



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of December 31, 2016**

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The information in this transaction list is as of December 31, 2016 and was last updated on February 1, 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/AG Re) (3)	Internal Rating (4)(6)	Contract Form (5)	Previously Guaranteed by Another FG (6)	Net Par Outstanding (\$) (7)(13)	Comments
U.S. Pooled Corporate Obligations								
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	AAA	CDS	No	562,500,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	AAA	CDS	No	450,000,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	AAA	CDS	No	440,000,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGC	AAA	CDS	No	400,000,000	
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	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	765,934,085	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	743,793,554	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	655,461,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	516,428,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	380,240,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	345,472,250	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	294,638,095	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	282,946,400	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	169,701,750	
00936CAA0	Airlie CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	6,699,103	
N/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	AAA	CDS	No	12,043,971	
05741RAB9	Baker Street CLO II	CLOs - Cashflow	AGC	AAA	FG	No	664,344	
G08889AA8	Battalion CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	67,597,492	
09624SAB1	Blue Mountain CLO Ltd. III	CLOs - Cashflow	AGC	AAA	CDS	No	644,563	
09624SAA3	Blue Mountain CLO Ltd. III	CLOs - Cashflow	AGC	AAA	FG	No	1,695,040	
G18199AA0	Canaras Summit CLO	CLOs - Cashflow	AGC	AAA	CDS	No	30,917,082	
G18199AB8	Canaras Summit CLO	CLOs - Cashflow	AGC	AAA	CDS	No	15,614,688	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	226,672,289	
15132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	270,567,610	
224607AB7	Cratos CLO I	CLOs - Cashflow	AGC	AAA	CDS	No	54,996,088	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	AAA	CDS	No	15,519,749	
291086AA4	Emerson Place CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	8,430,360	
34956XAF7	Fortress Credit Opportunities I	CLOs - Cashflow	AGC	AA	CDS	Yes	71,513,940	
34956XAG5	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	304,532,910	
34956XAC4	Fortress Credit Opportunities I, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	117,693,878	
34956XAF7	Fortress Credit Opportunities, LP.	CLOs - Cashflow	AGM	AA	CDS	Yes	29,423,505	
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	AAA	CDS	No	74,508,829	
XS0277011671	Green Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	3,651,561	
496367AA1	Kingsland IV	CLOs - Cashflow	AGC	AAA	CDS	No	72,924,483	
496367AC7	Kingsland IV - A1R	CLOs - Cashflow	AGC	AAA	CDS	No	14,201,458	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	80,396,850	
62443PAA7	Mountain View CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	76,978,584	
62443PAB5	Mountain View CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	46,109,000	
62443PAC3	Mountain View CLO II	CLOs - Cashflow	AGC	AAA	CDS	No	2,735,280	
75900GAA5	Regent's Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	8,197,920	
86280AAA5	Stratford CLO	CLOs - Cashflow	AGC	AAA	CDS	No	55,662,771	
87155FAC0	Symphony CLO II, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	53,798,356	
89288BAA9	Tralee CDO I Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	63,821,113	
N/A	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	20,650,000	
01448XAA3	ALESCO Preferred Funding VI	Trust Preferred - Bank	AGC	AA	CDS	No	61,674,428	
01448YAA1	ALESCO Preferred Funding VII	Trust Preferred - Bank	AGC	AA	FG	No	69,334,347	
01449WAA4	ALESCO Preferred Funding X LTD	Trust Preferred - Bank	AGC	AA	CDS	No	69,265,891	
01450AAF7	ALESCO Preferred Funding XI	Trust Preferred - Bank	AGC	AA	FG	No	110,249,995	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	A-	CDS	No	96,016,977	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AA	CDS	No	136,881,933	
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AGC	BB	CDS	No	107,627,178	
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AGC	BB	CDS	No	67,446,365	
74043AAD3	Preferred Term Securities XXIII	Trust Preferred - Bank	AGC	AA	CDS	No	60,637,242	
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AGC	AA-	CDS	No	88,845,481	
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	93,736,824	
89412KAA8	Trapeza CDO XI	Trust Preferred - Bank	AGC	A-	FG	No	120,226,794	
89412LAA6	Trapeza Edge CDO	Trust Preferred - Bank	AGC	AA	CDS	No	45,745,357	
90341XAA4	US Capital Funding IV, LTD	Trust Preferred - Bank	AGC	CCC	CDS	No	63,267,912	
90341XAA4	US Capital Funding IV, LTD	Trust Preferred - Bank	AGC	CCC	CDS	No	63,212,027	
