



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of June 30, 2017**

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The information in this transaction list is as of June 30, 2017 and was last updated on August 2, 2017. Assured Guaranty may subsequently update this information for clarification of notes or other transaction-related information but readers are cautioned that Assured Guaranty is not obliged to update or revise this transaction list as a result of new information, ratings changes, future events or for any other reason, except as required by law. CGS identifiers have been provided by CGS Global Services, managed on behalf of the American Bankers Association by Standard & Poor's Financial Services, LLC, and are not for use or dissemination in a manner that would serve as a substitute for any CGS service. The CGS Database, © 2013 American Bankers Association. "CGS" is a registered trademark of the American Bankers Association.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4) (5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7) (8)	Comments
U.S. Residential Mortgages								
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,991,293	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	14,691,840	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Sub-Prime First Lien RMBS	AGC	BBB	FG	No	3,857,531	
04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,117,471	
004421SL8	ACE 2005-HE6	Sub-Prime First Lien RMBS	AGM	AAA	CDS	No	29,319,926	
00083BAB1	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	32,944,404	
00083BAC9	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,409,969	
00083BAD7	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,109,276	
004421UB7	ACE Securities Corp. Home Equity Loan 2005-HE7	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	12,208,602	
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	9,961,422	
004421WL3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-HE1	Sub-Prime First Lien RMBS	AGC	A	FG	No	52,269,368	
03072SMT9	Ameriquest 2003-12	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	16,606,106	
03072SFX8	Ameriquest 2003-5	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	38,813,328	
03072SHQ1	Ameriquest 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	11,997,619	
03072SJU0	Ameriquest 2003-9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,314,521	
03072SQP3	Ameriquest 2004-FR1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	11,298,939	
03072STB1	Ameriquest 2004-R7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	518,325	
03072SVL6	Ameriquest Mortgage Securities Inc. 2004-R10	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	48,787,425	
03072SU86	Ameriquest Mortgage Securities Inc. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	21,418,656	
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,502,362	
03072SND3	AMSI 03-13	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,081,591	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	29,637,977	
03072SRS6	AMSI 04-R5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,791,800	
040104FG1	Argent 2004-W1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,328,541	
040104LH2	Argent 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,901,468	
040104CU3	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	21,982,471	
040104CM1	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	6,521,892	
040104CT6	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	3,999,599	
040104NC1	Argent Securities Inc. 2005-W2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	46,446,858	
040104RG8	Argent Securities Inc. 2006-W1	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	9,248,633	
040104BN0	ARSI 03-W5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,424,552	
040104DE8	ARSI 03-W7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,691,155	
07384YLE4	Bear Stearns 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,359,623	
07387UHR5	Bear Stearns ABS I Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	8,616,001	
07384YLG9	Bear Stearns Asset Backed Securities Trust Series 2003 ABF 1	Sub-Prime First Lien RMBS	AGC	BB	FG	No	12,462,515	
144531EX4	Carrington Mortgage Loan Trust Series 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	12,500,000	
12506YAF6	CDC Mortgage Capital 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,084,638	
12506YBX6	CDC Mortgage Capital 2003-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	668,871	
178779AQ7	Cityscape 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	583,635	
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	258,903	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	47,882,898	(see footnote 9) (see footnote 10)
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	52,160,870	(see footnote 9) (see footnote 10)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	2,768,739	(see footnote 9) (see footnote 10)
045427AD3	Countrywide ABS (CWABS) Asset-Backed 2006-8	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,065,704	
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	41,857,625	(see footnote 9)
22540A3L0	CSFB 2001-HE16	Sub-Prime First Lien RMBS	AGM	AA	FG	No	2,914,820	
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	A	FG	No	1,089,150	
22540VB�5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,337,304	
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,301,512	
22540VME9	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	A	FG	No	3,745,027	
22540VMB5	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	75,675	
22540VMC3	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	25,729	
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,371,368	
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,499,361	
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,774,657	
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,478,881	
22540VWZ1	CSFB 2002-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,171,644	
22541NAD1	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	481,229	
22541NAC3	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	251,952	
22541NCP2	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	229,889	
22541NCQ0	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	175,291	
22541NHC6	CSFB Heat 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,622	
22541QNG3	CSFB Heat 2003-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,204,503	
437084VN3	CSFB Home Equity Asset Trust 2006-4	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000	
126670MC9	CWABS 2005-15	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	14,904,820	(see footnote 9)
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	59,874,694	(see footnote 9) (see footnote 10)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	55,597,691	(see footnote 9) (see footnote 10)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	24,156,248	(see footnote 9) (see footnote 10)
294751BD3	Equity One 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	727,277	
31846LBW5	First Alliance 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	308,085	
32027NXV8	First Franklin Mortgage Loan ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	80,000,000	

