



**Financial Guaranty Direct  
U.S. and International Structured Finance Transaction List  
As of December 31, 2009**

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The information in this transaction list is as of December 31, 2009 and was last updated on February 5, 2010. Assured Guaranty may subsequently update this information for clarification of notes or other transaction-related information but readers are cautioned that Assured Guaranty is not obliged to update or revise this transaction list as a result of new information, ratings changes, future events or for any other reason.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
						Guaranteed By Another FG (4)		
<b>U.S. POOLED CORPORATE OBLIGATIONS</b>								
682427AA7	1888 FUND, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 48,319,744	
90204QAA5	280 FUNDING I - CLASS A-2 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$ -	
90204QAC1	280 FUNDING I - CLASS A-2 TERM	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 660,000,000	
047546AB2	A3 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$ 52,359,691	
047546AF3	A3 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$ 70,610,000	
047546AE6	A3 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$ 70,952,000	
047546AA4	A3 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$ 95,500,000	
008275AC3	A4 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$ 34,244,000	
008275AA7	A4 FUNDING LP	CLOs - Cashflow	AGM	AA-	CDS	Y	\$ 105,999,994	
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	\$ 238,007,562	
00173TAA5	AMMC CLO II	CLOs - Cashflow	AGM	AA	FG	N	\$ 67,836,732	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AA	CDS	N	\$ 161,730,343	
00173PAA3	AMMC CLO SERIES IV	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 188,000,000	
00174EAB5	AMMC CLO VI, LIMITED	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 54,084,375	
00175XAA4	AMMC VIII LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 188,074,111	
03761LAB2	APIDOS CLO IV	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 87,500,000	
03761LAA4	APIDOS CLO IV	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 124,499,999	
03761QAA3	APIDOS QUATTRO	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 213,300,001	
04010BAB1	ARES VII CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 40,172,035	
04010BAA3	ARES VII CLO	CLOs - Cashflow	AGM	AAA	FG	N	\$ 81,404,842	
04010KAG0	ARES VIII CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 114,261,996	
04009LAC0	ARES VIR CLO - A-2 REVOLVER	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 42,573,505	
04317LAA1	ARTUS LOAN FUND 2007-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 294,205,074	
04963FAA1	ATRIUM II CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 128,908,731	
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	\$ 20,484,296	
05357UAA9	AVENUE CLO IV	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 239,773,363	
05357LAA9	AVENUE CLO V	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 454,235,431	
053632AB1	AVERY POINT	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 63,609,065	
053643AC6	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 38,300,000	
053643AA0	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 125,241,000	
05615RAA4	BABSON CLO 2003-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 66,925,444	
05615QAB4	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 32,848,489	
05615QAA6	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 38,010,394	
05615QAG3	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 91,595,304	
05615NAN5	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 333,334	
05615NAA3	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 29,769,420	
05615NAB1	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 66,333,412	
05615NAQ8	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 96,325,340	
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	\$ 263,802,663	
05741RAB9	BAKER STREET CLO II - CLASS A-2 REVOLVER	CLOs - Cashflow	AGC	AAA	FG	N	\$ 29,311,407	
05741PAA5	BAKER STREET FUNDING CLO 2005-1	CLOs - Cashflow	AGC	A+	CDS	N	\$ 225,938,927	
058739AA1	BALLYROCK CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 58,223,458	
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	\$ 46,895,399	
09624WAA4	BLUE MOUNTAIN CLO II	CLOs - Cashflow	AGM	AA+	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	\$ 54,859,214	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$ 85,254,185	
107265AL4	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 59,837,479	
107265AA8	BRENTWOOD CLO, LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 310,396,493	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
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122621AA3	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 16,677,689	
122621AB1	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 58,371,912	
122621AC9	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 100,066,135	
13124KAC3	CALLIDUS DEBT PARTNERS	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 9,457,037	
13875TAB7	CANYON CAPITAL CLO 2006-1 LTD	CLOs - Cashflow	AGC	A+	CDS	Y	\$ 38,905,174	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	\$ 59,926,848	
14845WAB5	CASTLE HILL III CLO	CLOs - Cashflow	AGM	A-	CDS	N	\$ 30,526,091	
14845WAA7	CASTLE HILL III CLO, LIMITED	CLOs - Cashflow	AGM	A-	FG	N	\$ 59,800,334	
15101KAB7	CELERITY CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 66,393,638	
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	\$ 228,626,473	
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.
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 197,104,000	
15641SAE1	CENTURION VII CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 290,434,253	
171490AG0	CHURCHILL FINANCIAL CAYMAN	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 87,270,544	
171490AB1	CHURCHILL FINANCIAL CAYMAN	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 328,719,053	
17178PAA2	CIFC FUNDING 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 87,169,465	
17178PAB0	CIFC FUNDING 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 255,406,534	
17178QAA0	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 49,985,669	
17178QAB8	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 165,878,368	
125478AC1	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 82,768,689	
125478AB3	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 192,485,323	
125474AC0	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 62,728,663	
125474AB2	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 70,694,915	
17178XAE7	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	N	\$ 84,740,792	
17178XAC1	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	N	\$ 183,223,333	
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	\$ 57,427,551	
18971TAA1	CLYDESDALE CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 21,724,342	
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	\$ 277,842,565	
19964LAA5	COLUMBUSNOVA CLO LTD 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 283,875,788	
20567PAA5	COMSTOCK FUNDING LTD CLASS A-1A	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 39,107,367	
20567PAC1	COMSTOCK FUNDING LTD CLASS A-1B	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 243,769,254	
224607AB7	CRATOS CLO I - A2	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 243,247,667	
12629HAA6	CSAM FUNDING III	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 148,041,847	
12629RAK2	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 99,531,184	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	FG	N	\$ 50,452,238	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 150,590,499	
245100AG7	DEL MAR CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 133,474,598	
24821PAA9	DENALI CLO IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 94,857,210	
24822XAB9	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	N	\$ 65,598,261	
24822XAA1	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 104,957,217	
24822XAB9	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 306,125,217	
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	\$ 18,398,525	
264102AA2	DUCHESS I CDO	CLOs - Cashflow	AGM	BBB-	FG	N	\$ 1,573,735	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
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264102AB0	DUCHESS I CDO	CLOs - Cashflow	AGM	BBB-	FG	N	\$ 70,818,094	
G2898BAA7	EAGLE CREEK CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 158,217,300	
277345AC8	EASTLAND CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 505,796,257	
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	\$ 255,101,118	
29234PAA9	EMPORIA PREFERRED FUNDING II, LTD - CLASS A1	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 89,795,548	
29234PAB7	EMPORIA PREFERRED FUNDING II, LTD - CLASS A2	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 29,602,928	
29234PAC5	EMPORIA PREFERRED FUNDING II, LTD - CLASS A3	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 118,411,711	
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	\$ 48,633,600	Assured benefits from protection provided by another monoline insurer.
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	
48601QAB0	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 37,951,220	
48601QAA2	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 168,672,089	
31653RAA3	FIELD POINT I, LIMITED CLASS A1	CLOs - Cashflow	AGC	AA-	FG	N	\$ 106,347,852	
31653RAC9	FIELD POINT I, LIMITED CLASS A2	CLOs - Cashflow	AGC	AA-	FG	N	\$ 90,138,381	
316539AA3	FIELD POINT II, LIMITED CLASS A1	CLOs - Cashflow	AGC	A-	FG	N	\$ 93,794,367	
316539AC9	FIELD POINT II, LIMITED CLASS A2	CLOs - Cashflow	AGC	A-	FG	N	\$ 84,971,701	
31653TAA9	FIELD POINT III, LIMITED CLASS A1	CLOs - Cashflow	AGC	AA-	CDS	N	\$ 393,000,000	
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	\$ 128,350,000	
31653VAA4	FIELD POINT IV, LIMITED CLASS A1	CLOs - Cashflow	AGC	AA-	CDS	N	\$ 351,621,469	
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	\$ 62,666,101	
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	\$ 21,312,352	
33842BAA6	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	FG	N	\$ 29,821,422	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	FG	N	\$ 151,634,351	
33842EAA0	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	A+	CDS	N	\$ 23,047,929	
33842EAB8	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	A+	CDS	N	\$ 207,329,129	
34511HAA1	FOOTHILL CLO I, LTD.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 260,553,352	
34957LAA3	FORTRESS CREDIT FUNDING I LP CLASS A-1	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 134,555,556	
34957MAA1	FORTRESS CREDIT FUNDING II LP CLASS A-1	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 12,444,444	
34957RAB8	FORTRESS CREDIT FUNDING III CLASS A1A	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 133,200,000	
34957XAA7	FORTRESS CREDIT FUNDING IV CLASS A1A	CLOs - Cashflow	AGC	AAA	CDS	N	\$ -	
34957WAB7	FORTRESS CREDIT INVESTMENTS II CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 80,574,859	
34957WAF8	FORTRESS CREDIT INVESTMENTS II CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 110,761,128	
34956XAF7	FORTRESS CREDIT OPPORTUNITIES I	CLOs - Cashflow	AGC	AA	CDS	N	\$ 42,687,747	
34956XAC4	FORTRESS CREDIT OPPORTUNITIES I, LP.	CLOs - Cashflow	AGM	AA	CDS	Y	\$ 362,996,742	
34956XAG5	FORTRESS CREDIT OPPORTUNITIES I, LP.	CLOs - Cashflow	AGM	AA	CDS	Y	\$ 939,254,071	
35055PAA2	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 38,383,673	
35055PAB0	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 130,888,327	
35083VAA5	FOUR CORNERS CLO 2005-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 28,865,046	
35083VAC1	FOUR CORNERS CLO 2005-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 28,865,046	
35084EAA2	FOUR CORNERS CLO II	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 148,740,560	
35165WAA4	FOXE BASIN	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 82,138,855	
352504AA2	FRANKLIN CLO IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 31,066,770	
352569AA5	FRANKLIN CLO V LIMITED	CLOs - Cashflow	AGC	AA+	CDS	N	\$ 48,695,786	
352569AB3	FRANKLIN CLO V LIMITED	CLOs - Cashflow	AGC	AA+	CDS	N	\$ 243,478,929	
36316XAA8	GALAXY CLO 2003-1	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 91,226,836	
363176AA6	GALAXY IV CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 34,791,547	
38172LAA3	GOLUB CAPITAL FUNDING CLO-8 LTD.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 208,356,000	
38808RAE4	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 42,456,310	
38808RAA2	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 182,613,180	
389669AA0	GRAYSON CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 425,175,000	

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38980MAA3	GRAYSTON CLO II	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 21,596,296	
393106AA7	GREEN LANE CLO, LTD.	CLOs - Cashflow	AGM	AA-	CDS	N	\$ 189,000,000	
381425AA5	GSAM CLO	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 191,166,340	
36294HAB7	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 73,372,220	
36294HAA9	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 73,372,220	
36292SAC3	GSC CDO FUND IV	CLOs - Cashflow	AGM	AAA	CDS	Y	\$ 52,116,888	
3622MQAA4	GSC CDO VIII, LIMITED	CLOs - Cashflow	AGM	AAA	FG	N	\$ 184,950,265	
36290MAA2	GSC PARTNERS GEMINI FUND LT	CLOs - Cashflow	AGM	AA+	CDS	Y	\$ 148,602,094	
36294EAA6	GSC PARTNERS VI	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 177,755,116	
40255QAA8	GULF STREAM-COMPASS CLO 2	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 64,209,138	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 17,556,721	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$ 21,274,784	
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	\$ 174,523,252	
41163VAA6	HARBOURVIEW CLO 2006-1	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 228,010,886	
42822TAA2	HEWETT'S ISLAND	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 18,396,854	
42822VAA7	HEWETTS ISLAND CLO III LTD	CLOs - Cashflow	AGC	AA-	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	\$ 138,490,189	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	\$ 305,932,393	
40537LAA9	HSAM LONG/SHORT 2007-3	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 244,049,666	
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	AAA	CDS	N	\$ 85,000,000	
471318AA3	JASPER CLO LTD.	CLOs - Cashflow	AGC	AA+	CDS	Y	\$ 145,976,212	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	\$ 16,900,255	
48601PAA4	KATONAH III LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 41,435,758	
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	\$ 49,732,228	
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	\$ -	
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	\$ 147,904,037	
51829TAA6	LATITUDE CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 120,124,501	
51829VAB9	LATITUDE CLO III	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 173,531,740	
50181VAA5	LCM I LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 65,700,301	
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	\$ 48,438,769	
530361AC8	LIBERTY CLO LTD SERIES CLASS A-1B	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 48,438,769	
530361AE4	LIBERTY CLO LTD SERIES CLASS A-1C	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 432,073,819	
53225NAA5	LIGHTPOINT CLO 2004-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 88,692,566	
53261WAA0	LIME STREET CLO, LTD.	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 274,560,000	
54265SAA3	LONG GROVE	CLOs - Cashflow	AGM	AA	CDS	N	\$ 113,154,723	
55265AAB7	MAC CAPITAL, LTD. CLASS A-1L	CLOs - Cashflow	AGC	AA	CDS	N	\$ 167,980,682	
55265AAC5	MAC CAPITAL, LTD. CLASS A-1LV	CLOs - Cashflow	AGC	AA	CDS	N	\$ 63,461,389	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
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55265AAH4	MAC CAPITAL, LTD. CLASS A-2L	CLOs - Cashflow	AGC	AA	CDS	N	\$ 44,100,000	
558176AB9	MADISON PARK FUNDING	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 114,506,495	
558176AA1	MADISON PARK FUNDING	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 214,439,827	
57060NAA4	MARKET SQUARE CLO LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 115,322,752	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	
55271KAP6	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 18,821,875	
55271KAM3	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 56,465,625	
59024YAB9	MERRILL LYNCH CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 172,170,000	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	A+	CDS	N	\$ 352,272,857	
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	\$ 88,117,893	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	AA+	CDS	N	\$ 342,332,500	
62874GAA5	NACM CLO I	CLOs - Cashflow	AGC	AAA	FG	N	\$ 199,000,001	
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	\$ 22,824,567	
63936PAA9	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 7,636,899	
63936PAB7	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 125,043,271	
63937DAB3	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 30,090,154	
63937DAC1	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 138,038,587	
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	\$ 24,005,372	
67133UAB8	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 16,240,686	
67133UAA0	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 62,523,680	
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	AA+	CDS	N	\$ 23,212,183	
67085EAB2	OFSI FUND III LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$ 78,668,347	
67085EAA4	OFSI FUND III LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$ 173,612,903	
68244CAC0	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	N	\$ 45,790,646	
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	
69508SAA8	PACIFICA CDO III	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 92,400,257	
G6890WAA0	PANGAEA CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 184,301,761	
69352MAC4	PPM GRAYHAWK CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 77,681,167	
74060KAA5	PREMIUM LOAN TRUST	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 65,945,345	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	CLOs - Cashflow	AGM	AA	CDS	Y	\$ 17,217,237	
743622AA0	PROSPERO CLO I B.V. CLASS A1A (USD TRANCHE)	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 128,700,242	
743622AC6	PROSPERO CLO I B.V. CLASS A1B (EURO TRANCHE)	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 15,020,588	
743622AE2	PROSPERO CLO I B.V. CLASS A1C (GBP TRANCHE)	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 7,180,584	
74824CAA0	QUEEN STREET CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 73,840,397	
749818AA8	RACE POINT CLO LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 25,243,694	
74981SAA4	RACE POINT II	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 57,201,072	
75157AAA8	RAMPART CLO 2006-I LTD.	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 160,096,000	
777540AA3	ROSEMONT CLO LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 25,797,720	
799822AA9	SANDELMAN FINANCE 2006-1 LIMITED CLASS A-1-A	CLOs - Cashflow	AGC	AA	FG	N	\$ 562,500,000	