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	2,605,369	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BBB	CDS	No	43,471,645	

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049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	BBB	FG	No	40,473,601	
049733AA6	Attentus CDO II Limited	Trust Preferred - REIT & Mortgage	AGC	AA	FG	No	9,043,737	
04973PAB5	Attentus CDO III Limited	Trust Preferred - REIT & Mortgage	AGC	AA	FG	No	25,851,597	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	No	117,898,656	
87330UAB7	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BB	FG	No	10,610,879	
87330YAB9	Taberna Preferred Funding IV, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	49,193,557	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	25,605,851	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	FG	No	35,848,192	
87331VAA6	Taberna Preferred Funding VIII, Ltd.	Trust Preferred - REIT & Mortgage	AGC	A	FG	No	29,233,983	
N/A	U.S. Pooled Corporate Obligations Reinsurance (see footnote 12)						-	
Subtotal		U.S. Pooled Corporate Obligations					10,049,841,330	

U.S. Residential Mortgages

00442FAB8	Ace Home Equity Loan Trust 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	53,646,724	
00443WAA2	Ace Home Equity Loan Trust 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	14,364,599	
00443YAA8	ACE Home Equity Loan Trust 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	31,871,772	
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	BB	FG	No	6,924,189	
07401WAP4	BSSLT 2007-1	Alt-A Closed-End Second Lien RMBS	AGM	BB	CDS	Yes	4,907,457	
32029HAB8	FFMLT 2007-FFC	Alt-A Closed-End Second Lien RMBS	AGM	BB	CDS	Yes	8,290,465	
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	9,921,624	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	10,523,540	
04542BMT6	Asset Backed Funding Corp. 2005-AQ1	Alt-A First Lien RMBS	AGM	A / AA	FG	No	39,200,000	(see footnote 9) (see footnote 11)
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AGC	AA / BBB	FG	No	10,938,000	(see footnote 9) (see footnote 11)
05949CPX8	Banc of America Mortgage Securities 2005-12	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	6,247,000	(see footnote 9) (see footnote 11)
05949AT42	Banc of America Mortgage Securities 2005-2	Alt-A First Lien RMBS	AGC	AA / BBB	FG	No	11,335,000	(see footnote 9) (see footnote 11)
05949A5G1	Banc of America Mortgage Securities 2005-4	Alt-A First Lien RMBS	AGC	AA / B	FG	No	12,609,000	(see footnote 9) (see footnote 11)
05949CAK2	Banc of America Mortgage Securities 2005-5	Alt-A First Lien RMBS	AGC	AA	FG	No	10,702,000	(see footnote 9) (see footnote 11)
073879A99	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	4,211,381	
073879B23	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	1,804,877	
073879M54	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	5,743,948	
073879M62	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	5,193,363	
16678RBD8	Chevy Chase Funding LLC Series 2004-2	Alt-A First Lien RMBS	AGC	AAA	CDS	No	5,516,341	
16678RBV8	Chevy Chase Funding LLC Series 2004-3	Alt-A First Lien RMBS	AGC	AAA	CDS	No	6,436,309	
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	FG	No	18,613,754	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	29,947,509	(see footnote 9) (see footnote 11)
12669GSS1	Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	16,873,000	(see footnote 9) (see footnote 11)
12667GAF0	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-13CB	Alt-A First Lien RMBS	AGC	CCC	FG	No	13,960,653	
	Mortgage Pass-Through Certificates							
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	AGC	CCC	FG	No	9,626,519	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	B	FG	No	16,244,000	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / CCC	CDS	No	159,050,088	(see footnote 9) (see footnote 11)
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	CCC	FG	No	38,831,929	
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No	4,956,017	
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No	3,297,603	
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No	13,129,916	
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No	7,332,417	
362341TK5	GSA 2005-12	Alt-A First Lien RMBS	AGM	CCC	FG	No	5,425,920	
452550AA4	IMPAC CMB Trust Series 2007-A Class A	Alt-A First Lien RMBS	AGC	AAA	FG	No	89,173,458	
452550AB2	IMPAC CMB Trust Series 2007-A Class M-1	Alt-A First Lien RMBS	AGC	BB	FG	No	46,502,785	
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	AGC	CCC	FG	No	2,610,860	
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	FG	No	18,040,069	
65537BAE0	Nomura Asset Accept. Corp. 2006-WF1	Alt-A First Lien RMBS	AGM	CCC	FG	No	8,748,885	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	62,558,018	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	40,232,901	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	30,322,066	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No	27,224,264	
68383NDQ3	Opteum 2005-5	Alt-A First Lien RMBS	AGM	BB	FG	No	18,547,423	
68383NBM4	Opteum Mortgage Acceptance Corp. PT Certif. 2005-3	Alt-A First Lien RMBS	AGC	AAA	CDS	No	45,412,968	
