531232AA4	LIBERTY SQUARE I	CBOs - Cashflow	AGM	AAA	CDS	N	\$10,974,060	
53123RAA9	LIBERTY SQUARE II	CBOs - Cashflow	AGM	AAA	CDS	N	\$13,559,404	
542242AA0	LONE STAR CBO FUNDING LTD	CBOs - Cashflow	AGM	AAA	CDS	N	\$14,234,488	
966602AA2	MAGMA CDO LTD	CBOs - Cashflow	AGM	AAA	FG	N	\$66,766,026	
N5536EAA4	MAYFAIR CBO	CBOs - Cashflow	AGM	BBB	FG	N	\$69,949,356	
585455AA6	MELCHIOR CDO I S.A.	CBOs - Cashflow	AGM	AAA	CDS	N	\$27,240,293	
62845AAA4	MUZINICH CASHFLOW CBO	CBOs - Cashflow	AGM	AA	FG	N	\$54,881,541	
62845EAA6	MUZINICH CASHFLOW CBO II	CBOs - Cashflow	AGM	AAA	FG	N	\$37,481,912	
62844XAG2	MUZINICH CBO II	CBOs - Cashflow	AGM	AA	CDS	N	\$7,557,105	
62844XAG2	MUZINICH CBO II	CBOs - Cashflow	AGM	AA	FG	N	\$40,276,304	
64186NAE1	NEW ALLIANCE GLOBAL CDO LTD	CBOs - Cashflow	AGM	A	FG	N	\$44,015,104	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGC	BB	CDS	Y	\$34,612,982	Assured benefits from protection provided by another monoline insurer.
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGM	BB	CDS	Y	\$23,769,456	Assured benefits from protection provided by another monoline insurer.
65369YAA1	NICHOLAS APPLGATE CBO II	CBOs - Cashflow	AGM	AA	CDS	N	\$25,890,432	
66809RAA2	NIMCO CBO I	CBOs - Cashflow	AGM	CCC	FG	N	\$21,310,272	
71400HAA7	PERITUS CDO, LTD.	CBOs - Cashflow	AGC	AA	FG	N	\$241,691,670	
77029MAA4	ROBECO CDO II	CBOs - Cashflow	AGM	AAA	CDS	N	\$24,275,362	
83415FAA9	SOLAR IG CBO I	CBOs - Cashflow	AGM	AAA	CDS	N	\$2,401,327	
86335AAA0	STRONG CDO III	CBOs - Cashflow	AGM	AA	CDS	N	\$7,928,019	
86335AAA0	STRONG CDO III	CBOs - Cashflow	AGM	AA	FG	N	\$23,313,644	
87237EAA9	TCW HIGH INCOME PARTNERS	CBOs - Cashflow	AGM	AAA	CDS	N	\$2,587,280	
90261SAA1	UBS BRINSON CBO	CBOs - Cashflow	AGM	A	FG	N	\$3,447,038	
919136AA9	VALEO INVESTMENT GRADE CDO	CBOs - Cashflow	AGM	BBB+	FG	N	\$190,340,722	Assured benefits from protection provided by another monoline insurer.
91913TAA9	VALEO INVESTMENT GRADE CDO II	CBOs - Cashflow	AGM	AA+	FG	N	\$162,631,504	Assured benefits from protection provided by another monoline insurer.
378665AC7	GLENEAGLES FUNDING LTD (1ST ISSUE)	Perpetual Repackagings	AGM	A-	FG	N	\$137,358,247	
378665AC7	GLENEAGLES FUNDING LTD (2ND ISSUE)	Perpetual Repackagings	AGM	A-	FG	N	\$35,779,687	
051154AA0	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	AAA	FG	N	\$16,520,000	
01448MAA7	ALESCO PREFERRED FUNDING III	Trust Preferred - Bank	AGC	BBB	CDS	N	\$1,508,282	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.

<u>CUSIP/ISIN (1) (2)</u>	<u>Credit Name</u>	<u>Asset Class</u>	<u>Financial Guarantor (AGC/AGM) (3)</u>	<u>Internal Rating (4)</u>	<u>Contract Form (5)</u>	<u>Previously Guaranteed By Another FG (4)</u>	<u>Net Par Outstanding (\$)</u>	<u>Comment</u>
01448QAA8	ALESCO PREFERRED FUNDING IV	Trust Preferred - Bank	AGC	BBB	CDS	N	\$45,286,227	
01448TAA2	ALESCO PREFERRED FUNDING V	Trust Preferred - Bank	AGC	BBB+	CDS	N	\$63,801,466	
01448TAA2	ALESCO PREFERRED FUNDING V	Trust Preferred - Bank	AGC	BBB+	FG	N	\$91,144,953	
01448XAA3	ALESCO PREFERRED FUNDING VI	Trust Preferred - Bank	AGC	BBB	CDS	N	\$180,918,214	
01448YAA1	ALESCO PREFERRED FUNDING VII	Trust Preferred - Bank	AGC	BBB	FG	N	\$165,297,608	
01450AAF7	ALESCO PREFERRED FUNDING XI	Trust Preferred - Bank	AGC	BBB	CDS	N	\$164,347,187	
01450DAB0	ALESCO PREFERRED FUNDING XII, LTD.	Trust Preferred - Bank	AGC	BBB	CDS	N	\$43,275,585	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
014495AB1	ALESCO PREFERRED FUNDING XIII, LTD. CLASS A-1	Trust Preferred - Bank	AGC	BBB	CDS	N	\$26,242,308	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
014495AA3	ALESCO PREFERRED FUNDING XIII, LTD. CLASS X	Trust Preferred - Bank	AGC	BBB	CDS	N	\$6,750,000	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
014498AB5	ALESCO PREFERRED FUNDING XIV	Trust Preferred - Bank	AGC	BBB	CDS	N	\$318,066,924	
014498AA7	ALESCO PREFERRED FUNDING XIV	Trust Preferred - Bank	AGC	BBB	CDS	N	\$8,000,000	
01450GAA5	ALESCO PREFERRED FUNDING XVI, LTD.	Trust Preferred - Bank	AGC	B	CDS	N	\$260,345,566	
01450NAA0	ALESCO PREFERRED FUNDING XVII, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$206,835,049	
60688HAA3	MM COMMUNITY FUNDING 2006-18	Trust Preferred - Bank	AGC	BBB	CDS	N	\$21,846,686	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
606867AA7	MM COMMUNITY FUNDING IX, LTD	Trust Preferred - Bank	AGC	BBB	CDS	N	\$13,029,350	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
N/A	NON-AMORTIZING FIRST LOSS DEDUCTIBLE	Trust Preferred - Bank	AGC	BBB-	CDS	N	-\$62,133,252	Aggregate non-amortizing first loss deductible related to an initial \$1.2 billion transaction referencing 25 individual securities.
74040YAA0	PREFERRED TERM SECURITIES X LIMITED	Trust Preferred - Bank	AGC	BBB	CDS	N	\$24,618,454	
74041WAA3	PREFERRED TERM SECURITIES XI LIMITED	Trust Preferred - Bank	AGC	A+	CDS	N	\$42,529,052	
74041UAA7	PREFERRED TERM SECURITIES XIV, LTD	Trust Preferred - Bank	AGC	BBB+	CDS	N	\$30,034,978	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
74042HAA5	PREFERRED TERM SECURITIES XIX, LTD.	Trust Preferred - Bank	AGC	BBB	CDS	N	\$154,616,505	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
74041CAA7	PREFERRED TERM SECURITIES XV	Trust Preferred - Bank	AGC	BBB	CDS	N	\$12,963,337	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
74041EAA3	PREFERRED TERM SECURITIES XVI, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$138,501,631	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
74042EAA2	PREFERRED TERM SECURITIES XVII, LTD.	Trust Preferred - Bank	AGC	BBB	CDS	N	\$61,034,517	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
74042WAA2	PREFERRED TERM SECURITIES XVIII, LTD.	Trust Preferred - Bank	AGC	BBB	CDS	N	\$64,933,208	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
74042DAA4	PREFERRED TERM SECURITIES XX, LTD.	Trust Preferred - Bank	AGC	BBB	CDS	N	\$56,832,698	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
74042MAA4	PREFERRED TERM SECURITIES XXII, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$44,947,604	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
74043CAA5	PREFERRED TERM SECURITIES XXIV, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$30,659,250	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
75902XAA6	REGIONAL DIVERSIFIED FUNDING 2004-1 CLASS A1	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$9,531,157	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
894127AA7	TRAPEZA CDO I, LLC	Trust Preferred - Bank	AGC	A	CDS	N	\$8,174,176	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
89412MAA4	TRAPEZA CDO III, LLC	Trust Preferred - Bank	AGC	A+	CDS	N	\$56,642,223	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
894126AA9	TRAPEZA CDO IV, LLC	Trust Preferred - Bank	AGC	A+	CDS	N	\$27,099,691	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
89412RAA3	TRAPEZA CDO V, LTD.	Trust Preferred - Bank	AGC	A	CDS	N	\$37,688,284	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
89412UAA6	TRAPEZA CDO VI, LTD.	Trust Preferred - Bank	AGM	AA	CDS	N	\$71,640,164	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
89412WAA2	TRAPEZA CDO VII, LTD.	Trust Preferred - Bank	AGM	BBB-	FG	N	\$67,572,967	
89413CAA5	TRAPEZA CDO X, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$180,575,530	
89412KAA8	TRAPEZA CDO XI CLASS A-1	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$237,598,854	
89707YAA2	TROPIC CDO IV LTD.	Trust Preferred - Bank	AGC	BBB	CDS	N	\$33,054,264	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
90390KAA2	US CAPITAL FUNDING II LTD	Trust Preferred - Bank	AGC	AA	CDS	N	\$45,712,001	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
90342BAA1	US CAPITAL FUNDING III, LTD.	Trust Preferred - Bank	AGC	A	CDS	N	\$14,787,562	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
90341XAA4	US CAPITAL FUNDING IV, LTD. CLASS A-1	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$160,578,054	
24488RAA9	DEKANIA CDO II, LTD	Trust Preferred - Insurance	AGC	AA	CDS	N	\$37,750,982	Part of an initial \$1.2 billion transaction referencing 25 individual securities in which Assured benefits from a non-amortizing first loss deductible of \$62 million.
44984SAA4	I PRETS III	Trust Preferred - Insurance	AGM	AAA	CDS	Y	\$32,166,782	
45104SAA6	ICONS, LTD	Trust Preferred - Insurance	AGM	A	CDS	N	\$45,930,233	
45325VAA2	INCAPS FUNDING LIMITED II LIMITED CLASS A1	Trust Preferred - Insurance	AGC	AAA	CDS	N	\$27,907,965	
44984QAA8	I-PREFERRED TERM SECURITIES II, LTD.	Trust Preferred - Insurance	AGC	AAA	CDS	N	\$9,142,208	
44984RAA6	I-PREFERRED TERM SECURITIES IV, LTD.	Trust Preferred - Insurance	AGC	AAA	CDS	N	\$53,718,667	
049730AA2	ATTENTUS CDO I LIMITED CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	N	\$237,211,012	
049733AA6	ATTENTUS CDO II LIMITED CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BB	FG	N	\$196,158,594	
04973PAA7	ATTENTUS CDO III LIMITED A-1A	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	N	\$124,960,315	
04973PAB5	ATTENTUS CDO III LIMITED A-1B	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	N	\$89,999,999	
50011PAA4	KODIAK CDO I - CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	N	\$81,567,735	
50011PAA4	KODIAK CDO I - CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	N	\$122,351,602	
50011RAA0	KODIAK CDO II	Trust Preferred - REIT & Mortgage	AGC	AA	CDS	N	\$291,208,347	
87330UAA9	TABERNA PREFERRED FUNDING II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	N	\$223,593,434	
87330UAB7	TABERNA PREFERRED FUNDING II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	N	\$20,123,409	
87330WAA5	TABERNA PREFERRED FUNDING III, LTD. CLASS A-1A	Trust Preferred - REIT & Mortgage	AGC	B	CDS	N	\$287,619,891	
87330YAB9	TABERNA PREFERRED FUNDING IV, LTD. CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	N	\$292,363,212	
87331AAB0	TABERNA PREFERRED FUNDING VI, LTD. CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	N	\$152,326,726	
87331VAA6	TABERNA PREFERRED FUNDING VIII, LTD. CLASS A-1A	Trust Preferred - REIT & Mortgage	AGC	A	CDS	N	\$138,805,873	
87331VAF5	TABERNA PREFERRED FUNDING VIII, LTD. CLASS A-1B	Trust Preferred - REIT & Mortgage	AGC	A	CDS	N	\$160,494,291	
SUBTOTAL	U.S. POOLED CORPORATE OBLIGATIONS						\$74,641,206,084	
	U.S. MORTGAGE-BACKED AND HOME EQUITY							
00442FAB8	ACE 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$66,075,137	
00443WAA2	ACE HOME EQUITY LOAN TRUST 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	N	\$73,959,031	
00443YAA8	ACE HOME EQUITY LOAN TRUST 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	N	\$125,155,235	
026935AR7	AMERICAN HOME MTG ASSETS TRUST 2007-3, CL III-A1	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	N	\$49,931,228	
07401WAP4	BSSLT 2007-1 2A	Alt-A Closed-End Second Lien RMBS	AGM	CCC	CDS	Y	\$47,440,396	
32029HAB8	FFMLT 2007-FFC	Alt-A Closed-End Second Lien RMBS	AGM	CCC	CDS	Y	\$60,150,661	
69337YAA2	PHH ALTERNATIVE MORTGAGE TRUST 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGC	AA	FG	N	\$46,278,130	
88156VAA6	TERWIN MORTGAGE TRUST 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$138,903,723	
88156VAB4	TERWIN MORTGAGE TRUST 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$64,176,115	
88157DAA5	TERWIN MORTGAGE TRUST 2006-12SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$180,930,288	
88157DAB3	TERWIN MORTGAGE TRUST 2006-12SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$75,457,600	
88157GAA8	TERWIN MORTGAGE TRUST 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$154,432,902	
88157GAB6	TERWIN MORTGAGE TRUST 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$56,601,600	
88158AAA0	TERWIN MORTGAGE TRUST 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	N	\$45,575,520	
04542BMT6	ABFC 2005-AQ1 CLASS A-5 TAGSS	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$39,200,000	
05946XA52	BANC OF AMERICA FUNDING CORPORATION 2005-4	Alt-A First Lien RMBS	AGC	BBB	FG	N	\$14,629,000	
05949CPX8	BANC OF AMERICA MORTGAGE SECURITIES 2005-12 CL A-1	Alt-A First Lien RMBS	AGC	BB	FG	N	\$20,260,000	
05949AT42	BANC OF AMERICA MORTGAGE SECURITIES 2005-2 1-A-2	Alt-A First Lien RMBS	AGC	A	FG	N	\$15,719,999	
05949A5G1	BANC OF AMERICA MORTGAGE SECURITIES 2005-4 1-A-7	Alt-A First Lien RMBS	AGC	AA	FG	N	\$14,857,000	
05949CAK2	BANC OF AMERICA MORTGAGE SECURITIES 2005-5 1-A-10	Alt-A First Lien RMBS	AGC	AAA	FG	N	\$16,382,000	
073879A99	BEAR STEARNS ABS I TRUST 2005-AC5 II-A-1, II-A-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$31,386,880	
073879B23	BEAR STEARNS ABS I TRUST 2005-AC5 II-A-1, II-A-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$13,451,520	
073879M54	BEAR STEARNS ABS I TRUST 2005-AC6 II-1-A-1	Alt-A First Lien RMBS	AGC	B	FG	N	\$43,780,545	
073879M62	BEAR STEARNS ABS I TRUST 2005-AC6 II-1-A2, II-1-A3	Alt-A First Lien RMBS	AGC	B	FG	N	\$12,475,661	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
16678RAK3	CHEVY CHASE FUNDING LLC SERIES 2003-4 CLASS A-2	Alt-A First Lien RMBS	AGC	AAA	CDS	N	\$11,564,935	
16678RAT4	CHEVY CHASE FUNDING LLC SERIES 2004-1 CLASS A-2	Alt-A First Lien RMBS	AGC	AAA	CDS	N	\$4,540,061	
16678RBD8	CHEVY CHASE FUNDING LLC SERIES 2004-2 CLASS A-2	Alt-A First Lien RMBS	AGC	BB	CDS	N	\$13,375,778	
16678RBV8	CHEVY CHASE FUNDING LLC SERIES 2004-3 CLASS A-2	Alt-A First Lien RMBS	AGC	BBB	CDS	N	\$18,308,773	
17309YAE7	CITI 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$28,963,901	
12667GGN7	COUNTRYWIDE ALTA 2005-22T	Alt-A First Lien RMBS	AGM	B	FG	N	\$102,886,722	
12669GSS1	COUNTRYWIDE HOME LOANS PASS-THROUGH TRUST 2005-6	Alt-A First Lien RMBS	AGC	BB	FG	N	\$19,620,000	
12627HAG5	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$54,332,505	
12627HAF7	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$38,100,000	
12628KAM4	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$114,506,692	
12628KAH5	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$23,812,500	
12628KAK8	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$17,145,000	
12628LAG5	CSAB 2006-4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$53,003,767	
12629EAF2	CSAB MORTGAGE-BACKED TRUST 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	N	\$38,334,000	
12629EAG0	CSAB MORTGAGE-BACKED TRUST 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	N	\$24,177,000	
225458E87	CSFB MORTGAGE-BACKED PASS-THROUGH, SERIES 2005-7	Alt-A First Lien RMBS	AGC	A	FG	N	\$17,748,000	
12638PAG4	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$55,757,900	
12638PAH2	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$15,537,044	
02152BAA5	CWALT ALTERNATIVE LOAN TRUST 2007-HY9 A-1	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$440,682,698	
25152BAE8	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$478,157,511	
25152BAA6	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$234,438,751	
25152BAB4	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$158,293,800	
25152BAF5	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$66,195,900	
251510ML4	DEUTSCHE ALT-B 2006-AB1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$90,487,500	
25151EAG8	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$35,302,507	
25151EAE3	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$14,035,749	
25151EAD5	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$10,747,058	
251513AY3	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$40,934,640	
251513BB2	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$22,860,000	
251513BE6	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$18,084,165	
251513AX5	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$4,548,188	
251513AS6	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$1,613,674	
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	AGM	BB	FG	N	\$71,437,500	
452550AA4	IMPAC CMB TRUST SERIES 2007-A CLASS A	Alt-A First Lien RMBS	AGC	BBB	FG	N	\$239,343,860	
452550AB2	IMPAC CMB TRUST SERIES 2007-A CLASS M-1	Alt-A First Lien RMBS	AGC	BBB	FG	N	\$124,814,674	
45660KAA9	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR39	Alt-A First Lien RMBS	AGC	AA	CDS	Y	\$245,816,549	Additional non-amortizing enhancement of \$184 million. The subject tranche on which AGFP is providing protection benefits from a credit default swap provided by another monoline insurer.
