



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of December 31, 2017**

Contact Information:

Robert Tucker
Senior Managing Director, Investor Relations and Corporate Communications
(212) 339-0861
rtucker@agltd.com

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

Andre Thomas
Managing Director, Equity Investor Relations
(212) 339-3551
athomas@agltd.com

The information in this transaction list is as of December 31, 2017 and was last updated on February 20, 2018. 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/SIN (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	11,279,159	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	14,009,689	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Sub-Prime First Lien RMBS	AGC	BBB	FG	No	3,627,913	
04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,389,964	
00083BAB1	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	38,850,977	
00083BAC9	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	15,692,219	
00083BAD7	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,666,582	
004421UB7	ACE Securities Corp. Home Equity Loan 2005-HE7	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	6,741,677	
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	9,266,359	
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	15,619,227	
03072SFX8	Ameriquest 2003-5	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	37,851,040	
03072SHQ1	Ameriquest 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	11,745,693	
03072SJU0	Ameriquest 2003-9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	12,447,242	
03072SQP3	Ameriquest 2004-FR1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,207,181	
03072SVL6	Ameriquest Mortgage Securities Inc. 2004-R10	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	41,363,761	
03072SU86	Ameriquest Mortgage Securities Inc. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	13,589,214	
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	25,878,048	
03072SND3	AMSI 03-13	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	20,580,625	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,609,549	
03072SRS6	AMSI 04-R5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,391,462	
040104FG1	Argent 2004-W1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,594,020	
040104LH2	Argent 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,027,754	
040104CU3	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	BBB-	FG	No	20,257,506	
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	3,481,520	
040104NC1	Argent Securities Inc. 2005-W2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	39,047,778	
040104RG8	Argent Securities Inc. 2006-W1	Sub-Prime First Lien RMBS	AGC	B	CDS	No	8,902,141	
040104BN0	ARSI 03-W5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,902,466	
040104DE8	ARSI 03-W7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,760,984	
07384YLE4	Bear Stearns 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,409,301	
07387UHR5	Bear Stearns ABS I Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	6,533,582	
07384YLG9	Bear Stearns Asset Backed Securities Trust Series 2003 ABF 1	Sub-Prime First Lien RMBS	AGC	B	FG	No	11,386,130	
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	5,630,022	
12506YBX6	CDC Mortgage Capital 2003-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	686,110	
178779AQ7	Cityscape 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	659,906	
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	187,150	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	46,872,701	(see footnote 9) (see footnote 10)
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	51,578,720	(see footnote 9) (see footnote 10)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	2,760,282	(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	42,912,320	(see footnote 9)
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	A	FG	No	1,064,554	
22540VB�5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,303,232	
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,355,483	
22540VME9	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AA	FG	No	3,745,286	
22540VMB5	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	76,427	
22540VMC3	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	25,985	
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,422,357	
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,522,038	
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,795,553	
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,496,294	
22540VWZ1	CSFB 2002-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,029,335	
22541NAD1	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	484,536	
22541NAC3	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	253,684	
22541NCP2	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	233,026	
22541NCQ0	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	177,682	
22541NHC6	CSFB Heat 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,825	
22541QNG3	CSFB Heat 2003-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,338,640	
437084VN3	CSFB Home Equity Asset Trust 2006-4	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,408,933	
126670MC9	CWABS 2005-15	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	15,209,000	(see footnote 9)
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	58,710,242	(see footnote 9) (see footnote 10)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	54,660,294	(see footnote 9) (see footnote 10)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	21,189,414	(see footnote 9) (see footnote 10)
294751BD3	Equity One 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	254,918	
31846LBW5	First Alliance 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	280,832	
32027NXV8	First Franklin Mortgage Loan ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	80,000,002	
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	AA	FG	No	603,767	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	1,221,271	
362429AA0	GSAMP 2007-HSBC1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,629,502	