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799822AF8	SANDELMAN FINANCE 2006-1 LIMITED CLASS A-2	CLOs - Cashflow	AGC	AA	FG	N	\$ -	
799822AH4	SANDELMAN FINANCE 2006-1 LIMITED CLASS B-1	CLOs - Cashflow	AGC	AA	FG	N	\$ 60,000,000	
79982BAC5	SANDELMAN FINANCE 2006-2, LTD.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 281,700,000	
817352AB3	SEQUILS CENTURION V	CLOs - Cashflow	AGM	AA-	CDS	N	\$ 39,537,922	
824612AA3	SHINNECOCK CLO 2006-1 LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 147,045,440	
844272AL8	SOUTHFORK CLO LTD. SERIES 2005-A1 CLASS A1G	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 369,954,598	
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	
86175NAB3	STONE TOWER III	CLOs - Cashflow	AGM	AA-	CDS	N	\$ 58,248,980	
86175NAA5	STONE TOWER III	CLOs - Cashflow	AGM	AA-	CDS	N	\$ 322,311,019	
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	
87155FAA4	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 30,720,000	
87155FAC0	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 142,080,000	
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	\$ 204,045,031	
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	\$ 96,636,906	
92327WAA0	VENTURE III CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 135,300,569	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 67,683,968	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	FG	N	\$ 137,746,736	
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	\$ 81,057,717	
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	
95736XAA6	WESTCHESTER CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 406,150,261	
97314NAA4	WIND RIVER CLO II	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 168,560,001	
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	
033297AE2	ANCHORAGE CROSSOVER CREDIT FINANCE LTD	CDOs - Market Value	AGC	AAA	CDS	N	\$ 349,611,281	
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	
24822PAC4	DENALI CREDIT OPPORTUNITY FUND	CDOs - Market Value	AGC	AAA	CDS	N	\$ 25,000,000	
24822PAA8	DENALI CREDIT OPPORTUNITY FUND	CDOs - Market Value	AGC	AAA	CDS	N	\$ 40,000,000	
24822PAC4	DENALI CREDIT OPPORTUNITY FUND	CDOs - Market Value	AGC	AAA	FG	N	\$ 64,000,000	
368472AA4	GEER MOUNTAIN FINANCING, LTD. CLASS A-1	CDOs - Market Value	AGC	AAA	CDS	N	\$ 54,000,000	
368472AC0	GEER MOUNTAIN FINANCING, LTD. CLASS A-2	CDOs - Market Value	AGC	AAA	CDS	N	\$ 108,000,000	
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	\$ 114,728,000	
38135VAC4	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I A-4	CDOs - Market Value	AGC	AAA	CDS	N	\$ 198,842,615	
38135VAJ8	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I A-6	CDOs - Market Value	AGC	AAA	CDS	N	\$ 100,000,000	
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	
580179AE9	MCDONNELL LOAN OPPORTUNITY FUND CLASS A-1	CDOs - Market Value	AGC	AAA	CDS	N	\$ 92,727,273	
580179AB5	MCDONNELL LOAN OPPORTUNITY FUND CLASS A-2	CDOs - Market Value	AGC	AAA	CDS	N	\$ -	
580179AF6	MCDONNELL LOAN OPPORTUNITY FUND CLASS A-6	CDOs - Market Value	AGC	AAA	CDS	N	\$ -	
74348UAA7	PROSPECT FUNDING I LLC - 2007 SERIES	CDOs - Market Value	AGC	AAA	CDS	N	\$ 67,178,049	
74348UAB5	PROSPECT FUNDING I LLC - 2007 SERIES	CDOs - Market Value	AGC	AAA	CDS	N	\$ 106,754,707	
74348UAD1	PROSPECT FUNDING I LLC - 2007 SERIES CLASS A5	CDOs - Market Value	AGC	AAA	CDS	N	\$ 87,392,250	
74348UAE9	PROSPECT FUNDING I LLC - 2007 SERIES CLASS A6	CDOs - Market Value	AGC	AAA	CDS	N	\$ 175,529,742	
74348UAF6	PROSPECT FUNDING I LLC - 2007 SERIES CLASS A7	CDOs - Market Value	AGC	AAA	CDS	N	\$ 84,644,342	