61748HYQ8	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	FG	N	\$39,990,808	
65537BAE0	NOMURA ASSET ACCEPT. CORP. 2006-WF1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$25,000,000	
65538PAD0	NOMURA ASSET ACCEPT. CORP. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$155,996,479	
65538PAF5	NOMURA ASSET ACCEPT. CORP. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$96,037,137	
65538PAE8	NOMURA ASSET ACCEPT. CORP. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$72,379,677	
65538PAG3	NOMURA ASSET ACCEPT. CORP. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$65,680,287	
68383NDQ3	OPTEUM 2005-5	Alt-A First Lien RMBS	AGM	B	FG	N	\$27,072,500	
68383NBM4	OPTEUM MORTGAGE ACCEPTANCE CORP PT CERTIF. 2005-3	Alt-A First Lien RMBS	AGC	A	CDS	N	\$100,045,000	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BBB	CDS	N	\$603,421,670	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BBB-	CDS	N	\$558,117,000	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	A	CDS	N	\$548,609,989	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	B	CDS	N	\$518,455,081	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	B	CDS	N	\$422,592,048	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	A	CDS	Y	\$353,841,744	
45660LT58	RESIDENTIAL ASSET SECURITIZATION TRUST 2005-A14	Alt-A First Lien RMBS	AGC	B	FG	N	\$23,690,001	
872227AH6	TAYLOR BEAN & WHITAKER 2007-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$59,910,000	
872227AJ2	TAYLOR BEAN & WHITAKER 2007-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$29,794,000	
872227AG8	TAYLOR BEAN & WHITAKER 2007-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$23,500,000	
881561JY1	TERWIN MORTGAGE TRUST 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$12,441,027	
881561JW5	TERWIN MORTGAGE TRUST 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$5,708,761	
881561LE2	TERWIN MORTGAGE TRUST 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$22,428,241	
881561LR3	TERWIN MORTGAGE TRUST 2004-19HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$19,797,517	
881561NY6	TERWIN MORTGAGE TRUST 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$7,908,722	
881561NW0	TERWIN MORTGAGE TRUST 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$4,728,288	
881561VW1	TERWIN MORTGAGE TRUST 2005-12ALT	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$10,729,008	
881561XJ8	TERWIN MORTGAGE TRUST 2005-14HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$28,062,219	
881561XL3	TERWIN MORTGAGE TRUST 2005-14HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$20,253,960	
881561XM1	TERWIN MORTGAGE TRUST 2005-14HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$16,094,232	
881561ZA5	TERWIN MORTGAGE TRUST 2005-16HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$30,972,454	
881561ZC1	TERWIN MORTGAGE TRUST 2005-16HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$28,309,252	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
881561ZD9	TERWIN MORTGAGE TRUST 2005-16HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$21,286,583	
881561PU2	TERWIN MORTGAGE TRUST 2005-2HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$13,334,238	
88157VAB3	TERWIN MORTGAGE TRUST 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$38,475,831	
88157VAA5	TERWIN MORTGAGE TRUST 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$20,479,404	
88157VAC1	TERWIN MORTGAGE TRUST 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$18,408,780	
9393363N1	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATES 2005-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$10,507,400	
9393366K4	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATES 2005-4	Alt-A First Lien RMBS	AGC	B	FG	N	\$14,489,400	
03075NAA1	AMERIQUEST NIM 2004-RN10	NIMs	AGM	CCC	FG	N	\$903,411	
03075XAA9	AMERIQUEST NIM 2005-RN3	NIMs	AGM	CCC	FG	N	\$12,662,014	
45669HAA7	INDYMAC 2007-B NIM	NIMs	AGM	CCC	FG	N	\$8,089,965	
68389CBG5	OPTION ONE 2005-1 NIM	NIMs	AGM	CCC	FG	N	\$2,349,719	
68389CBL4	OPTION ONE 2006-1 NIM	NIMs	AGM	CCC	FG	N	\$32,828,478	
68389CBM2	OPTION ONE 2006-2 NIM	NIMs	AGM	CCC	FG	N	\$40,751,399	
68402UAA2	OPTION ONE 2007-1 RE-NIM	NIMs	AGM	CCC	FG	N	\$24,547,094	
68403GAA2	OPTION ONE 2007-3 NIM	NIMs	AGM	BBB	FG	N	\$23,468,320	
68403CAA1	OPTION ONE 2007-4 NIM	NIMs	AGM	B	FG	N	\$17,801,136	
68403EAA7	OPTION ONE 2007-5 NIM	NIMs	AGM	CCC	FG	N	\$10,205,550	
68403AAA5	OPTION ONE 2007-CP1 NIM	NIMs	AGM	BBB-	FG	N	\$7,060,228	
68402WAA8	OPTION ONE 2007-FXD1 NIM	NIMs	AGM	CCC	FG	N	\$2,861,240	
68403DAA9	OPTION ONE 2007-FXD2 NIM	NIMs	AGM	CCC	FG	N	\$3,518,641	
83612FAA0	SOUNDVIEW 2006-OPT4 NIM	NIMs	AGM	CCC	FG	N	\$13,633,351	
026934AC3	AHMA 2007-4 NEGAM	Option ARMs - First Lien	AGM	CCC	FG	N	\$81,632,040	
026934AE9	AHMA 2007-4 NEGAM	Option ARMs - First Lien	AGM	CCC	FG	N	\$45,585,871	
16678RCD7	CHEVY CHASE FUNDING LLC SERIES 2004-4 CLASS A-2	Option ARMs - First Lien	AGC	A	CDS	N	\$15,741,640	
16678RBL0	CHEVY CHASE FUNDING LLC SERIES 2004-A CLASS A1	Option ARMs - First Lien	AGC	AA	CDS	N	\$12,058,933	
16678RCL9	CHEVY CHASE FUNDING LLC SERIES 2004-B CLASS A	Option ARMs - First Lien	AGC	A	CDS	N	\$35,367,585	
16678REL7	CHEVY CHASE FUNDING LLC SERIES 2005-C CLASS A-2	Option ARMs - First Lien	AGC	BBB	CDS	N	\$37,797,226	
16678WAB2	CHEVY CHASE FUNDING LLC SERIES 2006-2 CLASS A-2	Option ARMs - First Lien	AGC	B	FG	N	\$51,622,757	
12668AYB5	CWALT 2005-62 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$67,564,855	
02149QAE0	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	CCC	FG	N	\$82,899,422	
02149QAB6	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	CCC	FG	N	\$65,123,059	
02149QAF7	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	CCC	FG	N	\$27,632,843	
25151KAC3	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-3	Option ARMs - First Lien	AGC	B	CDS	N	\$477,464,095	
25150XAB8	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-OA5	Option ARMs - First Lien	AGC	BBB	CDS	N	\$62,370,138	
23332UFG4	DSLA 2005-AR5 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$50,708,144	
23332UFE9	DSLA 2005-AR5 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$10,382,571	
23332UGJ7	DSLA 2005-AR6 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$14,056,510	
41161PA78	HARBORVIEW 2006-1 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$115,782,812	
41161PB28	HARBORVIEW 2006-1 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$87,756,715	
41162CAE1	HARBORVIEW 2006-10 (NEGAM)	Option ARMs - First Lien	AGM	B	FG	N	\$93,781,796	
41162CAB7	HARBORVIEW 2006-10 (NEGAM)	Option ARMs - First Lien	AGM	B	FG	N	\$78,234,314	
41162DAH2	HARBORVIEW 2006-12 (NEGAM)	Option ARMs - First Lien	AGM	BB	FG	N	\$239,129,070	
41162DAE9	HARBORVIEW 2006-12 (NEGAM)	Option ARMs - First Lien	AGM	BB	FG	N	\$123,561,517	
41164MAB3	HARBORVIEW 2007-1 (NEGAM)	Option ARMs - First Lien	AGM	BB	FG	N	\$173,667,170	
41164MAE7	HARBORVIEW 2007-1 (NEGAM)	Option ARMs - First Lien	AGM	BB	FG	N	\$30,860,922	
45670LAB3	IMSC 2007-HOA1 NEGAM A-1-2	Option ARMs - First Lien	AGM	CCC	FG	N	\$55,949,683	
45670LAG2	IMSC 2007-HOA1 NEGAM A-2-3 & A-3	Option ARMs - First Lien	AGM	CCC	FG	N	\$49,608,818	
45670LAE7	IMSC 2007-HOA1 NEGAM A-2-3 & A-3	Option ARMs - First Lien	AGM	CCC	FG	N	\$21,571,456	
52525BAB8	LEHMAN EXCESS TRUST 2007-16N	Option ARMs - First Lien	AGC	BB	FG	N	\$134,721,551	
550279BC6	LUMINENT 2006-2 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$55,332,970	
576431AC4	MARM 2007-1 (FKA MASTR 2007-OA1 NEG	Option ARMs - First Lien	AGM	B	FG	N	\$194,575,797	
576431AE0	MARM 2007-1 (FKA MASTR 2007-OA1 NEG	Option ARMs - First Lien	AGM	B	FG	N	\$156,586,049	
55275NAP6	MASTR 2006-OA2 (NEGAM)	Option ARMs - First Lien	AGM	AAA	FG	N	\$74,951,341	
55275NAC5	MASTR 2006-OA2 (NEGAM)	Option ARMs - First Lien	AGM	AAA	FG	N	\$50,135,938	
55275NAG6	MASTR 2006-OA2 (NEGAM)	Option ARMs - First Lien	AGM	AAA	FG	N	\$34,763,388	
57645NAD2	MASTR 2007-3 (NEGAM) G1A	Option ARMs - First Lien	AGM	CCC	FG	N	\$305,648,498	
57645NAB6	MASTR 2007-3 (NEGAM) G1A	Option ARMs - First Lien	AGM	CCC	FG	N	\$157,642,693	
57645NAN0	MASTR 2007-3 (NEGAM) G2B	Option ARMs - First Lien	AGM	CCC	FG	N	\$58,083,448	
57645NAU4	MASTR 2007-3 (NEGAM) G2B	Option ARMs - First Lien	AGM	CCC	FG	N	\$55,969,109	
57645NAR1	MASTR 2007-3 (NEGAM) G2B	Option ARMs - First Lien	AGM	CCC	FG	N	\$29,188,677	
39538CAG7	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Option ARMs - First Lien	AGM	BB	FG	N	\$38,210,565	
N/A	SYNTHETIC ALT-A PORTFOLIO	Option ARMs - First Lien	AGC	CCC	CDS	N	\$240,629,349	
93936RAC8	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATE 2007-OA5	Option ARMs - First Lien	AGC	CCC	CDS	N	\$38,496,258	
93364AAB8	WASHINGTON MUTUAL MTG PT CERTIFICATES 2007-OA3	Option ARMs - First Lien	AGC	BBB-	CDS	Y	\$148,842,834	Additional non-amortizing enhancement of \$84 million. The subject tranche on which AGFP is providing protection benefits from a credit default swap provided by another monoline insurer.
