



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of September 30, 2018**

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 September 30, 2018 and was last updated on November 1, 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/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)	Comments
U.S. Residential Mortgages								
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,592,252	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	11,995,622	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Sub-Prime First Lien RMBS	AGC	A	FG	No	3,608,643	
04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,645,019	
00083BAB1	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	37,065,722	
00083BAC9	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	14,938,504	
00083BAD7	Ace 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,298,347	
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	8,454,080	
004421VL3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-HE1	Sub-Prime First Lien RMBS	AGC	A	FG	No	48,446,312	
03072SMT9	Amerquest 2003-12	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	13,705,404	
03072SFX8	Amerquest 2003-5	Sub-Prime First Lien RMBS	AGM	A	FG	No	33,993,275	
03072SHQ1	Amerquest 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,598,148	
03072SJU0	Amerquest 2003-9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,924,629	
03072SQP3	Amerquest 2004-FR1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	8,652,951	
03072SVL6	Amerquest Mortgage Securities Inc. 2004-R10	Sub-Prime First Lien RMBS	AGC	AAA	FG	No	32,421,708	
03072SU86	Amerquest Mortgage Securities Inc. 2005-R11	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	4,318,525	
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	22,955,360	
03072SND3	AMSI 03-13	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,743,167	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	26,127,178	
040104FG1	Argent 2004-W1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	10,619,154	
040104LH2	Argent 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,051,483	
040104CU3	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	BBB-	FG	No	17,285,131	
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	3,303,916	
040104NC1	Argent Securities Inc. 2005-W2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	31,049,958	
040104RG8	Argent Securities Inc. 2006-W1	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	8,365,719	
040104BN0	ARSI 03-W5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,943,187	
040104DE8	ARSI 03-W7	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,793,165	
07384YLE4	Bear Stearns 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,992,403	
07387UHR5	Bear Stearns ABS I Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	2,590,337	
07384YLG9	Bear Stearns Asset Backed Securities Trust Series 2003 ABF 1	Sub-Prime First Lien RMBS	AGC	CCC	FG	No	10,250,787	
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	5,497,991	
12506YBX6	CDC Mortgage Capital 2003-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	689,558	
178779AQ7	Cityscape 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	607,961	
			AGC	CCC	CDS	No	135,114	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS						(see footnote 8) (see footnote 9)
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	43,019,126	(see footnote 8) (see footnote 9)
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	47,338,246	(see footnote 8) (see footnote 9)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BB	FG	No	2,533,348	(see footnote 8) (see footnote 9)
045427AD3	Countrywide ABS (CWABS) Asset-Backed 2006-8	Sub-Prime First Lien RMBS	AGC	BBB	CDS	No	12,065,704	
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	43,144,354	(see footnote 8)
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	A	FG	No	998,387	
22540VB�5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,175,892	
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,341,062	
22540VME9	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,568,717	
22540VMB5	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	76,577	
22540VMC3	CSFB 2001-HE30	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	26,036	
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,467,227	
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,541,993	
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,817,911	
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,514,926	
22540VWZ1	CSFB 2002-HE4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	2,975,215	
22541NAD1	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	490,099	
22541NAC3	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	256,596	
22541NCP2	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	236,013	
22541NCQ0	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	179,960	
22541NHC6	CSFB Heat 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,046	
22541QNG3	CSFB Heat 2003-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,332,062	
437084VN3	CSFB Home Equity Asset Trust 2006-4	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	11,182,237	
126670MC9	CWABS 2005-15	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	11,762,997	(see footnote 8)
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	56,691,220	(see footnote 8) (see footnote 9)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	52,824,259	(see footnote 8) (see footnote 9)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	FG	No	17,616,906	(see footnote 8) (see footnote 9)
31846LBW5	First Alliance 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	177,451	
32027NXV8	First Franklin Mortgage Loan ABS 2005-FF12	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	27,685,619	
362334FT6	First Franklin Mortgage Loan Trust 2006-FF4	Sub-Prime First Lien RMBS	AGC	AA	CDS	No	12,500,000	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	1,136,611	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	AA	FG	No	575,923	
362429AA0	GSAMP 2007-HSBC1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	17,419,652	
36244KAΕ5	GSAMP Mortgage Loan Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	A	CDS	No	12,500,000	

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)	Comments
43740CAA6	Homegold (Emergent) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	384,131	
44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	99,809	
449670BB3	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	673,598	
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	84,234	
449670EP9	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,443,334	
449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	53,097	
449670FE3	IMC Home Equity 1998-7	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	5,295,336	
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	573,650	
46626LFM7	J.P. Morgan Mortgage Acquisition Corp. 2006-FRE1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	9,070,302	
542514FD1	Long Beach 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	45,312,147	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	34,061,346	
542514HN7	Long Beach 2004-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	23,245,243	