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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	
8514WAJ39	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 41,530,366	
G8514WAB0	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 141,250,000	
86176NAB2	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 162,425,000	
86176NAD8	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 171,585,001	
86176NAC0	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 183,625,000	
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	\$ 8,275,615	
190359AA7	COAST INVESTMENT GRADE 2001-1 LTD	CDO of CDOs	AGM	AAA	CDS	N	\$ 14,169,042	
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	\$ 4,937,678	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$ 91,092,012	
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	CCC	CDS	N	\$ 115,530,866	
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	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	\$ 333,056,250	
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	AAA	CDS	N	\$ 388,312,244	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$ 405,191,303	
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	AAA	CDS	N	\$ 420,934,324	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AAA	CDS	N	\$ 423,291,440	
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	\$ 437,534,923	
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	AA	CDS	N	\$ 493,755,830	
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	\$ 523,227,555	
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	AAA	CDS	N	\$ 725,079,089	
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	\$ 975,300,000	
N/A	CDX.NA.IG.4 5-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$ 419,955,750	
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.4 7-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$ 419,955,750	
N/A	CDX.NA.IG.4 7-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$ 419,955,750	
N/A	CDX.NA.IG.8 5-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$ 96,449,886	
N/A	CDX.NA.IG.8 5-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$ 96,449,886	
N/A	CDX.NA.IG.8 5-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$ 130,207,345	
N/A	CDX.NA.IG.8 7-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$ 96,449,886	
N/A	CDX.NA.IG.8 7-YR 30-100%	CDS Pooled Corporate - Investment Grade	AGC	Super Senior	CDS	N	\$ 144,674,828	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 19,530,000	
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	\$ 31,680,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	N	\$ 33,884,092	
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	Super Senior	CDS	N	\$ 78,980,547	
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	\$ 228,620,620	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 267,781,288	
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	AA+	CDS	N	\$ 300,909,438	
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	\$ 398,636,300	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
						Guaranteed By Another FG (4)		
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 398,840,551	
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	\$ 453,795,484	
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	\$ 513,518,000	
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	\$ 765,193,969	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 791,028,033	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 1,157,039,049	
01975EAA6	ALLMERICA CBO	CBOs - Cashflow	AGM	BB-	FG	N	\$ 1,775,206	
12960QAA3	CALHOUN CBO LIMITED	CBOs - Cashflow	AGC	AAA	CDS	N	\$ 322,584	
13123UAD0	CALLIDUS DEBT PARTNERS	CBOs - Cashflow	AGM	AAA	CDS	Y	\$ 18,802,564	
14147UAB4	CARDINAL CDO LLC CLASS I-B	CBOs - Cashflow	AGC	AAA	CDS	Y	\$ 31,198,981	
14755WAA5	CASHEL ROCK CBO, LTD	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 16,835,459	
15641VAA2	CENTURION CDO IV LTD	CBOs - Cashflow	AGM	BBB	FG	N	\$ 57,399,192	
16140AAA2	CHARTWELL CBO I	CBOs - Cashflow	AGM	AA	CDS	N	\$ 10,071,463	
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	AAA	FG	N	\$ 189,046,634	
362266AA6	GSC PARTNERS CDO FUND II	CBOs - Cashflow	AGM	AAA	FG	N	\$ 95,018,533	
40867PAA0	HAMPDEN CBO	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 13,646,999	
531232AA4	LIBERTY SQUARE I	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 6,909,388	
53123RAA9	LIBERTY SQUARE II	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 7,500,767	
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	\$ 27,150,123	
N5536EAA4	MAYFAIR CBO	CBOs - Cashflow	AGM	BBB	FG	N	\$ 53,574,932	
585455AA6	MELCHIOR CDO I S.A.	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 26,683,951	
62845AAA4	MUZINICH CASHFLOW CBO	CBOs - Cashflow	AGM	AAA	FG	N	\$ 46,983,726	
62845EAA6	MUZINICH CASHFLOW CBO II	CBOs - Cashflow	AGM	AAA	FG	N	\$ 22,806,394	
62844XAG2	MUZINICH CBO II	CBOs - Cashflow	AGM	AA	CDS	N	\$ 5,929,206	
62844XAG2	MUZINICH CBO II	CBOs - Cashflow	AGM	AA	FG	N	\$ 31,600,267	
64186NAE1	NEW ALLIANCE GLOBAL CDO LTD	CBOs - Cashflow	AGM	AAA	FG	N	\$ 36,563,434	
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGM	BB	CDS	Y	\$ 23,769,456	Assured benefits from protection provided by another monoline insurer.
652521AA3	NEWTON CDO LTD	CBOs - Cashflow	AGC	BB	CDS	Y	\$ 25,934,892	Assured benefits from protection provided by another monoline insurer.
65369YAA1	NICHOLAS APPLGATE CBO II	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 19,302,252	
66809RAA2	NIMCO CBO I	CBOs - Cashflow	AGM	CCC	FG	N	\$ 21,310,272	
71400HAA7	PERITUS CDO, LTD.	CBOs - Cashflow	AGC	AA	FG	N	\$ 172,007,064	
77029MAA4	ROBECO CDO II	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 19,772,707	
83415FAA9	SOLAR IG CBO I	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 2,401,327	
86335AAA0	STRONG CDO III	CBOs - Cashflow	AGM	AA	CDS	N	\$ 7,220,764	
86335AAA0	STRONG CDO III	CBOs - Cashflow	AGM	AA	FG	N	\$ 21,233,847	
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	AAA	FG	N	\$ 190,340,722	Assured benefits from protection provided by another monoline insurer.
91913TAA9	VALEO INVESTMENT GRADE CDO II	CBOs - Cashflow	AGM	AAA	FG	N	\$ 112,232,028	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	\$ 1,447,571	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.
01448QAA8	ALESCO PREFERRED FUNDING IV	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$ 44,525,754	
01448TAA2	ALESCO PREFERRED FUNDING V	Trust Preferred - Bank	AGC	BBB+	CDS	N	\$ 63,453,474	
01448TAA2	ALESCO PREFERRED FUNDING V	Trust Preferred - Bank	AGC	BBB+	FG	N	\$ 90,647,822	
01448XAA3	ALESCO PREFERRED FUNDING VI	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$ 178,974,355	
01448YAA1	ALESCO PREFERRED FUNDING VII	Trust Preferred - Bank	AGC	BBB	FG	N	\$ 164,206,309	
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	\$ 43,033,131	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	\$ 26,021,113	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/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
						Guaranteed By Another FG (4)		
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.
014498AA7	ALESCO PREFERRED FUNDING XIV	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$ 8,000,000	
014498AB5	ALESCO PREFERRED FUNDING XIV	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$ 315,713,433	
01450GAA5	ALESCO PREFERRED FUNDING XVI, LTD.	Trust Preferred - Bank	AGC	B	CDS	N	\$ 260,345,564	
01450NAA0	ALESCO PREFERRED FUNDING XVII, LTD.	Trust Preferred - Bank	AGC	BB	CDS	N	\$ 206,835,048	
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	\$ 13,029,058	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	Super Senior	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	\$ 23,884,449	
74041WAA3	PREFERRED TERM SECURITIES XI LIMITED	Trust Preferred - Bank	AGC	A+	CDS	N	\$ 42,165,561	
74041UAA7	PREFERRED TERM SECURITIES XIV, LTD	Trust Preferred - Bank	AGC	BBB+	CDS	N	\$ 29,799,059	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	\$ 153,842,192	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	\$ 12,854,951	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	\$ 124,362,815	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	\$ 60,626,612	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	\$ 64,472,417	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	\$ 54,767,736	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	\$ 44,703,023	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	\$ 30,488,575	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	\$ 9,398,056	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	\$ 7,914,020	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	\$ 23,635,250	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.
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	\$ 70,173,456	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	\$ 67,163,650	
89413CAA5	TRAPEZA CDO X, LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$ 179,868,922	
89412KAA8	TRAPEZA CDO XI CLASS A-1	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$ 236,328,048	
89707YAA2	TROPIC CDO IV LTD.	Trust Preferred - Bank	AGC	BBB-	CDS	N	\$ 32,486,690	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	\$ 45,400,168	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	\$ 14,782,036	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	BB	CDS	N	\$ 160,111,792	
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	\$ 31,561,992	
45104SAA6	ICONS, LTD	Trust Preferred - Insurance	AGM	A	CDS	N	\$ 43,750,000	
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	\$ 8,342,626	
44984RAA6	I-PREFERRED TERM SECURITIES IV, LTD.	Trust Preferred - Insurance	AGC	AAA	CDS	N	\$ 53,080,886	
049730AA2	ATTENTUS CDO I LIMITED CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	N	\$ 232,752,118	
049733AA6	ATTENTUS CDO II LIMITED CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BB	FG	N	\$ 189,382,351	
04973PAA7	ATTENTUS CDO III LIMITED A-1A	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	N	\$ 122,785,515	
04973PAB5	ATTENTUS CDO III LIMITED A-1B	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	N	\$ 90,000,000	
50011PAA4	KODIAK CDO I - CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	N	\$ 80,722,150	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par	Outstanding (\$)	Comment
						Guaranteed By Another FG (4)			
50011PAA4	KODIAK CDO I - CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	N	\$	121,083,224	
50011RAA0	KODIAK CDO II	Trust Preferred - REIT & Mortgage	AGC	AA	CDS	N	\$	289,075,630	
87330UAB7	TABERNA PREFERRED FUNDING II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	N	\$	20,123,409	
87330UAA9	TABERNA PREFERRED FUNDING II, LTD.	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	N	\$	223,593,434	
87330WAA5	TABERNA PREFERRED FUNDING III, LTD. CLASS A-1A	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	N	\$	287,619,891	
87330YAB9	TABERNA PREFERRED FUNDING IV, LTD. CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	N	\$	292,363,212	
87331AAB0	TABERNA PREFERRED FUNDING VI, LTD. CLASS A-1	Trust Preferred - REIT & Mortgage	AGC	CCC	CDS	N	\$	152,326,726	
87331VAA6	TABERNA PREFERRED FUNDING VIII, LTD. CLASS A-1A	Trust Preferred - REIT & Mortgage	AGC	A	CDS	N	\$	138,341,941	
87331VAF5	TABERNA PREFERRED FUNDING VIII, LTD. CLASS A-1B	Trust Preferred - REIT & Mortgage	AGC	A	CDS	N	\$	159,957,870	
SUBTOTAL	U.S. POOLED CORPORATE OBLIGATIONS						\$	73,415,578,548	
U.S. MORTGAGE-BACKED AND HOME EQUITY									
00442FAB8	ACE 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$	65,298,184	
00443WAA2	ACE HOME EQUITY LOAN TRUST 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	N	\$	66,465,565	
00443YAA8	ACE HOME EQUITY LOAN TRUST 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	N	\$	122,658,709	
026935AR7	AMERICAN HOME MTG ASSETS TRUST 2007-3, CL III-A1	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	N	\$	45,292,186	
07401WAP4	BSSLT 2007-1 2A	Alt-A Closed-End Second Lien RMBS	AGM	CCC	CDS	N	\$	41,847,216	
32029HAB8	FFMLT 2007-FFC	Alt-A Closed-End Second Lien RMBS	AGM	CCC	CDS	N	\$	51,391,184	
65538BAA7	NAAC 2007-S2	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$	142,118,286	
69337YAA2	PHH ALTERNATIVE MORTGAGE TRUST 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGC	AA	FG	N	\$	42,430,275	
88156VAB4	TERWIN MORTGAGE TRUST 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	Y	\$	64,176,115	
88156VAA6	TERWIN MORTGAGE TRUST 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	Y	\$	137,507,412	
88157DAB3	TERWIN MORTGAGE TRUST 2006-12SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$	75,457,600	
88157DAA5	TERWIN MORTGAGE TRUST 2006-12SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	Y	\$	179,708,654	
88157GAB6	TERWIN MORTGAGE TRUST 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	Y	\$	56,601,600	
88157GAA8	TERWIN MORTGAGE TRUST 2007-1SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	N	\$	153,398,170	
88158AAA0	TERWIN MORTGAGE TRUST 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	N	\$	45,163,701	
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	\$	14,584,000	
05949CPX8	BANC OF AMERICA MORTGAGE SECURITIES 2005-12 CL A-1	Alt-A First Lien RMBS	AGC	BB	FG	N	\$	20,199,000	
05949AT42	BANC OF AMERICA MORTGAGE SECURITIES 2005-2 1-A-2	Alt-A First Lien RMBS	AGC	BBB	FG	N	\$	15,671,999	
05949A5G1	BANC OF AMERICA MORTGAGE SECURITIES 2005-4 1-A-7	Alt-A First Lien RMBS	AGC	BBB	FG	N	\$	14,811,000	
05949CAK2	BANC OF AMERICA MORTGAGE SECURITIES 2005-5 1-A-10	Alt-A First Lien RMBS	AGC	BB	FG	N	\$	16,332,000	
073879B23	BEAR STEARNS ABS I TRUST 2005-AC5 II-A-1, II-A-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$	13,224,297	
073879A99	BEAR STEARNS ABS I TRUST 2005-AC5 II-A-1, II-A-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$	30,856,695	
073879M54	BEAR STEARNS ABS I TRUST 2005-AC6 II-1-A-1	Alt-A First Lien RMBS	AGC	B	FG	N	\$	42,311,240	
073879M62	BEAR STEARNS ABS I TRUST 2005-AC6 II-1-A2, II-1-A3	Alt-A First Lien RMBS	AGC	B	FG	N	\$	11,952,784	
16678RAK3	CHEVY CHASE FUNDING LLC SERIES 2003-4 CLASS A-2	Alt-A First Lien RMBS	AGC	AAA	CDS	N	\$	11,108,694	
16678RAT4	CHEVY CHASE FUNDING LLC SERIES 2004-1 CLASS A-2	Alt-A First Lien RMBS	AGC	AAA	CDS	N	\$	4,422,058	
16678RBD8	CHEVY CHASE FUNDING LLC SERIES 2004-2 CLASS A-2	Alt-A First Lien RMBS	AGC	AA	CDS	N	\$	11,518,959	
16678RBV8	CHEVY CHASE FUNDING LLC SERIES 2004-3 CLASS A-2	Alt-A First Lien RMBS	AGC	BBB	CDS	N	\$	17,701,578	
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	\$	99,855,248	
12669GSS1	COUNTRYWIDE HOME LOANS PASS-THROUGH TRUST 2005-6	Alt-A First Lien RMBS	AGC	BB	FG	N	\$	19,560,000	
12627HAF7	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	38,100,000	
12627HAG5	CSAB 2006-2	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	54,332,505	
12628KAK8	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	17,145,000	
12628KAH5	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	23,812,500	
12628KAM4	CSAB 2006-3	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	113,304,401	
12628LAG5	CSAB 2006-4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	53,003,767	
12629EAG0	CSAB MORTGAGE-BACKED TRUST 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	N	\$	24,177,000	
12629EAF2	CSAB MORTGAGE-BACKED TRUST 2007-1	Alt-A First Lien RMBS	AGC	CCC	FG	N	\$	38,334,000	
225458E87	CSFB MORTGAGE-BACKED PASS-THROUGH, SERIES 2005-7	Alt-A First Lien RMBS	AGC	BBB	FG	N	\$	17,694,000	
12638PAH2	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	15,537,044	
12638PAG4	CSMC 2007-3	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	55,757,900	
02152BAA5	CWALT ALTERNATIVE LOAN TRUST 2007-HY9 A-1	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$	424,299,583	
25152BAF5	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$	66,195,900	
25152BAB4	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$	158,293,800	
25152BAA6	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$	224,824,134	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously Guaranteed By		Net Par Outstanding (\$)	Comment
						Another FG (4)	Net Par Outstanding (\$)		
25152BAE8	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-2	Alt-A First Lien RMBS	AGC	CCC	CDS	N	\$	463,867,761	
251510ML4	DEUTSCHE ALT-B 2006-AB1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	90,487,500	
25151EAD5	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	10,747,058	
25151EAE3	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	13,796,563	
25151EAG8	DEUTSCHE ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	35,302,507	
251513AS6	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	837,333	
251513AX5	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	4,548,188	
251513BE6	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	17,874,958	
251513BB2	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	22,860,000	
251513AY3	DEUTSCHE ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	Y	\$	40,934,640	
362341TK5	GSA 2005-12	Alt-A First Lien RMBS	AGM	BB	FG	N	\$	70,668,715	
452550AA4	IMPAC CMB TRUST SERIES 2007-A CLASS A	Alt-A First Lien RMBS	AGC	BBB	FG	N	\$	233,950,491	
452550AB2	IMPAC CMB TRUST SERIES 2007-A CLASS M-1	Alt-A First Lien RMBS	AGC	BBB	FG	N	\$	122,002,103	
45660KAA9	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR39	Alt-A First Lien RMBS	AGC	AA	CDS	N	\$	229,791,152	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	\$	39,153,347	
65537BAE0	NOMURA ASSET ACCEPT. CORP. 2006-WF1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	25,000,000	
65538PAG3	NOMURA ASSET ACCEPT. CORP. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	65,680,287	
65538PAE8	NOMURA ASSET ACCEPT. CORP. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	72,379,677	
65538PAF5	NOMURA ASSET ACCEPT. CORP. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	96,037,137	
65538PAD0	NOMURA ASSET ACCEPT. CORP. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	155,996,479	
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	Y	\$	338,900,164	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	B	CDS	N	\$	413,585,053	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	B	CDS	N	\$	505,577,192	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BBB	CDS	N	\$	536,532,088	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BB	CDS	N	\$	543,887,588	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Alt-A First Lien RMBS	AGC	BBB-	CDS	N	\$	587,261,668	
45660LT58	RESIDENTIAL ASSET SECURITIZATION TRUST 2005-A14	Alt-A First Lien RMBS	AGC	B	FG	N	\$	23,618,001	
872227AG8	TAYLOR BEAN & WHITAKER 2007-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$	23,500,000	
872227AJ2	TAYLOR BEAN & WHITAKER 2007-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$	29,794,000	
872227AH6	TAYLOR BEAN & WHITAKER 2007-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$	59,910,000	
881561JW5	TERWIN MORTGAGE TRUST 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$	5,708,761	
881561JY1	TERWIN MORTGAGE TRUST 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$	12,441,027	
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	
881561NV0	TERWIN MORTGAGE TRUST 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$	4,728,288	
881561NY6	TERWIN MORTGAGE TRUST 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$	7,908,722	
881561VW1	TERWIN MORTGAGE TRUST 2005-12ALT	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$	9,103,052	
881561XM1	TERWIN MORTGAGE TRUST 2005-14HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$	15,882,491	
881561XL3	TERWIN MORTGAGE TRUST 2005-14HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$	20,253,960	
881561XJ8	TERWIN MORTGAGE TRUST 2005-14HE	Alt-A First Lien RMBS	AGM	BBB-	FG	N	\$	26,239,298	
881561ZD9	TERWIN MORTGAGE TRUST 2005-16HE	Alt-A First Lien RMBS	AGM	BB	FG	N	\$	20,970,139	
881561ZC1	TERWIN MORTGAGE TRUST 2005-16HE	Alt-A First Lien RMBS	AGM	BB	FG	N	\$	28,309,252	
881561ZA5	TERWIN MORTGAGE TRUST 2005-16HE	Alt-A First Lien RMBS	AGM	BB	FG	N	\$	28,487,119	
881561PU2	TERWIN MORTGAGE TRUST 2005-2HE	Alt-A First Lien RMBS	AGM	AAA	FG	N	\$	12,570,243	
88157VAA5	TERWIN MORTGAGE TRUST 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	16,421,390	
88157VAC1	TERWIN MORTGAGE TRUST 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	18,408,780	
88157VAB3	TERWIN MORTGAGE TRUST 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	N	\$	38,475,831	
9393363N1	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATES 2005-2	Alt-A First Lien RMBS	AGC	B	FG	N	\$	10,475,300	
9393366K4	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATES 2005-4	Alt-A First Lien RMBS	AGC	B	FG	N	\$	14,445,226	
03075NAA1	AMERIQUEST NIM 2004-RN10	NIMs	AGM	CCC	FG	N	\$	9	
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	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par	Outstanding (\$)	Comment
						Guaranteed By Another FG (4)			
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	
026934AE9	AHMA 2007-4 NEGAM	Option ARMs - First Lien	AGM	CCC	FG	N	\$	44,599,259	
026934AC3	AHMA 2007-4 NEGAM	Option ARMs - First Lien	AGM	CCC	FG	N	\$	81,632,040	
16678RCD7	CHEVY CHASE FUNDING LLC SERIES 2004-4 CLASS A-2	Option ARMs - First Lien	AGC	A	CDS	N	\$	15,159,619	
16678RBL0	CHEVY CHASE FUNDING LLC SERIES 2004-A CLASS A1	Option ARMs - First Lien	AGC	AA	CDS	N	\$	11,554,712	
16678RCL9	CHEVY CHASE FUNDING LLC SERIES 2004-B CLASS A	Option ARMs - First Lien	AGC	AA	CDS	N	\$	33,468,449	
16678REL7	CHEVY CHASE FUNDING LLC SERIES 2005-C CLASS A-2	Option ARMs - First Lien	AGC	BBB-	CDS	N	\$	36,685,909	
16678WAB2	CHEVY CHASE FUNDING LLC SERIES 2006-2 CLASS A-2	Option ARMs - First Lien	AGC	B	FG	N	\$	50,092,215	
12668AYB5	CWALT 2005-62 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$	64,474,676	
02149QAF7	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	CCC	FG	N	\$	27,191,323	
02149QAB6	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	CCC	FG	N	\$	64,185,625	
02149QAE0	CWALT ALTERNATIVE LOAN TRUST 2007-OA10	Option ARMs - First Lien	AGC	CCC	FG	N	\$	81,574,848	
25151KAC3	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-3	Option ARMs - First Lien	AGC	BB	CDS	N	\$	462,488,432	
25150XAB8	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN 2007-OA5	Option ARMs - First Lien	AGC	BBB-	CDS	N	\$	60,906,347	
23332UFE9	DSLA 2005-AR5 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$	10,118,855	
23332UFG4	DSLA 2005-AR5 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$	48,208,401	
23332UGJ7	DSLA 2005-AR6 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$	13,462,724	
41161PB28	HARBORVIEW 2006-1 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$	86,602,199	
41161PA78	HARBORVIEW 2006-1 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$	114,073,391	
41162CAB7	HARBORVIEW 2006-10 (NEGAM)	Option ARMs - First Lien	AGM	B	FG	N	\$	75,503,995	
41162CAE1	HARBORVIEW 2006-10 (NEGAM)	Option ARMs - First Lien	AGM	B	FG	N	\$	89,215,646	
41162DAE9	HARBORVIEW 2006-12 (NEGAM)	Option ARMs - First Lien	AGM	BB	FG	N	\$	121,223,290	
41162DAH2	HARBORVIEW 2006-12 (NEGAM)	Option ARMs - First Lien	AGM	BB	FG	N	\$	234,603,891	
41164MAE7	HARBORVIEW 2007-1 (NEGAM)	Option ARMs - First Lien	AGM	BB	FG	N	\$	30,145,772	
41164MAB3	HARBORVIEW 2007-1 (NEGAM)	Option ARMs - First Lien	AGM	BB	FG	N	\$	170,129,229	
45670LAB3	IMSC 2007-HOA1 NEGAM A-1-2	Option ARMs - First Lien	AGM	CCC	FG	N	\$	54,936,987	
45670LAE7	IMSC 2007-HOA1 NEGAM A-2-3 & A-3	Option ARMs - First Lien	AGM	CCC	FG	N	\$	21,571,456	
45670LAG2	IMSC 2007-HOA1 NEGAM A-2-3 & A-3	Option ARMs - First Lien	AGM	CCC	FG	N	\$	48,744,422	
52525BAB8	LEHMAN EXCESS TRUST 2007-16N	Option ARMs - First Lien	AGC	BB	FG	N	\$	133,080,726	
550279BC6	LUMINENT 2006-2 (NEGAM)	Option ARMs - First Lien	AGM	CCC	FG	N	\$	54,155,198	
576431AE0	MARM 2007-1 (FKA MASTR 2007-OA1 NEG	Option ARMs - First Lien	AGM	B	FG	N	\$	151,591,808	
576431AC4	MARM 2007-1 (FKA MASTR 2007-OA1 NEG	Option ARMs - First Lien	AGM	B	FG	N	\$	188,369,890	
55275NAG6	MASTR 2006-OA2 (NEGAM)	Option ARMs - First Lien	AGM	AAA	FG	N	\$	33,766,779	
55275NAC5	MASTR 2006-OA2 (NEGAM)	Option ARMs - First Lien	AGM	AAA	FG	N	\$	49,169,036	
55275NAP6	MASTR 2006-OA2 (NEGAM)	Option ARMs - First Lien	AGM	AAA	FG	N	\$	73,374,223	
57645NAB6	MASTR 2007-3 (NEGAM) G1A	Option ARMs - First Lien	AGM	CCC	FG	N	\$	154,011,623	
57645NAD2	MASTR 2007-3 (NEGAM) G1A	Option ARMs - First Lien	AGM	CCC	FG	N	\$	292,657,182	
57645NAR1	MASTR 2007-3 (NEGAM) G2B	Option ARMs - First Lien	AGM	CCC	FG	N	\$	29,188,677	
57645NAU4	MASTR 2007-3 (NEGAM) G2B	Option ARMs - First Lien	AGM	CCC	FG	N	\$	53,576,676	
57645NAN0	MASTR 2007-3 (NEGAM) G2B	Option ARMs - First Lien	AGM	CCC	FG	N	\$	57,188,185	
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	\$	230,227,587	
93936RAC8	WASHINGTON MUTUAL MORTGAGE PT CERTIFICATE 2007-OA5	Option ARMs - First Lien	AGC	CCC	CDS	N	\$	37,715,446	
93364AAB8	WASHINGTON MUTUAL MTG PT CERTIFICATES 2007-OA3	Option ARMs - First Lien	AGC	A	CDS	N	\$	136,008,800	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.
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	PMI Program	AGM	A+	FG	N	\$	333,984	
805570AM0	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	PMI Program	AGM	A+	FG	N	\$	519,234	
172973Y45	CITICORP MORTGAGE SECURITIES, INC. 2005-5, CL IA-1	Prime First Lien RMBS	AGC	BBB	FG	N	\$	25,584,002	
12668ANA9	CWALT ALTERNATIVE LOAN TRUST SER 2005-55CB	Prime First Lien RMBS	AGC	BB	FG	N	\$	50,479,258	
32051GWS0	FIRST HORIZON ASSET SECURITIES INC. 2005-6	Prime First Lien RMBS	AGC	BBB-	FG	N	\$	24,625,000	
79548KPK8	FLEET 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	N	\$	372,791	