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362334FT6	First Franklin Mortgage Loan Trust 2006-FF4	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	A	FG	No	623,493	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	A	FG	No	1,210,180	
362429AA0	GSAMP 2007-HSBC1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	34,548,009	
36244KAE5	GSAMP Mortgage Loan Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	12,500,000	
437084PW0	Home Equity Asset Trust 2005-8	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	1,231,880	
43740CAA6	Homegold (Emergent) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	583,389	
44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	162,899	
449670BB3	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	587,829	
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	79,014	
449670EP9	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,706,872	
449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	76,391	
449670FE3	IMC Home Equity 1998-7	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	6,449,665	
456606AS1	Indymac SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,224,680	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	583,316	
46626LFM7	J.P. Morgan Mortgage Acquisition Corp. 2006-FRE1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	12,500,000	
542514FD1	Long Beach 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	44,459,476	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	39,385,909	
542514HN7	Long Beach 2004-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	22,139,757	
542514RM8	Long Beach Mortgage Loan Trust 2006-1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	7,849,745	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	70,353,828	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	61,670,067	
57643LNF9	MASTR Asset Backed Securities Trust 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	8,885,149	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	40,994,443	
59020U3D5	Merrill Lynch Mortgage Investors 2006-HE1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	9,662,270	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1, Mortgage Loan Asset Backed Certificates	Sub-Prime First Lien RMBS	AGC	BB	FG	No	7,391,839	
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	33,266,151	
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	16,573,087	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	4,091,235	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	130,998	
617451EV7	Morgan Stanley ABS Capital I Inc. 2006-HE2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	12,500,000	
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-WMC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	3,397,912	
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	BBB	FG	No	4,432,693	
61746WSQ4	MSDW 2002-NC3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	909,349	
64352VMP3	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	63,702,062	
64352VMN8	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	42,372,632	
66987WAP2	NovaStar Home Equity Loan Trust Series 2003-2	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	1,182,660	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	20,343,273	
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,460,770	
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,639,663	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	162,324,084	
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	18,040,637	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,871,889	
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,705,379	
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	8,700,256	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	8,293,277	
68403BAB1	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	2,585,034	
68402SAE9	Option One Mortgage Loan Trust 2007-HL1	Sub-Prime First Lien RMBS	AGC	B	CDS	Yes	44,000,000	
68400XBF6	Option One Woodbridge Loan Trust 2003-1 Asset Backed Certificates, Series 2003-1	Sub-Prime First Lien RMBS	AGC	BB	FG	No	8,121,662	
68401NAE1	Option One Woodbridge Loan Trust 2004-1 Asset Backed Certificates, Series 2004-1	Sub-Prime First Lien RMBS	AGC	B	FG	No	1,914,591	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	333,359,996	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	BBB	CDS	Yes	687,002	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	137,044	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	109,593	
75970NAA5	Renaissance (Delta) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,870,507	
759950AL2	Renaissance (Delta) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,417,305	
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,350,701	
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,921,642	
759950CP1	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,250,848	
759950CT3	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,649,729	
759950CV8	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,674,448	
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,930,028	
759950DN5	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	11,171,849	
759950DL9	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,430,762	
759950FZ6	Renaissance (Delta) 2005-4	Sub-Prime First Lien RMBS	AGM	B	FG	No	31,360,000	
75971FAJ2	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,528,076	
75971FAH6	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	3,478,173	
75971FAG8	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	869,543	
75156TAC4	Residential Asset Mortgage Products 2006-NC2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000	
76113ABJ9	Residential Asset Securities Corp. 2006-KS3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	6,746,072	
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	190,610	
83613GAA7	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,284,209	
83613GAB5	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	32,690,447	
83613GAC3	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,364,894	