805570AM0	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	PMI Program	AGM	A+	FG	N	\$527,225	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor (AGC/AGM) (3)	(4)	Form (5)	Guaranteed By Another FG (4)	Outstanding (\$)	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	PMI Program	AGM	A+	FG	N	\$336,398	
172973Y45	CITICORP MORTGAGE SECURITIES, INC. 2005-5, CL IA-1	Prime First Lien RMBS	AGC	A	FG	N	\$25,661,999	
12668ANA9	CWALT ALTERNATIVE LOAN TRUST SER 2005-55CB	Prime First Lien RMBS	AGC	BB	FG	N	\$51,624,156	
32051GWS0	FIRST HORIZON ASSET SECURITIES INC. 2005-6	Prime First Lien RMBS	AGC	BBB	FG	N	\$24,700,000	
79548KPK8	FLEET 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	N	\$378,697	
410764AA2	HANOVER CAPITAL TRUST 1999-B	Prime First Lien RMBS	AGM	AAA	FG	N	\$1,443,201	
410764AB0	HANOVER CAPITAL TRUST 1999-B	Prime First Lien RMBS	AGM	AAA	FG	N	\$825,277	
57643MKD5	MASTR ASSET SECURITIZATION TRUST 2005-1 CL 2-A-2	Prime First Lien RMBS	AGC	BBB-	FG	N	\$24,600,001	
57643MLC6	MASTR ASSET SECURITIZATION TRUST 2005-2 CL 1-A-3	Prime First Lien RMBS	AGC	BBB	FG	N	\$32,451,000	
61915CAA7	MORTGAGEIT SECURITIES CORP. MORTGAGE LOAN 2007-2	Prime First Lien RMBS	AGC	BB	CDS	N	\$583,120,071	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Prime First Lien RMBS	AGM	AA	FG	N	\$774,735	
74434UFB5	PRU HOME MTG SEC 1994-25, A-8	Prime First Lien RMBS	AGM	AAA	FG	N	\$499,838	
76111XWP4	RESIDENTIAL FUNDING MORTGAGE SEC I, INC. 2005-S5	Prime First Lien RMBS	AGC	BBB-	FG	N	\$26,622,000	
004406AA2	ACE 2006-GP1	Prime HELOC	AGM	CCC	FG	N	\$86,602,301	
026931AF2	AMERICAN HOME MORTGAGE INVESTOR TRUST 2007-A	Prime HELOC	AGC	CCC	FG	N	\$22,864,421	
126673FH0	COUNTRYWIDE ABS (CWABS) HOME EQUITY LOAN 2004-I	Prime HELOC	AGC	BBB-	CDS	Y	\$5,288,562	
126671YH3	COUNTRYWIDE ABS (CWABS) MASTER TRUST 2003-C	Prime HELOC	AGC	AAA	CDS	Y	\$13,075,515	
126685AD8	COUNTRYWIDE HELOC 2005-C	Prime HELOC	AGM	BB	FG	N	\$146,006,050	
126685AC0	COUNTRYWIDE HELOC 2005-C	Prime HELOC	AGM	BB	FG	N	\$35,239,124	
126685AF3	COUNTRYWIDE HELOC 2005-D	Prime HELOC	AGM	CCC	FG	N	\$192,283,912	
126685AE6	COUNTRYWIDE HELOC 2005-D	Prime HELOC	AGM	CCC	FG	N	\$187,243,475	
23242LAB9	COUNTRYWIDE HELOC 2006-F	Prime HELOC	AGM	CCC	FG	N	\$487,030,494	
23242LAA1	COUNTRYWIDE HELOC 2006-F	Prime HELOC	AGM	CCC	FG	N	\$98,281,249	
23242LAC7	COUNTRYWIDE HELOC 2006-F	Prime HELOC	AGM	CCC	FG	N	\$45,288,958	
126686AH7	COUNTRYWIDE HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Y	\$82,427,388	
126686AG9	COUNTRYWIDE HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Y	\$10,099,502	
12668FAB0	COUNTRYWIDE HELOC 2006-I	Prime HELOC	AGM	CCC	FG	N	\$597,368,873	
12668FAA2	COUNTRYWIDE HELOC 2006-I	Prime HELOC	AGM	CCC	FG	N	\$159,583,618	
126682AA1	COUNTRYWIDE HELOC 2007-A	Prime HELOC	AGM	CCC	FG	N	\$396,077,740	
12669XAE4	COUNTRYWIDE HELOC 2007-B	Prime HELOC	AGM	CCC	FG	N	\$345,985,491	
23242JAA6	COUNTRYWIDE HELOC 2007-G	Prime HELOC	AGM	AA	FG	N	\$298,088,283	
126685CB0	COUNTRYWIDE HOME EQUITY LOAN TRUST 2005-J CL 1-A	Prime HELOC	AGC	CCC	FG	N	\$213,761,526	
126685CC8	COUNTRYWIDE HOME EQUITY LOAN TRUST 2005-J CL 2-A	Prime HELOC	AGC	CCC	FG	N	\$215,647,531	
12670PAA6	COUNTRYWIDE HOME EQUITY LOAN TRUST 2007-D	Prime HELOC	AGC	CCC	FG	N	\$453,472,227	
32052XAA5	FHABS 2006-HE2 HELOC	Prime HELOC	AGM	BBB-	FG	N	\$231,577,948	
32053JAA5	FHABS 2007-HE1 HELOC	Prime HELOC	AGM	AA	FG	N	\$242,451,718	
33848DAA6	FLAGSTAR HELOC 2005-1	Prime HELOC	AGM	BBB	FG	N	\$148,425,294	
33848HAA7	FLAGSTAR HELOC 2006-2	Prime HELOC	AGM	CCC	FG	N	\$173,800,130	
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	CCC	FG	N	\$49,859,189	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	BB	FG	N	\$193,736,829	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	BB	FG	N	\$114,383,617	
45669DAA6	INDYMAC 2007-H1 HELOC	Prime HELOC	AGM	CCC	FG	N	\$282,440,851	
556083AA1	MACQUARIE HELOC 2007-1	Prime HELOC	AGM	AAA	FG	N	\$314,673,583	
62474BAA0	MSDWCC HELOC 2002-1	Prime HELOC	AGM	AAA	FG	N	\$27,110,980	
785778JJ1	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	N	\$34,062,719	
785778JL6	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	N	\$33,626,537	
785778JK8	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	N	\$634,733	
80585DAA4	SUSQ (SBI) HELOC 2005-1	Prime HELOC	AGM	AAA	FG	N	\$77,033,480	
78402TAE6	SUSQ (SBI) HELOC 2006-1	Prime HELOC	AGM	AAA	FG	N	\$55,994,903	
9900719H7	BANCO SANTANDER PUERTO RICO 1994-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$770,810	
25157GAG7	DORAL 2006-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$61,055,895	
25157GAP7	DORAL 2006-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$36,832,605	
25157GAF9	DORAL 2006-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$36,575,021	
25157GBB7	DORAL 2006-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$27,650,149	
9901149F9	FIRST FEDERAL MORTGAGE TRUST 1993-A	Puerto Rico RMBS	AGM	AAA	FG	N	\$441,366	
026709AG0	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	N	\$243,782	
026709AH8	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	N	\$111,324	
026709AF2	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	N	\$73,725	
026709AE5	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	N	\$39,399	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	RMBS	AGM	AA	FG	N	\$1,423,171	
000292AA0	AAA TRUST 2007-2	Sub-Prime First Lien RMBS	AGC	B	FG	N	\$296,919,723	
000292AB8	AAA TRUST 2007-2	Sub-Prime First Lien RMBS	AGC	B	FG	N	\$103,126,174	
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$10,624,563	
04541GLG5	ABSC 2004-HE6	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$18,126,744	
04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$4,755,776	
004421SL8	ACE 2005-HE6	Sub-Prime First Lien RMBS	AGM	A	CDS	N	\$77,448,727	
004421UB7	ACE SECURITIES CORP HOME EQUITY LOAN 2005-HE7 A2D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$100,008,002	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
004421UB7	ACE SECURITIES CORP HOME EQUITY LOAN 2005-HE7 A2D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$80,000,000	
004421UT8	ACE SECURITIES CORP HOME EQUITY LOAN 2006-NC1 A2D	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
00442EAH8	ACE SECURITIES CORP HOME EQUITY LOAN 2006-NC3 A2D	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$12,500,000	
03072SMT9	AMERIQUEST 2003-12 - CLASS AV1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$25,333,935	
03072SFX8	AMERIQUEST 2003-5 - CLASS A-5	Sub-Prime First Lien RMBS	AGM	AA	FG	N	\$47,920,932	
03072SHQ1	AMERIQUEST 2003-7 - CLASS A	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$20,513,801	
03072SJU0	AMERIQUEST 2003-9 - CLASS AF-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$40,899,805	
03072SQP3	AMERIQUEST 2004-FR1 - A-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$19,500,000	
03072STB1	AMERIQUEST 2004-R7	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$139,627,705	
03072STU9	AMERIQUEST 2004-R8	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$84,151,836	
03072SEZ4	AMERIQUEST MORTGAGE SECURITIES INC. 2003-01 M-2	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$6,953,945	
03072SVL6	AMERIQUEST MORTGAGE SECURITIES INC. 2004-R10 A-1	Sub-Prime First Lien RMBS	AGC	AAA	FG	N	\$76,383,089	
03072SU86	AMERIQUEST MORTGAGE SECURITIES INC. 2005-R11 A2D	Sub-Prime First Lien RMBS	AGC	AAA	CDS	N	\$100,008,001	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
03072SU86	AMERIQUEST MORTGAGE SECURITIES INC. 2005-R11 A2D	Sub-Prime First Lien RMBS	AGC	AAA	CDS	N	\$80,000,000	
03072SX34	AMERIQUEST MORTGAGE SECURITIES INC. 2006-R1 A2D	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$100,008,003	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$31,080,830	
03072SND3	AMSI 03-13	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$44,116,975	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$64,944,584	
03072SR56	AMSI 04-R5	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$17,217,815	
86358RYN1	ARC (AMORT RESI COL) TRUST 2002-BC1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$12,754,342	
040104FG1	ARGENT 2004-W1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$10,261,518	
040104LH2	ARGENT 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$4,838,192	
040104CS8	ARGENT SECURITIES INC. 2003-W6 CLASS AF4	Sub-Prime First Lien RMBS	AGC	A	FG	N	\$468,363	
040104CT6	ARGENT SECURITIES INC. 2003-W6 CLASS AF5	Sub-Prime First Lien RMBS	AGC	A	FG	N	\$13,140,000	
040104CM1	ARGENT SECURITIES INC. 2003-W6 CLASS AV1	Sub-Prime First Lien RMBS	AGC	A	FG	N	\$6,521,892	
040104CU3	ARGENT SECURITIES INC. 2003-W6 SERIES M1	Sub-Prime First Lien RMBS	AGC	A	FG	N	\$66,129,772	
040104NC1	ARGENT SECURITIES INC. 2005-W2 A2C	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$100,007,999	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
040104NC1	ARGENT SECURITIES INC. 2005-W2 A2C	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$80,000,000	
040104RG8	ARGENT SECURITIES INC. 2006-W1 CLASS A2D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
040104BN0	ARSI 03-W5	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$17,395,997	
040104DE8	ARSI 03-W7	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$2,536,587	
00075XAF4	ASSET BACKED FUNDING CORP SERIES 2006-OPT2 A3D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
07384YLE4	BEAR STEARNS 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$9,812,207	
07389RAQ9	BEAR STEARNS ABS I TRUST 2006-HE10 CLASS II-1A3	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$12,500,000	
07387UHR5	BEAR STEARNS ABS I TRUST 2006-HE3 CLASS A3	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
0738793M8	BEAR STEARNS ASSET BACKED SECURITIES 2005-HE11 A3	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$100,008,001	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
0738793M8	BEAR STEARNS ASSET BACKED SECURITIES 2005-HE11 A3	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$80,000,000	
144531CW8	CARRINGTON 2005-NC3	Sub-Prime First Lien RMBS	AGM	AAA	CDS	N	\$80,579,413	
144531EX4	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC1 A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
14453MAD6	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC4 A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
14986PAE3	C-BASS MORTGAGE LOAN ASSET-BACKED 2006-CB6 A24	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
12506YAF6	CDC MORTGAGE CAPITAL 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$17,829,562	
12506YBX6	CDC MORTGAGE CAPITAL 2003-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$658,528	
17307GWQ7	CITIGROUP MORTGAGE LOAN TRUST 2005-HE3 CL A-2D	Sub-Prime First Lien RMBS	AGC	AAA	CDS	N	\$63,410,716	
17309QAD6	CITIGROUP MORTGAGE LOAN TRUST 2006-WFHE3 A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
178779AQ7	CITYSCAPE 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$2,628,870	
126698AC3	COUNTRYWIDE 2007-13	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$176,786,801	
126698AD1	COUNTRYWIDE 2007-13	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$107,650,961	
126698AB5	COUNTRYWIDE 2007-13	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$11,961,218	
23243WAD0	COUNTRYWIDE ABS (CWABS) ASSET-BACKED 2006-18 2A3	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
045427AD3	COUNTRYWIDE ABS (CWABS) ASSET-BACKED 2006-8 2A4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
126670ND6	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2005-BC5 3A3	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$100,008,002	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
126670ND6	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2005-BC5 3A3	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$80,000,000	
22540A3L0	CSFB 2001-HE16 (A)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$6,793,257	
22540A7B8	CSFB 2001-HE17 (A-2)	Sub-Prime First Lien RMBS	AGM	AA	FG	N	\$1,538,338	
22540VBU5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$3,243,925	
22540VCP5	CSFB 2001-HE22 (A-1, A-2)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$4,269,129	
22540VHA3	CSFB 2001-HE25 (A-1, A-2)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$237,856	
22540VMB5	CSFB 2001-HE30 (A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$75,223	
22540VMC3	CSFB 2001-HE30 (A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$25,576	
22540VME9	CSFB 2001-HE30 (A-F)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$9,015,737	
22540VUG5	CSFB 2002-HE1 (A-1, A-2)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$3,380,461	
22540VUF7	CSFB 2002-HE1 (A-1, A-2)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$1,664,041	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
22540VM90	CSFB 2002-HE11(A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$1,762,120	
22540VM82	CSFB 2002-HE11(A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$1,468,433	
22540VWZ1	CSFB 2002-HE4 (A-F)	Sub-Prime First Lien RMBS	AGM	AA	FG	N	\$5,308,857	
22541NAD1	CSFB HEAT 2002-1 (A-1,A-3,A-4)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$479,245	
22541NAC3	CSFB HEAT 2002-1 (A-1,A-3,A-4)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$250,914	
22541NCP2	CSFB HEAT 2002-2 (A-1, A-2, A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$202,917	
22541NCQ0	CSFB HEAT 2002-2 (A-1, A-2, A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$154,724	
22541NHC6	CSFB HEAT 2002-3 (A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$15,873	
22541QNG3	CSFB HEAT 2003-5 (A-1)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$5,124,021	
437084VN3	CSFB HOME EQUITY ASSET TRUST 2006-4 2A4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
43709NAE3	CSFB HOME EQUITY ASSET TRUST 2006-7 2A4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$12,500,000	
126670MC9	CWABS 2005-15	Sub-Prime First Lien RMBS	AGM	A	FG	N	\$14,904,820	
12666UAF0	CWABS 2006-15	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$48,999,999	
12668WAD9	CWABS 2007-4 (CLASS A-4W)	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$74,440,314	
12668WAL1	CWABS 2007-4 (CLASS A-5W)	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$70,874,924	
12668WAV9	CWABS 2007-4 (CLASS A-6W)	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$76,449,013	
126671Y75	CWL 04-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$40,743,164	
294751BD3	EQUITY ONE 2002-4, CLASS AV1A	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$5,942,300	
30246QAA1	FBR 2005-1 (See Footnote 6)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$24,977,812	
30246QAB9	FBR 2005-1 (See Footnote 6)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$10,158,543	
31846LBV7	FIRST ALLIANCE 1998-2A	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$166,991	
31846LBW5	FIRST ALLIANCE 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$1,905,910	
32027NXV8	FIRST FRANKLIN MORTGAGE LOAN ABS 2005-FF12 A2C	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$100,008,001	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
32027NXV8	FIRST FRANKLIN MORTGAGE LOAN ABS 2005-FF12 A2C	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$80,000,000	
32027DAE1	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF13 A2D	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$12,500,000	
362334FT6	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF4 A3	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
33763NAQ0	FIRSTCITY 1998-2 (ARM)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$1,215,674	
33763NAL1	FIRSTCITY 1998-2 (FIXED)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$3,443,952	
35729MAE7	FREMONT HOME LOAN TRUST 2006-3 2A4	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$12,500,000	
36242DAA1	GSAMP 2004-HE2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$6,913,171	
362429AA0	GSAMP 2007-HSBC1	Sub-Prime First Lien RMBS	AGM	AA	FG	N	\$222,631,797	
362341KB4	GSAMP MORTGAGE LOAN TRUST 2005-HE4 A2C	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$58,192,827	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
362341KB4	GSAMP MORTGAGE LOAN TRUST 2005-HE4 A2C	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$46,550,557	
362341G37	GSAMP MORTGAGE LOAN TRUST 2005-HE6 A2C	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$100,008,007	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
36244KAE5	GSAMP MORTGAGE LOAN TRUST 2006-HE3 A2D	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
362437AE5	GSAMP MORTGAGE LOAN TRUST 2006-HE5 A2D	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
40145CBV6	GUARDIAN S&L MPT 1989-7	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$31,611	
437084PW0	HOME EQUITY ASSET TRUST 2005-8 2A4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$100,008,000	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
437084PW0	HOME EQUITY ASSET TRUST 2005-8 2A4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$80,000,000	
437084SV9	HOME EQUITY ASSET TRUST 2006-2 2A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$100,008,002	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
404214AD0	HOME LOAN 2000-1 (ARMS)	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$294,762	
404214AC2	HOME LOAN 2000-1 (FRMS)	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$1,399,975	
43740CAA6	HOMEGOLD (EMERGENT) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$2,861,763	
43740CAB4	HOMEGOLD (EMERGENT) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$628,782	
44967#AA3	IMC HOME EQUITY 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$514,609	
449670AK4	IMC HOME EQUITY 1995-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$630,546	
449670AS7	IMC HOME EQUITY 1996-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$939,884	
449670BB3	IMC HOME EQUITY 1996-2	Sub-Prime First Lien RMBS	AGM	B	FG	N	\$1,381,847	
449670BC1	IMC HOME EQUITY 1996-2	Sub-Prime First Lien RMBS	AGM	B	FG	N	\$217,979	
449670EP9	IMC HOME EQUITY 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$29,604,500	
449670EQ7	IMC HOME EQUITY 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$1,156,303	
449670FE3	IMC HOME EQUITY 1998-7 ONE	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$16,548,065	
456606AS1	INDYMAC SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$1,517,280	
46571TAA6	ITLA MORTGAGE LOAN SEC 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$1,557,944	
45071KCH5	IXIS REAL ESTATE CAPITAL 2005-HE3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$445,228	
46626LAD2	JP MORGAN MORTGAGE ACQUISITION CORP 2005-OPT1 A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$55,009,410	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
46626LAD2	JP MORGAN MORTGAGE ACQUISITION CORP 2005-OPT1 A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$44,004,152	
46629QAW6	JP MORGAN MORTGAGE ACQUISITION CORP 2006-CH2 AV5	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$12,500,000	
46626LFM7	JP MORGAN MORTGAGE ACQUISITION CORP 2006-FRE1 A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
542514FD1	LONG BEACH 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$43,720,961	
542514GF5	LONG BEACH 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$41,041,875	