542514RM8	Long Beach Mortgage Loan Trust 2006-1	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	9,195,643	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	55,557,963	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	53,604,925	
57643LNF9	MASTR Asset Backed Securities Trust 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	5,104,243	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	35,734,210	
59020U3D5	Merrill Lynch Mortgage Investors 2006-HE1	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	1,437,568	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1, Mortgage Loan Asset Backed Certificates	Sub-Prime First Lien RMBS	AGC	BB	FG	No	6,091,549	
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	38,952,759	
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	19,406,136	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	3,682,742	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	84,247	
617451EV7	Morgan Stanley ABS Capital I Inc. 2006-HE2	Sub-Prime First Lien RMBS	AGC	BB	CDS	No	9,406,151	
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-WMC2	Sub-Prime First Lien RMBS	AGC	CCC	CDS	No	2,955,327	
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	AA	FG	No	3,028,271	
61746WSQ4	MSDW 2002-NC3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,025,474	
64352VMP3	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	65,680,000	
64352VMN8	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	30,043,322	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	18,338,952	
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	14,468,465	
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,213,500	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	145,765,146	
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	15,875,569	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	11,322,582	
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	10,252,673	
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,666,439	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	7,264,033	
68403BAB1	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	2,264,216	
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 Asset Backed Certificates, Series 2003-1	Sub-Prime First Lien RMBS	AGC	BB	FG	No	7,005,755	
68401NAE1	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2004-1	Sub-Prime First Lien RMBS	AGC	B	FG	No	1,626,598	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	135,112	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	126,467	
75970NAA5	Renaissance (Delta) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,381,303	
759950AL2	Renaissance (Delta) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	5,012,454	
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	6,025,273	
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	28,341,174	
759950CP1	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	4,245,910	
759950CV8	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	1,174,689	
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	22,635,001	
759950DN5	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	7,320,149	
759950DL9	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	3,787,580	
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	11,304,670	
75971FAH6	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	3,410,769	
75971FAG8	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	852,692	
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	4,369,056	
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	168,741	
83613GAB5	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	34,527,981	
83613GAC3	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	14,116,137	
83613GAA7	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	8,277,127	
83613GAD1	Soundview (Delta) 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	4,199,344	
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	FG	No	160,139,068	
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	4,666,376	
86360LAD8	Structured Asset Securities Corp. Trust 2006-WF2	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No	3,219,493	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	AA	FG	No	13,477,128	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	FG	No	53,815,996	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Prime HELOC	AGC	CCC	FG	No	212,220	
026931AF2	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	CCC	FG	No	1,653,378	

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)	Comments
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	B	FG	No	25,087,259	(see footnote 8)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	B	FG	No	6,548,865	(see footnote 8)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	B	FG	No	34,764,383	(see footnote 8)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	B	FG	No	31,191,534	(see footnote 8)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	B	FG	No	47,252,773	(see footnote 8)
23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	B	FG	No	19,078,089	(see footnote 8)
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	B	FG	No	6,999,464	(see footnote 8)
126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	22,571,990	
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	FG	Yes	4,053,366	
12668FAB0	Countrywide HELOC 2006-I	Prime HELOC	AGM	BBB-	FG	No	104,505,888	(see footnote 8)
12668FAA2	Countrywide HELOC 2006-I	Prime HELOC	AGM	BBB-	FG	No	34,776,179	(see footnote 8)
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	BB	FG	No	76,115,940	(see footnote 8)
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	B	FG	No	72,720,029	(see footnote 8)
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	B	FG	No	33,794,274	(see footnote 8)
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	B	FG	No	31,948,751	(see footnote 8)
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	B	FG	No	79,735,613	(see footnote 8)
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	BBB-	FG	No	10,026,982	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	B	FG	No	17,613,868	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	B	FG	No	12,050,438	
45669DAA6	IndyMac 2007-H1 HELOC	Prime HELOC	AGM	CCC	FG	No	56,783,334	
785778JJ1	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	2,679,575	
785778JL6	SACO I Trust 2005-GP1	Prime HELOC	AGC	B	FG	No	2,040,193	
78577NAG3	SACO I Trust 2006-12	Prime HELOC	AGC	BBB	FG	No	1,010,856	
00442FAB8	Ace Home Equity Loan Trust 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	53,433,962	
00443WAA2	Ace Home Equity Loan Trust 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	10,076,066	
00443YAA8	ACE Home Equity Loan Trust 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	22,281,519	
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	BB	FG	No	3,986,659	
88156VAB4	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	15,000,002	
88156VAA6	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	FG	No	11,605,673	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	FG	No	9,771,399	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	AAA	CDS	Yes	409,676	Part of an initial \$371 million transaction referencing 25 individual securities, 11 of which are currently outstanding.