76110H2Z1	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	AGC	CCC	FG	No	8,664,963	
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	CCC	FG	No	13,066,256	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	BB	FG	No	11,827,936	

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881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	5,918,641	
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	8,423,103	
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	7,426,379	
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	4,990,096	
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	4,058,589	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	28,903,673	
881561ZA5	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	7,659,852	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No	6,189,196	
881561NY6	Terwin MortgageTrust 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	284,490	
881561NWO	Terwin MortgageTrust 2004-21HE	Alt-A First Lien RMBS	AGM	AAA	FG	No	170,084	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	FG	No	6,007,898	
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	CCC	FG	No	8,195,967	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	AAA	CDS	Yes	576,768	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	5,962,435	
16678RBL0	Chevy Chase Funding LLC Series 2004-A	Option ARMs - First Lien	AGC	AAA	CDS	No	3,706,897	
16678RCL9	Chevy Chase Funding LLC Series 2004-B	Option ARMs - First Lien	AGC	AAA	CDS	No	5,142,191	
16678REL7	Chevy Chase Funding LLC Series 2005-C	Option ARMs - First Lien	AGC	AAA	CDS	No	13,669,807	
16678WAB2	Chevy Chase Funding LLC Series 2006-2	Option ARMs - First Lien	AGC	CCC	FG	No	18,611,221	
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	CDS	No	1,651,067	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	5,166,060	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	4,116,402	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 11)
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	CDS	No	57,974	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	13,385,687	
41162CAB7	Harborview 2006-10	Option ARMs - First Lien	AGM	CCC	FG	No	3,389,214	
41162CAE1	Harborview 2006-10	Option ARMs - First Lien	AGM	CCC	FG	No	2,006,378	
41164MAB3	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / CCC	FG	No	28,786,818	(see footnote 9) (see footnote 11)
45670LAE7	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	9,325,392	
45670LAB3	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	3,807,111	
02149QAE0	CWALT Alternative Loan Trust 2007-OA10	Option ARMs - First Lien	AGC	AA	FG	No	53,520	(see footnote 9) (see footnote 11)
52525BAB8	Lehman Excess Trust 2007-16N	Option ARMs - First Lien	AGC	BB	FG	No	5,882,653	
57645NAB6	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / BB	FG	No	6,235,864	(see footnote 10) (see footnote 11)
57645NAN0	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / BB	FG	No	2,817,730	(see footnote 10) (see footnote 11)
57645NAD2	MASTR 2007-3	Option ARMs - First Lien	AGM	AA / BB	FG	No	7,016,694	(see footnote 10) (see footnote 11)
61748HBF7	Morgan Stanley Mortgage Loan Trust 2004-6AR	Option ARMs - First Lien	AGC	AAA	CDS	No	1,942,932	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	CCC	CDS	No	583,434	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	1,449,737	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	AA	CDS	No	1,580,382	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	1,489,461	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	FG	No	203,259	
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	B	FG	No	23,492,001	
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AGC	A	FG	No	11,954,000	
12668ANA9	CWALT Alternative Loan Trust Ser 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	FG	No	18,623,948	(see footnote 9) (see footnote 11)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	CCC	FG	No	15,586,000	
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	No	98,511	
410764AA2	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	52,273	
410764AB0	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No	16,712	
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	BBB	FG	No	9,883,000	
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	B	FG	No	15,054,000	
61745MWM1	Morgan Stanley Mortgage Loan Trust, Mortgage Pass-Through Certificates, Series 2004-1	Prime First Lien RMBS	AGC	A	FG	No	2,121,000	

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74160MET5	Prime Mortgage Trust Mortgage Pass-Through Certificates Series 2004-1	Prime First Lien RMBS	AGC	AAA	FG	No	1,579,000	
74160MGL0	Prime Mortgage Trust, Mortgage Pass-Through Certificates, Series 2005-1	Prime First Lien RMBS	AGC	B	FG	No	3,429,000	
N/A	Private Residential Mortgage Transaction	Prime First Lien RMBS	AGM	AAA	FG	No	160,337	
74434UFB5	Pru Home Mtg Sec 1994-25	Prime First Lien RMBS	AGM	AAA	FG	No	75,313	
76111XWP4	Residential Funding Mortgage Sec I, Inc. 2005-S5	Prime First Lien RMBS	AGC	BBB	FG	No	13,923,000	