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36244KAE5	GSAMP Mortgage Loan Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000	
43740CAA6	Homegold (Emergent) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	549,411	
44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	225,762	
449670BB3	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	703,941	
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	91,961	
449670EP9	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,275,455	
449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	67,873	
449670FE3	IMC Home Equity 1998-7	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	6,121,820	
456606AS1	Indymac SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,198,838	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	572,618	
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	45,158,387	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	37,763,248	
542514HN7	Long Beach 2004-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	22,603,597	
542514RM8	Long Beach Mortgage Loan Trust 2006-1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	7,535,497	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	67,773,451	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	61,611,204	
57643LNF9	MASTR Asset Backed Securities Trust 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	7,178,631	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	38,833,142	
59020U3D5	Merrill Lynch Mortgage Investors 2006-HE1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	5,803,069	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1, Mortgage Loan Asset Backed Certificates	Sub-Prime First Lien RMBS	AGC	BB	FG	No	6,941,864	
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	40,464,071	
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	20,159,067	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	4,021,847	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	113,668	
617451EV7	Morgan Stanley ABS Capital I Inc. 2006-HE2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	10,402,171	
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-WMC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	3,227,374	
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	A	FG	No	3,881,713	
61746WSQ4	MSDW 2002-NC3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,010,091	
64352VMP3	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	65,140,562	
64352VMN8	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	38,262,071	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	19,606,476	
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	16,339,908	
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,495,059	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	157,394,808	
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	17,424,417	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,427,804	
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,258,972	
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	8,413,093	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,976,997	
68403BAB1	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	2,486,449	
68402SAE9	Option One Mortgage Loan Trust 2007-HL1	Sub-Prime First Lien RMBS	AGC	BB	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	7,556,857	
68401NAE1	Option One Woodbridge Loan Trust 2004-1 Asset Backed Certificates, Series 2004-1	Sub-Prime First Lien RMBS	AGC	BB	FG	No	1,791,247	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	333,360,002	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	141,553	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	BB	FG	No	139,220	
75970NAA5	Renaissance (Delta) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,977,368	
759950AL2	Renaissance (Delta) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,987,391	
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,317,146	
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	28,641,642	
759950CP1	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,258,973	
759950CT3	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,932,279	
759950CV8	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,562,713	
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	22,495,903	
759950DN5	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	9,995,127	
759950DL9	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,330,166	
759950FZ6	Renaissance (Delta) 2005-4	Sub-Prime First Lien RMBS	AGM	B	FG	No	32,000,000	
75971FAJ2	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,507,372	
75971FAH6	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	3,471,927	
75971FAG8	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	867,981	
75156TAC4	Residential Asset Mortgage Products 2006-NC2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	12,500,000	
76113ABJ9	Residential Asset Securities Corp. 2006-KS3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	5,722,607	
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	205,419	
83613GAB5	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	36,417,137	
83613GAC3	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	14,888,484	
83613GAA7	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,851,580	
83613GAD1	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	4,429,105	
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	163,317,810	
83612CAE9	Soundview Home Equity Loan Trust 2006-OPT5	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	12,500,000	
86360WAE2	Structured Asset Investment Loan Trust 2006-4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	4,916,179	
86360LAD8	Structured Asset Securities Corp. Trust 2006-WF2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	5,690,048	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	A	FG	No	14,209,031	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	61,051,305	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Prime HELOC	AGC	CCC	FG	No	290,527	