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83613GAD1	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	3,975,860	
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	161,567,990	
83612CAE9	Soundview Home Equity Loan Trust 2006-OPT5	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
86358EWW2	Structured Asset Investment Loan Trust 2005-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	1,968,581	
86360WAE2	Structured Asset Investment Loan Trust 2006-4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	5,244,961	
86360LAD8	Structured Asset Securities Corp. Trust 2006-WF2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	7,568,920	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	15,168,197	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	66,859,646	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Prime HELOC	AGC	CCC	FG	No	338,402	
026931AF2	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	B	FG	No	2,544,137	
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	CCC	FG	No	29,298,664	(see footnote 9)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	CCC	FG	No	7,731,139	(see footnote 9)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	CCC	FG	No	44,732,438	(see footnote 9)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	CCC	FG	No	39,789,020	(see footnote 9)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	57,907,327	(see footnote 9)
23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	24,407,479	(see footnote 9)
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	8,932,974	(see footnote 9)
126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	19,396,210	
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	3,674,154	
12668FAA2	Countrywide HELOC 2006-I	Prime HELOC	AGM	B	FG	No	39,494,776	(see footnote 9)
12668FAB0	Countrywide HELOC 2006-I	Prime HELOC	AGM	B	FG	No	127,231,935	(see footnote 9)
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	CCC	FG	No	82,541,784	(see footnote 9)
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	B	FG	No	80,246,808	(see footnote 9)
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	CCC	FG	No	46,378,973	(see footnote 9)
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	CCC	FG	No	45,955,415	(see footnote 9)
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	CCC	FG	No	102,609,145	(see footnote 9)
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	CCC	FG	No	13,593,679	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	CCC	FG	No	26,650,677	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	CCC	FG	No	18,232,924	
39539BAB9	Greenpoint Mortgage Funding Trust 2006-HE1, Home Equity Asset-Backed Notes	Prime HELOC	AGC	BB	FG	No	4,686,099	
45669DAA6	IndyMac 2007-H1 HELOC	Prime HELOC	AGM	CCC	FG	No	64,036,493	
785778JJ1	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	4,610,092	
785778JL6	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	2,141,055	
785778JK8	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	85,906	
78577NAG3	SACO I Trust 2006-12	Prime HELOC	AGC	BB	FG	No	2,112,161	
00442FAB8	Ace Home Equity Loan Trust 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	53,215,348	
00443WAA2	Ace Home Equity Loan Trust 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	12,895,459	
00443YAA8	ACE Home Equity Loan Trust 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	29,309,695	
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	B	FG	No	6,056,041	
88156VAB4	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	13,370,215	
88156VAA6	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	9,682,733	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	10,330,247	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	AAA	CDS	Yes	524,417	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
16678RCD7	Chevy Chase Funding LLC Series 2004-4	Option ARMs - First Lien	AGC	AA	CDS	No	5,494,456	
16678RBL0	Chevy Chase Funding LLC Series 2004-A	Option ARMs - First Lien	AGC	AAA	CDS	No	3,533,340	
16678RCL9	Chevy Chase Funding LLC Series 2004-B	Option ARMs - First Lien	AGC	AAA	CDS	No	4,924,245	
16678REL7	Chevy Chase Funding LLC Series 2005-C	Option ARMs - First Lien	AGC	AAA	CDS	No	12,509,622	
16678WAB2	Chevy Chase Funding LLC Series 2006-2	Option ARMs - First Lien	AGC	CCC	FG	No	16,289,627	
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	CDS	No	1,339,501	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
126694F37	Countrywide 2006-OA4	Option ARMs - First Lien	AGC	CCC	CDS	No	4,937,556	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