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						Guaranteed By Another FG (4)		
410764AB0	HANOVER CAPITAL TRUST 1999-B	Prime First Lien RMBS	AGM	AAA	FG	N	\$ 803,190	
410764AA2	HANOVER CAPITAL TRUST 1999-B	Prime First Lien RMBS	AGM	AAA	FG	N	\$ 1,386,598	
57643MKD5	MASTR ASSET SECURITIZATION TRUST 2005-1 CL 2-A-2	Prime First Lien RMBS	AGC	BBB-	FG	N	\$ 24,524,999	
57643MLC6	MASTR ASSET SECURITIZATION TRUST 2005-2 CL 1-A-3	Prime First Lien RMBS	AGC	BBB-	FG	Y	\$ 32,352,000	
61915CAA7	MORTGAGEIT SECURITIES CORP. MORTGAGE LOAN 2007-2	Prime First Lien RMBS	AGC	BB	CDS	N	\$ 560,017,945	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Prime First Lien RMBS	AGM	AA	FG	N	\$ 736,378	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Prime First Lien RMBS	AGM	AA	FG	N	\$ 1,379,738	
74434UFB5	PRU HOME MTG SEC 1994-25, A-8	Prime First Lien RMBS	AGM	AAA	FG	N	\$ 425,306	
76111XWP4	RESIDENTIAL FUNDING MORTGAGE SEC I, INC. 2005-S5	Prime First Lien RMBS	AGC	BBB-	FG	N	\$ 26,541,000	
004406AA2	ACE 2006-GP1	Prime HELOC	AGM	CCC	FG	N	\$ 81,347,283	
026931AF2	AMERICAN HOME MORTGAGE INVESTOR TRUST 2007-A	Prime HELOC	AGC	CCC	FG	N	\$ 20,923,510	
126673FH0	COUNTRYWIDE ABS (CWABS) HOME EQUITY LOAN 2004-I	Prime HELOC	AGC	BBB-	CDS	N	\$ 5,070,428	
126671YH3	COUNTRYWIDE ABS (CWABS) MASTER TRUST 2003-C	Prime HELOC	AGC	AAA	CDS	N	\$ 12,240,949	
126685AC0	COUNTRYWIDE HELOC 2005-C	Prime HELOC	AGM	BB	FG	N	\$ 33,953,226	
126685AD8	COUNTRYWIDE HELOC 2005-C	Prime HELOC	AGM	BB	FG	N	\$ 139,001,994	
126685AE6	COUNTRYWIDE HELOC 2005-D	Prime HELOC	AGM	CCC	FG	N	\$ 178,551,472	
126685AF3	COUNTRYWIDE HELOC 2005-D	Prime HELOC	AGM	CCC	FG	N	\$ 182,830,269	
23242LAC7	COUNTRYWIDE HELOC 2006-F	Prime HELOC	AGM	CCC	FG	N	\$ 43,132,983	
23242LAA1	COUNTRYWIDE HELOC 2006-F	Prime HELOC	AGM	CCC	FG	N	\$ 96,551,352	
23242LAB9	COUNTRYWIDE HELOC 2006-F	Prime HELOC	AGM	CCC	FG	N	\$ 463,845,468	
126686AG9	COUNTRYWIDE HELOC 2006-H	Prime HELOC	AGM	CCC	FG	N	\$ 9,744,840	
126686AH7	COUNTRYWIDE HELOC 2006-H	Prime HELOC	AGM	CCC	FG	N	\$ 79,533,261	
12668FAA2	COUNTRYWIDE HELOC 2006-I	Prime HELOC	AGM	CCC	FG	N	\$ 148,190,317	
12668FAB0	COUNTRYWIDE HELOC 2006-I	Prime HELOC	AGM	CCC	FG	Y	\$ 554,352,174	
126682AA1	COUNTRYWIDE HELOC 2007-A	Prime HELOC	AGM	CCC	FG	N	\$ 362,995,250	
12669XAE4	COUNTRYWIDE HELOC 2007-B	Prime HELOC	AGM	CCC	FG	N	\$ 323,489,425	
23242JAA6	COUNTRYWIDE HELOC 2007-G	Prime HELOC	AGM	AA	FG	N	\$ 284,879,862	
126685CB0	COUNTRYWIDE HOME EQUITY LOAN TRUST 2005-J CL 1-A	Prime HELOC	AGC	CCC	FG	N	\$ 202,053,341	
126685CC8	COUNTRYWIDE HOME EQUITY LOAN TRUST 2005-J CL 2-A	Prime HELOC	AGC	CCC	FG	N	\$ 202,046,553	
12670PAA6	COUNTRYWIDE HOME EQUITY LOAN TRUST 2007-D	Prime HELOC	AGC	CCC	FG	N	\$ 421,892,014	
32052XAA5	FHABS 2006-HE2 HELOC	Prime HELOC	AGM	A	FG	N	\$ 227,837,410	
32053JAA5	FHABS 2007-HE1 HELOC	Prime HELOC	AGM	AA	FG	N	\$ 239,548,651	
33848DAA6	FLAGSTAR HELOC 2005-1	Prime HELOC	AGM	BBB	FG	N	\$ 141,988,491	
33848HAA7	FLAGSTAR HELOC 2006-2	Prime HELOC	AGM	CCC	FG	N	\$ 159,699,746	
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	CCC	FG	N	\$ 46,529,098	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	BB	FG	N	\$ 110,327,579	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	BB	FG	N	\$ 186,866,928	
45669DAA6	INDYMAC 2007-H1 HELOC	Prime HELOC	AGM	CCC	FG	N	\$ 262,248,764	
556083AA1	MACQUARIE HELOC 2007-1	Prime HELOC	AGM	AAA	FG	N	\$ 306,954,095	
62474BAA0	MSDWCC HELOC 2002-1	Prime HELOC	AGM	AAA	FG	N	\$ 24,698,913	
785778JK8	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	N	\$ 620,592	
785778JL6	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	N	\$ 27,866,573	
785778JJ1	SACO I TRUST 2005-GP1	Prime HELOC	AGC	CCC	FG	N	\$ 33,303,817	
80585DAA4	SUSQ (SBI) HELOC 2005-1	Prime HELOC	AGM	AAA	FG	N	\$ 75,234,676	
78402TAE6	SUSQ (SBI) HELOC 2006-1	Prime HELOC	AGM	AAA	FG	N	\$ 54,708,767	
9900719H7	BANCO SANTANDER PUERTO RICO 1994-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$ 750,620	
25157GBB7	DORAL 2006-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$ 27,065,535	
25157GAF9	DORAL 2006-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$ 35,370,070	
25157GAP7	DORAL 2006-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$ 35,416,269	
25157GAG7	DORAL 2006-1	Puerto Rico RMBS	AGM	AAA	FG	N	\$ 59,044,510	
9901149F9	FIRST FEDERAL MORTGAGE TRUST 1993-A	Puerto Rico RMBS	AGM	AAA	FG	N	\$ 424,732	
026709AE5	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	N	\$ 38,299	
026709AF2	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	N	\$ 71,565	
026709AH8	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	N	\$ 108,216	
026709AG0	ALGA 1 - AMERICAN HOUSING TR I	RMBS	AGM	AAA	FG	N	\$ 233,166	
000292AB8	AAA TRUST 2007-2	Sub-Prime First Lien RMBS	AGC	B	FG	N	\$ 103,126,174	
000292AA0	AAA TRUST 2007-2	Sub-Prime First Lien RMBS	AGC	B	FG	N	\$ 267,552,188	
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	

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04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	FG	Y	\$ 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	\$ 100,008,001	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.
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	BB	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	\$ 46,225,659	
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	\$ 39,888,168	
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	\$ 133,337,616	
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	\$ 6,796,430	
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	\$ 100,007,999	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.
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	Y	\$ 64,944,584	
03072SR56	AMSI 04-R5	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 17,217,815	
86358RYG6	ARC (AMORT RESI COL) TRUST 2002-BC1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 11,954,967	
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	
040104CT6	ARGENT SECURITIES INC. 2003-W6 CLASS AF5	Sub-Prime First Lien RMBS	AGC	A	FG	N	\$ 13,066,607	
040104CM1	ARGENT SECURITIES INC. 2003-W6 CLASS AV1	Sub-Prime First Lien RMBS	AGC	A	FG	N	\$ 6,494,984	
040104CU3	ARGENT SECURITIES INC. 2003-W6 SERIES M1	Sub-Prime First Lien RMBS	AGC	A	FG	N	\$ 63,767,568	
040104NC1	ARGENT SECURITIES INC. 2005-W2 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.
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	\$ 8,559,098	
07389RAQ9	BEAR STEARNS ABS I TRUST 2006-HE10 CLASS II-1A3	Sub-Prime First Lien RMBS	AGC	BB	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	\$ 75,457,701	
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	\$ 17,109,438	
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	\$ 58,093,732	
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	\$ 2,573,436	
126698AB5	COUNTRYWIDE 2007-13	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 11,777,573	
126698AD1	COUNTRYWIDE 2007-13	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 105,998,159	
126698AC3	COUNTRYWIDE 2007-13	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 174,072,532	
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	\$ 100,008,001	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.
126670ND6	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2005-BC5 3A3	Sub-Prime First Lien RMBS	AGC	AA	CDS	N	\$ 80,000,000	

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22540A3L0	CSFB 2001-HE16 (A)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 6,476,765	
22540A7B8	CSFB 2001-HE17 (A-2)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 1,526,311	
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	
22540VMC3	CSFB 2001-HE30 (A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 25,576	
22540VMB5	CSFB 2001-HE30 (A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 75,223	
22540VME9	CSFB 2001-HE30 (A-F)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 8,687,709	
22540VUF7	CSFB 2002-HE1 (A-1, A-2)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 1,664,041	
22540VUG5	CSFB 2002-HE1 (A-1, A-2)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 3,380,461	
22540VM82	CSFB 2002-HE11(A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 1,468,433	
22540VM90	CSFB 2002-HE11(A-1,A-2,A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 1,762,120	
22540VWZ1	CSFB 2002-HE4 (A-F)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 5,155,829	
22541NAC3	CSFB HEAT 2002-1 (A-1,A-3,A-4)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 250,914	
22541NAD1	CSFB HEAT 2002-1 (A-1,A-3,A-4)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 479,245	
22541NCQ0	CSFB HEAT 2002-2 (A-1, A-2, A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 154,724	
22541NCP2	CSFB HEAT 2002-2 (A-1, A-2, A-3)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 202,916	
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	BBB	FG	N	\$ 14,904,820	
12666UAF0	CWABS 2006-15	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 48,999,999	
12668WAD9	CWABS 2007-4 (CLASS A-4W)	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 74,440,314	
12668WAU1	CWABS 2007-4 (CLASS A-5W)	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 70,874,924	
12668WAV9	CWABS 2007-4 (CLASS A-6W)	Sub-Prime First Lien RMBS	AGM	BB	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	\$ 5,540,391	
30246QAB9	FBR 2005-1 (See Footnote 6)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 7,495,853	
30246QAA1	FBR 2005-1 (See Footnote 6)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 21,752,565	
31846LBV7	FIRST ALLIANCE 1998-2A	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 158,200	
31846LBW5	FIRST ALLIANCE 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 1,722,541	
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	A	CDS	N	\$ 80,000,000	
30247DAE1	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF13 A2D	Sub-Prime First Lien RMBS	AGC	BB	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	\$ 1,215,675	
33763NAL1	FIRSTCITY 1998-2 (FIXED)	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 3,421,554	
35729MAE7	FREMONT HOME LOAN TRUST 2006-3 2A4	Sub-Prime First Lien RMBS	AGC	BB	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	\$ 210,876,087	
362341KB4	GSAMP MORTGAGE LOAN TRUST 2005-HE4 A2C	Sub-Prime First Lien RMBS	AGC	AAA	CDS	N	\$ 40,164,710	
362341KB4	GSAMP MORTGAGE LOAN TRUST 2005-HE4 A2C	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$ 50,209,904	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.
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	BB	CDS	N	\$ 12,500,000	
40145CBV6	GUARDIAN S&L MPT 1989-7	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$ 31,001	
437084PW0	HOME EQUITY ASSET TRUST 2005-8 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.
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	\$ 100,008,003	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.
404214AD0	HOME LOAN 2000-1 (ARMS)	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$ 291,916	
404214AC2	HOME LOAN 2000-1 (FRMS)	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$ 1,368,129	
43740CAB4	HOMEGOLD (EMERGENT) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 585,518	
43740CAA6	HOMEGOLD (EMERGENT) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 2,717,526	
44967#AA3	IMC HOME EQUITY 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$ 481,814	