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026931AF2	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	CCC	FG	No	2,204,847	
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	CCC	FG	No	29,446,630	(see footnote 9)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	CCC	FG	No	7,811,591	(see footnote 9)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	B	FG	No	42,360,877	(see footnote 9)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	B	FG	No	37,831,217	(see footnote 9)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	B	FG	No	54,214,784	(see footnote 9)
23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	B	FG	No	22,062,783	(see footnote 9)
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	B	FG	No	8,143,687	(see footnote 9)
126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	23,712,535	
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	4,316,498	
12668FAB0	Countrywide HELOC 2006-I	Prime HELOC	AGM	BB	FG	No	121,140,219	(see footnote 9)
12668FAA2	Countrywide HELOC 2006-I	Prime HELOC	AGM	BB	FG	No	39,085,127	(see footnote 9)
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	B	FG	No	87,210,042	(see footnote 9)
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	B	FG	No	86,241,795	(see footnote 9)
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	CCC	FG	No	41,756,535	(see footnote 9)
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	CCC	FG	No	41,369,699	(see footnote 9)
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	B	FG	No	94,958,517	(see footnote 9)
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	BB	FG	No	12,436,348	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	CCC	FG	No	22,227,719	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	CCC	FG	No	15,206,980	
39539BAB9	Greenpoint Mortgage Funding Trust 2006-HE1	Prime HELOC	AGC	BB	FG	No	4,039,655	
45669DAA6	IndyMac 2007-H1 HELOC	Prime HELOC	AGM	CCC	FG	No	66,942,969	
785778JJ1	SACO I Trust 2005-GP1	Prime HELOC	AGC	CCC	FG	No	3,696,552	
785778JL6	SACO I Trust 2005-GP1	Prime HELOC	AGC	CCC	FG	No	2,074,106	
785778JK8	SACO I Trust 2005-GP1	Prime HELOC	AGC	CCC	FG	No	68,883	
78577NAG3	SACO I Trust 2006-12	Prime HELOC	AGC	BBB-	FG	No	1,715,733	
00442FAB8	Ace Home Equity Loan Trust 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	53,759,106	
00443WAA2	Ace Home Equity Loan Trust 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	11,794,962	
00443YAA8	ACE Home Equity Loan Trust 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	26,021,774	
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	BB	FG	No	4,892,501	
88156VAB4	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	14,702,215	
88156VAA6	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	11,489,627	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	10,089,040	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	AAA	CDS	Yes	462,308	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	4,821,020	
16678RBL0	Chevy Chase Funding LLC Series 2004-A	Option ARMs - First Lien	AGC	AAA	CDS	No	3,318,447	
16678RCL9	Chevy Chase Funding LLC Series 2004-B	Option ARMs - First Lien	AGC	AAA	CDS	No	4,442,434	
16678REL7	Chevy Chase Funding LLC Series 2005-C	Option ARMs - First Lien	AGC	AAA	CDS	No	11,655,847	
16678WAB2	Chevy Chase Funding LLC Series 2006-2	Option ARMs - First Lien	AGC	CCC	FG	No	14,459,658	
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	CDS	No	1,287,878	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	4,813,479	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	B	CDS	No	3,587,718	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	5,889,814	(see footnote 9) (see footnote 10)
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	CDS	No	26,987	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	12,833,711	
41162CAB7	Harborview 2006-10	Option ARMs - First Lien	AGM	BB	FG	No	1,999,089	
41162CAE1	Harborview 2006-10	Option ARMs - First Lien	AGM	BB	FG	No	1,006,465	
41164MAB3	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	24,411,088	(see footnote 9) (see footnote 10)
45670LAE7	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	7,822,275	
45670LAB3	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	648,115	
02149QAE0	CWALT Alternative Loan Trust 2007-OA10	Option ARMs - First Lien	AGC	AA / CCC	FG	No	53,521	(see footnote 9) (see footnote 10)
52525BAB8	Lehman Excess Trust 2007-16N	Option ARMs - First Lien	AGC	BB	FG	No	732,823	
61748HBF7	Morgan Stanley Mortgage Loan Trust 2004-6AR	Option ARMs - First Lien	AGC	AAA	CDS	No	1,398,680	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	493,022	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	987,319	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	1,160,099	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
939336X57	Washington Mutual Mortgage 2005-AR1	Option ARMs - First Lien	AGC	AA	CDS	No	1,266,118	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	40,000,000	(see footnote 9) (see footnote 10)
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AGC	AA	FG	No	6,958,000	(see footnote 9) (see footnote 10)
05949AT42	Banc of America Mortgage Securities 2005-2	Alt-A First Lien RMBS	AGC	AA	FG	No	7,003,000	(see footnote 9) (see footnote 10)
05949A5G1	Banc of America Mortgage Securities 2005-4	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	9,755,000	(see footnote 9) (see footnote 10)
073879A99	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	2,966,296	
073879B23	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	1,271,270	
073879M62	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	5,048,347	
073879M54	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	4,748,962	