542514HN7	LONG BEACH 2004-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$20,647,743	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
542514CL6	LONG BEACH HEL 2002-2 CLASS M-3	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$1,408,781	
542514DC5	LONG BEACH MORTGAGE LOAN TRUST 2002-5	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$6,625,719	
542514DK7	LONG BEACH MORTGAGE LOAN TRUST 2003-1 M2	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$11,159,397	
542514DL5	LONG BEACH MORTGAGE LOAN TRUST 2003-1 M3	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$1,547,315	
542514EJ9	LONG BEACH MORTGAGE LOAN TRUST 2003-4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$7,772,153	
542514NA8	LONG BEACH MORTGAGE LOAN TRUST 2005-WL2 3A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$89,045,049	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
542514NA8	LONG BEACH MORTGAGE LOAN TRUST 2005-WL2 3A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$71,230,343	
542514RM8	LONG BEACH MORTGAGE LOAN TRUST 2006-1 2A4	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$12,500,000	
54251RAE3	LONG BEACH MORTGAGE LOAN TRUST 2006-6 2A4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$12,500,000	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$387,080,160	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$278,192,511	
57643LMP8	MASTR ASSET BACKED SECURITIES TRUST 2005-NC2 A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$100,008,000	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
57643LMP8	MASTR ASSET BACKED SECURITIES TRUST 2005-NC2 A4	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$80,000,000	
57643LNF9	MASTR ASSET BACKED SECURITIES TRUST 2006-NC1 A4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
55275RAE2	MASTR ASSET BACKED SECURITIES TRUST 2006-NC3 A5	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$12,500,000	
59020UH24	MERRILL LYNCH MORTGAGE INVESTORS 2005-AR1 A3A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$93,847,377	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
59020UH24	MERRILL LYNCH MORTGAGE INVESTORS 2005-AR1 A3A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$75,071,899	
59020U3D5	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE1 A2D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$90,007,838	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
59020U3D5	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE1 A2D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$22,500,159	
59022QAE2	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE5 A2D	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$12,500,000	
59549RAF1	MID-STATE TRUST X CLASS A-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$46,865,412	
59549RAG9	MID-STATE TRUST X CLASS A-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$23,066,577	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$8,421,353	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$3,762,197	
61744CUR5	MORGAN STANLEY ABS CAPITAL I 2005-HE5 A2C	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$48,670,721	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
61744CUR5	MORGAN STANLEY ABS CAPITAL I 2005-HE5 A2C	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$38,933,132	
617451EV7	MORGAN STANLEY ABS CAPITAL I INC. 2006-HE2 A2D	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$12,500,000	
61750FAF7	MORGAN STANLEY ABS CAPITAL I INC. 2006-HE6 A2D	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$12,500,000	
61749KAF0	MORGAN STANLEY ABS CAPITAL I INC. 2006-WMC2 A2D	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$12,500,000	
61746WA83	MORGAN STANLEY DEAN WITTER 2003-NC2	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$2,175,376	
61745MPN7	MORGAN STANLEY DEAN WITTER 2003-NC3	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$3,813,886	
61746WF62	MORGAN STANLEY DEAN WITTER 2003-NC4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$4,420,875	
61746RBD2	MORGAN STANLEY DEAN WITTER 2003-NC5	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$2,223,305	
61744CAQ9	MORGAN STANLEY DEAN WITTER 2003-NC9 CLASS M	Sub-Prime First Lien RMBS	AGC	BBB	FG	N	\$15,085,015	
61746WYW4	MORGAN STANLEY DEAN WITTER CAPITAL I 2003-NC1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$2,448,908	
61746WSQ4	MSDW 2002-NC3, CLASS A-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$763,219	
79548KF78	NEW CENTURY 1998-NC7	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$3,899,866	
79548KF86	NEW CENTURY 1998-NC7	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$15,354	
64352VMN8	NEW CENTURY 2005-A (A-4W)	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$103,750,110	
64352VMP3	NEW CENTURY 2005-A (A-5W)	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$68,508,563	
64352VMT5	NEW CENTURY HOME EQUITY LOAN TRUST 2005-4 A2C	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$100,008,000	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
64352VMT5	NEW CENTURY HOME EQUITY LOAN TRUST 2005-4 A2C	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$80,000,000	
64352VQS3	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 A2C	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$100,007,998	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
66987WAP2	NOVASTAR HOME EQUITY LOAN TRUST SERIES 2003-2 A1	Sub-Prime First Lien RMBS	AGC	AAA	FG	N	\$34,393,582	
68389FDF8	OOMLT 03-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$53,026,809	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$44,783,435	
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$36,569,284	
79548KRF7	OPTION ONE 1996-5 (SBMS VII)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$244,595	
68389FBH6	OPTION ONE 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$3,811,768	
68403BAA3	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$281,412,700	
68403BAD7	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$32,261,273	
68403BAB1	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$28,307,551	
68403BAC9	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$22,678,813	
68403BAF2	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$17,352,206	
68403BAE5	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$16,328,008	
68403BAG0	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$13,869,350	
68389FCZ5	OPTION ONE MORTGAGE LOAN TRUST 2003-1 CLASS A1	Sub-Prime First Lien RMBS	AGC	AAA	FG	N	\$26,421,665	
68389FDA9	OPTION ONE MORTGAGE LOAN TRUST 2003-1 CLASS A2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	N	\$2,031,428	
68389FDK7	OPTION ONE MORTGAGE LOAN TRUST 2003-2 CLASS M-2	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$6,201,212	
68402SAE9	OPTION ONE MORTGAGE LOAN TRUST 2007-HL1 (SUPER)	Sub-Prime First Lien RMBS	AGC	B	CDS	Y	\$43,999,999	
68401NAD3	OPTION ONE WOODBRIDGE 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	Y	\$2,758,842	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
69121PDY6	OWNIT MORTGAGE LOAN ABS CERTIFICATES 2006-3 A2D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$100,007,999	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
70069FDE4	PARK PLACE (AMERIQUEST) PPSI 2004-MHQ1 CLASS A-1	Sub-Prime First Lien RMBS	AGC	AAA	FG	N	\$1,456,930	
70069FKD8	PPSI 2005-WCW1	Sub-Prime First Lien RMBS	AGM	AA	CDS	N	\$88,199,999	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$33,738,643	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$27,696,345	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$13,135,202	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$12,493,470	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$667,328	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$441,961	
75970NAA5	RENAISSANCE (DELTA) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$3,480,748	
759950AL2	RENAISSANCE (DELTA) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$8,945,412	
759950AQ1	RENAISSANCE (DELTA) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$10,736,244	
759950CT3	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$30,265,100	
759950CU0	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$27,499,355	
759950CV8	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$22,124,782	
759950CP1	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$9,827,359	
759950DN5	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$46,998,993	
759950DM7	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$21,559,104	
759950DL9	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$10,698,406	
759950FZ6	RENAISSANCE (DELTA) 2005-4	Sub-Prime First Lien RMBS	AGM	A	FG	N	\$31,360,000	
75971FAH6	RENAISSANCE (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$64,308,010	
75971FAJ2	RENAISSANCE (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$63,900,148	
75971FAG8	RENAISSANCE (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$19,485,607	
76112BD64	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2005-EFC4 A3	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$100,008,007	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
76112BD64	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2005-EFC4 A3	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$80,000,000	
75156TAC4	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-NC2 A3	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
76110W7B6	RESIDENTIAL ASSET SECURITIES CORP 2005-KS11 A14	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$100,008,001	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
76110W7B6	RESIDENTIAL ASSET SECURITIES CORP 2005-KS11 A14	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$80,000,000	
75406BAD9	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 A4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$100,007,999	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
76113ABJ9	RESIDENTIAL ASSET SECURITIES CORP 2006-KS3 A14	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
75406YAD9	RESIDENTIAL ASSET SECURITIES CORP 2006-KS9 A14	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$12,500,000	
81375WGE0	SECURITIZED ABS RECEIVABLES LLC TRUST 2005-HE1 A3C	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$72,637,132	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
81375WGE0	SECURITIZED ABS RECEIVABLES LLC TRUST 2005-HE1 A3C	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$58,105,012	
81377AAE2	SECURITIZED ASSET BACKED RECEIVABLES 2006-HE2 A2D	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$12,500,000	
81375WJE7	SECURITIZED ASSET BACKED RECEIVABLES 2006-OP1 A2C	Sub-Prime First Lien RMBS	AGC	AAA	CDS	N	\$11,123,496	
83611PAJ0	SOUNDVIEW (DELTA) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$498,604	
83613GAB5	SOUNDVIEW (DELTA) 2008-1	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$33,768,895	
83613GAA7	SOUNDVIEW (DELTA) 2008-1	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$32,626,434	
83613GAC3	SOUNDVIEW (DELTA) 2008-1	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$13,805,798	
83613GAD1	SOUNDVIEW (DELTA) 2008-1	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$5,884,108	
83612NAB1	SOUNDVIEW 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$214,611,499	
83611MKC1	SOUNDVIEW HOME EQUITY LOAN TRUST 2005-4 2A4	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$100,008,005	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
83611MKC1	SOUNDVIEW HOME EQUITY LOAN TRUST 2005-4 2A4	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$80,000,000	
83612JAD6	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-EQ1 A4	Sub-Prime First Lien RMBS	AGC	BBB-	CDS	N	\$12,500,000	
83611MLZ9	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT1 2A4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$100,008,001	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
83612CAE9	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT5 2A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$12,500,000	
84751PKB4	SPECIALTY UNDERWRITING & RESDNTIAL FIN 06-BC1 A2D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$100,007,998	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
86358EWW2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3 A5	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$100,008,000	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
86358EWW2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3 A5	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$80,000,000	
86358EA97	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-1 A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$100,007,999	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
86360WAE2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-4 A5	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$12,500,000	
863576DE1	STRUCTURED ASSET SECURITIES CORP 2005-WF4 A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$100,008,000	Part of an initial \$3.0 billion transaction referencing 30 individual securities in which Assured benefits from a \$300 million non-amortizing first loss deductible.
863576DE1	STRUCTURED ASSET SECURITIES CORP 2005-WF4 A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$80,000,000	
86359RAE6	STRUCTURED ASSET SECURITIES CORP 2006-BC4 A5	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$12,500,000	
86360LAD8	STRUCTURED ASSET SECURITIES CORP TRUST 2006-WF2 A4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$12,500,000	
88157YAA9	TERWIN MORTGAGE TRUST 2007-QHL1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$46,623,801	
94980GAJ0	WELLS FARGO HOME EQUITY 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$72,154,020	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
SUBTOTAL		U.S. MORTGAGE-BACKED AND HOME EQUITY					\$29,555,446,372	
U.S. COMMERCIAL MORTGAGE-BACKED SECURITIES AND REAL ESTATE								
226081AA5	CREST 2002-1 CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$67,382,118	
22608RAA8	CREST 2002-IG LTD CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$80,408,226	
22608SAE8	CREST 2003-1A CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$42,047,713	
226062AA5	CREST CLARENDON STREET 2002-1A CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$63,116,513	
226066AA6	CREST DARTMOUTH 2003-1	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$94,464,187	
22606PAA4	CREST G-STAR 2001-1 LP CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$56,960,932	
22606MAA1	CREST G-STAR 2001-2 CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$101,008,172	
629390AA3	N-STAR REAL ESTATE CDO CLASS A-1 NOTES	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$68,800,949	
87245EAA9	TIAA COMMERCIAL REAL ESTATE CDO 2002-1 LIMITED	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$55,816,208	
140560AM5	CAPITALSOURCE COMMERCIAL REAL ESTATE CLO 2006-1	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$265,882,426	
751021AC0	RAIT PREFERRED FUNDING II, LTD.	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$135,000,001	
751021AA4	RAIT PREFERRED FUNDING II, LTD.	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$132,750,000	
76121BAA7	RESOURCE REAL ESTATE FUNDING CDO 2007-1	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$162,000,000	
76121BAC3	RESOURCE REAL ESTATE FUNDING CDO 2007-1	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$45,000,000	
05947UXQ6	BANC OF AMERICA COMMERCIAL MORTGAGE 2004-5	CMBS / Comm. Real Estate	AGC	AAA	CDS	N	\$200,000,000	
05947UR83	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-3 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
05947UX37	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-4 A-5A	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
05947UX37	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-4 A-5A	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$50,000,000	
05947U2R8	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-5 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
05947U2R8	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-5 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
05947U2R8	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-5 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$50,000,000	
05947U2T4	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-5 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$35,625,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
05947U4D7	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-6 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
05947U4D7	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-6 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
05947U4D7	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-6 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
05947U4F2	BANC OF AMERICA COMMERCIAL MORTGAGE 2005-6 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$21,375,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
05947U7L6	BANC OF AMERICA COMMERCIAL MORTGAGE 2006-1 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
05947U7L6	BANC OF AMERICA COMMERCIAL MORTGAGE 2006-1 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$10,000,000	
05947U7N2	BANC OF AMERICA COMMERCIAL MORTGAGE 2006-1 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
059500AD0	BANC OF AMERICA COMMERCIAL MORTGAGE 2006-3 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$62,500,000	
059497AX5	BANC OF AMERICA COMMERCIAL MORTGAGE 2007-1 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
05950VAE0	BANC OF AMERICA COMMERCIAL MORTGAGE INC. 2006-6 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
07387BAH6	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR09 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
07387BAH6	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR09 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
07387BAH6	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR09 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$50,000,000	
07387BAL7	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR09AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
07387BEB5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR10 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
07387BEB5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR10 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
07387BEE9	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-PWR10AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
07387BCL5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-TOP20 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
07387BCL5	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-TOP20 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
07387BCN1	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2005-TOP20AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
07387MAE9	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2006-PW11 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$10,000,000	
07388PAE1	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2006-PW14 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.