16678WAB2	Chevy Chase Funding LLC Series 2006-2	Option ARMs - First Lien	AGC	CCC	FG	No	11,810,538	
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	CDS	No	1,199,406	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	4,684,242	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	3,276,013	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	4,666,640	(see footnote 8) (see footnote 9)
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	CDS	No	23,772	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	BB	FG	No	11,437,767	
41162CAB7	Harborview 2006-10	Option ARMs - First Lien	AGM	BB	FG	No	515,664	
41162CAE1	Harborview 2006-10	Option ARMs - First Lien	AGM	BB	FG	No	475,712	
41164MAB3	Harborview 2007-1	Option ARMs - First Lien	AGM	AA / B	FG	No	20,816,045	(see footnote 8) (see footnote 9)
45670LAE7	IMSC 2007-HOA1	Option ARMs - First Lien	AGM	CCC	FG	No	6,623,250	
02149QAE0	CWALT Alternative Loan Trust 2007-OA10	Option ARMs - First Lien	AGC	AA / CCC	FG	No	42,630	(see footnote 8) (see footnote 9)
61748HBF7	Morgan Stanley Mortgage Loan Trust 2004-6AR	Option ARMs - First Lien	AGC	AAA	CDS	No	815,121	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	475,026	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	649,757	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	827,908	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	1,062,511	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	AAA	FG	No	40,000,000	(see footnote 8)
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AGC	AA	FG	No	4,435,000	(see footnote 8) (see footnote 9)
05949AT42	Banc of America Mortgage Securities 2005-2	Alt-A First Lien RMBS	AGC	AA	FG	No	5,546,000	(see footnote 8) (see footnote 9)
05949A5G1	Banc of America Mortgage Securities 2005-4	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	8,998,000	(see footnote 8) (see footnote 9)
073879A99	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	2,456,574	
073879B23	Bear Stearns ABS I Trust 2005-AC5	Alt-A First Lien RMBS	AGC	CCC	FG	No	1,052,818	
073879M62	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	4,856,000	
073879M54	Bear Stearns ABS I Trust 2005-AC6	Alt-A First Lien RMBS	AGC	CCC	FG	No	3,696,470	
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	FG	No	15,741,953	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	FG	No	25,548,208	(see footnote 8) (see footnote 9)
12669GSS1	Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AGC	AA / CCC	FG	No	13,577,000	(see footnote 8) (see footnote 9)
12667GAF0	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-13CB Mortgage Pass-Through Certificates	Alt-A First Lien RMBS	AGC	CCC	FG	No	10,273,365	
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	AGC	CCC	FG	No	6,868,603	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	B	FG	No	12,342,001	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / CCC	CDS	No	120,366,124	(see footnote 8) (see footnote 9)

									Previously Guaranteed by Another FG (5)	Net Par Outstanding (\$)	(7)	Comments
CUSIP/SIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AGRe) (3)	Internal Rating (4)(5)	Contract Form (6)							
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	CCC	FG	No				29,563,019		
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No				3,521,120		
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	FG	No				2,342,860		
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No				9,767,916		
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	FG	No				5,454,904		
362341TK5	GSA 2005-12	Alt-A First Lien RMBS	AGM	CCC	FG	No				4,093,633		
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	AAA	FG	No				72,530,572		
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	BB	FG	No				37,823,739		
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	AGC	CCC	FG	No				2,440,831		
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	FG	No				14,715,405		
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No				47,439,334		
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No				32,425,536		
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No				24,437,941		
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	FG	No				21,941,280		
68383NDQ3	Opteum 2005-5	Alt-A First Lien RMBS	AGM	BBB-	FG	No				11,421,657		