CUSIP/SIN (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
16678RBD8	Chevy Chase Funding LLC Series 2004-2	Alt-A First Lien RMBS	AGC	AAA	CDS	No	4,692,788		
16678RBV8	Chevy Chase Funding LLC Series 2004-3	Alt-A First Lien RMBS	AGC	AAA	CDS	No	4,876,134		
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	FG	No	16,944,533		
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	26,716,475	(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	14,623,000	(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	11,627,234		
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	AGC	CCC	FG	No	7,891,814		
225458EB7	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	B	FG	No	14,658,001		
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / CCC	CDS	No	136,122,403	(see footnote 9)	(see footnote 10)
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	CCC	FG	No	33,022,159		
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No	4,124,724		
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No	2,744,482		
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No	11,141,721		
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No	6,222,108		
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	AGM	CCC	FG	No	4,572,077		
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	AAA	FG	No	83,463,359		
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	BB	FG	No	43,525,044		
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	AGC	CCC	FG	No	2,494,713		
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	FG	No	15,906,669		
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	52,555,570		
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	35,937,337		
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	27,084,656		
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	24,317,599		
68383NDQ3	Opteum 2005-5	Alt-A First Lien RMBS	AGM	BB	FG	No	13,190,794		
76110HZ21	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	AGC	CCC	FG	No	7,224,304		
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	CCC	FG	No	11,421,340		
872227TAH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	BB	FG	No	10,853,936		
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	5,816,247		
881561JW5	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	2,668,877		
881561LE2	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	7,041,863		
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	6,891,341		
881561XL3	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	21,104,520		
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	2,679,649		
881561XJ8	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	2,004,124		
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	29,498,092		
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	4,146,768		
881561ZA5	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	3,728,276		
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No	4,575,531		
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	4,956,322		
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	CCC	FG	No	6,818,291		
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	BB	FG	No	19,838,001		
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AGC	AA	FG	No	9,390,000		
12668ANA9	CWALT Alternative Loan Trust Series 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	FG	No	16,445,749	(see footnote 9)	(see footnote 10)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	CCC	FG	No	11,697,000		
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	No	111,353		
410764AA2	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	19,601		
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	B	FG	No	7,864,000		
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	B	FG	No	13,325,000		
61745MWM1	Morgan Stanley Mortgage 2004-1	Prime First Lien RMBS	AGC	BBB	FG	No	2,041,000		
74160MET5	Prime Mortgage Trust, Series 2004-1	Prime First Lien RMBS	AGC	AAA	FG	No	1,063,000		
74160MGL0	Prime Mortgage Trust, Series 2005-1	Prime First Lien RMBS	AGC	B	FG	No	2,958,000		
N/A	Private Residential Mortgage Transaction	Prime First Lien RMBS	AGM	AAA	FG	No	27,765		
74434UFB5	Pru Home Mtg Sec 1994-25	Prime First Lien RMBS	AGM	AAA	FG	No	62,909		
25157GBB7	Doral 2006-1	Puerto Rico RMBS	AGM	CCC	FG	No	18,296,132		
25157GAP7	Doral 2006-1	Puerto Rico RMBS	AGM	CCC	FG	No	15,326,574		
25157GAG7	Doral 2006-1	Puerto Rico RMBS	AGM	CCC	FG	No	13,553,735		
25157GAF9	Doral 2006-1	Puerto Rico RMBS	AGM	CCC	FG	No	9,638,456		
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	FG	No	180,910		
N/A	U.S. Residential Mortgages Reinsurance (see footnote 11)						83,250,673		
Subtotal	U.S. Residential Mortgages						4,817,934,609		
U.S. Consumer Receivables									
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	CCC	FG	Yes	39,082,445		
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	30,580,461		
395383AZ5	GreenPoint 2000-6	Manufactured Housing	AGM	A	FG	No	20,080,178		
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	8,384,175		
00432CDJ7	Access Group Private Student Loan Series 2007-A	Consumer Loans - Student Loans	AGC	A-	CDS	No	139,145,298		
50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans - Student Loans	AGC	A+	CDS	No	43,051,759		
78443JAE9	SLM Private Credit Student Loan Trust 2006-C	Consumer Loans - Student Loans	AGC	A+	FG	No	326,747,773		
78443DAD4	SLM Private Credit Student Trust 2007-A	Consumer Loans - Student Loans	AGC	A+	CDS	No	100,000,000		
78443DAD4	SLM Private Credit Student Trust 2007-A	Consumer Loans - Student Loans	AGC	A+	FG	No	400,000,000		
96033DAC4	Westgate Resorts 2017-1 LLC	Consumer Loans - Timeshare	AGC	BBB+	FG	No	3,865,185		
N/A	U.S. Consumer Receivables Reinsurance (see footnote 11)						479,278,709		
Subtotal	U.S. Consumer Receivables						1,590,215,983		