76111XDV2	Residential Funding Mortgage Securities I Inc. Mortgage Pass Through Certificates, Series 2003-S20	Prime First Lien RMBS	AGC	BB	FG	No	5,640,000	
	Residential Funding Mortgage Securities							
004406AA2	Ace 2006-GP1	Prime HELOC	AGM	BB	FG	No	1,928,508	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Prime HELOC	AGC	B	FG	No	396,207	
026931AF2	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	CCC	FG	No	2,954,592	
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	CCC	FG	No	32,899,131	(see footnote 9)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	CCC	FG	No	8,764,521	(see footnote 9)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	CCC	FG	No	50,339,776	(see footnote 9)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	CCC	FG	No	45,265,798	(see footnote 9)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	63,197,469	(see footnote 9)
23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	26,879,350	(see footnote 9)
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	CCC	FG	No	9,808,710	(see footnote 9)
126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	24,510,438	
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	3,959,960	
12668FAA2	Countrywide HELOC 2006-I	Prime HELOC	AGM	B	FG	No	44,666,341	(see footnote 9)
12668FAB0	Countrywide HELOC 2006-I 2-A	Prime HELOC	AGM	B	FG	No	143,860,184	(see footnote 9)
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	CCC	FG	No	91,233,942	(see footnote 9)
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	B	FG	No	90,207,813	(see footnote 9)
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	CCC	FG	No	51,521,666	(see footnote 9)
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	CCC	FG	No	51,454,320	(see footnote 9)
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	CCC	FG	No	118,794,956	(see footnote 9)
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	CCC	FG	No	14,856,155	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	CCC	FG	No	32,750,751	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	CCC	FG	No	22,406,258	
39539BAB9	Greenpoint Mortgage Funding Trust 2006-HE1, Class AC Home Equity Asset-Backed Notes	Prime HELOC	AGC	B	FG	No	5,381,093	
45669DAA6	IndyMac 2007-H1 HELOC	Prime HELOC	AGM	CCC	FG	No	74,123,335	
785778JJ1	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	6,021,387	
785778JL6	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	2,220,975	
785778JK8	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	112,204	
78577NAG3	SACO I Trust 2006-12	Prime HELOC	AGC	CCC	FG	No	2,771,464	
25157GAG7	Doral 2006-1	Puerto Rico RMBS	AGM	B	FG	No	21,274,051	
25157GAP7	Doral 2006-1	Puerto Rico RMBS	AGM	B	FG	No	19,327,364	
25157GBB7	Doral 2006-1	Puerto Rico RMBS	AGM	B	FG	No	19,137,890	
25157GAF9	Doral 2006-1	Puerto Rico RMBS	AGM	B	FG	No	12,744,042	
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	11,306,849	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	15,823,880	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Sub-Prime First Lien RMBS	AGC	BBB	FG	No	3,945,585	
04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,117,472	
004421SL8	ACE 2005-HE6	Sub-Prime First Lien RMBS	AGM	AAA	CDS	No	37,084,602	
00083BAB1	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	32,900,294	
00083BAC9	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,392,796	
00083BAD7	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,765,822	
004421UB7	ACE Securities Corp. Home Equity Loan 2005-HE7	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	20,322,718	
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	10,296,349	
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	18,182,041	
03072SFX8	Ameriquest 2003-5	Sub-Prime First Lien RMBS	AGM	BBB-	FG	No	39,892,102	
03072SHQ1	Ameriquest 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,302,887	
03072SJU0	Ameriquest 2003-9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	14,337,486	
03072SQP3	Ameriquest 2004-FR1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	12,603,809	
03072STB1	Ameriquest 2004-R7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	9,612,335	
03072SVL6	Ameriquest Mortgage Securities Inc. 2004-R10	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	55,673,984	
03072SU86	Ameriquest Mortgage Securities Inc. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	27,437,084	
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	29,627,892	
03072SND3	AMSI 03-13	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	22,824,484	

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03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	32,521,682	
03072SRS6	AMSI 04-R5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	8,240,358	
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	4,901,467	
040104CU3	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	BB	FG	No	24,210,032	
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	4,125,414	
040104NC1	Argent Securities Inc. 2005-W2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	54,171,410	