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449670AK4	IMC HOME EQUITY 1995-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 599,238	
449670AS7	IMC HOME EQUITY 1996-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 850,177	
449670BC1	IMC HOME EQUITY 1996-2	Sub-Prime First Lien RMBS	AGM	B	FG	N	\$ 217,183	
449670BB3	IMC HOME EQUITY 1996-2	Sub-Prime First Lien RMBS	AGM	B	FG	N	\$ 1,314,993	
449670EQ7	IMC HOME EQUITY 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$ 1,053,559	
449670EP9	IMC HOME EQUITY 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$ 28,777,599	
449670FE3	IMC HOME EQUITY 1998-7 ONE	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 16,295,875	
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	
46626LAD2	JP MORGAN MORTGAGE ACQUISITION CORP 2005-OPT1 A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$ 43,698,269	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	AAA	CDS	N	\$ 34,955,818	
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	
542514CL6	LONG BEACH HEL 2002-2 CLASS M-3	Sub-Prime First Lien RMBS	AGC	CCC	CDS	N	\$ 1,400,533	
542514DC5	LONG BEACH MORTGAGE LOAN TRUST 2002-5	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$ 6,386,892	
542514DK7	LONG BEACH MORTGAGE LOAN TRUST 2003-1 M2	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$ 11,159,397	
542514DL5	LONG BEACH MORTGAGE LOAN TRUST 2003-1 M3	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$ 1,547,315	
542514EJ9	LONG BEACH MORTGAGE LOAN TRUST 2003-4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$ 7,577,665	
542514NA8	LONG BEACH MORTGAGE LOAN TRUST 2005-WL2 3A4	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$ 64,683,909	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	AAA	CDS	N	\$ 51,742,989	
542514RM8	LONG BEACH MORTGAGE LOAN TRUST 2006-1 2A4	Sub-Prime First Lien RMBS	AGC	BB	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	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 278,192,511	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 370,161,298	
57643LMP8	MASTR ASSET BACKED SECURITIES TRUST 2005-NC2 A4	Sub-Prime First Lien RMBS	AGC	B	CDS	N	\$ 80,000,000	
57643LMP8	MASTR ASSET BACKED SECURITIES TRUST 2005-NC2 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.
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	\$ 78,169,054	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	AAA	CDS	N	\$ 62,530,240	
59020U3D5	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE1 A2D	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$ 12,500,000	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.
59020U3D5	MERRILL LYNCH MORTGAGE INVESTORS 2006-HE1 A2D	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.
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	\$ 46,007,945	
59549RAG9	MID-STATE TRUST X CLASS A-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 22,644,543	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$ 3,392,311	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$ 8,386,869	
61744CUR5	MORGAN STANLEY ABS CAPITAL I 2005-HE5 A2C	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$ 43,220,209	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	AAA	CDS	N	\$ 34,573,402	
617451EV7	MORGAN STANLEY ABS CAPITAL I INC. 2006-HE2 A2D	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$ 12,500,000	
61750FAF7	MORGAN STANLEY ABS CAPITAL I INC. 2006-HE6 A2D	Sub-Prime First Lien RMBS	AGC	BB	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	\$ 2,110,597	
61745MPN7	MORGAN STANLEY DEAN WITTER 2003-NC3	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$ 3,658,389	
61746WF62	MORGAN STANLEY DEAN WITTER 2003-NC4	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$ 4,308,353	
61746RBD2	MORGAN STANLEY DEAN WITTER 2003-NC5	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$ 2,157,486	
61744CAQ9	MORGAN STANLEY DEAN WITTER 2003-NC9 CLASS M	Sub-Prime First Lien RMBS	AGC	BBB	FG	N	\$ 14,584,703	
61746WYW4	MORGAN STANLEY DEAN WITTER CAPITAL I 2003-NC1	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$ 2,448,908	
61746WSQ4	MSDW 2002-NC3, CLASS A-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 763,219	
79548KF86	NEW CENTURY 1998-NC7	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 6,506	
79548KF78	NEW CENTURY 1998-NC7	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 3,017,031	

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64352VMN8	NEW CENTURY 2005-A (A-4W)	Sub-Prime First Lien RMBS	AGM	BBB-	FG	Y	\$ 103,750,110	
64352VMP3	NEW CENTURY 2005-A (A-5W)	Sub-Prime First Lien RMBS	AGM	BBB-	FG	Y	\$ 68,508,563	
64352VMT5	NEW CENTURY HOME EQUITY LOAN TRUST 2005-4 A2C	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.
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	\$ 100,008,001	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.
66987WAP2	NOVASTAR HOME EQUITY LOAN TRUST SERIES 2003-2 A1	Sub-Prime First Lien RMBS	AGC	AAA	FG	N	\$ 32,905,181	
68389FDF8	OOMLT 03-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 50,896,455	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 43,425,055	
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	\$ 234,981	
68389FBH6	OPTION ONE 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 3,765,811	
68403BAG0	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 13,869,350	
68403BAE5	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 16,328,008	
68403BAF2	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 17,352,206	
68403BAC9	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 22,678,813	
68403BAB1	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 25,659,908	
68403BAD7	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 32,261,273	
68403BAA3	OPTION ONE 2007-FXD2	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 277,327,045	
68389FCZ5	OPTION ONE MORTGAGE LOAN TRUST 2003-1 CLASS A1	Sub-Prime First Lien RMBS	AGC	AAA	FG	N	\$ 24,130,624	
68389FDA9	OPTION ONE MORTGAGE LOAN TRUST 2003-1 CLASS A2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	N	\$ 1,929,305	
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	\$ 44,000,000	
68401NAD3	OPTION ONE WOODBRIDGE 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 2,370,226	
69121PDY6	OWNIT MORTGAGE LOAN ABS CERTIFICATES 2006-3 A2D	Sub-Prime First Lien RMBS	AGC	BBB	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.
70069FKD8	PPSI 2005-WCW1	Sub-Prime First Lien RMBS	AGM	AA	CDS	N	\$ 82,855,953	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$ 430,822	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$ 586,166	
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	BBB-	FG	N	\$ 13,135,201	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 26,905,678	
N/A	PRIVATE RESIDENTIAL MORTGAGE TRANSACTION	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 33,738,643	
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	
759950CP1	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 9,494,704	
759950CV8	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 21,496,691	
759950CU0	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 27,499,355	
759950CT3	RENAISSANCE (DELTA) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 28,065,022	
759950DL9	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 9,865,897	
759950DM7	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 21,559,104	
759950DN5	RENAISSANCE (DELTA) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 46,245,986	
759950FZ6	RENAISSANCE (DELTA) 2005-4	Sub-Prime First Lien RMBS	AGM	BBB	FG	N	\$ 31,360,000	
75971FAG8	RENAISSANCE (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 19,485,607	
75971FAJ2	RENAISSANCE (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 63,900,148	
75971FAH6	RENAISSANCE (DELTA) 2007-3	Sub-Prime First Lien RMBS	AGM	BB	FG	N	\$ 64,308,010	
76112BD64	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2005-EFC4 A3	Sub-Prime First Lien RMBS	AGC	Super Senior	CDS	N	\$ 100,007,997	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	AAA	CDS	N	\$ 79,999,998	
75156TAC4	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-NC2 A3	Sub-Prime First Lien RMBS	AGC	BB	CDS	N	\$ 12,500,000	
76110W7B6	RESIDENTIAL ASSET SECURITIES CORP 2005-KS11 A14	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$ 80,000,000	
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.
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	\$ 66,906,881	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.

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81375WGE0	SECURITIZED ABS RECEIVABLES LLC TRUST 2005-HE1 A3C	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$ 52,569,692	
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	\$ 10,631,001	
83611PAJ0	SOUNDVIEW (DELTA) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 426,751	
83613GAD1	SOUNDVIEW (DELTA) 2008-1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 5,884,108	
83613GAC3	SOUNDVIEW (DELTA) 2008-1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 13,805,798	
83613GAA7	SOUNDVIEW (DELTA) 2008-1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 31,161,708	
83613GAB5	SOUNDVIEW (DELTA) 2008-1	Sub-Prime First Lien RMBS	AGM	BBB-	FG	N	\$ 33,768,895	
83612NAB1	SOUNDVIEW 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	FG	N	\$ 211,004,106	
83611MKC1	SOUNDVIEW HOME EQUITY LOAN TRUST 2005-4 2A4	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.
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	\$ 100,008,000	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.
83612CAE9	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT5 2A4	Sub-Prime First Lien RMBS	AGC	BBB	CDS	N	\$ 12,500,000	
84751PKB4	SPECIALTY UNDERWRITING & RESDNIAL FIN 06-BC1 A2D	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.
86358EWW2	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3 A5	Sub-Prime First Lien RMBS	AGC	A	CDS	N	\$ 97,284,710	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	\$ 76,437,987	
86358EA97	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-1 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.
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	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.
863576DE1	STRUCTURED ASSET SECURITIES CORP 2005-WF4 A4	Sub-Prime First Lien RMBS	AGC	AAA	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	\$ 44,318,916	
94980GAJ0	WELLS FARGO HOME EQUITY 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	N	\$ 72,154,020	
SUBTOTAL	U.S. MORTGAGE-BACKED AND HOME EQUITY						\$ 28,746,714,400	
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	\$ 78,195,324	
22608SAE8	CREST 2003-1A CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$ 41,321,031	
226062AA5	CREST CLARENDON STREET 2002-1A CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$ 56,280,762	
226066AA6	CREST DARTMOUTH 2003-1	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$ 86,904,789	
22606PAA4	CREST G-STAR 2001-1 LP CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$ 56,936,762	
22606MAA1	CREST G-STAR 2001-2 CLASS A	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$ 100,780,118	
629390AA3	N-STAR REAL ESTATE CDO CLASS A-1 NOTES	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$ 68,694,499	
87245EAA9	TIAA COMMERCIAL REAL ESTATE CDO 2002-1 LIMITED	CDO - Commercial Mortgage-backed Securities	AGC	Super Senior	CDS	N	\$ 49,801,632	
140560AM5	CAPITALSOURCE COMMERCIAL REAL ESTATE CLO 2006-1	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$ 259,983,814	
751021AA4	RAIT PREFERRED FUNDING II, LTD.	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$ 132,750,000	
751021AC0	RAIT PREFERRED FUNDING II, LTD.	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$ 135,000,001	
76121BAC3	RESOURCE REAL ESTATE FUNDING CDO 2007-1	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$ 45,000,000	
76121BAA7	RESOURCE REAL ESTATE FUNDING CDO 2007-1	CDO - Commercial Real Estate	AGC	Super Senior	CDS	N	\$ 162,000,000	
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	\$ 68,800,000	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	\$ 98,657,825	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.
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	\$ 108,657,825	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.
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.

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						Guaranteed By Another FG (4)		
05947U7L6	BANC OF AMERICA COMMERCIAL MORTGAGE 2006-1 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 39,857,825	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.
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	\$ 98,657,825	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.
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	\$ 78,800,000	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.
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	\$ 78,800,000	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.
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.
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	\$ 108,657,825	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.
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	\$ 39,857,825	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.
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	\$ 78,800,000	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	\$ 78,800,000	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.
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	\$ 10,785,101	
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.

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36828QQE9	GE CAPITAL COMMERCIAL MORTGAGE CORP 2005-C4 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 98,657,825	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.
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	\$ 78,800,000	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.
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.
396789LL1	GREENWICH CAPITAL COMMERCIAL FUNDING 2005-GG5 A-5	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 108,657,825	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.
396789LN7	GREENWICH CAPITAL COMMERCIAL FUNDING 2005-GG5 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.
20173QAE1	GREENWICH CAPITAL COMMERCIAL FUNDING 2007-GG9 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 18,800,000	
36228CVU4	GS MORTGAGE SECURITIES CORPORATION II 2005-GG4 A4A	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.
36228CVX8	GS MORTGAGE SECURITIES CORPORATION II 2005-GG4 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.
36228CWX7	GS MORTGAGE SECURITIES CORPORATION II 2006-GG6 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 10,000,000	
36228CXA6	GS MORTGAGE SECURITIES CORPORATION II 2006-GG6 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.
46625YQR7	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-CIBC12 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.
46625YVV2	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-CIBC13	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 108,657,825	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.
46625YNC3	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP2 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.
46625YSG9	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP3 A4A	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.
46625YUA9	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP4 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 98,657,825	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.
46625YUE1	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP4 AJ	CMBS / Comm. Real Estate	AGC	AA	CDS	N	\$ 30,875,000	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.
46625YXP3	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP5 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 108,657,825	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.
46625YXV0	JP MORGAN CHASE COMMERCIAL MORT SEC 2005-LDP5 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.
46625YZX4	JP MORGAN CHASE COMMERCIAL MORT SEC 2006-CB14 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 39,857,825	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.
46630EAC4	JP MORGAN CHASE COMMERCIAL MORT SEC 2006-CIBC17 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.
46628FAF8	JP MORGAN CHASE COMMERCIAL MORT SEC 2006-LDP7 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 62,500,000	
46629PAC2	JP MORGAN CHASE COMMERCIAL MORT SEC 2006-LDP9 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.
46629YAC3	JP MORGAN CHASE COMMERCIAL MORT SEC 2007 CIBC18 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.
46630JAC3	JP MORGAN CHASE COMMERCIAL MORT SEC 2007 LDP10 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.
52108H2U7	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C1	CMBS / Comm. Real Estate	AGC	AAA	CDS	N	\$ 200,000,000	
52108H4W1	LB-UBS 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.
52108H6W9	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C5 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 78,800,000	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.
52108MAF0	LB-UBS COMMERCIAL MORTGAGE TRUST 2005-C7 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 78,800,000	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.
52108MDH3	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C1 A-4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 78,800,000	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.
52108MDK6	LB-UBS COMMERCIAL MORTGAGE TRUST 2006-C1 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.
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.

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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-CK1 A-6	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 98,657,825	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.
59022HLK6	MERRILL LYNCH MORTGAGE TRUST 2005-CK1 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	\$ 78,800,000	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.
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	\$ 5,876,547	
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	\$ 108,657,825	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.
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	\$ 108,657,825	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.
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	\$ 141,300,000	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.
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	\$ 270,493,229	
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.
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	\$ 98,657,825	
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	\$ 108,657,825	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.
92976BDT6	WACHOVIA BANK COMMERCIAL MORTGAGE 2006-C23 A4	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$ 39,857,825	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.
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.