76110HZ21	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	AGC	CCC	FG	No				6,468,636		
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	CCC	FG	No				10,585,973		
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	FG	No				10,188,918		
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No				4,896,839		
881561JW5	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	FG	No				2,246,991		
881561LE2	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	FG	No				6,292,024		
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AAA	FG	No				6,132,503		
881561XL3	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No				21,264,000		
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	FG	No				1,908,593		
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No				29,721,000		
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No				3,402,553		
881561ZA5	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	FG	No				1,744,381		
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	FG	No				6,586,143		
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	FG	No				4,301,544		
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	CCC	FG	No				5,959,336		
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	BB	FG	No				17,277,001		
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AGC	AA	FG	No				7,965,000		
12668ANA9	CWALT Alternative Loan Trust Series 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	FG	No				14,357,915	(see footnote 8)	(see footnote 9)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	CCC	FG	No				10,485,000		
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	FG	No				93,471		
410764AA2	Hanover Capital Trust 1999-B	Prime First Lien RMBS	AGM	AAA	FG	No				14,911		
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	B	FG	No				6,484,000		
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	BB	FG	No				10,615,000		
61745MWM1	Morgan Stanley Mortgage 2004-1	Prime First Lien RMBS	AGC	B	FG	No				2,034,000		
74160MET5	Prime Mortgage Trust, Series 2004-1	Prime First Lien RMBS	AGC	AAA	FG	No				919,000		
74160MGL0	Prime Mortgage Trust, Series 2005-1	Prime First Lien RMBS	AGC	B	FG	No				2,682,000		
74434UFB5	Pru Home Mtg Sec 1994-25	Prime First Lien RMBS	AGM	AAA	FG	No				50,950		
25157GBB7	Doral 2006-1	Puerto Rico RMBS	AGM	CCC	FG	No				17,355,222		
25157GAP7	Doral 2006-1	Puerto Rico RMBS	AGM	CCC	FG	No				13,845,272		
25157GAG7	Doral 2006-1	Puerto Rico RMBS	AGM	CCC	FG	No				10,919,428		
25157GAF9	Doral 2006-1	Puerto Rico RMBS	AGM	CCC	FG	No				7,765,123		
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	FG	No				155,143		
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGC	AAA	CDS	No				333,359,999		
N/A	U.S. Residential Mortgages Reinsurance (see footnote 10)									376,699,284		
Subtotal	U.S. Residential Mortgages									4,565,789,400		
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 10)									175,787,820		
Subtotal	U.S. Insurance Securitization									1,434,887,820		
U.S. Consumer Receivables												
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	BB	FG	Yes				34,823,378		
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	FG	No				27,141,093		
395383AZ5	GreenPoint 2000-6	Manufactured Housing	AGM	A	FG	No				17,716,340		
52519SAG8	Lehman ABS MH 2001-B	Manufactured Housing	AGM	AA	FG	Yes				3,283,277		
50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans - Student Loans	AGC	AA-	CDS	No				38,098,257		
78443JAE9	SLM Private Credit Student Loan Trust 2006-C	Consumer Loans - Student Loans	AGC	A+	FG	No				274,054,676		
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		

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)	Comments
96033DAC4	Westgate Resorts 2017-1 LLC	Consumer Loans - Timeshare	AGC	BBB+	FG	No	3,331,727	
N/A	U.S. Consumer Receivables Reinsurance (see footnote 10)						419,725,254	
Subtotal	U.S. Consumer Receivables						1,318,174,002	
U.S. Pooled Corporate Obligations								
01448XAA3	ALESCO Preferred Funding VI	Trust Preferred - Bank	AGC	AAA	CDS	No	32,767,874	
01448YAA1	ALESCO Preferred Funding VII	Trust Preferred - Bank	AGC	AAA	FG	No	52,871,831	
01449WAA4	ALESCO Preferred Funding X Ltd.	Trust Preferred - Bank	AGC	AAA	CDS	No	49,191,853	