040104RG8	Argent Securities Inc. 2006-W1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	9,571,379	
040104BN0	ARSI 03-W5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,424,548	
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	2,452,032	
07387UHR5	Bear Stearns ABS I Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	11,155,299	
07384YLG9	Bear Stearns Asset Backed Securities Trust Series 2003 ABF 1	Sub-Prime First Lien RMBS	AGC	B	FG	No	12,817,569	
144531EX4	Carrington Mortgage Loan Trust Series 2006-NC1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000	
12506YAF6	CDC Mortgage Capital 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	7,293,277	
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	627,181	
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	294,655	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	50,932,986	(see footnote 9) (see footnote 11)
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	55,467,992	(see footnote 9) (see footnote 11)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	2,943,613	(see footnote 9) (see footnote 11)
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	41,857,627	(see footnote 9)
22540A3L0	CSFB 2001-HE16	Sub-Prime First Lien RMBS	AGM	AA	FG	No	3,236,731	
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	AA	FG	No	1,103,773	
22540VB05	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,414,323	
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,301,512	
22540VHA3	CSFB 2001-HE25	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	77,765	
22540VME9	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	A	FG	No	4,102,396	
22540VMB5	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	75,674	
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	3,411,418	
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,679,279	
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	1,478,882	
22540VWZ1	CSFB 2002-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,272,347	
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	251,953	
22541NCP2	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	229,890	
22541NCQ0	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	175,290	
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	A	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	61,832,324	(see footnote 9) (see footnote 11)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	27,884,242	(see footnote 9) (see footnote 11)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	57,410,165	(see footnote 9) (see footnote 11)
294751BD3	Equity One 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,561,350	
31846LBW5	First Alliance 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	358,983	
32027NXV8	First Franklin Mortgage Loan ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	80,000,000	
362334FT6	First Franklin Mortgage Loan Trust 2006-FF4	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	A	FG	No	707,452	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	A	FG	No	1,223,290	
362429AA0	GSAMP 2007-HSBC1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	44,098,662	
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	9,175,861	
43740CAA6	Homegold (Emergent) 1999-1	Sub-Prime First Lien RMBS	AGM	AA	FG	No	760,925	
44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	168,329	
449670BB3	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	607,385	
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	83,013	
449670EP9	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,130,884	
449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	84,477	

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449670FE3	IMC Home Equity 1998-7	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,115,630	
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	615,627	
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	44,459,478	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	42,027,157	
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	8,255,180	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	75,898,663	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	66,502,960	
57643LNF9	MASTR Asset Backed Securities Trust 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	10,496,464	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	45,025,791	
59020U3D5	Merrill Lynch Mortgage Investors 2006-HE1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	12,499,999	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1, Mortgage Loan Asset Backed Certificates	Sub-Prime First Lien RMBS	AGC	BB	FG	No	7,761,494	
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	34,901,876	
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,388,000	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	4,552,871	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	187,573	
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	3,566,420	
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	BBB-	FG	No	4,997,864	
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	48,600,401	