<u>CUSIP/ISIN (1) (2)</u>	<u>Credit Name</u>	<u>Asset Class</u>	<u>Financial Guarantor (AGC/AGM) (3)</u>	<u>Internal Rating (4)</u>	<u>Contract Form (5)</u>	<u>Previously Guaranteed By Another FG (4)</u>	<u>Net Par Outstanding (\$)</u>	<u>Comment</u>
07388RAE7	BEAR STEARNS COMMERCIAL MORTGAGE SEC 2007-PWR15	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
12513EAG9	CD COMMERCIAL MORTGAGE TRUST 2005-CD1 CLASS A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
12513EAG9	CD COMMERCIAL MORTGAGE TRUST 2005-CD1 CLASS A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
12513EAG9	CD COMMERCIAL MORTGAGE TRUST 2005-CD1 CLASS A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
12513YAF7	CD COMMERCIAL MORTGAGE TRUST 2007-CD4 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
173067HB8	CITIGROUP COMMERCIAL MORTGAGE TRUST 2005-C3 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
17310MAE0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2006-C5 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
12513XAE2	CITIGROUP/DEUTSCHE BANK COMMERCIAL MTG 2006-CD2 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
12513XAE2	CITIGROUP/DEUTSCHE BANK COMMERCIAL MTG 2006-CD2 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$10,000,000	
12513XAH5	CITIGROUP/DEUTSCHE BANK COMMERCIAL MTG 2006-CD2 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
190749AE1	COBALT CMBS COMMERCIAL MORTGAGE TRUST 2006-C1 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
20047EAE2	COMM 2006-C8	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
126171AK3	COMMERCIAL MORT PASS THRU CERT 2005-C6 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
22545BAC5	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2006-C2 A3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$62,500,000	
22545DAD9	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2006-C3 A3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$62,500,000	
22545LAD1	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2006-C5 A3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
22545XAD5	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2007-C1 A3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
225470AP8	CREDIT SUISSE FIRST BOSTON MORTGAGE CORP 2005-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
225470AP8	CREDIT SUISSE FIRST BOSTON MORTGAGE CORP 2005-C5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
225470NK5	CREDIT SUISSE FIRST BOSTON MORTGAGE CORP 2005-C6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
225470NK5	CREDIT SUISSE FIRST BOSTON MORTGAGE CORP 2005-C6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
225470F73	CREDIT SUISSE MORTGAGE CAPITAL CERTS 2006-C1 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$10,000,000	
22541S2U1	CS FIRST BOSTON MORTGAGE SEC CORP 2004-C5 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
225458VU9	CS FIRST BOSTON MORTGAGE SEC CORP 2005-C3 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
225458N87	CS FIRST BOSTON MORTGAGE SEC CORP 2005-C4 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
225470AS2	CS FIRST BOSTON MORTGAGE SEC CORP 2005-C5 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$21,375,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
225470NN9	CS FIRST BOSTON MORTGAGE SEC CORP 2005-C6 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
36158YEK1	GE CAPITAL COMMERCIAL MORTGAGE CORP 2002-1 A-2	CMBS / Comm. Real Estate	AGC	AAA	CDS	N	\$17,468,607	
36828QNZ5	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C3 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
36828QQE9	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C4 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
36828QQE9	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C4 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
36828QQE9	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C4 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$50,000,000	
36828QQH2	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C4 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
36828QSB3	GE CAPITAL COMMERCIAL MORTGAGE CORP 2006-C1 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
361849Q96	GMAC COMMERCIAL MORTGAGE SEC INC 2006-C1 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
361849Q96	GMAC COMMERCIAL MORTGAGE SEC INC 2006-C1 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
361849R46	GMAC COMMERCIAL MORTGAGE SEC INC 2006-C1 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
396789JU4	GREENWICH CAPITAL COMMERCIAL FUNDING 2005-GG3 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$200,000,000	
396789JW0	GREENWICH CAPITAL COMMERCIAL FUNDING 2005-GG3 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.

<u>CUSIP/ISIN (1) (2)</u>	<u>Credit Name</u>	<u>Asset Class</u>	<u>Financial Guarantor (AGC/AGM) (3)</u>	<u>Internal Rating (4)</u>	<u>Contract Form (5)</u>	<u>Previously Guaranteed By Another FG (4)</u>	<u>Net Par Outstanding (\$)</u>	<u>Comment</u>
52108MFS7	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C3 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
52108RAE2	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C4 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$62,500,000	
50180CAD2	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C7 A3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
50179AAE7	LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C1 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
59022HJL7	MERRILL LYNCH MORTGAGE TRUST 2005-CIP1 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
59022HMU3	MERRILL LYNCH MORTGAGE TRUST 2005-CK11 A-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
59022HMU3	MERRILL LYNCH MORTGAGE TRUST 2005-CK11 A-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
59022HMU3	MERRILL LYNCH MORTGAGE TRUST 2005-CK11 A-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$50,000,000	
59022HLK6	MERRILL LYNCH MORTGAGE TRUST 2005-CK11 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
59022HNC2	MERRILL LYNCH MORTGAGE TRUST 2005-LC1 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
59022HNC2	MERRILL LYNCH MORTGAGE TRUST 2005-LC1 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
59022HNE8	MERRILL LYNCH MORTGAGE TRUST 2005-LC1 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
59022HHM7	MERRILL LYNCH MORTGAGE TRUST 2005-MCP1 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
59022HGA4	MERRILL LYNCH MORTGAGE TRUST 2005-MKB2 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
55312VAD0	ML-CFC COMMERCIAL MORTGAGE TRUST 2006-4 A3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
55312YAE2	ML-CFC COMMERCIAL MORTGAGE TRUST 2007-5 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
61750HAE6	MORGAN STANLEY CAPITAL I TRUST 2006-HQ10 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
617451FL8	MORGAN STANLEY CAPITAL I TRUST 2006-HQ8 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
61750CAF4	MORGAN STANLEY CAPITAL I TRUST 2006-HQ9 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$62,500,000	
61750WAX1	MORGAN STANLEY CAPITAL I TRUST 2006-IQ12 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
61751NAF9	MORGAN STANLEY CAPITAL I TRUST 2007-HQ11 A4FX	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
61753JAE9	MORGAN STANLEY CAPITAL I TRUST 2007-IQ13 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
61751XAE0	MORGAN STANLEY CAPITAL I TRUST 2007-TOP25 A3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
61746WPE4	MORGAN STANLEY DEAN WITTER CAPITAL I 2002-TOP7 A-1	CMBS / Comm. Real Estate	AGC	AAA	CDS	N	\$7,375,541	
61745M6K4	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ6 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$21,375,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
617451CL1	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ7 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
617451CL1	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ7 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
617451CL1	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ7 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
617451BS7	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-HQ7 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
617451AF6	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
617451AF6	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
617451AF6	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
617451AJ8	MORGAN STANLEY DEAN WITTER CAPITAL I 2005-IQ10 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$21,375,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
617451CR8	MORGAN STANLEY DEAN WITTER CAPITAL I 2006-TOP21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
617451CR8	MORGAN STANLEY DEAN WITTER CAPITAL I 2006-TOP21	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$122,500,000	
617451CT4	MORGAN STANLEY DEAN WITTER CAPITAL I 2006-TOP21 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
90984VAA0	UNITED COMMERCIAL MORTGAGE SECURITIES 2007-1	CMBS / Comm. Real Estate	AGC	A	FG	N	\$276,256,870	
929766R62	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C18 AJ2	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
929766X73	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C19 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$35,625,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
9297664Q3	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C20 A7	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
9297664U4	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C20 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$33,250,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
9297667G2	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$50,000,000	
9297667K3	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C21 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$21,375,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
92976BBN1	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C22	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
92976BBN1	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C22	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
92976BBN1	WACHOVIA BANK COMMERCIAL MORTGAGE 2005-C22	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$60,000,000	
92976BDT6	WACHOVIA BANK COMMERCIAL MORTGAGE 2006-C23 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$29,857,825	Part of an initial \$806.2 million transaction comprised of 27 individual securities in which Assured benefits from a \$58.3 million non-amortizing deductible.
92976BDT6	WACHOVIA BANK COMMERCIAL MORTGAGE 2006-C23 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$10,000,000	
92976BDX7	WACHOVIA BANK COMMERCIAL MORTGAGE 2006-C23 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$23,750,000	Part of an initial \$1.0 billion transaction comprised of 39 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
92977RAD8	WACHOVIA BANK COMMERCIAL MORTGAGE 2006-C26 A3	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$62,500,000	
92978PAE9	WACHOVIA BANK COMMERCIAL MTG TRUST 2006-C29 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$18,800,000	Part of an initial \$1.0 billion transaction comprised of 50 individual securities in which Assured benefits from a \$60.0 million non-amortizing deductible.
36159GAE7	GE BUSINESS LOAN TRUST 2003-2	Commercial Loans	AGC	AAA	CDS	N	\$19,791,779	
36159GBU0	GE BUSINESS LOAN TRUST 2005-2	Commercial Loans	AGC	AAA	CDS	N	\$87,778,227	
SUBTOTAL	U.S. COMMERCIAL MORTGAGE-BACKED SECURITIES AND REAL ESTATE						\$7,075,469,744	
	U.S. CONSUMER RECEIVABLES							
N/A	CHRYSLER CA LEASE RECEIVABLES TRUST II	Automobile Receivables - Prime	AGC	A	FG	N	\$112,183,007	
N/A	CHRYSLER CA LEASE RECEIVABLES TRUST II	Automobile Receivables - Prime	AGC	A	FG	N	\$5,561,068	
50246NAC2	L2L EDUCATION LOAN TRUST 2006-1	Consumer Loans	AGC	AAA	CDS	N	\$62,749,000	
56040PBS6	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$80,000,000	
56040PBR8	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$35,700,000	
56040PAX6	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$10,400,000	
56040PAR9	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$5,600,000	
56040PAS7	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$5,600,000	
56040PAN8	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$5,200,000	
56040PAP3	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$5,200,000	
56040PAQ1	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$5,200,000	
56040PAM0	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$5,100,000	
56040PAT5	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,800,000	
56040PAU2	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,600,000	
56040PBD9	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,500,000	
56040PBA5	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,300,000	
56040PBB3	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,300,000	
56040PBF4	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,200,000	
56040PBG2	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,200,000	
56040PBH0	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,200,000	
56040PBC1	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,000,000	
56040PBE7	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$4,000,000	
56040PAL2	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$3,800,000	
56040PAZ1	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$3,200,000	
56040PAK4	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$1,000,000	
56040PAY4	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$900,000	
78443JAE9	SLM PRIVATE CREDIT STUDENT LOAN TRUST 2006-C	Consumer Loans	AGC	AAA	FG	N	\$356,017,000	
78443DAD4	SLM PRIVATE CREDIT STUDENT LOAN TRUST 2007-A	Consumer Loans	AGC	AAA	CDS	N	\$90,000,000	
78443DAD4	SLM PRIVATE CREDIT STUDENT LOAN TRUST 2007-A	Consumer Loans	AGC	AAA	FG	N	\$360,000,000	
78444CAE3	SLM STUDENT LOAN TRUST 2007 -6	Consumer Loans	AGC	AAA	CDS	N	\$391,957,000	
32022HAE9	1ST FINANCIAL CREDIT CARD 2007-1	Credit Cards	AGM	BBB	FG	N	\$88,771,860	
N/A	DISCOVER CARD MASTER TRUST I SERIES 2005-A	Credit Cards	AGC	Super Senior	FG	N	\$1,000,000,000	
N/A	PRIVATE CONSUMER RECEIVABLE TRANSACTION	Credit Cards	AGC	Super Senior	FG	N	\$400,000,000	
N/A	PRIVATE CONSUMER RECEIVABLE TRANSACTION	Credit Cards	AGC	Super Senior	FG	N	\$200,000,000	
20846QHC5	CONSECO FINANCE MH SERIES 2001-2	Manufactured Housing	AGM	BB	FG	Y	\$104,330,253	
395383AW2	GREENPOINT 2000-4	Manufactured Housing	AGM	BB	FG	N	\$82,434,204	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	AA	FG	N	\$51,874,410	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor	(4)	Form (5)	Guaranteed By	Outstanding (\$)	
			(AGC/AGM) (3)			Another FG (4)		
52519SAZ6	LEHMAN ABS MH 2001-B	Manufactured Housing	AGM	A	FG	Y	\$95,478,957	
03061NHT9	AMERICREDIT 2004-DF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$34,457,663	
03061NJN0	AMERICREDIT 2005-CF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$132,447,269	
030610AD1	AMERICREDIT 2006-A-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$322,357,352	
03063BAE3	AMERICREDIT 2007-B-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$442,440,000	
03063BAD5	AMERICREDIT 2007-B-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$75,916,427	
03063BAC7	AMERICREDIT 2007-B-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$59,934,023	
03063TAF1	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$134,540,000	
03063TAD6	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$90,873,998	
03063TAG9	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$87,451,000	
03063TAE4	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$15,667,931	
030628AF8	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$158,400,000	
030628AD3	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$122,400,000	
030628AC5	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$57,649,836	
030628AB7	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$41,474,702	
12615WBS9	CPS AUTO 2004-A	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$694,941	
12615WCC3	CPS AUTO 2005-A	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$7,928,493	
12615WCE9	CPS AUTO 2005-B	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$11,328,621	
12615WCG4	CPS AUTO 2005-C	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$21,320,789	
12615WCM1	CPS AUTO 2005-D	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$19,045,248	
12615WCR0	CPS AUTO 2006-A	Automobile Receivables - Sub-Prime	AGM	A	FG	N	\$48,346,134	
22411FAD5	CPS AUTO 2006-D	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$63,293,613	
22411FAC7	CPS AUTO 2006-D	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$124,950	
12619MAD1	CPS AUTO 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$91,491,186	
12619MAC3	CPS AUTO 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$33,666,900	
12620CAD0	CPS AUTO 2007-C	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$78,725,708	
12620CAC2	CPS AUTO 2007-C	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$68,796,243	
126190AC1	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$86,383,410	
126190AB3	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$40,481,817	
126190AD9	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$21,541,997	
12615WCK5	CPS AUTO RECEIVABLES TRUST 2005-TFC	Automobile Receivables - Sub-Prime	AGC	AAA	FG	N	\$6,071,126	
26207PBM1	DRIVE AUTO 2005-3	Automobile Receivables - Sub-Prime	AGM	A	FG	N	\$96,451,841	
262073AD1	DRIVE AUTO 2006-1	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$162,578,436	
542391BW6	LONG BEACH AUTO TRUST 2004-C	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$17,054,010	
542391CA3	LONG BEACH AUTO TRUST 2005-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$32,661,140	
542391CE5	LONG BEACH AUTO TRUST 2005-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$42,724,098	
542388AD5	LONG BEACH AUTO TRUST 2006-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$81,552,255	
54238NAD2	LONG BEACH AUTO TRUST 2006-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$112,404,000	
54238NAC4	LONG BEACH AUTO TRUST 2006-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$13,869,544	
54238RAD3	LONG BEACH AUTO TRUST 2007-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$138,462,838	
54238RAC5	LONG BEACH AUTO TRUST 2007-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$22,336,110	
74112KAC9	PRESTIGE AUTO REC TR 2007-1	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$146,486,646	
74112KAB1	PRESTIGE AUTO REC TR 2007-1	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$2,678,484	
N/A	PRIVATE CONSUMER RECEIVABLE TRANSACTION	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$44,207,906	
N/A	PRIVATE CONSUMER RECEIVABLE TRANSACTION	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$2,708,389	
80281QAD6	SANTANDER DRIVE AUTO RECEIVABLES 2007-2	Automobile Receivables - Sub-Prime	AGC	BBB-	FG	Y	\$105,989,675	
89578SAS2	TRIAD 2005-B	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$86,502,868	
89578VAD8	TRIAD 2006-B	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$159,734,746	
89578VAC0	TRIAD 2006-B	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$38,853,049	
89579AAD3	TRIAD 2007-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$214,089,156	
89579AAC5	TRIAD 2007-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$66,083,177	
89578WAG9	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$73,983,153	
89578WAF1	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$53,267,870	
89578WAE4	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$30,484,676	
89578WAD6	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$26,878,080	
89578WAC8	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$25,894,104	
89578WAB0	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$11,800,520	
N/A	PRIVATE CONSUMER RECEIVABLE TRANSACTION	Warehouse - Auto	AGM	AAA	FG	N	\$34,362,421	
SUBTOTAL	U.S. CONSUMER RECEIVABLES						\$7,830,707,328	
U.S. COMMERCIAL RECEIVABLES								
00505HAAO	ACS 2006-1 PASS THROUGH TRUST G-1	Aircraft Leases	AGC	A	CDS	N	\$67,792,953	
00089FAA8	ACS 2007-1 PASS THROUGH TRUST G-1	Aircraft Leases	AGC	A	CDS	Y	\$15,197,346	
009349AF8	AIRCRAFT LEASE SECURITISATION LTD. 2007-1	Aircraft Leases	AGC	A-	CDS	Y	\$46,197,800	
009503AA1	AIRSPED LIMITED SERIES 2007-1 CLASS G-1 NOTES	Aircraft Leases	AGC	BBB+	FG	Y	\$91,350,376	
US056143AA81	BABCOCK & BROWN AIR FUNDING I LTD. SERIES 2007-1	Aircraft Leases	AGC	A-	CDS	Y	\$291,239,956	
092650AA8	BLADE ENGINE SECURITIZATION LTD. SERIES 2006-1A-1	Aircraft Leases	AGC	A	FG	N	\$141,119,190	
52204PAJ8	LIFT 2001-1 CLASS A3 NOTES	Aircraft Leases	AGC	BBB-	FG	N	\$13,146,673	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
023650AG9	AMERICA WEST AIRLINES EETC	EETC Transaction	AGM	BBB-	CDS	Y	\$67,894,817	
87203RAA0	BAE SYSTEMS 2001 ASSET TRUST/MBIA INSURANCE CORP	Equipment Lease	AGC	BBB	CDS	Y	\$5,330,964	
15132CAE2	AVIS BUDGET RENTAL CAR SECURITIZATION	Auto Fleet Financing	AGC	BBB+	FG	N	\$250,000,000	
12614MAE4	CNL COMMERCIAL MORTGAGE LOAN TRUST 2001-2	Commercial Loans	AGC	AAA	CDS	N	\$1,695,367	
023650AH7	AMERICA WEST AIRLINES SERIES 2000-1 CLASS G - WRAP	EETC Transaction	AGC	BBB-	CDS	Y	\$34,091,636	
02378JBQ0	AMERICAN AIRLINES PASS THROUGH TRUST 2001-2 A-2	EETC Transaction	AGC	A-	FG	N	\$50,000,000	
47714RAA6	JETBLUE 2004-1 G1	EETC Transaction	AGC	BBB-	CDS	Y	\$7,717,723	JETBLUE 2004-1G1 and JETBLUE 2004-1 G2 share a non-amortizing first loss deductible of \$1.7 million.