12667FU60	CWALT Alternative Loan Trust 2005-J	Option ARMs - First Lien	AGC	BB	CDS	No	3,921,554	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
02149QAB6	CWALT Alternative Trust 2007-OA10	Option ARMs - First Lien	AGC	AA / CCC	FG	No	5,889,815	(see footnote 9) (see footnote 10)
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	CDS	No	38,464	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
23332UFG4	DSLA 2005-AR5	Option ARMs - First Lien	AGM	CCC	FG	No	12,547,508	
41162CAB7	Harborview 2006-10	Option ARMs - First Lien	AGM	BB	FG	No	2,753,322	
41162CAE1	Harborview 2006-10	Option ARMs - First Lien	AGM	BB	FG	No	1,326,458	
41164MAB3	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	26,300,449	(see footnote 9) (see footnote 10)
45670LAE7	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	8,295,470	
45670LAB3	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	1,553,058	
02149QAE0	CWALT Alternative Loan Trust 2007-OA10	Option ARMs - First Lien	AGC	AA / CCC	FG	No	53,520	(see footnote 9) (see footnote 10)
52525BAB8	Lehman Excess Trust 2007-16N	Option ARMs - First Lien	AGC	BB	FG	No	3,245,441	
61748HBF7	Morgan Stanley Mortgage Loan Trust 2004-6AR	Option ARMs - First Lien	AGC	AAA	CDS	No	1,608,341	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
86359LQV4	Structured Asset Mortgage Invst II Trust 2005-AR7	Option ARMs - First Lien	AGC	BB	CDS	No	501,283	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
863579WU8	Structured MLT 2005-16XS	Option ARMs - First Lien	AGC	AAA	CDS	No	1,221,367	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
863579YW2	Structured MLT 2005-19XS	Option ARMs - First Lien	AGC	AAA	CDS	No	1,373,022	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4) (5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7) (8)	Comments
939336X57	Washington Mutual Mortgage 2005-AR1	Option ARMs - First Lien	AGC	AA	CDS	No	1,372,570	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
04542BMT6	Asset Backed Funding Corp. 2005-AQ1	Alt-A First Lien RMBS	AGM	AA	FG	No	39,200,000	(see footnote 9) (see footnote 10)
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AGC	AA	FG	No	8,549,000	(see footnote 9) (see footnote 10)
05949AT42	Banc of America Mortgage Securities 2005-2	Alt-A First Lien RMBS	AGC	AA / A	FG	No	9,139,000	(see footnote 9) (see footnote 10)
05949A5G1	Banc of America Mortgage Securities 2005-4	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	11,618,000	(see footnote 9) (see footnote 10)
073879A99	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	3,236,751	
073879B23	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	1,387,179	
073879M54	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	5,361,323	
073879M62	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	5,108,768	
16678RBD8	Chevy Chase Funding LLC Series 2004-2	Alt-A First Lien RMBS	AGC	AAA	CDS	No	5,043,622	
16678RBV8	Chevy Chase Funding LLC Series 2004-3	Alt-A First Lien RMBS	AGC	AAA	CDS	No	5,320,291	
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	FG	No	17,430,495	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	27,756,179	(see footnote 9) (see footnote 10)
12669GSS1	Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	15,463,000	(see footnote 9) (see footnote 10)
12667GAF0	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-13CB Mortgage Pass-Through Certificates	Alt-A First Lien RMBS	AGC	CCC	FG	No	12,706,029	
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	AGC	CCC	FG	No	8,855,397	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	B	FG	No	16,136,001	
02152BAAs	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / CCC	CDS	No	149,586,286	(see footnote 9) (see footnote 10)
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	CCC	FG	No	35,654,429	
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No	4,431,225	
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No	2,948,420	
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No	11,976,721	
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No	6,688,415	
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	AGM	CCC	FG	No	4,999,758	
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	AAA	FG	No	81,080,119	
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	BB	FG	No	42,282,215	
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	AGC	CCC	FG	No	2,538,039	
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	FG	No	17,049,698	