66987WAP2	NovaStar Home Equity Loan Trust Series 2003-2	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	2,554,187	
68389FDF8	OOMLT 03-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	25,124,219	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,826,012	
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,542,349	
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,767,342	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	169,895,984	
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	19,364,280	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,816,392	
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,565,145	
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	9,338,392	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	8,902,423	
68403BAB1	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	2,774,906	
68389FDA9	Option One Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	847,837	
68389FCZ5	Option One Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	AA	FG	No	13,021,430	
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	8,635,845	
68401NAE1	Option One Woodbridge Loan Trust 2004-1 Asset Backed Certificates, Series 2004-1	Sub-Prime First Lien RMBS	AGC	BB	FG	No	1,964,641	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	333,359,992	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	BBB	CDS	Yes	777,614	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	171,646	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	116,428	
75970NAA5	Renaissance (Delta) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,870,508	
759950AL2	Renaissance (Delta) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,783,921	
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,481,862	
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	27,921,643	
759950CP1	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,988,664	
759950CT3	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,842,930	
759950CV8	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,169,052	
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	21,930,029	
759950DN5	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,276,577	
759950DL9	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,503,163	
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	11,629,878	
75971FAH6	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	3,508,888	
75971FAG8	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	877,222	
75156TAC4	Residential Asset Mortgage Products 2006-NC2	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000	
76110W7B6	Residential Asset Securities Corp. 2005-KS11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	5,536,562	
76113ABJ9	Residential Asset Securities Corp. 2006-KS3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	7,533,547	

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81375WGE0	Securitized ABS Receivables LLC Trust 2005-HE1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	1,008,528	
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	191,384	
83613GAA7	Soundview (Delta) 2008-1 A1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	12,940,790	
83613GAB5	Soundview (Delta) 2008-1 A2 A3 A4	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	33,768,895	
83613GAC3	Soundview (Delta) 2008-1 A2 A3 A4	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	13,805,799	
83613GAD1	Soundview (Delta) 2008-1 A2 A3 A4	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	4,170,636	
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	164,971,906	
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	6,031,856	
86360WAE2	Structured Asset Investment Loan Trust 2006-4	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	5,457,942	
86360LAD8	Structured Asset Securities Corp. Trust 2006-WF2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	9,258,531	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	BBB	FG	No	17,169,373	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	73,677,060	
N/A	U.S. Residential Mortgages Reinsurance (see footnote 12)						114,109,117	
Subtotal	U.S. Residential Mortgages						5,636,852,980	
U.S. Insurance Securitization								
058521AC9	Ballantyne Re Plc	Insurance Securitization	AGC	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)						204,044,880	
Subtotal	U.S. Insurance Securitization						2,307,144,880	
U.S. Consumer Receivables								
00432CDJ7	Access Group Private Student Loan Series 2007-A	Consumer Loans	AGC	AA	CDS	No	166,250,280	
50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans	AGC	A+	CDS	No	50,411,636	
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	43,861,916	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No	34,515,311	
395383AZ5	GreenPoint 2000-6	Manufactured Housing	AGM	A	FG	No	22,458,065	
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes	15,634,545	
N/A	U.S. Consumer Receivables Reinsurance (see footnote 12)						513,283,706	
Subtotal	U.S. Consumer Receivables						1,652,432,459	
U.S. Commercial Receivables								