47714RAB4	JETBLUE 2004-1 G2	EETC Transaction	AGC	BBB-	CDS	Y	\$25,000,000	JETBLUE 2004-1G1 and JETBLUE 2004-1 G2 share a non-amortizing first loss deductible of \$1.7 million.
47714NAA5	JETBLUE 2004-2 G1	EETC Transaction	AGC	BBB-	CDS	Y	\$20,220,131	JETBLUE 2004-1G1 and JETBLUE 2004-1 G2 share a non-amortizing first loss deductible of \$1.7 million.
47714NAB3	JETBLUE 2004-2 G2	EETC Transaction	AGC	BBB-	CDS	Y	\$64,200,000	JETBLUE 2004-1G1 and JETBLUE 2004-1 G2 share a non-amortizing first loss deductible of \$1.7 million.
90332UAN3	US AIRWAYS SERIES 2001-1 CLASS G - WRAPPED	EETC Transaction	AGC	BBB-	CDS	Y	\$18,874,737	JETBLUE 2004-1G1 and JETBLUE 2004-1 G2 share a non-amortizing first loss deductible of \$1.7 million.
SUBTOTAL	U.S. COMMERCIAL RECEIVABLES						\$1,211,069,669	
	U.S. STRUCTURED CREDIT							
N/A	WEINSTEIN FILM SECURITIZATION	Film Securitization	AGC	BBB	CDS	Y	\$241,742,985	
N/A	JUPITER SECURITIZATION COMPANY	Program-wide credit Enhancement	AGC	AAA	FG	N	\$414,679,745	
N/A	PARCO - PARK AVENUE RECEIVABLES COMPANY LLC	Program-wide credit Enhancement	AGC	AAA	FG	N	\$374,555,769	
N/A	CAPCO - EXCESS SIPC EXCESS OF LOSS REINSURANCE	Structured Credit	AGC	BB	CDS	N	\$63,000,000	
037898AB9	APPLEBEES ENTERPRISES LLC	Whole Business Sec	AGC	BBB-	FG	N	\$556,554,349	
N/A	APPLEBEES ENTERPRISES LLC	Whole Business Sec	AGC	BBB-	FG	N	\$27,872,340	
N/A	PRIVATE STRUCTURED CREDIT TRANSACTION	Whole Business Sec	AGC	BBB+	FG	N	\$600,000,000	
N/A	PRIVATE OTHER NON-MUNICIPAL TRANSACTION	Yellow Pages Receivable	AGM	BBB	FG	Y	\$114,604,438	
SUBTOTAL	U.S. STRUCTURED CREDIT						\$2,393,009,626	
	U.S. INSURANCE SECURITIZATION							
458054AA1	INSURANCE NOTE CAPITAL VIII	Insurance Securitization	AGC	BBB	CDS	Y	\$100,000,000	
502432AA5	LIICA HOLDINGS, LLC	Insurance Securitization	AGC	AA	FG	N	\$495,000,000	
N/A	PRUDENTIAL CLOSED BLOCK REINSURANCE TREATY	Insurance Securitization	AGC	A+	FG	N	\$100,000,000	
N/A	PRUDENTIAL CLOSED BLOCK REINSURANCE TREATY	Insurance Securitization	AGC	A+	FG	N	\$100,000,000	
823134 AA9	SHENANDOAH TRUST CAPITAL I TERM SECURITIES	Insurance Securitization	AGC	A+	FG	N	\$450,000,000	
92845GAK6	VITA III EXTREME MORTALITY CLASS A	Insurance Securitization	AGM	A+	CDS	N	\$45,833,334	
92845GAL4	VITA III EXTREME MORTALITY CLASS B	Insurance Securitization	AGM	A	CDS	N	\$22,916,667	
SUBTOTAL	U.S. INSURANCE SECURITIZATION						\$1,313,750,001	
	U.S. OTHER STRUCTURED FINANCE							
62938RAA5	NRG PEAKER	Peaker Power Plant	AGM	B	CDS	Y	\$164,138,759	
71901QAA1	PHOENIX CDO II LTD (2000)	CDOs - ABS CDOs	AGM	AA	FG	N	\$26,066,884	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$25,767,091	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$18,259,804	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$14,942,775	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$13,670,598	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$12,180,100	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$10,624,725	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$10,431,541	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$10,151,548	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$9,067,500	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$8,064,582	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$7,167,666	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$5,287,819	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$4,600,000	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$4,217,931	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$3,124,800	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$2,955,267	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$1,002,750	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$516,568	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$318,166	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$186,000	
184160FC8	SOC GEN GIC 19 (CLAYTON SERIES A-F)	GICs (See Footnote 7)	AGM	AA	FG	N	\$15,736,513	
184160FD6	SOC GEN GIC 19 (CLAYTON SERIES A-F)	GICs (See Footnote 7)	AGM	AA	FG	N	\$6,103,319	
184160FH7	SOC GEN GIC 19 (CLAYTON SERIES A-F)	GICs (See Footnote 7)	AGM	AA	FG	N	\$5,637,262	
184160FG9	SOC GEN GIC 19 (CLAYTON SERIES A-F)	GICs (See Footnote 7)	AGM	AA	FG	N	\$5,090,152	
184160FE4	SOC GEN GIC 19 (CLAYTON SERIES A-F)	GICs (See Footnote 7)	AGM	AA	FG	N	\$4,988,835	
184160FF1	SOC GEN GIC 19 (CLAYTON SERIES A-F)	GICs (See Footnote 7)	AGM	AA	FG	N	\$2,686,919	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor	(4)	Form (5)	Guaranteed By	Outstanding (\$)	
			(AGC/AGM) (3)			Another FG (4)		
416461AY7	SOC GEN GIC 20 (HARTFORD-UNDERWOOD)	GICs (See Footnote 7)	AGM	AA	FG	N	\$31,082,900	
676900HV8	SOC GEN GIC 21 (OHIO-10 WILMINGTON)	GICs (See Footnote 7)	AGM	AA	FG	N	\$7,166,596	
979903CD1	SOC GEN GIC 23 (WOODRIDGE-HINSDALE)	GICs (See Footnote 7)	AGM	AA	FG	N	\$16,833,200	
761449AK3	SOC GEN GIC 24 (REVERE-WTR'S EDGE)	GICs (See Footnote 7)	AGM	AA	FG	N	\$19,211,900	
376085AA4	GILROY ENGY CTR	Peaker Power Plant	AGM	BBB-	CDS	Y	\$15,985,397	
649705FG0	JAPAN AIRLINES COMPANY LTD	Miscellaneous Other Structured Finance	AGM	B+	FG	N	\$0	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A-	FG	N	\$50,316,167	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$42,551,759	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A-	FG	N	\$41,764,940	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$27,377,297	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$22,091,894	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$16,550,892	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$14,598,989	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$13,837,851	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$11,706,425	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$10,272,926	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$10,166,295	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$9,568,206	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$8,408,176	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$7,686,221	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$6,936,889	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$6,742,462	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$4,375,000	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$4,267,383	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$3,471,931	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$3,465,541	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$3,313,840	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$2,700,000	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$2,587,946	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$1,342,033	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$1,054,454	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$639,388	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$600,000	
US362311AH58	VERIZON CALIFORNIA INC.	Miscellaneous Other Structured Finance	AGC	BBB	CDS	Y	\$7,000,000	
74438GAH4	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A+	FG	N	\$169,118,648	
US362311AH58	VERIZON CALIFORNIA INC.	Miscellaneous Other Structured Finance	AGC	BBB	CDS	Y	\$10,000,000	
US362311AH58	VERIZON CALIFORNIA INC.	Miscellaneous Other Structured Finance	AGC	BBB	CDS	Y	\$7,400,000	
SUBTOTAL	U.S. OTHER STRUCTURED FINANCE						\$1,005,179,420	
TOTAL	U.S. STRUCTURED FINANCE						\$125,025,838,244	
INTERNATIONAL POOLED CORPORATE OBLIGATIONS								
682427AA7	1888 FUND, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$12,355,563	
009368AA9	AIRLIE CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$54,179,544	
00936CAA0	AIRLIE CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$59,852,261	
BCC0PG3Y0	ALPSTAR CLO 1 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$259,128,000	
BCC0WHWW2	ALPSTAR CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$237,826,800	
BCC0WHWW4	ALPSTAR CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$121,746,559	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AA	CDS	N	\$14,826,316	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	CDS	N	\$4,021,875	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AAA	FG	N	\$7,905,750	
00175XAA4	AMMC VIII LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$20,897,123	
03841BAA0	AQUILAE CLO I	CLOs - Cashflow	AGM	AAA	CDS	Y	\$238,729,578	
04010BAB1	ARES VII CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$7,560,128	
04010BAA3	ARES VII CLO	CLOs - Cashflow	AGM	AAA	FG	N	\$28,937,563	
04010KAG0	ARES VIII CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$12,822,986	
04963FAA1	ATRIUM II CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$32,462,121	
049629AA6	ATRIUM III CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$53,044,247	
04963VAA6	ATRIUM IV CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$46,999,369	
05207QAA0	AURUM CLO 2002-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$3,765,115	
05357UAA9	AVENUE CLO IV	CLOs - Cashflow	AGM	AA+	CDS	N	\$42,960,711	
05357LAA9	AVENUE CLO V	CLOs - Cashflow	AGM	AAA	CDS	N	\$81,107,835	
053632AB1	AVERY POINT	CLOs - Cashflow	AGM	AAA	CDS	N	\$7,070,492	
053643AA0	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$31,310,250	
053643AC6	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$9,575,000	
05615RAA4	BABSON CLO 2003-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$18,563,728	
05615QAB4	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$6,569,698	
05615QAA6	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$4,223,377	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor	(4)	Form (5)	Guaranteed By	Outstanding (\$)	
			(AGC/AGM) (3)			Another FG (4)		
05615NAQ8	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$10,702,816	
05615NAB1	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$7,370,379	
05615NAA3	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$3,307,714	
05615NAN5	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$37,037	
05616CAB4	BABSON CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$33,516,225	
09624WAA4	BLUE MOUNTAIN CLO II	CLOs - Cashflow	AGM	AAA	CDS	N	\$46,650,918	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$6,282,057	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$9,762,656	
107265AL4	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$10,665,717	
107265AA8	BRENTWOOD CLO, LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$55,326,549	
122621AC9	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$11,118,459	
122621AB1	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$6,485,768	
122621AA3	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$1,853,077	
14308TAA4	CARLYLE HIGH YIELD PARTNERS IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$15,732,444	
14845WAB5	CASTLE HILL III CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$3,659,459	
14845WAA7	CASTLE HILL III CLO, LIMITED	CLOs - Cashflow	AGM	AAA	FG	N	\$7,168,847	
15101KAB7	CELERITY CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$16,651,160	
15135AAA1	CENT CDO 12 LIMITED	CLOs - Cashflow	AGM	AAA	CDS	N	\$39,907,231	
15132VAC4	CENT CDO 15 LIMITED	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$40,200,000	
15642TAA6	CENTURION CDO 8	CLOs - Cashflow	AGM	AAA	CDS	N	\$127,050,000	
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGC	AAA	CDS	N	\$35,000,000	Part of an initial \$1.3 billion transaction referencing 9 individual securities and one security already wrapped by Assured. Assured benefits from a non-amortizing first loss deductible of \$157 million.