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par	Outstanding (\$)	Comment
						Guaranteed By Another FG (4)			
36159GAE7	GE BUSINESS LOAN TRUST 2003-2	Commercial Loans	AGC	AAA	CDS	N	\$	19,329,815	
36159GBU0	GE BUSINESS LOAN TRUST 2005-2	Commercial Loans	AGC	AAA	CDS	N	\$	86,836,279	
SUBTOTAL	U.S. COMMERCIAL MORTGAGE-BACKED SECURITIES AND REAL ESTATE						\$	7,030,513,096	
U.S. CONSUMER RECEIVABLES									
03061NHT9	AMERICREDIT 2004-DF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	25,231,822	
03061NJN0	AMERICREDIT 2005-CF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	109,602,361	
030610AD1	AMERICREDIT 2006-A-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	281,442,892	
03063BAC7	AMERICREDIT 2007-B-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	33,156,878	
03063BAD5	AMERICREDIT 2007-B-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	41,998,711	
03063BAE3	AMERICREDIT 2007-B-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	442,440,000	
03063TAE4	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	10,685,714	
03063TAD6	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	61,977,138	
03063TAG9	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	87,451,000	
03063TAF1	AMERICREDIT 2007-D-F	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	134,540,000	
030628AB7	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	26,070,690	
030628AC5	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	36,238,260	
030628AD3	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	122,400,000	
030628AF8	AMERICREDIT 2008-AF	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	158,400,000	
12615WCC3	CPS AUTO 2005-A	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$	5,945,695	
12615WCE9	CPS AUTO 2005-B	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$	9,027,871	
12615WCG4	CPS AUTO 2005-C	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$	17,528,034	
12615WCM1	CPS AUTO 2005-D	Automobile Receivables - Sub-Prime	AGM	AAA	FG	N	\$	15,993,634	
12615WCR0	CPS AUTO 2006-A	Automobile Receivables - Sub-Prime	AGM	A	FG	N	\$	41,545,994	
22411FAD5	CPS AUTO 2006-D	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	56,452,037	
12619MAC3	CPS AUTO 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$	20,971,462	
12619MAD1	CPS AUTO 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$	91,491,186	
12620CAC2	CPS AUTO 2007-C	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$	54,219,279	
12620CAD0	CPS AUTO 2007-C	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$	78,725,708	
126190AD9	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	21,541,997	
126190AB3	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	26,893,376	
126190AC1	CPS AUTO 2008-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	86,383,410	
12615WCK5	CPS AUTO RECEIVABLES TRUST 2005-TFC	Automobile Receivables - Sub-Prime	AGC	AAA	FG	N	\$	4,814,568	
262073AD1	DRIVE AUTO 2006-1	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	135,864,780	
542391BW6	LONG BEACH AUTO TRUST 2004-C	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	12,126,449	
542391CA3	LONG BEACH AUTO TRUST 2005-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	26,261,299	
542391CE5	LONG BEACH AUTO TRUST 2005-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	34,992,297	
542388AD5	LONG BEACH AUTO TRUST 2006-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	70,254,681	
54238NAD2	LONG BEACH AUTO TRUST 2006-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	112,200,005	
54238RAC5	LONG BEACH AUTO TRUST 2007-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	3,256,098	
54238RAD3	LONG BEACH AUTO TRUST 2007-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	138,462,838	
74112KAC9	PRESTIGE AUTO REC TR 2007-1	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	134,676,428	
80281QAD6	SANTANDER DRIVE AUTO RECEIVABLES 2007-2	Automobile Receivables - Sub-Prime	AGC	BBB-	FG	Y	\$	93,434,103	
89578VAC0	TRIAD 2006-B	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$	14,071,039	
89578VAD8	TRIAD 2006-B	Automobile Receivables - Sub-Prime	AGM	BBB-	FG	N	\$	159,734,746	
89579AAC5	TRIAD 2007-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	36,902,112	
89579AAD3	TRIAD 2007-A	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	214,089,156	
89578WAB0	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	5,716,919	
89578WAE4	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	14,768,707	
89578WAC8	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	25,894,104	
89578WAD6	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	26,878,080	
89578WAF1	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	53,267,870	
89578WAG9	TRIAD 2007-B	Automobile Receivables - Sub-Prime	AGM	BBB	FG	N	\$	73,983,153	
50246NAC2	L2L EDUCATION LOAN TRUST 2006-1	Consumer Loans	AGC	AAA	CDS	N	\$	62,749,000	
56040PAY4	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$	900,000	
56040PAK4	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$	1,000,000	
56040PAZ1	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$	3,200,000	
56040PAL2	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$	3,800,000	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
						Guaranteed By Another FG (4)		
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	
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	
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	
56040PBD9	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$ 4,500,000	
56040PAU2	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$ 4,600,000	
56040PAT5	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$ 4,800,000	
56040PAM0	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$ 5,100,000	
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	
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	
56040PAX6	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$ 10,400,000	
56040PBR8	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$ 35,700,000	
56040PBS6	MAINE EDUCATIONAL AUTHORITY STUDENT LOAN	Consumer Loans	AGC	A	FG	N	\$ 80,000,000	
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	CITIBANK OMNI TRUST 2007-A7	Credit Cards	AGC	AAA	FG	N	\$ 650,000,000	
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	AGM	AAA	FG	N	\$ 1,707,830	
N/A	PRIVATE CONSUMER RECEIVABLE TRANSACTION	Credit Cards	AGM	BBB	FG	N	\$ 37,731,413	
N/A	PRIVATE CONSUMER RECEIVABLE TRANSACTION	Credit Cards	AGC	Super Senior	FG	N	\$ 200,000,000	
N/A	USA CREDIT CARD MASTER TRUST	Credit Cards	AGC	AAA	FG	N	\$ 160,000,000	
20846QHC5	CONSECO FINANCE MH SERIES 2001-2	Manufactured Housing	AGM	BB	FG	Y	\$ 101,742,425	
395383AW2	GREENPOINT 2000-4	Manufactured Housing	AGM	BB	FG	N	\$ 78,641,751	
395383AZ5	GREENPOINT 2000-6	Manufactured Housing	AGM	AA	FG	N	\$ 49,512,071	
52519SAZ6	LEHMAN ABS MH 2001-B	Manufactured Housing	AGM	AAA	FG	Y	\$ 92,131,458	
N/A	PRIVATE CONSUMER RECEIVABLE TRANSACTION	Warehouse - Auto	AGM	AAA	FG	N	\$ 12,897,552	
SUBTOTAL	U.S. CONSUMER RECEIVABLES						\$ 7,433,863,941	
U.S. COMMERCIAL RECEIVABLES								
00505HAAO	ACS 2006-1 PASS THROUGH TRUST G-1	Aircraft Leases	AGC	A	CDS	N	\$ 66,192,802	
00089FAA8	ACS 2007-1 PASS THROUGH TRUST G-1	Aircraft Leases	AGC	A	CDS	Y	\$ 15,048,424	
009349AF8	AIRCRAFT LEASE SECURITISATION LTD. 2007-1	Aircraft Leases	AGC	A-	CDS	Y	\$ 44,384,386	
009503AA1	AIRSPPEED LIMITED SERIES 2007-1 CLASS G-1 NOTES	Aircraft Leases	AGC	BBB+	FG	Y	\$ 90,703,009	
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	\$ 140,749,545	
52204PAJ8	LIFT 2001-1 CLASS A3 NOTES	Aircraft Leases	AGC	BBB-	FG	N	\$ 12,404,815	
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	\$ 1,639,169	
023650AG9	AMERICA WEST AIRLINES EETC	EETC Transaction	AGM	BBB-	CDS	Y	\$ 67,894,817	
023650AH7	AMERICA WEST AIRLINES SERIES 2000-1 CLASS G - WRAP	EETC Transaction	AGC	BBB-	CDS	Y	\$ 34,091,636	
02378JBO0	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	\$ 7,482,656	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	\$ 18,943,205	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.