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	9,975,421	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB	FG	No	37,667,304	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	CCC	FG	No	19,962,519	
N/A	Private Commercial Receivable Transaction	Aircraft Leases	AGC	AAA	FG	Yes	14,077,500	
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	7,894,247	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BBB-	CDS	Yes	24,672,904	
90332UAN3	US Airways Series 2001-1 G	EETC Transaction	AGC	BB+	CDS	Yes	7,125,885	
50187VAD3	LEAF Receivables Funding 9, LLC	Equipment Lease	AGC	AA	FG	No	3,504,000	
N/A	Private Equipment Financing Transaction	Equipment Lease	AGC	BBB	FG	No	15,681,360	
N/A	U.S. Commercial Receivables Reinsurance (see footnote 12)						87,350,486	
Subtotal	U.S. Commercial Receivables						229,291,626	
U.S. Commercial Mortgage-Backed Securities								
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. Commercial Mortgage-Backed Securities Reinsurance (see footnote 12)						2,015,020	
Subtotal	U.S. Commercial Mortgage-Backed Securities						43,215,020	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AG Re) (3)	Internal Rating (4)(6)	Contract Form (5)	Previously Guaranteed by Another FG (6)	Net Par Outstanding (\$) (7)(13)	Comments
U.S. Other Structured Finance								
00081AAQ2	ACA ABS 2003-1	CDOs - ABS	AGC	CCC	FG	No	349,714	
83743SAQ9	South Coast Funding III	CDOs - ABS	AGC	CCC	FG	No	1,737,281	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	10,307,979	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	7,575,308	
N/A	Private Other Structured Finance Transaction	GICs (See Footnote 8)	AGM	AA	FG	No	5,700,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	3,120,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AG Re	AAA	FG	No	109,363,122	
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	5,354,895	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	3,225,839	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	109,961,217	
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	13,736,115	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	8,388,680	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	3,807,675	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	3,765,787	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AA	FG	No	2,592,640	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	2,165,769	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	1,784,965	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,735,831	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,415,869	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	1,075,280	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A-	FG	No	57,496,450	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	6,115,082	
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	AAA	FG	No	3,403,225	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,926,983	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,702,613	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,363,634	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,217,419	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	972,822	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A	FG	No	496,727	
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	CAPCO - Excess SIPC Excess of Loss Reinsurance	Structured Credit	AGC	BBB	FG	No	63,000,000	
N/A	Private Whole Business Securitization	Yellow Pages Receivable	AGM	BB	FG	Yes	8,311,381	
N/A	U.S. Other Structured Finance Reinsurance (see footnote 12)						6,152,428	
Subtotal	U.S. Other Structured Finance						597,458,303	
Total	U.S. Structured Finance						20,516,236,599	
International Pooled Corporate Obligations								
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	322,839,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	142,827,750	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	84,171,490	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	73,598,250	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	40,312,320	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	15,972,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	11,760,000	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	9,353,600	
N/A	Synthetic Investment Grade Pooled Corporate CDO	CDS Pooled Corporate - Investment Grade	AGM	AAA	CDS	No	8,348,780	
00936CAA0	Airlie CLO 2006-II	CLOs - Cashflow	AGM	AAA	CDS	No	1,674,775	
N/A	Alpstar CLO 2 PLC	CLOs - Cashflow	AGC	AAA	CDS	No	51,849,779	
G08889AA8	Battalion CLO 2007-1	CLOs - Cashflow	AGC	AAA	CDS	No	2,220,203	
G18199AA0	Canaras Summit CLO	CLOs - Cashflow	AGC	AAA	CDS	No	2,277,122	
G18199AB8	Canaras Summit CLO	CLOs - Cashflow	AGC	AAA	CDS	No	1,150,062	
15135AAA1	Cent CDO 12 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	25,185,810	
15132VAC4	Cent CDO 15 Limited	CLOs - Cashflow	AGM	AAA	CDS	No	30,063,068	
87155FAA4	Credit Protection Trust 229	CLOs - Cashflow	AGM	AAA	CDS	No	3,879,937	