65537BAE0	Nomura Asset Accept. Corp. 2006-WF1	Alt-A First Lien RMBS	AGM	CCC	FG	No	8,344,506	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	58,823,624	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	37,830,346	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	28,511,348	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	25,598,535	
68383NDQ3	Opteum 2005-5	Alt-A First Lien RMBS	AGM	BB	FG	No	16,142,901	
68383NBM4	Opteum Mortgage Acceptance Corp. PT Certif. 2005-3	Alt-A First Lien RMBS	AGC	AAA	CDS	No	37,134,933	
76110HZZ1	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	AGC	CCC	FG	No	8,116,317	
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	CCC	FG	No	11,919,626	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	BB	FG	No	11,365,535	
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	5,918,642	
881561JW5	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	2,715,862	
881561LE2	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	7,672,076	
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	6,718,079	
881561XL3	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	20,679,240	
881561XJ8	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	3,326,426	
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	3,225,470	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	28,903,672	
881561ZA5	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	6,030,381	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	5,213,438	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	5,459,963	
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	CCC	FG	No	7,355,122	
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	BB	FG	No	23,364,001	
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AGC	A	FG	No	10,446,000	
12668ANA9	CWALT Alternative Loan Trust Series 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	FG	No	17,496,730	(see footnote 9) (see footnote 10)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	CCC	FG	No	13,331,000	
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	No	93,038	
410764AA2	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	31,681	
410764AB0	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	1,773	
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	BBB-	FG	No	9,037,000	
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	B	FG	No	14,087,000	
61745MWM1	Morgan Stanley Mortgage Loan Trust, Mortgage Pass-Through Certificates, Series 2004-1	Prime First Lien RMBS	AGC	BBB	FG	No	2,115,000	
74160MET5	Prime Mortgage Trust Mortgage Pass-Through Certificates Series 2004-1	Prime First Lien RMBS	AGC	AAA	FG	No	1,169,000	
74160MGL0	Prime Mortgage Trust, Mortgage Pass-Through Certificates, Series 2005-1	Prime First Lien RMBS	AGC	B	FG	No	2,993,000	
N/A	Private Residential Mortgage Transaction	Prime First Lien RMBS	AGM	AAA	FG	No	83,296	
74434UFB5	Pru Home Mtg Sec 1994-25	Prime First Lien RMBS	AGM	AAA	FG	No	66,301	
25157GBB7	Doral 2006-1	Puerto Rico RMBS	AGM	B	FG	No	18,426,384	
25157GAG7	Doral 2006-1	Puerto Rico RMBS	AGM	B	FG	No	18,191,858	
25157GAP7	Doral 2006-1	Puerto Rico RMBS	AGM	B	FG	No	15,768,801	
25157GAF9	Doral 2006-1	Puerto Rico RMBS	AGM	B	FG	No	10,897,680	
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	FG	No	187,769	
N/A	U.S. Residential Mortgages Reinsurance (see footnote 12)						100,670,750	
Subtotal	U.S. Residential Mortgages						5,089,210,873	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4) (5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7) (8)	Comments
U.S. Pooled Corporate Obligations								
01448XAA3	ALESCO Preferred Funding VI	Trust Preferred - Bank	AGC	AA	CDS	No	44,798,497	
01448YAA1	ALESCO Preferred Funding VII	Trust Preferred - Bank	AGC	AA	FG	No	64,928,970	
01449WAA4	ALESCO Preferred Funding X LTD	Trust Preferred - Bank	AGC	AA	CDS	No	67,423,930	
01450AAF7	ALESCO Preferred Funding XI	Trust Preferred - Bank	AGC	AA	FG	No	110,249,592	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	A-	CDS	No	94,671,772	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AA	CDS	No	134,242,622	
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AGC	BB	CDS	No	64,098,098	
74043AAD3	Preferred Term Securities XXIII	Trust Preferred - Bank	AGC	AA	CDS	No	60,542,872	
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AGC	AA-	CDS	No	87,811,363	
N/A	Private Pooled Corporate Transaction	Trust Preferred - Bank	AGC	AA / AA- / A- / BBB+	CDS	No	81,857,561	
89413CAA5	Trapeza CDO X, Ltd.	Trust Preferred - Bank	AGC	AA	FG	No	92,035,126	
89412KAA8	Trapeza CDO XI	Trust Preferred - Bank	AGC	A-	FG	No	118,062,639	
89412LAA6	Trapeza Edge CDO	Trust Preferred - Bank	AGC	AA	CDS	No	45,331,627	
90341XAA4	US Capital Funding IV, LTD	Trust Preferred - Bank	AGC	B	CDS	No	61,266,549	