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par	Outstanding (\$)	Comment
						Guaranteed By Another FG (4)			
87203RAA0	BAE SYSTEMS 2001 ASSET TRUST/MBIA INSURANCE CORP	Equipment Lease	AGC	BBB	CDS	Y	\$	7,985,927	
SUBTOTAL	U.S. COMMERCIAL RECEIVABLES						\$	1,206,835,084	
U.S. STRUCTURED CREDIT									
N/A	WEINSTEIN FILM SECURITIZATION	Film Securitization	AGC	BB	CDS	Y	\$	238,600,000	
N/A	JUPITER SECURITIZATION COMPANY	Program-wide credit Enhancement	AGC	AAA	FG	N	\$	317,241,319	
N/A	PARCO - PARK AVENUE RECEIVABLES COMPANY LLC	Program-wide credit Enhancement	AGC	AAA	FG	N	\$	305,972,650	
N/A	CAPCO - EXCESS SIPC EXCESS OF LOSS REINSURANCE	Structured Credit	AGC	BB	FG	N	\$	63,000,000	
N/A	APPLEBEES ENTERPRISES LLC	Whole Business Sec	AGC	BBB-	FG	N	\$	27,872,340	
037898AB9	APPLEBEES ENTERPRISES LLC	Whole Business Sec	AGC	BBB-	FG	N	\$	556,554,349	
N/A	PRIVATE STRUCTURED CREDIT TRANSACTION	Whole Business Sec	AGC	BBB+	FG	N	\$	95,000,000	
N/A	PRIVATE STRUCTURED CREDIT TRANSACTION	Whole Business Sec	AGC	BBB+	FG	N	\$	505,000,000	
N/A	PRIVATE OTHER NON-MUNICIPAL TRANSACTION	Yellow Pages Receivable	AGM	BBB	FG	Y	\$	113,853,205	
SUBTOTAL	U.S. STRUCTURED CREDIT						\$	2,223,093,863	
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	
823134AA9	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									
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	\$	17,966,559	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$	17,467,063	
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	\$	10,151,548	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$	9,433,279	
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	\$	2,415,850	
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	\$	694,708	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$	439,780	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	GICs (See Footnote 7)	AGM	AA	FG	N	\$	222,946	
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	
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	
649705FG0	JAPAN AIRLINES COMPANY LTD	Miscellaneous Other Structured Finance	AGM	B+	FG	N	\$	-	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGC	AAA	FG	N	\$	200,000,000	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
						Guaranteed By Another FG (4)		
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGC	AAA	FG	N	\$ 200,000,000	
74438GAH4	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A+	FG	N	\$ 169,118,648	
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	\$ 16,550,892	
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	\$ 9,309,002	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$ 7,761,393	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$ 6,659,413	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	A	FG	N	\$ 4,206,786	
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	A	FG	N	\$ 2,916,667	
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	A	FG	N	\$ 1,735,966	
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	\$ 10,000,000	
US362311AH58	VERIZON CALIFORNIA INC.	Miscellaneous Other Structured Finance	AGC	BBB	CDS	Y	\$ 7,400,000	
US362311AH58	VERIZON CALIFORNIA INC.	Miscellaneous Other Structured Finance	AGC	BBB	CDS	Y	\$ 7,000,000	
376085AA4	GILROY ENGY CTR	Peaker Power Plant	AGM	BBB-	CDS	Y	\$ 15,985,397	
62938RAA5	NRG PEAKER	Peaker Power Plant	AGM	B	CDS	Y	\$ 155,022,856	
SUBTOTAL	U.S. OTHER STRUCTURED FINANCE						\$ 1,323,041,883	
<b>TOTAL</b>	<b>U.S. STRUCTURED FINANCE</b>						<b>\$ 122,693,390,816</b>	
INTERNATIONAL POOLED CORPORATE OBLIGATIONS								
682427AA7	1888 FUND, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 12,079,936	
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	\$ 59,501,891	
BCC0PG3Y0	ALPSTAR CLO 1 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 248,533,200	
BCC0WHVV4	ALPSTAR CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 117,499,735	
BCC0WHWW2	ALPSTAR CLO 2 PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 223,758,746	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AA	FG	N	\$ 7,537,415	
00173TAA5	AMMC CLO III	CLOs - Cashflow	AGM	AA	CDS	N	\$ 17,970,039	
00174EAB5	AMMC CLO VI, LIMITED	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 18,028,125	
00175XAA4	AMMC VIII LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 20,897,123	
03841BAA0	AQUILAE CLO I	CLOs - Cashflow	AGM	AAA	CDS	Y	\$ 222,940,418	
04010BAB1	ARES VII CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 7,089,183	
04010BAA3	ARES VII CLO	CLOs - Cashflow	AGM	AAA	FG	N	\$ 27,134,947	
04010KAG0	ARES VIII CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 12,695,778	
04963FAA1	ATRIUM II CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 32,227,183	
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	\$ 3,346,359	
05357UAA9	AVENUE CLO IV	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 42,312,946	
05357LAA9	AVENUE CLO V	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 80,159,193	
053632AB1	AVERY POINT	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 7,067,674	
053643AC6	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 9,575,000	
053643AA0	AVERY STREET CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 31,310,250	
05615RAA4	BABSON CLO 2003-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 16,731,361	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
						Guaranteed By Another FG (4)		
05615QAA6	BABSON CLO 2004-I	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 4,223,377	
05615NAN5	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 37,037	
05615NAA3	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 3,307,714	
05615NAB1	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 7,370,379	
05615NAQ8	BABSON CLO 2004-II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 10,702,816	
05616CAB4	BABSON CLO 2006-I	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 33,516,225	
09624WAA4	BLUE MOUNTAIN CLO II	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 46,650,918	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 6,095,468	
100756AA3	BOSTON HARBOR CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$ 9,472,687	
107265AL4	BRENTWOOD CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 10,559,555	
107265AA8	BRENTWOOD CLO, LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 54,775,851	
122621AA3	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 1,853,077	
122621AB1	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 6,485,768	
122621AC9	BURR RIDGE CLO PLUS	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 11,118,459	
14845WAB5	CASTLE HILL III CLO	CLOs - Cashflow	AGM	A-	CDS	N	\$ 3,391,788	
14845WAA7	CASTLE HILL III CLO, LIMITED	CLOs - Cashflow	AGM	A-	FG	N	\$ 6,644,482	
15101KAB7	CELERITY CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 16,598,410	
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	\$ 123,106,562	
15642PAB2	CENTURION CDO 9	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 84,276,000	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	\$ 32,270,473	
171490AG0	CHURCHILL FINANCIAL CAYMAN	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 21,817,636	
171490AB1	CHURCHILL FINANCIAL CAYMAN	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 82,179,764	
17178PAA2	CIFC FUNDING 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 9,685,496	
17178PAB0	CIFC FUNDING 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 28,378,504	
17178QAA0	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 5,553,963	
17178QAB8	CIFC FUNDING 2006-1B	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 18,430,930	
125478AC1	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 4,356,247	
125478AB3	CIFC FUNDING 2006-II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 10,130,806	
125474AC0	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 3,301,509	
125474AB2	CIFC FUNDING 2007-I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 3,720,785	
17178XAE7	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	N	\$ 4,460,042	
17178XAC1	CIFC FUNDING 2007-II	CLOs - Cashflow	AGM	Super Senior	FG	N	\$ 9,643,333	
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	CDS	N	\$ 2,413,816	
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	\$ 69,460,641	
19964LAA5	COLUMBUSNOVA CLO LTD 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 70,968,948	
N/A	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 90,919,327	
XS0308764660	CONTEGO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 150,580,500	
12629HAA6	CSAM FUNDING III	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 37,010,462	
12629RAK2	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 24,882,796	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	FG	N	\$ 12,613,059	
12629RAA4	CSAM FUNDING IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 37,647,625	
N/A	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 85,244,748	
235498AA0	DALRADIAN EUROPEAN CLO I	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 131,220,150	
235497AA2	DALRADIAN EUROPEAN CLO II B.V.	CLOs - Cashflow	AGC	AA	CDS	N	\$ 120,280,352	
N/A	DALRADIAN EUROPEAN CLO II B.V.	CLOs - Cashflow	AGC	AA	CDS	N	\$ 163,487,400	
BCC0VZR82	DALRADIAN EUROPEAN CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 119,737,644	
XS0287012412	DALRADIAN EUROPEAN CLO III B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 139,872,758	
N/A	DALRADIAN EUROPEAN CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 106,271,431	
XS0311181662	DALRADIAN EUROPEAN CLO IV B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 203,819,718	
245100AG7	DEL MAR CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 33,368,649	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously		Comment	
						Guaranteed By Another FG (4)	Net Par Outstanding (\$)		
24822XAB9	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	FG	N	\$	7,288,696	
24822XAA1	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$	11,661,913	
24822XAB9	DENALI CLO VII, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$	34,013,913	
264102AA2	DUCHESS I CDO	CLOs - Cashflow	AGM	BBB-	FG	N	\$	8,917,833	
264102AB0	DUCHESS I CDO	CLOs - Cashflow	AGM	BBB-	FG	N	\$	401,302,532	
G2898BAA7	EAGLE CREEK CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$	17,579,700	
277345AC8	EASTLAND CLO, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$	126,449,064	
291086AA4	EMERSON PLACE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$	48,835,000	
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	
48601QAB0	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$	9,487,805	
48601QAA2	ESSEX PARK (FKA KATONAH VI)	CLOs - Cashflow	AGM	AAA	CDS	N	\$	42,168,022	
33736EAA9	FIRST 2004-1 CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$	6,962,901	
33736TAB4	FIRST 2004-2	CLOs - Cashflow	AGM	AAA	CDS	N	\$	2,272,415	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	CDS	N	\$	2,368,039	
33842BAA6	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	FG	N	\$	3,313,492	
33842BAB4	FLAGSHIP CLO III	CLOs - Cashflow	AGM	AA-	FG	N	\$	16,848,261	
33842EAA0	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	A+	CDS	N	\$	5,761,982	
33842EAB8	FLAGSHIP CLO IV	CLOs - Cashflow	AGM	A+	CDS	N	\$	51,832,282	
34957TAB4	FORTRESS CREDIT INVESTMENTS I CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$	367,581,173	
34957TAF5	FORTRESS CREDIT INVESTMENTS I CLASS A-1 REVOLVER	CLOs - Cashflow	AGC	AAA	CDS	N	\$	443,044,511	
34957TAA6	FORTRESS CREDIT INVESTMENTS I CLASS A-1 TERM	CLOs - Cashflow	AGC	AAA	CDS	N	\$	27,500,000	
34957TAE8	FORTRESS CREDIT INVESTMENTS I CLASS A-1 TERM	CLOs - Cashflow	AGC	AAA	CDS	N	\$	97,410,600	
35055PAA2	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$	9,595,918	
35055PAB0	FOUNDERS GROVE CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$	32,722,082	
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	\$	9,621,682	
35165WAA4	FOX E BASIN	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$	9,126,539	
352504AA2	FRANKLIN CLO IV	CLOs - Cashflow	AGM	AAA	CDS	N	\$	5,482,371	
36316XAA8	GALAXY CLO 2003-1	CLOs - Cashflow	AGM	AA+	CDS	N	\$	10,136,315	
363176AA6	GALAXY IV CLO	CLOs - Cashflow	AGM	AAA	CDS	N	\$	3,865,727	
375705AB6	GILLESPIE CLO	CLOs - Cashflow	AGM	A-	CDS	N	\$	7,454,917	
375705AA8	GILLESPIE CLO	CLOs - Cashflow	AGM	A-	CDS	N	\$	116,452,568	
XS0327321435	GLOBAL SENIOR LOAN INDEX FUND 1 B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$	558,581,950	
38808RAE4	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$	4,717,368	
38808RAA2	GRANT GROVE CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	N	\$	20,290,353	
389669AA0	GRAYSON CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$	75,030,882	
393106AA7	GREEN LANE CLO, LTD.	CLOs - Cashflow	AGM	AA-	CDS	N	\$	21,000,000	
XS0277011671	GREEN PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$	386,796,092	
381425AA5	GSAM CLO	CLOs - Cashflow	AGM	AA+	CDS	N	\$	47,791,585	
36294HAB7	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$	6,380,193	
36294HAA9	GSC CAPITAL CORP. LOAN FUNDING 2005-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$	6,380,193	
3622MQAA4	GSC CDO VIII, LIMITED	CLOs - Cashflow	AGM	AAA	FG	N	\$	19,414,669	
36294EAA6	GSC PARTNERS VI	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$	19,750,569	
40255QAA8	GULF STREAM-COMPASS CLO 2	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$	21,403,046	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$	1,950,747	
40255SAA4	GULF STREAM-COMPASS CLO 2004-1	CLOs - Cashflow	AGM	AAA	FG	N	\$	2,363,865	
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	\$	30,798,220	
XS0294601	HALCYON STRUCTURED MANAGEMENT EUROPE CLO 2007-I	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$	88,280,488	
XS0294601	HALCYON STRUCTURED MANAGEMENT EUROPE CLO 2007-I	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$	152,924,782	
XS0294601249	HALCYON STRUCTURED MANAGEMENT EUROPE CLO 2007-I	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$	193,603,500	
XS0331138890	HARBOURMASTER CLO 10 B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$	270,480,305	
41163VAA6	HARBOURVIEW CLO 2006-1	CLOs - Cashflow	AGM	AA+	CDS	N	\$	57,002,722	
XS0247629479	HARVEST CLO III	CLOs - Cashflow	AGC	AAA	CDS	N	\$	497,048,929	
430871AA1	HIGHLANDER EURO CDO	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$	388,542,345	
44413QAB7	HUDSON STRAITS CLO 2004	CLOs - Cashflow	AGM	AAA	CDS	N	\$	15,954,375	
XS0150181278	JUBILEE CDO II	CLOs - Cashflow	AGM	AAA	CDS	N	\$	152,102,291	
029038775	KINTYRE CLO I P.L.C.	CLOs - Cashflow	AGM	AA	CDS	N	\$	324,886,747	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
						Guaranteed By Another FG (4)		
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	\$ 21,198,441	
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	\$ 22,173,141	
53261WAA0	LIME STREET CLO, LTD.	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 68,640,000	
54265SAA3	LONG GROVE	CLOs - Cashflow	AGM	AA	CDS	N	\$ 9,749,158	
558176AB9	MADISON PARK FUNDING	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 28,626,624	
558176AA1	MADISON PARK FUNDING	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 53,609,957	
BCCONNVS9	MAGI FUNDING I CLO	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 244,615,811	
552686AA5	MC FUNDING 2006-1	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 17,618,000	
55271KAP6	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 990,625	
55271KAM3	MCG COMMERCIAL LOAN TRUST 2006-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 2,971,875	
59024YAB9	MERRILL LYNCH CLO 2007-1	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 19,130,000	
61531VAA9	MONUMENT PARK CDO	CLOs - Cashflow	AGM	A+	CDS	N	\$ 88,068,214	
625015AA0	MUIR GROVE CLO	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 18,017,500	
63936JAA3	NAVIGATOR CDO 2003	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 4,027,864	
63936PAA9	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 1,564,184	
63936PAB7	NAVIGATOR CDO 2004, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 25,611,272	
63937DAB3	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 3,343,350	
63937DAC1	NAVIGATOR CDO 2006, LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 15,337,621	
640804AA8	NEPTUNO CLO I B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 281,199,219	
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	
BCCORMTM3	NORTH WESTERLY CLO III B.V.	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 333,016,102	
67133UAB8	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 1,804,521	
67133UAA0	OAK HILL CREDIT PARTNERS II	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 6,947,075	
67085EAB2	OFSI FUND III LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$ 8,740,927	
67085EAA4	OFSI FUND III LTD.	CLOs - Cashflow	AGM	A	CDS	N	\$ 19,290,323	
68244CAC0	ONE WALL STREET CLO II LTD	CLOs - Cashflow	AGM	AAA	FG	N	\$ 2,410,034	
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	
69352MAC4	PPM GRAYHAWK CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 13,708,441	
74824AAA4	QUEEN STREET CLO I	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 461,757,350	
74824CAA0	QUEEN STREET CLO II	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 295,361,587	
749818AA8	RACE POINT CLO LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 8,414,565	
74981SAA4	RACE POINT II	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 6,355,675	
75157AAA8	RAMPART CLO 2006-I LTD.	CLOs - Cashflow	AGM	AA+	CDS	N	\$ 40,024,000	
75900GAA5	REGENT'S PARK CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 349,909,873	
XS0297120932	RESOURCE EUROPE CLO I	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 188,950,777	
74963EAA7	RMF EURO CDO IV PLC	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 292,106,210	
BCC0X5226	RMF EURO CDO V PLC	CLOs - Cashflow	AGC	AAA	FG	N	\$ 138,157,054	
029241619	RMF EURO CDO V PLC	CLOs - Cashflow	AGC	AAA	CDS	N	\$ 324,855,381	
74962YAA4	RMF EURO CLO	CLOs - Cashflow	AGM	AAA	CDS	Y	\$ 104,777,628	
777540AA3	ROSEMONT CLO LTD	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 4,552,539	
817352AB3	SEQUILS CENTURION V	CLOs - Cashflow	AGM	AA-	CDS	N	\$ 6,977,280	
824612AA3	SHINNECOCK CLO 2006-1 LTD.	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 36,761,360	
861754AD1	STONE TOWER CLO V	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 39,916,200	
86175NAB3	STONE TOWER III	CLOs - Cashflow	AGM	AA-	CDS	N	\$ 14,562,245	
86175NAA5	STONE TOWER III	CLOs - Cashflow	AGM	AA-	CDS	N	\$ 80,577,755	
863205AA8	STRAWINSKY I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 184,213,387	
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	
87155FAA4	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 7,680,000	
87155FAC0	SYMPHONY CLO II, LTD	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 35,520,000	
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	\$ 51,011,258	
908393AA9	UNION SQUARE CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 24,159,227	
92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	CDS	N	\$ 3,562,314	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
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92327EAA0	VENTURE IV CDO	CLOs - Cashflow	AGM	AAA	FG	N	\$ 7,249,828	
92327JAC5	VENTURE VIII CDO LIMITED	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 73,358,700	
95736XAA6	WESTCHESTER CLO	CLOs - Cashflow	AGM	Super Senior	CDS	N	\$ 101,537,565	
N/A	WINDMILL CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 143,410,000	
XS0319580915	WINDMILL CLO I PLC	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 236,626,500	
978639AA0	WOOD STREET CLO V B.V.	CLOs - Cashflow	AGC	Super Senior	CDS	N	\$ 369,501,013	
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	
8514WAJ39	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 13,843,455	
G8514WAB0	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 47,083,333	
86176NAB2	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 54,141,667	
86176NAD8	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 57,195,000	
86176NAC0	STONE TOWER CREDIT FUNDING	CDOs - Market Value	AGM	AAA	CDS	N	\$ 61,208,333	
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	\$ 1,128,493	
190359AA7	COAST INVESTMENT GRADE 2001-1 LTD	CDO of CDOs	AGM	AAA	CDS	N	\$ 1,932,142	
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	AAA	CDS	N	\$ 4,466,711	
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	Super Senior	CDS	N	\$ 12,140,044	
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	AAA	CDS	N	\$ 17,637,143	
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	Super Senior	CDS	N	\$ 26,455,000	
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	AAA	CDS	N	\$ 49,222,679	
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	Super Senior	CDS	N	\$ 55,253,360	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	CCC	CDS	N	\$ 77,020,577	
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	AAA	CDS	N	\$ 91,911,434	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$ 92,334,274	
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	\$ 142,200,000	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	Super Senior	CDS	N	\$ 149,001,651	
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	AA	CDS	N	\$ 236,544,170	
N/A	SYNTHETIC HIGH YIELD POOLED CORPORATE CDO	CDS Pooled Corporate - High Yield	AGM	AA-	CDS	N	\$ 243,825,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 810,000	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 886,524	
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	\$ 8,470,000	
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	\$ 16,078,392	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	N	\$ 18,245,280	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 40,273,367	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 113,939,792	
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	AA+	CDS	N	\$ 256,433,474	
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	\$ 373,764,682	
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	\$ 380,863,700	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 385,679,683	
N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 390,276,565	
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	\$ 590,197,797	

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N/A	SYNTHETIC INVESTMENT GRADE POOLED CORPORATE CDO	CDS Pooled Corporate - Investment Grade	AGM	Super Senior	CDS	N	\$ 740,403,159	
01975EAA6	ALLMERICA CBO	CBOs - Cashflow	AGM	BB-	FG	N	\$ 443,801	
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	\$ 3,357,154	
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	AAA	FG	N	\$ 47,261,659	
362266AA6	GSC PARTNERS CDO FUND II	CBOs - Cashflow	AGM	AAA	FG	N	\$ 10,557,615	
40867PAA0	HAMPDEN CBO	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 3,411,750	
531232AA4	LIBERTY SQUARE I	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 1,727,347	
53123RAA9	LIBERTY SQUARE II	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 1,875,192	
N5536EAA4	MAYFAIR CBO	CBOs - Cashflow	AGM	BBB	FG	N	\$ 35,716,621	
585455AA6	MELCHIOR CDO I S.A.	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 6,670,988	
62845EAA6	MUZINICH CASHFLOW CBO II	CBOs - Cashflow	AGM	AAA	FG	N	\$ 4,024,658	
62844XAG2	MUZINICH CBO II	CBOs - Cashflow	AGM	AA	CDS	N	\$ 1,482,302	
62844XAG2	MUZINICH CBO II	CBOs - Cashflow	AGM	AA	FG	N	\$ 7,900,067	
64186NAE1	NEW ALLIANCE GLOBAL CDO LTD	CBOs - Cashflow	AGM	AAA	FG	N	\$ 19,688,003	
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	AAA	CDS	N	\$ 6,434,084	
66809RAA2	NIMCO CBO I	CBOs - Cashflow	AGM	CCC	FG	N	\$ 2,367,808	
83415FAA9	SOLAR IG CBO I	CBOs - Cashflow	AGM	AAA	CDS	N	\$ 1,029,140	
86335AAA0	STRONG CDO III	CBOs - Cashflow	AGM	AA	CDS	N	\$ 1,805,191	
86335AAA0	STRONG CDO III	CBOs - Cashflow	AGM	AA	FG	N	\$ 5,308,461	
90261SAA1	UBS BRINSON CBO	CBOs - Cashflow	AGM	A	FG	N	\$ 181,423	
919136AA9	VALEO INVESTMENT GRADE CDO	CBOs - Cashflow	AGM	AAA	FG	N	\$ 21,148,969	Assured benefits from protection provided by another monoline insurer.
91913TAA9	VALEO INVESTMENT GRADE CDO II	CBOs - Cashflow	AGM	AAA	FG	N	\$ 28,058,007	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	\$ -	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$ -	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$ -	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$ 43	
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	\$ 4,196,503	
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	\$ 13,763,874	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	AAA	FG	N	\$ 16,520,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	AA	FG	N	\$ 18,408,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$ 18,750,000	
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	\$ 33,761,866	
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	\$ 45,000,000	
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	\$ 56,350,000	
N/A	PRIVATE POOLED CORPORATE TRANSACTION	Perpetual Repackagings	AGM	BBB	FG	N	\$ 63,800,000	
XS0226404456	DEKANIA EUROPE CDO I PLC	Trust Preferred - Insurance	AGC	AAA	FG	N	\$ 193,142,972	
XS0265843531	DEKANIA EUROPE CDO II P.L.C.	Trust Preferred - Insurance	AGC	AA+	FG	N	\$ 232,581,325	
XS0278156004	TABERNA EUROPE CDO I PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	N	\$ 445,141,566	
XS0311581929	TABERNA EUROPE CDO II PLC	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	N	\$ 584,788,808	
SUBTOTAL	INTERNATIONAL POOLED CORPORATE OBLIGATIONS						\$ 23,668,013,314	
	INTERNATIONAL MORTGAGE-BACKED AND HOME EQUITY							
XS0255457706	CLAVIS SECURITIES 2006-1	Near Prime - International RMBS	AGM	AAA	FG	N	\$ 58,792,544	
XS0302268361	CLAVIS SECURITIES 2007-1	Near Prime - International RMBS	AGM	AAA	FG	N	\$ 76,888,594	
BCCOZ1M96	DB EUROHOME 2007-1 (CLASS A)	Near Prime - International RMBS	AGM	AA	FG	N	\$ 197,783,973	
BCCOW0BE2	LANDMARK MORTGAGE SECURITIES 2 PLC	Near Prime - International RMBS	AGM	AA	FG	N	\$ 161,322,142	
XS0273274869	ARKLE MASTER ISSUER PLC - SERIES 2006-1 5A1	Prime - International RMBS	AGC	AAA	CDS	N	\$ 11,487,141	

CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par	Outstanding (\$)	Comment
						Guaranteed By Another FG (4)			
XS0277508692	ARKLE MASTER ISSUER PLC - SERIES 2006-2 3A2	Prime - International RMBS	AGC	AAA	CDS	N	\$	63,243,810	
IT0004304712	EUROHOME ITALY 2007-1 (CLASS A)	Prime - International RMBS	AGM	AAA	FG	N	\$	243,323,152	
HU0000650890	FHB 8.95% 2016	Prime - International RMBS	AGM	BBB-	CDS	Y	\$	86,531,154	
HU0000650890	FHB 9.75% 2016	Prime - International RMBS	AGM	BBB-	CDS	Y	\$	65,805,636	
XS0273840305	GRACECHURCH MORTGAGE FINANCING PLC 2006-1 A5	Prime - International RMBS	AGC	AAA	CDS	N	\$	68,406,570	
XS0302999064	GRACECHURCH MORTGAGE FINANCING PLC 2007-1 3A2	Prime - International RMBS	AGC	AAA	CDS	N	\$	168,715,180	
XS0302999734	GRACECHURCH MORTGAGE FINANCING PLC 2007-1 3A3	Prime - International RMBS	AGC	AAA	CDS	N	\$	34,530,000	
38406CAM5	GRACECHURCH MORTGAGE FUNDING A2C	Prime - International RMBS	AGC	AAA	CDS	N	\$	2,067,569	
XS0210925847	GRANITE MASTER ISSUER PLC SERIES 2005-1 A6	Prime - International RMBS	AGC	AAA	CDS	N	\$	4,690,926	
XS0229614465	GRANITE MASTER ISSUER PLC SERIES 2005-4 A6	Prime - International RMBS	AGC	AAA	CDS	N	\$	13,465,274	
XS0240603653	GRANITE MASTER ISSUER PLC SERIES 2006-1 A8	Prime - International RMBS	AGC	AAA	CDS	N	\$	51,564,715	
XS0284071908	GRANITE MASTER ISSUER PLC SERIES 2007-1 3A2	Prime - International RMBS	AGC	AAA	CDS	N	\$	16,421,959	
XS0298980060	GRANITE MASTER ISSUER PLC SERIES 2007-2 4A2	Prime - International RMBS	AGC	AAA	CDS	N	\$	41,752,786	
XS0298974840	GRANITE MASTER ISSUER PLC SERIES 2007-2 3A2	Prime - International RMBS	AGC	AAA	CDS	N	\$	195,690,782	
BCC03QZH4	HOLMES FINANCING (NO. 1) SERIES 4 CLASS C (ACRI)	Prime - International RMBS	AGC	BBB	CDS	N	\$	11,304,300	
FR0000488462	LOGGIAS 2001-1	Prime - International RMBS	AGC	AA	CDS	N	\$	82,517,187	
XS0229402366	MOUND FINANCING (NO. 4) PLC CLASS 3A	Prime - International RMBS	AGC	AAA	CDS	N	\$	108,991,600	
XS0255922048	MOUND FINANCING (NO. 5) PLC CLASS 3A1	Prime - International RMBS	AGC	AAA	CDS	N	\$	119,747,350	
HU0000650932	OTP 10% 2012	Prime - International RMBS	AGM	BBB-	CDS	Y	\$	33,183,458	
HU0000650874	OTP 9.48% 2019	Prime - International RMBS	AGM	BBB-	CDS	Y	\$	105,966,621	
HU0000650866	OTP 9.83% 2012	Prime - International RMBS	AGM	BBB-	CDS	Y	\$	37,163,896	
69913DAA0	PARAGON MORTGAGES (NO.13) PLC	Prime - International RMBS	AGC	AAA	FG	N	\$	758,212,186	
N/A	PB DOMICILE 2006-1	Prime - International RMBS	AGC	Super Senior	CDS	N	\$	1,269,046,553	
XS0197069072	PERMANENT FINANCING (NO. 5) PLC CLASS 5A2	Prime - International RMBS	AGC	AAA	CDS	N	\$	4,360,230	
XS0270510653	PERMANENT MASTER ISSUER PLC SERIES 2006-1 4A2	Prime - International RMBS	AGC	AAA	CDS	N	\$	145,475,104	
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	\$	52,627,455	
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	\$	13,668,000	
N/A	PRIVATE INTERNATIONAL RESIDENTIAL MORTGAGE TRANSACTION	Prime - International RMBS	AGM	AAA	CDS	N	\$	194,932,074	
XS0188171879	PROVIDE LOWLANDS 2004-1 B.V.	Prime - International RMBS	AGM	Super Senior	CDS	N	\$	275,382,198	
AU000RMS1039	RAMS SERIES 11 A3	Prime - International RMBS	AGM	AAA	CDS	N	\$	36,040,311	
76112PAE9	RESIDENTIAL MORTGAGE SECURITIES 16 PLC CLASS A2C	Prime - International RMBS	AGC	AAA	CDS	N	\$	2,824,818	
AU000RM00033	RMS TRUST 2002-1 A3	Prime - International RMBS	AGM	AAA	CDS	N	\$	20,084,973	
IT0004158124	SESTANTE FINANCE 2006-1	Prime - International RMBS	AGM	AAA	FG	N	\$	105,283,212	
BCC0XRIR6	BLUESTONE 2007-1 (CLASS A2)	Sub-Prime - International RMBS	AGM	AAA	FG	N	\$	135,591,826	
XS0222339631	BLUESTONE SEC. 2005-1	Sub-Prime - International RMBS	AGM	AAA	FG	N	\$	14,000,554	
76112PAC3	RESIDENTIAL MORTGAGE SECURITIES 16 PLC CLASS A2A	Sub-Prime - International RMBS	AGC	AAA	CDS	N	\$	4,828,906	
	<b>SUBTOTAL</b>	<b>INTERNATIONAL MORTGAGE-BACKED AND HOME EQUITY</b>					<b>\$</b>	<b>5,202,716,719</b>	
	<b>INTERNATIONAL COMMERCIAL MORTGAGE-BACKED SECURITIES AND REAL ESTATE</b>								
N/A	NEMUS FUNDING NO.1 PLC	CMBS / Comm. Real Estate	AGC	Super Senior	CDS	N	\$	430,483,854	
	<b>SUBTOTAL</b>	<b>INTERNATIONAL COMMERCIAL MORTGAGE-BACKED SECURITIES AND REAL ESTATE</b>					<b>\$</b>	<b>430,483,854</b>	
	<b>INTERNATIONAL COMMERCIAL RECEIVABLES</b>								
009503AB9	AIRSPPEED LIMITED SERIES 2007-1 CLASS G-2 NOTES	Aircraft Leases	AGC	BBB+	FG	N	\$	342,495,588	
00089FAA8	ACS 2007-1 PASS THROUGH TRUST G-1	Aircraft Leases	AGC	A	CDS	Y	\$	64,822,779	
00089FAA8	ACS 2007-1 PASS THROUGH TRUST G-1	Aircraft Leases	AGC	A	CDS	Y	\$	60,768,275	
N/A	EUROPEAN RAILCAR TRANSACTION	Equipment Lease	AGC	A	FG	N	\$	202,537,685	
N/A	EUROPEAN RAILCAR TRANSACTION	Equipment Lease	AGC	A-	FG	N	\$	332,034,037	
	<b>SUBTOTAL</b>	<b>INTERNATIONAL COMMERCIAL RECEIVABLES</b>					<b>\$</b>	<b>1,002,658,364</b>	
	<b>INTERNATIONAL STRUCTURED CREDIT</b>								
N/A	AKBANK T.A.S. REMITTANCE TRUST SECURITIZATION	Future Flow Transaction	AGC	BBB-	FG	N	\$	75,000,000	
12502YAA1	BANCO DE CREDITO DEL PERU MASTER TRUST 2005-A	Future Flow Transaction	AGC	A	CDS	Y	\$	19,024,587	
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	\$	10,500,000	
XS0229900716	GARANTI DIVERSIFIED PAYMENT RIGHTS FINANCE 2005-B	Future Flow Transaction	AGC	BBB-	CDS	Y	\$	30,000,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM) (3)	Internal Rating (4)	Contract Form (5)	Previously	Net Par Outstanding (\$)	Comment
						Guaranteed By Another FG (4)		
XS0229901797	GARANTI DIVERSIFIED PAYMENT RIGHTS FINANCE 2005-C	Future Flow Transaction	AGM	BBB-	FG	N	\$ 120,000,000	
364859AG3	GARANTI DIVERSIFIED PAYMENT RIGHTS FINANCE 2005-D	Future Flow Transaction	AGC	BBB	FG	N	\$ 132,000,000	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGM	BBB+	FG	N	\$ 33,014,158	
N/A	PRIVATE FUTURE FLOW TRANSACTION	Future Flow Transaction	AGM	BBB-	FG	N	\$ 54,671,429	
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	\$ 81,818,182	
87245GAF3	TIB DIVERSIFIED PAYMENT RIGHTS FINANCE COMPANY	Future Flow Transaction	AGC	BBB-	CDS	N	\$ 80,000,000	
10600PAB3	VISANET (COMP BRASILEIRA DE MEIOS DE PAGAMENTO)	Future Flow Transaction	AGC	BBB+	CDS	N	\$ 13,865,526	
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	
126624AD7	CVRD FINANCE LTD.	Iron Ore Receivable	AGM	BBB	CDS	Y	\$ 56,472,500	
N/A	PEMEX	Mexican Oil (Mexico)	AGM	BBB+	CDS	Y	\$ 25,981,251	
N/A	PEMEX	Mexican Oil (Mexico)	AGM	BBB	FG	N	\$ 39,550,000	
N/A	PEMEX	Mexican Oil (Mexico)	AGM	BBB	FG	N	\$ 60,450,000	
706448AY3	PEMEX	Mexican Oil (Mexico)	AGM	BBB	FG	N	\$ 90,000,000	
SUBTOTAL	INTERNATIONAL STRUCTURED CREDIT						\$ 1,428,061,919	
INTERNATIONAL INSURANCE TRANSACTIONS								
058521AC9	BALLANTYNE RE PLC CLASS A-2 FLOATING RATE NOTES	Insurance Securitization	AGC	CC	FG	N	\$ 500,000,000	
686337AA4	ORKNEY RE II, PLC SERIES A-1 FLOATING RATE NOTES	Insurance Securitization	AGC	CCC	FG	N	\$ 382,500,000	
686337AB2	ORKNEY RE II, PLC SERIES A-2 FLOATING RATE NOTES	Insurance Securitization	AGC	CCC	CDS	N	\$ 40,500,000	
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	\$ 196,297,147	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leverage Lease Transaction	AGM	Super Senior	FG	N	\$ 11,888,862	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leverage Lease Transaction	AGM	Super Senior	FG	N	\$ 10,053,449	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leverage Lease Transaction	AGM	Super Senior	FG	N	\$ 7,035,366	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leverage Lease Transaction	AGM	Super Senior	FG	N	\$ 29,072,253	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leverage Lease Transaction	AGM	Super Senior	FG	N	\$ 44,966,175	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leverage Lease Transaction	AGM	Super Senior	FG	N	\$ 83,593,967	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Leverage Lease Transaction	AGM	Super Senior	FG	N	\$ 101,427,981	
N/A	PRIVATE OTHER STRUCTURED FINANCE TRANSACTION	Miscellaneous Other Structured Finance	AGM	BBB	FG	N	\$ 10,039,685	
SUBTOTAL	INTERNATIONAL OTHER STRUCTURED FINANCE						\$ 498,098,727	
TOTAL	INTERNATIONAL STRUCTURED FINANCE						\$ 33,194,282,897	
TOTAL	U.S. & INTERNATIONAL STRUCTURED FINANCE						\$ 155,887,673,713	

**Footnotes:**

- 1 - Excludes the former financial products business of Financial Security Assurance Holdings Ltd. ("FSAH"), which Assured Guaranty did not acquire when it acquired FSAH in July 2009. Although financial guaranty insurance policies issued by Assured Guaranty Municipal Corp. (formerly Financial Security Assurance Inc., "AGM") are noncancelable, Assured Guaranty is indemnified against exposure to the financial products business by Dexia SA and certain of its affiliates. In addition, the French and Belgian governments have issued guarantees in respect of the guaranteed investment contracts portion of the financial products business.
- 2 - The CUSIP/ISIN for transactions that were executed as a CDS by AGC or AGM represent the CUSIP/ISIN on the referenced obligation.
- 3 - Assured Guaranty Corp (AGC); Assured Guaranty Municipal Corp. (AGM) (formerly, FSA Inc.)
- 4 - Internal Ratings as of 12/31/09. Insured transactions previously insured by another monoline (i.e., where AGC or AGM would be the second to pay) are shown with a rating equal to the higher of our estimate of the rating of the underlying transaction and the internal rating of the other monoline. The internal rating of the monoline generally reflects the lowest rating agency rating.
- 5 - CDS - Credit Default Swap ; FG - Financial Guaranty Policy
- 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 100% protected by a collateralized CLN transactions.
- 7 - Financial Guaranty policies issued by AGM, Inc. which are fully collateralized by U.S. Government or Agency securities