291086AA4	Emerson Place CLO, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	2,107,589	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AG Re) (3)	Internal Rating (4)(6)	Contract Form (5)	Previously Guaranteed by Another FG (6)	Net Par Outstanding (\$) (7)(13)	Comments
389669AA0	Grayson CLO	CLOs - Cashflow	AGM	AAA	CDS	No	13,148,617	
XS0277011671	Green Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	8,520,311	
53261WAA0	Lime Street CLO, LTD.	CLOs - Cashflow	AGM	AAA	CDS	No	20,099,212	
75900GAA5	Regent's Park CDO	CLOs - Cashflow	AGM	AAA	CDS	No	37,987,547	
86280AAA5	Stratford CLO	CLOs - Cashflow	AGC	AAA	CDS	No	6,301,797	
87155FAC0	Symphony CLO II, Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	13,449,589	
89288BAA9	Tralee CDO I Ltd.	CLOs - Cashflow	AGM	AAA	CDS	No	15,955,278	
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	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	A	FG	No	63,800,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	BB	FG	No	61,250,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	A	FG	No	56,300,042	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	A	FG	No	23,613,000	
N/A	Private Pooled Corporate Transaction	Perpetual Repackagings	AGM	A	FG	No	18,408,000	
XS0226404456	Dekania Europe CDO I Plc	Trust Preferred - Insurance	AGC	AAA	FG	No	18,643,042	
XS0265843531	Dekania Europe CDO II Plc	Trust Preferred - Insurance	AGC	AA+	FG	No	51,003,056	
X071022A1	Dekania Europe CDO III	Trust Preferred - Insurance	AGC	A	FG	No	96,903,934	
N/A	International Pooled Corporate Obligations Reinsurance (see footnote 12)						108,991,408	
Subtotal	International Pooled Corporate Obligations						1,535,107,743	
International Residential Mortgages								
X071037A1	ALBA 2005-1 PLC	Near Prime - International RMBS	AGC	AAA	FG	No	47,175,895	
X071038A1	ALBA 2006-1	Near Prime - International RMBS	AGC	AAA	FG	No	22,422,846	
XS0255457706	Clavis Securities 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	5,440,361	
XS0309227279	DB Eurohome 2007-1	Near Prime - International RMBS	AGM	BBB	FG	No	88,919,816	
XS0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	27,259,773	
N/A	Private International Residential Mortgage Transaction	Near Prime - International RMBS	AGC	AA	CDS	Yes	8,468,602	
N/A	Private International Residential Mortgage Transaction	Near Prime - International RMBS	AGC	AAA	FG	No	7,958,436	
HU0000650890	FHB	Prime - International RMBS	AGM	BB	CDS	Yes	41,493,294	
HU0000650874	OTP	Prime - International RMBS	AGM	BBB-	CDS	Yes	66,816,527	
N/A	Private International Residential Mortgage Transaction	Prime - International RMBS	AGM	A	CDS	No	69,992,052	
IT0004158157	Sestante Finance 2006-1	Prime - International RMBS	AGM	BBB	FG	No	89,748,293	
N/A	Private International Residential Mortgage Transaction	Reverse Mortgage - International RMBS	AGC	A	CDS	No	123,400,000	
N/A	International Residential Mortgages Reinsurance (see footnote 12)						5,162,136	
Subtotal	International Residential Mortgages						604,258,031	
International Commercial Receivables								
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	43,170,137	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB	FG	No	163,010,927	
092650AA8	Blade Engine Securitization Ltd. Series 2006-1A-1	Aircraft Leases	AGC	CCC	FG	No	40,039,042	
N/A	Private Commercial Receivable Transaction	Aircraft Leases	AGC	AAA	FG	Yes	60,922,500	
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	3,870,652	
N/A	International Commercial Receivables Reinsurance (see footnote 12)						21,614,617	
Subtotal	International Commercial Receivables						356,247,875	
International Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	295,483,054	
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	88,800,000	
N/A	International Other Structured Finance Reinsurance (see footnote 12)						2,400,000	
Subtotal	International Other Structured Finance						586,683,054	
Total	International Structured Finance						3,082,296,703	
Grand Total	U.S. and International Structured Finance						23,598,533,301	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AG Re) (3)	Internal Rating (4)(6)	Contract Form (5)	Previously Guaranteed by Another FG (6)	Net Par Outstanding (\$) (7)(13)	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. 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.); Assured Guaranty Re Ltd. (AG Re).
- 4 - Assured Guaranty's internal rating as of 12/31/16. 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 - CDS - Credit Default Swap; FG - Financial Guaranty Policy.
- 6 - 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.
- 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 - Financial Guaranty policies issued by AGM, Inc. which are fully collateralized by U.S. Government or Agency securities.
- 9 - Included in the Bank of America agreement dated as of April 14, 2011.
- 10 - Included in the UBS agreement dated as of May 6, 2013.
- 11 - The Company has reclassified a portion of exposure as AA due to a reinsurance agreement reached with the counterparty that has been fully collateralized.
- 12 - Reinsurance business ceded from third party reinsurers.
- 13 - Includes CIFG transactions acquired on July 1, 2016.