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. Insurance Securitization								
058521AC9	Ballantyne Re Plc	Insurance Securitization	AGM	CC	FG	No	85,100,000	
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	250,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	FG	No	212,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	FG	No	212,000,000	
N/A	U.S. Insurance Securitization Reinsurance (see footnote 11)						189,454,460	
Subtotal	U.S. Insurance Securitization						1,448,554,460	
U.S. Pooled Corporate Obligations								
01448XAA3	ALESCO Preferred Funding VI	Trust Preferred - Bank	AGC	AA	CDS	No	44,061,959	
01448YAA1	ALESCO Preferred Funding VII	Trust Preferred - Bank	AGC	AAA	FG	No	61,105,581	
01449WAA4	ALESCO Preferred Funding X Ltd.	Trust Preferred - Bank	AGC	AA	CDS	No	62,185,028	
01450AAF7	ALESCO Preferred Funding XI	Trust Preferred - Bank	AGC	AA	FG	No	105,221,021	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	A-	CDS	No	88,244,265	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AA	CDS	No	128,093,896	
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AGC	BBB-	CDS	No	69,870,721	
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	87,087,515	
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	78,002,134	
89412KAA8	Trapeza CDO XI	Trust Preferred - Bank	AGC	A-	FG	No	100,337,437	
89412LAA6	Trapeza Edge CDO	Trust Preferred - Bank	AGC	AA	CDS	No	41,541,937	
90341XAA4	US Capital Funding IV, LTD	Trust Preferred - Bank	AGC	B	CDS	No	59,805,908	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	AA	CDS	No	37,645,689	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	AA	FG	No	35,049,434	
04973PAB5	Attentus CDO III Limited	Trust Preferred - REIT & Mortgage	AGC	AAA	FG	No	15,601,640	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	No	93,124,272	
87330UAB7	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BB	FG	No	8,381,184	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	24,399,313	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	No	34,159,039	
87331VAA6	Taberna Preferred Funding VIII, Ltd.	Trust Preferred - REIT & Mortgage	AGC	AAA	FG	No	1,335,870	
N/A	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	29,500,000	
N/A	U.S. Pooled Corporate Obligations Reinsurance (see footnote 11)						-	
Subtotal	U.S. Pooled Corporate Obligations						1,347,154,276	
U.S. Commercial Receivables								
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	7,048,012	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB	FG	No	29,432,574	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	CCC	FG	No	191,925	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	FG	No	12,052,500	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	FG	No	1,377,500	
75405RAA1	RASPRO Trust 2005-1	Aircraft Leases	AGC	A	CDS	Yes	5,537,811	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BBB-	CDS	Yes	23,727,777	
90332UAN3	US Airways Series 2001-1 G	EETC Transaction	AGC	BB+	CDS	Yes	4,898,931	
N/A	U.S. Commercial Receivables Reinsurance (see footnote 11)						61,892,831	
Subtotal	U.S. Commercial Receivables						146,159,861	
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	1,687,321	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AG Re	AAA	FG	No	87,616,294	
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	A-	FG	No	15,415,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	12,163,945	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	12,000,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	5,966,335	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	3,618,171	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	3,365,374	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	3,173,062	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	2,560,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	2,179,619	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,668,444	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,625,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,337,232	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	1,206,057	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,090,744	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AA	FG	No	993,655	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	726,541	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A-	FG	No	66,281,127	