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGM	AAA	FG	No	1,246,683	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	A	CDS	No	40,226,181	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	A	FG	No	37,451,961	
04973PAB5	Attentus CDO III Limited	Trust Preferred - REIT & Mortgage	AGC	AA	FG	No	24,577,574	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	No	106,602,613	
87330UAB7	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BB	FG	No	9,594,235	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	24,968,306	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	No	34,955,629	
87331VAA6	Taberna Preferred Funding VIII, Ltd.	Trust Preferred - REIT & Mortgage	AGC	AAA	FG	No	4,726,999	
N/A	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	20,650,000	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	173,885,538	
15132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	185,927,759	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	AAA	CDS	No	8,591,592	
34956XAF7	Fortress Credit Opportunities I	CLOs - Cashflow	AGC	AA	CDS	Yes	32,326,038	
34956XAG5	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	178,765,184	
34956XAC4	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	53,769,561	
34956XAF7	Fortress Credit Opportunities, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	13,442,402	
496367AA1	Kingsland IV	CLOs - Cashflow	AGC	AAA	CDS	No	41,271,569	
496367AC7	Kingsland IV - A1R	CLOs - Cashflow	AGC	AAA	CDS	No	8,037,306	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	33,056,149	
75900GAA5	Regent's Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	36,346	
87155FAC0	Symphony CLO II, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	13,784,024	
89288BAA9	Tralee CDO I Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	4,342,683	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	AAA	CDS	No	204,000,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	AAA	CDS	No	204,000,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	AAA	CDS	No	100,000,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	516,622,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	380,240,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	320,232,932	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	283,140,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	169,841,250	
N/A	U.S. Pooled Corporate Obligations Reinsurance (see footnote 12)						-	
Subtotal	U.S. Pooled Corporate Obligations						4,357,633,732	
U.S. Insurance Securitization								
058521AC9	Ballantyne Re Plc	Insurance Securitization	AGM	CC	FG	No	85,100,000	
502432AA5	LIICA Holdings, LLC	Insurance Securitization	AGC	AA	FG	No	427,500,000	
686337AB2	Orkney Re II, Plc	Insurance Securitization	AGC	CCC	CDS	No	40,500,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	FG	No	400,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	FG	No	500,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	FG	No	400,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	FG	No	250,000,000	
N/A	U.S. Insurance Securitization Reinsurance (see footnote 12)						199,494,490	
Subtotal	U.S. Insurance Securitization						2,302,594,490	
U.S. Consumer Receivables								
00432CDJ7	Access Group Private Student Loan Series 2007-A	Consumer Loans	AGC	A-	CDS	No	152,166,980	
50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans	AGC	A+	CDS	No	46,547,669	
78443JAE9	SLM Private Credit Student Loan Trust 2006-C	Consumer Loans	AGC	A+	FG	No	356,017,000	
78443DAD4	SLM Private Credit Student Trust 2007-A	Consumer Loans	AGC	A+	CDS	No	90,000,000	
78443DAD4	SLM Private Credit Student Trust 2007-A	Consumer Loans	AGC	A+	FG	No	360,000,000	
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	CCC	FG	Yes	40,843,203	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	32,133,269	
395383AZ5	GreenPoint 2000-6	Manufactured Housing	AGM	A	FG	No	20,686,320	
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	11,841,518	
N/A	U.S. Consumer Receivables Reinsurance (see footnote 12)						502,063,492	
Subtotal	U.S. Consumer Receivables						1,612,299,451	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4) (5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7) (8)	Comments
U.S. Commercial Receivables								
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	No	8,932,989	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB	FG	No	33,731,067	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	CCC	FG	No	230,220	
N/A	Private Commercial Receivable Transaction	Aircraft Leases	AGC	AAA	FG	No	13,440,000	