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGM	AAA	CDS	N	\$49,276,000	
15641SAE1	CENTURION VII CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$32,270,473	
171490AB1	CHURCHILL FINANCIAL CAYMAN	CLOs - Cashflow	AGM	AAA	CDS	N	\$82,312,202	
171490AG0	CHURCHILL FINANCIAL CAYMAN	CLOs - Cashflow	AGM	AAA	CDS	N	\$21,852,797	
17178PAB0	CIFC FUNDING 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$28,378,504	
17178PAA2	CIFC FUNDING 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$9,685,496	
17178QAB8	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	N	\$18,430,930	
17178QAA0	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	N	\$5,553,963	
N/A	CIFC FUNDING 2006-1B (UNFUNDED)	CLOs - Cashflow	AGM	AAA	CDS	N	\$617,107	
125478AB3	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$10,130,806	
125478AC1	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$4,283,884	
US125478AC12	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$540,310	
125474AB2	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$3,720,785	
125474AC0	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$3,301,509	
US125474AC08	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$285,366	
17178XAC1	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	N	\$9,643,333	
17178XAE7	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	N	\$4,460,042	
N/A	CIFC FUNDING 2007-II (UNFUNDED)	CLOs - Cashflow	AGM	Super Senior	FG	N	\$349,571	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$9,565,000	
125561AA8	CIT CLO I LTD.	CLOs - Cashflow	AGM	A	FG	N	\$9,565,000	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$20,902,500	
18971WAA4	CLYDESDALE STRATEGIC CLO	CLOs - Cashflow	AGM	A	CDS	N	\$28,860,000	
19964QAA4	COLUMBUSNOVA CLO IV 2007-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$48,599,853	
199649AA2	COLUMBUSNOVA CLO LTD 2006-II	CLOs - Cashflow	AGM	AAA	CDS	N	\$71,154,328	
19964LAA5	COLUMBUSNOVA CLO LTD 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$71,386,600	
XS0308764660	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$153,720,000	
N/A	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$87,936,498	
12629HAA6	CSAM FUNDING III	CLOs - Cashflow	AGM	AAA	CDS	N	\$37,120,809	
12629RAK2	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$24,882,796	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$23,612,650	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	FG	N	\$12,613,059	
235498AA0	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$120,758,365	
N/A	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$89,334,279	
N/A	DALRADIAN EUROPEAN CLO II B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$162,067,075	
235497AA2	DALRADIAN EUROPEAN CLO II B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$128,422,080	
XS0287012412	DALRADIAN EUROPEAN CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$151,194,600	
BCC0VZR82	DALRADIAN EUROPEAN CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$119,109,236	
XS0311181662	DALRADIAN EUROPEAN CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$208,069,219	
N/A	DALRADIAN EUROPEAN CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$105,953,978	
245100AG7	DEL MAR CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$33,473,071	
24822XAB9	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$34,013,913	
24822XAA1	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$11,295,827	
24822XAB9	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	N	\$7,288,696	
N/A	DENALI CLO VII, LTD. (UNFUNDED)	CLOs - Cashflow	AGM	AAA	CDS	N	\$2,915,478	
264102AB0	DUCHESS I CDO	CLOs - Cashflow	AGM	BBB-	FG	N	\$409,669,415	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor (AGC/AGM) (3)	(4)	Form (5)	Guaranteed By Another FG (4)	Outstanding (\$)	
264102AA2	DUCHESS I CDO	CLOs - Cashflow	AGM	BBB-	FG	N	\$9,103,764	
277345AC8	EASTLAND CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$127,855,934	
291086AA4	EMERSON PLACE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$48,835,000	
48601QAA2	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$42,168,022	
48601QAB0	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$9,487,805	
48601QAQ7	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$95,836	
48601QAS3	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$95,836	
33736EAA9	FIRST 2004-1 CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$7,101,554	
33736TAB4	FIRST 2004-2	CLOs - Cashflow	AGM	AAA	CDS	N	\$2,272,415	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	CDS	N	\$2,386,190	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	FG	N	\$16,977,401	
33842BAA6	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	FG	N	\$3,338,888	
33842EAA0	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	BBB+	CDS	N	\$38,451,248	
33842EAB8	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	BBB+	CDS	N	\$7,767,152	
35055PAB0	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$32,722,082	
35055PAA2	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$9,595,918	
35083VAA5	FOUR CORNERS CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$9,621,682	
35083VAC1	FOUR CORNERS CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$9,491,032	
35165WAA4	FOXE BASIN	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$11,390,773	
352504AA2	FRANKLIN CLO IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$6,273,821	
36316XAA8	GALAXY CLO 2003-1	CLOs - Cashflow	AGM	AA+	CDS	N	\$11,109,056	
363176AA6	GALAXY IV CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$3,866,506	
375705AA8	GILLESPIE CLO	CLOs - Cashflow	AGM	A-	CDS	N	\$122,657,089	
375705AB6	GILLESPIE CLO	CLOs - Cashflow	AGM	A-	CDS	N	\$7,610,347	
XS0327321435	GLOBAL SENIOR LOAN INDEX FUND 1 B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$570,228,000	
38808RAA2	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$20,440,767	
38808RAE4	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$4,752,338	
389669AA0	GRAYSON CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$76,300,444	
393106AA7	GREEN LANE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$22,950,000	
XS0277011671	GREEN PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$394,860,524	
381425AA5	GSAM CLO	CLOs - Cashflow	AGM	AA+	CDS	N	\$48,142,959	
36294HAA9	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$6,643,072	
36294HAB7	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$6,643,072	
3622MQAA4	GSC CDO VIII, LIMITED	CLOs - Cashflow	AGM	AAA	FG	N	\$19,788,155	
36294EAA6	GSC PARTNERS VI	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$20,439,502	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$2,555,957	
40537DAA7	HALCYON 2007-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$60,800,000	
405364AA8	HALCYON LOAN INVESTORS CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$29,606,228	
XS0294601249	HALCYON STRUCTURED MANAGEMENT EUROPE CLO 2007-1	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$197,640,000	
XS0294601	HALCYON STRUCTURED MANAGEMENT EUROPE CLO 2007-1	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$151,343,357	
XS0294601	HALCYON STRUCTURED MANAGEMENT EUROPE CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	N	\$89,148,898	
XS0331138890	HARBOURMASTER CLO 10 B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$276,119,634	
41163VAA6	HARBOURVIEW CLO 2006-1	CLOs - Cashflow	AGM	AA+	CDS	N	\$57,873,432	
XS0247629479	HARVEST CLO III	CLOs - Cashflow	AGC	AAA	CDS	N	\$507,412,057	
430871AA1	HIGHLANDER EURO CDO	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$396,643,186	
44413QAB7	HUDSON STRAITS CLO 2004	CLOs - Cashflow	AGM	AAA	CDS	N	\$15,954,375	
XS0150181278	JUBILEE CDO II	CLOs - Cashflow	AGM	AAA	CDS	N	\$155,273,498	
029038775	KINTYRE CLO I P.L.C.	CLOs - Cashflow	AGM	AAA	CDS	N	\$331,660,412	
482474AA1	KKR FINANCIAL CLO 2005-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$37,770,000	
51829TAA6	LATITUDE CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$22,641,077	
50182TAA9	LCM VI LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$6,370,000	
50182TAA9	LCM VI LTD.	CLOs - Cashflow	AGM	AAA	FG	N	\$28,930,000	
53225NAA5	LIGHTPOINT CLO 2004-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$24,439,512	
53261WAA0	LIME STREET CLO, LTD.	CLOs - Cashflow	AGM	AA+	CDS	N	\$68,640,000	
54265SAA3	LONG GROVE	CLOs - Cashflow	AGM	AA	CDS	N	\$10,723,289	
558176AA1	MADISON PARK FUNDING	CLOs - Cashflow	AGM	AAA	CDS	N	\$53,609,957	
558176AB9	MADISON PARK FUNDING	CLOs - Cashflow	AGM	AAA	CDS	N	\$28,626,624	
BCC0NNV59	MAGI FUNDING I CLO	CLOs - Cashflow	AGC	AAA	CDS	N	\$249,715,882	
552686AA5	MC FUNDING 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$17,618,000	
55271KAM3	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$2,971,875	
USU58025AK08	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$1,981,250	
55271KAP6	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$990,625	
59024YAB9	MERRILL LYNCH CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$19,130,000	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$55,073,000	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	A+	CDS	N	\$35,657,000	
625015AA0	MUIR GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$18,017,500	
63936JAA3	NAVIGATOR CDO 2003	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$4,806,282	
63936PAB7	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$27,088,566	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par	Comment
			Guarantor (AGC/AGM) (3)	(4)	Form (5)	Guaranteed By Another FG (4)	Outstanding (\$)	
63936PAA9	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$3,558,166	
63937DAC1	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$15,891,142	
63937DAB3	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$3,464,009	
US63937DAB38	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$959,866	
640804AA8	NEPTUNO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$292,136,811	
654883AA5	NOB HILL CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$19,530,983	
65488QAA4	NOB HILL CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$30,359,394	
BCC0RMTM3	NORTH WESTERLY CLO III B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$339,959,259	
67133UAA0	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	N	\$7,557,126	
67133UAB8	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	N	\$1,962,983	
67085EAA4	OFSI FUND III LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$19,290,323	
67085EAB2	OFSI FUND III LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$8,740,927	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$3,325,847	
68244CAA4	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	N	\$8,435,119	
68244CAC0	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	N	\$2,410,034	
74824AAA4	QUEEN STREET CLO I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$471,384,674	
74824CAA0	QUEEN STREET CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$301,519,674	
749818AA8	RACE POINT CLO LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$7,515,442	
74981SAA4	RACE POINT II	CLOs - Cashflow	AGM	AAA	CDS	N	\$6,859,110	
75157AAA8	RAMPART CLO 2006-I LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$40,024,000	
75900GAA5	REGENT'S PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$357,205,254	
XS0297120932	RESOURCE EUROPE CLO I	CLOs - Cashflow	AGM	AAA	CDS	N	\$192,890,271	
74963EAA7	RMF EURO CDO IV PLC	CLOs - Cashflow	AGC	AAA	CDS	N	\$303,340,800	
029241619	RMF EURO CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	N	\$331,628,392	
BCC0X5226	RMF EURO CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	N	\$142,467,504	
74962YAA4	RMF EURO CLO	CLOs - Cashflow	AGM	AAA	CDS	Y	\$106,962,169	
777540AA3	ROSEMONT CLO LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$2,142,741	
817352AB3	SEQUILS CENTURION V	CLOs - Cashflow	AGM	AA-	CDS	N	\$9,359,466	
824612AA3	SHINNECOCK CLO 2006-1 LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$37,131,107	
861754AD1	STONE TOWER CLO V	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$39,916,200	
86175NAA5	STONE TOWER III	CLOs - Cashflow	AGM	AA-	CDS	N	\$80,577,755	
86175NAB3	STONE TOWER III	CLOs - Cashflow	AGM	AA-	CDS	N	\$14,562,245	
863205AA8	STRAWINSKY I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$188,054,109	
87154XAA6	SYMPHONY CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$11,535,000	
87154XAB4	SYMPHONY CLO I	CLOs - Cashflow	AGM	AAA	CDS	N	\$34,605,000	
87155FAC0	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$35,520,000	
87155FAA4	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$7,680,000	
USG8648CAA56	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$384,000	
871556AA4	SYMPHONY CLO IV, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$70,600,000	
89288BAA9	TRALEE CDO I LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$51,445,866	
908393AA9	UNION SQUARE CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$24,824,601	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$14,267,421	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	FG	N	\$7,259,070	
92327JAC5	VENTURE VIII CDO LIMITED	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$73,358,700	
94110WAA7	WATCHTOWER CLO I	CLOs - Cashflow	AGM	AAA	CDS	N	\$68,876,000	
XS0319580915	WINDMILL CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$241,560,000	
N/A	WINDMILL CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$146,425,602	
978639AA0	WOOD STREET CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$377,204,855	
86176NAC0	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$61,208,333	
86176NAD8	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$57,195,001	
86176NAB2	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$54,141,667	
G8514WAB0	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$47,083,333	
8514WAJ39	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$13,843,455	
G8514WAH7	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$9,228,970	
G8514WAJ3	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$9,228,970	
86176NAG1	STONE TOWER CREDIT FUNDING 2006-4	CDOs - Market Value	AGM	AAA	CDS	N	\$27,505,833	
86176NAH9	STONE TOWER CREDIT FUNDING 2007-1	CDOs - Market Value	AGM	AAA	CDS	N	\$83,060,732	
86176NAJ5	STONE TOWER CREDIT FUNDING 2007-2	CDOs - Market Value	AGM	AAA	CDS	N	\$55,373,821	
190359AA7	COAST INVESTMENT GRADE 2001-1 LTD	CDO of CDOs	AGM	A	FG	N	\$1,206,157	
19035RAA7	COAST INVESTMENT GRADE 2002-1 LTD	CDO of CDOs	AGM	BBB	FG	N	\$3,867,101	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA-	CDS	N	\$243,825,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA-	CDS	N	\$243,825,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA	CDS	N	\$236,544,170	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$203,130,880	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$156,893,725	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$142,200,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$122,613,460	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$92,262,484	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial	Internal Rating	Contract	Previously	Net Par		Comment
			Guarantor (AGC/AGM) (3)	(4)	Form (5)	Guaranteed By Another FG (4)	Outstanding (\$)		
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N		\$92,173,699	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N		\$78,214,110	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	CCC	CDS	N		\$77,061,866	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N		\$55,578,410	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N		\$54,443,750	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA	CDS	N		\$50,117,696	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA	CDS	N		\$46,590,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N		\$26,455,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N		\$26,317,500	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N		\$24,275,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N		\$17,695,429	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N		\$13,611,450	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N		\$12,140,044	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N		\$6,114,390	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N		\$4,559,839	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$755,840,056	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$605,367,782	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$416,132,500	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$398,413,563	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$388,753,920	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$381,557,419	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$380,863,700	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$377,198,023	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$321,655,891	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$261,779,936	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$178,288,750	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$116,339,841	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$40,567,230	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	N		\$18,625,682	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$16,078,392	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$15,882,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$8,470,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$1,320,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$886,820	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N		\$810,000	
01975EAA6	ALLMERICA CBO	CBOs - Cashflow	AGM	BB-	FG	N		\$457,445	
14755WAA5	CASHEL ROCK CBO, LTD	CBOs - Cashflow	AGM	AAA	CDS	N		\$4,208,865	
15641VAA2	CENTURION CDO IV LTD	CBOs - Cashflow	AGM	BBB	FG	N		\$70,154,569	
16140AAA2	CHARTWELL CBO I	CBOs - Cashflow	AGM	AA	CDS	N		\$3,854,537	
12542WAC3	CHYPS CBO 1999-1 LTD.	CBOs - Cashflow	AGM	CCC	FG	N		\$289,333	
30247TAA4	FMA IG FUNDING IV, LTD	CBOs - Cashflow	AGM	AAA	CDS	Y		\$29,620,842	
36171VAA6	GIA INVESTMENT GRADE CDO 2001	CBOs - Cashflow	AGM	AA-	FG	N		\$52,302,015	
362266AA6	GSC PARTNERS CDO FUND II	CBOs - Cashflow	AGM	A-	FG	N		\$12,750,305	
40867PAA0	HAMPDEN CBO	CBOs - Cashflow	AGM	AAA	CDS	N		\$5,541,285	
531232AA4	LIBERTY SQUARE I	CBOs - Cashflow	AGM	AAA	CDS	N		\$2,743,515	
53123RAA9	LIBERTY SQUARE II	CBOs - Cashflow	AGM	AAA	CDS	N		\$3,389,851	
XS0131362898	MAYFAIR CBO	CBOs - Cashflow	AGM	BBB	FG	N		\$46,632,904	
585455AA6	MELCHIOR CDO I S.A.	CBOs - Cashflow	AGM	AAA	CDS	N		\$6,810,073	
62845EAA6	MUZINICH CASHFLOW CBO II	CBOs - Cashflow	AGM	AAA	FG	N		\$6,614,455	
62844XAG2	MUZINICH CBO II	CBOs - Cashflow	AGM	AA	CDS	N		\$1,889,276	
62844XAG2	MUZINICH CBO II	CBOs - Cashflow	AGM	AA	FG	N		\$10,069,076	
64186NAE1	NEW ALLIANCE GLOBAL CDO LTD	CBOs - Cashflow	AGM	A	FG	N		\$23,700,441	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGM	BB	CDS	Y		\$1,517,199	Assured benefits from protection provided by another monoline insurer.
65369YAA1	NICHOLAS APPLGATE CBO II	CBOs - Cashflow	AGM	AA	CDS	N		\$8,630,144	
66809RAA2	NIMCO CBO I	CBOs - Cashflow	AGM	CCC	FG	N		\$2,367,808	
77029MAA4	ROBECO CDO II	CBOs - Cashflow	AGM	AAA	CDS	N		\$732,990	
83415FAA9	SOLAR IG CBO I	CBOs - Cashflow	AGM	AAA	CDS	N		\$1,029,140	
86335AAA0	STRONG CDO III	CBOs - Cashflow	AGM	AA	CDS	N		\$1,982,005	
86335AAA0	STRONG CDO III	CBOs - Cashflow	AGM	AA	FG	N		\$5,828,411	
90261SAA1	UBS BRINSON CBO	CBOs - Cashflow	AGM	A	FG	N		\$181,423	
919136AA9	VALEO INVESTMENT GRADE CDO	CBOs - Cashflow	AGM	BBB+	FG	N		\$21,148,969	Assured benefits from protection provided by another monoline insurer.
91913TAA9	VALEO INVESTMENT GRADE CDO II	CBOs - Cashflow	AGM	AA+	FG	N		\$40,657,876	Assured benefits from protection provided by another monoline insurer.