CUSIP/SIN (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 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	5,260,322	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	2,419,753	
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	1,243,372	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	955,507	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	823,797	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	323,476	
362311AH5	Verizon California Inc.	Miscellaneous Other Asset Backed	AGC	A	CDS	Yes	24,400,000	
62938RAA5	NRG Peaker	Peaker Power Plant	AGM	AA	CDS	No	37,452,000	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 12)	AGM	AA	FG	No	8,953,435	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 12)	AGM	AA	FG	No	6,000,000	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 12)	AGM	AA	FG	No	5,990,737	
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Structured Credit	AGC	BBB	FG	No	63,000,000	
233046AH4	Dunkin Brands Series 2017-1	Structured Credit	AGC	BBB	FG	No	15,000,000	
33830JAB1	Five Guys Series 2017-1	Structured Credit	AGC	BBB	FG	No	13,810,000	
33830JAB1	Five Guys Series 2017-1	Structured Credit	AGC	BBB	FG	No	10,000,000	
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 11)						6,745,660	
Subtotal	U.S. Other Structured Finance						456,166,544	
Total	U.S. Structured Finance						9,806,185,733	
International Residential Mortgages								
N/A	ALBA 2005-1 PLC	Near Prime - International RMBS	AGM	AAA	FG	No	46,997,753	
N/A	ALBA 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	21,896,340	
XS0255457706	Clavis Securities 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	5,496,532	
XS0309227279	DB Eurohome 2007-1	Near Prime - International RMBS	AGM	BBB-	FG	No	73,200,389	
XS0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	27,863,613	
N/A	Private International Residential Mortgage Transaction	Near Prime - International RMBS	AGC	AA	CDS	Yes	7,829,255	
HU0000650890	FHB	Prime - International RMBS	AGM	B+	FG	No	48,757,750	
HU0000650874	OTP	Prime - International RMBS	AGM	BBB-	FG	No	78,514,460	
N/A	Private International Residential Mortgage Transaction	Prime - International RMBS	AGM	A	CDS	No	71,518,281	
IT0004158157	Sestante Finance 2006-1	Prime - International RMBS	AGM	BBB	FG	No	119,145,125	
N/A	Private International Residential Mortgage Transaction	Reverse Mortgage - International RMBS	AGC	A	CDS	No	135,130,000	
N/A	International Residential Mortgages Reinsurance (see footnote 11)						-	
Subtotal	International Residential Mortgages						636,349,498	
International Commercial Receivables								
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	36,810,186	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB	FG	No	153,719,723	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1, A-1	Aircraft Leases	AGC	CCC	FG	No	429,394	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	FG	No	62,947,500	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	FG	No	23,622,500	
75405RAA1	RASPRO Trust 2005-1	Aircraft Leases	AGC	A	CDS	Yes	2,715,261	
N/A	International Commercial Receivables Reinsurance (see footnote 11)						15,343,064	
Subtotal	International Commercial Receivables						295,587,628	
International Pooled Corporate Obligations								
051154AA0	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	29,500,000	
378665AC7	Gleneagles Funding Ltd.	Perpetual Repackagings	AGM	BB	FG	No	41,784,615	
N/A	Gleneagles Funding Ltd.	Perpetual Repackagings	AGM	BBB+	FG	No	14,215,385	
N/A	Dekania Europe CDO III	Trust Preferred - Insurance	AGM	AAA	FG	No	31,464,638	
N/A	International Pooled Corporate Obligations Reinsurance (see footnote 11)						40,000,000	
Subtotal	International Pooled Corporate Obligations						156,964,638	
International Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	96,958,312	
XS1063546185	Garanti DPR 2014-C	Future Flow Transaction	AGC	BBB+	FG	No	168,000,000	
N/A	Private Future Flow Transaction	Future Flow Transaction	AGC	BBB	FG	No	59,200,000	
N/A	Private Consumer Receivables Transaction	Consumer Loans	AGC	BBB+	FG	No	293,164	
N/A	International Other Structured Finance Reinsurance (see footnote 11)						-	
Subtotal	International Other Structured Finance						324,451,476	
Total	International Structured Finance						1,413,353,240	
Grand Total	U.S. and International Structured Finance						11,219,538,973	

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
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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 FSA Inc.); Assured Guaranty Re Ltd. (AG Re).
- 4 - Assured Guaranty's internal rating as of 12/31/17. The Company's ratings scale is similar to that used by the rating agencies; 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 - Reinsurance business ceded from third party reinsurers.
- 12 - Financial guaranty policies issued by AGM which are fully collateralized by U.S. Government or Agency securities.