N/A	Private Commercial Receivable Transaction	Aircraft Leases	AGC	AAA	FG	No	1,380,000	
75405RAA1	RASPRO Trust 2005-1	Aircraft Leases	AGC	A	CDS	Yes	6,701,918	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BBB-	CDS	Yes	24,082,272	
90332UAN3	US Airways Series 2001-1 G	EETC Transaction	AGC	BB+	CDS	Yes	6,357,009	
N/A	Private Equipment Financing Transaction	Equipment Lease	AGC	BBB	FG	No	16,489,259	
N/A	U.S. Commercial Receivables Reinsurance (see footnote 12)						74,359,443	
Subtotal	U.S. Commercial Receivables						185,704,177	
U.S. Other Structured Finance								
00081AAQ2	ACA ABS 2003-1	CDOs - ABS	AGC	CCC	FG	No	344,336	
83743SAQ9	South Coast Funding III	CDOs - ABS	AGC	CCC	FG	No	1,707,961	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AG Re	AAA	FG	No	90,641,683	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AG Re	A-	FG	No	12,000,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	1,495,511	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	900,910	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	18,000,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	17,697,615	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	15,415,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	12,716,122	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	7,195,895	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	4,486,533	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	3,565,580	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	3,426,907	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	2,840,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	2,702,729	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AA	FG	No	2,112,944	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,796,786	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,474,384	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,174,647	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A-	FG	No	57,496,451	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	5,785,573	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	5,687,702	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	2,716,435	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,605,555	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,284,655	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,124,676	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,023,502	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	953,657	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	21,837	
362311AH5	Verizon California Inc.	Miscellaneous Other Asset Backed	AG Re	A	CDS	Yes	24,400,000	
62938RAA5	NRG Peaker	Peaker Power Plant	AGM	AA	CDS	No	72,535,000	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 11)	AGM	AA	FG	No	10,307,979	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 11)	AGM	AA	FG	No	5,700,000	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 11)	AGM	AA	FG	No	5,691,200	
N/A	Private Whole Business Securitization	Yellow Pages Receivable	AGM	BBB-	FG	Yes	8,311,381	
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Structured Credit	AGC	BBB	FG	No	63,000,000	
N/A	Private Balloon Note Guarantee	CMBS / Comm. Real Estate	AGC	A	FG	No	37,500,000	
N/A	Private Balloon Note Guarantee	CMBS / Comm. Real Estate	AGC	A	FG	No	3,700,000	
N/A	U.S. Other Structured Finance Reinsurance (see footnote 12)						7,264,515	
Subtotal	U.S. Other Structured Finance						517,805,661	
Total	U.S. Structured Finance						14,063,581,815	
International Residential Mortgages								
X071037A1	ALBA 2005-1 PLC	Near Prime - International RMBS	AGC	AAA	FG	No	47,464,441	
X071038A1	ALBA 2006-1	Near Prime - International RMBS	AGC	AAA	FG	No	22,548,424	
XS0255457706	Clavis Securities 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	5,469,862	
XS0309227279	DB Eurohome 2007-1	Near Prime - International RMBS	AGM	BBB	FG	No	76,354,346	
XS0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	27,688,347	
N/A	Private International Residential Mortgage Transaction	Near Prime - International RMBS	AGC	AA	CDS	Yes	8,105,871	
N/A	Private International Residential Mortgage Transaction	Near Prime - International RMBS	AGC	AAA	FG	No	3,629,252	
HU0000650890	FHB	Prime - International RMBS	AGM	B	FG	No	46,712,500	
HU0000650874	OTP	Prime - International RMBS	AGM	BBB-	FG	No	75,221,000	
N/A	Private International Residential Mortgage Transaction	Prime - International RMBS	AGM	A	CDS	No	71,223,351	
IT0004158157	Sestante Finance 2006-1	Prime - International RMBS	AGM	BBB	FG	No	95,813,558	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4) (5)	Contract Form (6)	Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$) (7) (8)	Comments