378665AC7	GLENEAGLES FUNDING LTD (1ST ISSUE)	Perpetual Repackagings	AGM	A-	FG	N		\$224,110,825	
378665AC7	GLENEAGLES FUNDING LTD (2ND ISSUE)	Perpetual Repackagings	AGM	A-	FG	N		\$58,377,384	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N		\$63,800,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N		\$56,350,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	A+	FG	N		\$56,300,042	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N		\$45,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$40,500,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$33,761,866	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$23,053,125	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$18,750,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	AA	FG	N	\$18,408,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	AAA	FG	N	\$16,520,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$13,763,874	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$13,621,324	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$4,196,503	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	A+	FG	N	\$50	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$43	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$0	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$0	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$0	
XS0226404456	DEKANIA EUROPE CDO I PLC	Trust Preferred - Insurance	AGC	AAA	FG	N	\$197,221,680	
XS0265843531	DEKANIA EUROPE CDO II P.L.C.	Trust Preferred - Insurance	AGC	AA+	FG	N	\$239,420,815	
XS0278156004	TABERNA EUROPE CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	N	\$472,066,440	
XS0311581929	TABERNA EUROPE CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	N	\$597,255,625	
SUBTOTAL	INTERNATIONAL POOLED CORPORATE OBLIGATIONS						\$23,342,432,707	
INTERNATIONAL MORTGAGE-BACKED AND HOME EQUITY								
XS0255457706	CLAVIS SECURITIES 2006-1	Near Prime - International RMBS	AGM	AAA	FG	N	\$59,684,297	
XS0302268361	CLAVIS SECURITIES 2007-1	Near Prime - International RMBS	AGM	AAA	FG	N	\$77,593,647	
BCC0Z1M96	DB EUROHOME 2007-1 (CLASS A)	Near Prime - International RMBS	AGM	AA	FG	N	\$206,726,428	
BCC0W0BE2	LANDMARK MORTGAGE SECURITIES 2 PLC	Near Prime - International RMBS	AGM	AA	FG	N	\$165,338,132	
XS0273274869	ARKLE MASTER ISSUER PLC - SERIES 2006-1 5A1	Prime - International RMBS	AGC	AAA	CDS	N	\$11,726,640	
XS0277508692	ARKLE MASTER ISSUER PLC - SERIES 2006-2 3A2	Prime - International RMBS	AGC	AAA	CDS	N	\$64,562,400	
IT0004304710	EUROHOME ITALY 2007-1 (CLASS A)	Prime - International RMBS	AGM	AAA	FG	N	\$253,294,690	
HU0000650890	FHB 8.95% 2016	Prime - International RMBS	AGM	BBB-	CDS	Y	\$86,013,289	
HU0000650890	FHB 9.75% 2019	Prime - International RMBS	AGM	BBB-	CDS	Y	\$65,411,807	
XS0273840305	GRACECHURCH MORTGAGE FINANCING PLC 2006-1 A5	Prime - International RMBS	AGC	AAA	CDS	N	\$43,480,800	
XS0273840305	GRACECHURCH MORTGAGE FINANCING PLC 2006-1 A5	Prime - International RMBS	AGC	AAA	CDS	N	\$26,352,000	
XS0302999064	GRACECHURCH MORTGAGE FINANCING PLC 2007-1 3A2	Prime - International RMBS	AGC	AAA	CDS	N	\$168,623,520	
XS0302999734	GRACECHURCH MORTGAGE FINANCING PLC 2007-1 3A3	Prime - International RMBS	AGC	AAA	CDS	N	\$37,771,200	
38406CAM5	GRACECHURCH MORTGAGE FUNDING A2C	Prime - International RMBS	AGC	AAA	CDS	N	\$4,149,312	
XS0210925847	GRANITE MASTER ISSUER PLC SERIES 2005-1 A6	Prime - International RMBS	AGC	AAA	CDS	N	\$4,796,656	
XS0229614465	GRANITE MASTER ISSUER PLC SERIES 2005-4 A6	Prime - International RMBS	AGC	AAA	CDS	N	\$13,768,777	
XS0240603653	GRANITE MASTER ISSUER PLC SERIES 2006-1 A8	Prime - International RMBS	AGC	AAA	CDS	N	\$52,726,972	
XS0284071908	GRANITE MASTER ISSUER PLC SERIES 2007-1 3A2	Prime - International RMBS	AGC	AAA	CDS	N	\$17,321,342	
XS0298974840	GRANITE MASTER ISSUER PLC SERIES 2007-2 3A2	Prime - International RMBS	AGC	AAA	CDS	N	\$206,408,207	
XS0298980060	GRANITE MASTER ISSUER PLC SERIES 2007-2 4A2	Prime - International RMBS	AGC	AAA	CDS	N	\$42,693,907	
BCC03QZH4	HOLMES FINANCING (NO. 1) SERIES 4 CLASS C (ACRI)	Prime - International RMBS	AGC	BBB	CDS	N	\$11,187,400	
FR0000488462	LOGGIAS 2001-1	Prime - International RMBS	AGC	AA	CDS	N	\$87,467,026	
XS0229402366	MOUND FINANCING (NO. 4) PLC CLASS 3A	Prime - International RMBS	AGC	AAA	CDS	N	\$11,264,000	
XS0255922048	MOUND FINANCING (NO. 5) PLC CLASS 3A1	Prime - International RMBS	AGC	AAA	CDS	N	\$122,244,000	
HU0000650932	OTP 10% 2012	Prime - International RMBS	AGM	BBB-	CDS	Y	\$32,984,864	
HU0000650874	OTP 9.48% 2019	Prime - International RMBS	AGM	BBB-	CDS	Y	\$105,332,439	
HU0000650866	OTP 9.83% 2012	Prime - International RMBS	AGM	BBB-	CDS	Y	\$36,941,480	
69913DAA0	PARAGON MORTGAGES (NO.13) PLC	Prime - International RMBS	AGC	AAA	FG	N	\$663,154,318	
N/A	PB DOMICILE 2006-1	Prime - International RMBS	AGC	Super Senior	CDS	N	\$1,324,351,859	
XS0197069072	PERMANENT FINANCING (NO. 5) PLC CLASS 5A2	Prime - International RMBS	AGC	AAA	CDS	N	\$4,315,140	
XS0270510653	PERMANENT MASTER ISSUER PLC SERIES 2006-1 4A2	Prime - International RMBS	AGC	AAA	CDS	N	\$148,508,160	
US71419GAG55	PERMANENT MASTER ISSUER PLC SERIES 2006-1 5A	Prime - International RMBS	AGC	AAA	CDS	N	\$55,000,000	
XS0288090342	PERMANENT MASTER ISSUER PLC SERIES 2007-1 3A	Prime - International RMBS	AGC	AAA	CDS	N	\$53,582,400	
US71419GAL41	PERMANENT MASTER ISSUER PLC SERIES 2007-1 4A	Prime - International RMBS	AGC	AAA	CDS	N	\$54,000,000	
XS0288093957	PERMANENT MASTER ISSUER PLC SERIES 2007-1 5A	Prime - International RMBS	AGC	AAA	CDS	N	\$13,664,610	
N/A	PRIVATE INTERNATIONAL RESIDENTIAL MORTGAGE TRANSACTION	Prime - International RMBS	AGM	AAA	CDS	N	\$209,965,512	
XS0188171879	PROVIDE LOWLANDS 2004-1 B.V.	Prime - International RMBS	AGM	Super Senior	CDS	N	\$287,460,583	
AU000RMS1039	RAMS SERIES 11 A3	Prime - International RMBS	AGM	AAA	CDS	N	\$37,929,786	
76112PAE9	RESIDENTIAL MORTGAGE SECURITIES 16 PLC CLASS A2C	Prime - International RMBS	AGC	AAA	CDS	N	\$3,070,374	
AU000RM00033	RMS TRUST 2002-1 A3	Prime - International RMBS	AGM	AAA	CDS	N	\$21,188,072	
IT0004158124	SESTANTE FINANCE 2006-1	Prime - International RMBS	AGM	AAA	FG	N	\$107,478,295	
BCC0XRIR6	BLUESTONE 2007-1 (CLASS A2)	Sub-Prime - International RMBS	AGM	AAA	FG	N	\$134,189,646	
XS0222339631	BLUESTONE SEC. 2005-1	Sub-Prime - International RMBS	AGM	AAA	FG	N	\$14,561,262	
76112PAC3	RESIDENTIAL MORTGAGE SECURITIES 16 PLC CLASS A2A	Sub-Prime - International RMBS	AGC	AAA	CDS	N	\$5,088,701	
SUBTOTAL	INTERNATIONAL MORTGAGE-BACKED AND HOME EQUITY						\$5,253,373,950	
INTERNATIONAL COMMERCIAL MORTGAGE-BACKED SECURITIES AND REAL ESTATE								

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By Another FG (4)	Net Par Outstanding (\$)	Comment
N/A	NEMUS FUNDING NO.1 PLC	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$452,100,309	
	SUBTOTAL	INTERNATIONAL COMMERCIAL MORTGAGE-BACKED SECURITIES AND REAL ESTATE					\$452,100,309	
	INTERNATIONAL COMMERCIAL RECEIVABLES							
00089FAA8	ACS 2007-1 PASS THROUGH TRUST G-1	Aircraft Leases	AGC	A	CDS	Y	\$126,833,927	
009503AB9	AIRSPED LIMITED SERIES 2007-1 CLASS G-2 NOTES	Aircraft Leases	AGC	BBB+	FG	N	\$344,940,055	
N/A	EUROPEAN RAILCAR TRANSACTION	Equipment Lease	AGC	A-	FG	N	\$343,377,216	
N/A	EUROPEAN RAILCAR TRANSACTION	Equipment Lease	AGC	A	FG	N	\$120,503,421	
N/A	EUROPEAN RAILCAR TRANSACTION	Equipment Lease	AGC	A	FG	N	\$91,002,952	
	SUBTOTAL	INTERNATIONAL COMMERCIAL RECEIVABLES					\$1,026,657,571	
	INTERNATIONAL STRUCTURED CREDIT							
N/A	AKBANK T.A.S. REMITTANCE TRUST SECURITIZATION	Future Flow Transaction	AGC	BBB	FG	N	\$80,000,000	
12502YAA1	BANCO DE CREDITO DEL PERU MASTER TRUST 2005-A	Future Flow Transaction	AGC	A	CDS	Y	\$20,000,000	
N/A	DOLLAR DIVERSIFIED PAYMENT RIGHTS FINANCE 2008-1	Future Flow Transaction	AGC	BBB+	FG	N	\$250,000,000	
XS0219394474	GARANTI DIVERSIFIED PAYMENT RIGHTS FINANCE 2005-A	Future Flow Transaction	AGC	BBB-	CDS	Y	\$11,250,000	
XS0229900716	GARANTI DIVERSIFIED PAYMENT RIGHTS FINANCE 2005-B	Future Flow Transaction	AGC	BBB-	CDS	Y	\$32,500,000	
364859AG3	GARANTI DIVERSIFIED PAYMENT RIGHTS FINANCE 2005-D	Future Flow Transaction	AGC	BBB-	FG	N	\$140,250,000	
XS0229901797	GARANTI SERIES 2005-C	Future Flow Transaction	AGM	BBB-	FG	N	\$127,500,000	
87245GAF3	TIB DIVERSIFIED PAYMENT RIGHTS FINANCE COMPANY	Future Flow Transaction	AGC	BBB-	CDS	N	\$84,000,000	
10600PAB3	VISANET (COMP BRASILEIRA DE MEIOS DE PAGAMENTO)	Future Flow Transaction	AGC	BBB+	CDS	N	\$18,272,191	
XS0277756838	YAPI KREDI DPR FINANCE COMPANY 2006-A	Future Flow Transaction	AGC	BBB-	FG	N	\$175,000,000	
XS0277757307	YAPI KREDI DPR FINANCE COMPANY 2006-B	Future Flow Transaction	AGC	BBB-	CDS	Y	\$7,000,000	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGM	BBB-	FG	N	\$81,818,182	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGM	BBB-	FG	N	\$73,714,286	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGM	BBB-	FG	N	\$58,050,000	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGM	BBB+	FG	N	\$34,686,756	
126624AD7	CVRD FINANCE LTD.	Iron Ore Receivable	AGM	BBB	CDS	Y	\$59,930,000	
706448AY3	PEMEX	Mexican Oil (Mexico)	AGM	BBB	FG	N	\$90,000,000	
N/A	PEMEX	Mexican Oil (Mexico)	AGM	BBB	FG	N	\$39,550,000	
N/A	PEMEX	Mexican Oil (Pemex)	AGM	BBB+	CDS	Y	\$31,177,500	
N/A	PEMEX	Mexican Oil (Pemex)	AGM	BBB	FG	N	\$60,450,000	
	SUBTOTAL	INTERNATIONAL STRUCTURED CREDIT					\$1,475,148,915	
	INTERNATIONAL INSURANCE TRANSACTIONS							
058521AC9	BALLANTYNE RE PLC CLASS A-2 FLOATING RATE NOTES	Insurance Securitization	AGC	D	FG	N	\$500,000,000	
686337AB2	ORKNEY RE II, PLC SERIES A-2 FLOATING RATE NOTES	Insurance Securitization	AGC	D	CDS	N	\$40,500,000	
686337AA4	ORKNEY RE II, PLC SERIES A-1 FLOATING RATE NOTES	Insurance Securitization	AGC	D	FG	N	\$382,500,000	
92845GAK6	VITA III EXTREME MORTALITY CLASS A	Insurance Securitization	AGM	A+	CDS	N	\$27,500,000	
92845GAL4	VITA III EXTREME MORTALITY CLASS B	Insurance Securitization	AGM	A	CDS	N	\$13,750,000	
	SUBTOTAL	INTERNATIONAL INSURANCE TRANSACTIONS					\$964,250,000	
	INTERNATIONAL OTHER STRUCTURED FINANCE							
71901QAA1	PHOENIX CDO II LTD (2000)	CDOs - ABS CDOs	AGM	AA	FG	N	\$3,723,841	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	CDOs - ABS CDOs	AGC	Super Senior	CDS	N	\$220,404,758	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leveraged Lease Transactions	AGM	Super Senior	FG	N	\$101,427,981	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leveraged Lease Transactions	AGM	Super Senior	FG	N	\$83,593,967	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leveraged Lease Transactions	AGM	Super Senior	FG	N	\$44,966,175	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leveraged Lease Transactions	AGM	Super Senior	FG	N	\$36,107,619	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leveraged Lease Transactions	AGM	Super Senior	FG	N	\$11,888,862	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leveraged Lease Transactions	AGM	Super Senior	FG	N	\$10,053,450	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	AAA	FG	N	\$36,240,442	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	BBB	FG	N	\$17,516,136	
	SUBTOTAL	INTERNATIONAL OTHER STRUCTURED FINANCE					\$565,923,231	
	TOTAL	INTERNATIONAL STRUCTURED FINANCE					\$33,079,886,683	
	TOTAL	U.S. & INTERNATIONAL STRUCTURED FINANCE					\$158,105,724,927	

Footnotes:

- 1 - Excludes the GICs portion of the former FSAH Financial Products segment. In February 2009, Dexia S.A. assumed the credit and liquidity risks of the GICs business. The agreements eliminated certain financial guaranty policies issued by AGM (formerly FSA) in respect of the GICs business and resulted in accounting deconsolidation of certain of the GIC subsidiaries' assets and liabilities. In addition, in connection with the acquisition of FSAH by Assured Guaranty, in order to protect Assured Guaranty from exposure to the GIC business resulting from the AGM financial guaranty policies that cannot be canceled or terminated, Dexia and its affiliates and the governments of Belgium (AA+) and France (AAA) issued guarantees for the benefit of Assured Guaranty. Assured Guaranty has credit and liquidity exposure to Dexia and the governments of Belgium and France.
- 2 - The CUSIP/ISIN for transactions that were executed as a CDS by AGC or AGM represent the CUSIP/ISIN on the referenced obligation.
- 3 - Assured Guaranty Corp. (AGC); Assured Guaranty Municipal Corp. (AGM) (formerly FSA Inc.)

<u>CUSIP/ISIN (1) (2)</u>	<u>Credit Name</u>	<u>Asset Class</u>	<u>Financial Guarantor (AGC/AGM) (3)</u>	<u>Internal Rating (4)</u>	<u>Contract Form (5)</u>	<u>Previously Guaranteed By Another FG (4)</u>	<u>Net Par Outstanding (\$)</u>	<u>Comment</u>
	<p>4 - Internal ratings as of 9/30/09. Ratings scale is comparable to that of the nationally recognized rating agencies. Insured transactions as to which another monoline has provided financial guaranty insurance (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 shadow rating of the underlying transaction and the internal rating of the other monoline. The internal rating of the monoline generally reflects the lowest rating agency rating.</p> <p>5 - CDS - Credit Default Swap; FG - Financial Guaranty Policy.</p> <p>6 - A synthetic capital structure was imposed on CUSIP 30246QAA1 and CUSIP 30246QAB9. AGM insured the two senior notes an aggregate gross original balance of \$889 mm out of the total \$1,130 mm. The remaining \$242 mm was used to create 6 mezzanine and 4 subordinate tranches that are</p> <p>7 - Financial Guaranty Policies issued by AGM which are fully collateralized by U.S. Government or Agency securities.</p>							