N/A	Private International Residential Mortgage Transaction	Reverse Mortgage - International RMBS	AGC	A	CDS	No	130,250,000	
N/A	International Residential Mortgages Reinsurance (see footnote 12)						-	
Subtotal	International Residential Mortgages						610,480,952	
International Pooled Corporate Obligations								
051154AA0	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	20,650,000	
378665AC7	Gleneagles Funding Ltd.	Perpetual Repackagings	AGM	BB	FG	No	54,519,230	
N/A	Gleneagles Funding Ltd.	Perpetual Repackagings	AGM	BBB+	FG	No	15,972,145	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	19,320,615	
15132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	20,658,640	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	AAA	CDS	No	2,147,898	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	8,264,037	
75900GAA5	Regent's Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	168,418	
87155FAC0	Symphony CLO II, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	3,446,006	
89288BAA9	Tralee CDO I Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	1,085,671	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	91,483,360	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	73,658,750	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	15,978,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	11,760,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	9,360,000	
XS0226404456	Dekania Europe CDO I Plc	Trust Preferred - Insurance	AGM	AAA	FG	No	1,179,768	
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGM	AAA	FG	No	24,405,234	
X071022A1	Dekania Europe CDO III	Trust Preferred - Insurance	AGC	A	FG	No	70,581,439	
N/A	International Pooled Corporate Obligations Reinsurance (see footnote 12)						82,226,401	
Subtotal	International Pooled Corporate Obligations						526,865,612	
International Commercial Receivables								
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	No	40,916,279	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB	FG	No	154,500,336	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1 A-1	Aircraft Leases	AGC	CCC	FG	No	424,371	
N/A	Private Commercial Receivable Transaction	Aircraft Leases	AGC	AAA	FG	No	61,560,000	
N/A	Private Commercial Receivable Transaction	Aircraft Leases	AGC	AAA	FG	No	23,620,000	
75405RAA1	RASPRO Trust 2005-1	Aircraft Leases	AGC	A	CDS	Yes	3,286,038	
N/A	International Commercial Receivables Reinsurance (see footnote 12)						17,232,285	
Subtotal	International Commercial Receivables						301,539,309	
International Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	300,575,534	
XS1063546185	Garanti DPR 2014-C	Future Flow Transaction	AGC	BBB+	FG	No	200,000,000	
N/A	Private Future Flow Transaction	Future Flow Transaction	AGC	BBB	FG	No	74,000,000	
N/A	International Other Structured Finance Reinsurance (see footnote 12)						800,000	
Subtotal	International Other Structured Finance						575,375,534	
Total	International Structured Finance						2,014,261,407	
Grand Total	U.S. and International Structured Finance						16,077,843,222	

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 non-cancelable, Assured Guaranty is indemnified against exposure to the financial products business by Dexia SA and certain of its affiliates.

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

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

4 - Assured Guaranty's internal rating as of 6/30/17. The Company's ratings scale is similar to that used by the NRSRO; however, the ratings in the above table may not be the same as ratings assigned by any such rating agency.

5 - Insured transactions previously insured by another monoline (i.e., where AGC or AGM would be the second-to-pay) are shown with a rating equal to the higher of our estimate of the rating of the underlying transaction and the internal rating of the other monoline. The internal rating of the monoline generally reflects the lowest rating agency rating.

6 - CDS - Credit Default Swap; FG - Financial Guaranty Policy.

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

8 - Includes MBIA UK transactions acquired on January 10, 2017.

9 - Included in the Bank of America agreement dated as of April 14, 2011.

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

11 - Financial Guaranty policies issued by AGM which are fully collateralized by U.S. Government or Agency securities.

12 - Reinsurance business ceded from third party reinsurers.