01450AAF7	ALESCO Preferred Funding XI	Trust Preferred - Bank	AGC	AA	FG	No	91,794,735	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	A-	CDS	No	85,282,735	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AA	CDS	No	103,641,886	
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AGC	BBB-	CDS	No	65,157,685	
74043AAD3	Preferred Term Securities XXIII	Trust Preferred - Bank	AGC	AA	CDS	No	60,225,148	
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AGC	AA-	CDS	No	85,541,392	
N/A	Private Pooled Corporate Transaction	Trust Preferred - Bank	AGC	AA / AA- / A / A-	CDS		79,872,573	
89413CAA5	Trapeza CDO X, Ltd.	Trust Preferred - Bank	AGC	AAA	FG	No	74,364,505	
89412KAA8	Trapeza CDO XI	Trust Preferred - Bank	AGC	AA-	FG	No	84,452,848	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	AA	CDS	No	35,131,781	
04973PAB5	Attentus CDO III Limited	Trust Preferred - REIT & Mortgage	AGC	AAA	FG	No	8,442,741	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BB	CDS	No	81,404,274	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	CDS	No	23,967,868	
N/A	Augusta Funding Limited	Perpetual Repackagings	AGM	AAA	FG	No	29,500,000	
N/A	Brightwood Fund III Static 2018-1, LLC	CLOs - Cashflow	AGC	A-	FG	No	234,010,945	
109488AD8	Brightwood Fund III Static 2018-1, LLC	CLOs - Cashflow	AGC	A-	FG	No	14,944,499	
N/A	U.S. Pooled Corporate Obligations Reinsurance (see footnote 10)						20,303,582	
Subtotal	U.S. Pooled Corporate Obligations						1,312,870,755	
U.S. Commercial Receivables								
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	6,894,945	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB	FG	No	28,793,364	
75405RAA1	RASPRO Trust 2005-1	Aircraft Leases	AGC	A	CDS	Yes	2,382,607	
023650AG9	America West Airlines Series 2000-1 G-1	EETC Transaction	AGM	BBB	CDS	Yes	23,727,777	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	FG	No	14,422,500	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	FG	No	1,087,500	
N/A	U.S. Commercial Receivables Reinsurance (see footnote 10)						189,725,635	
Subtotal	U.S. Commercial Receivables						267,034,328	
U.S. Other Structured Finance								
00081AAQ2	ACA ABS 2003-1	CDOs - ABS	AGC	CCC	FG	No	340,386	
83743SAQ9	South Coast Funding III	CDOs - ABS	AGC	CCC	FG	No	1,668,754	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AG Re	AAA	FG	No	78,519,240	
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	A-	FG	No	12,000,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	10,784,843	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	4,059,908	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	3,065,064	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	2,401,764	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	2,387,994	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	2,080,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,503,472	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	1,438,547	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,283,419	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	1,062,928	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	795,998	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	755,130	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	FG	No	479,517	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AA	FG	No	274,112	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	A-	FG	No	66,281,127	
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	4,639,058	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,686,166	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	1,080,504	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	725,563	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	642,328	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	FG	No	613,374	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	FG	No	13,800,000	

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)	Comments
62938RAA5	NRG Peaker	Peaker Power Plant	AGM	AA	CDS	No	37,452,000	
N/A	Private Other Structured Finance Transaction	GiCs (See Footnote 11)	AGM	AA	FG	No	6,000,000	
N/A	Private Other Structured Finance Transaction	GiCs (See Footnote 11)	AGM	AA	FG	No	3,968,192	
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	14,887,500	
33830JAB1	Five Guys Series 2017-1	Structured Credit	AGC	BBB	FG	No	23,631,299	
83546DAD0	Sonic Capital, Series 2016-1	Structured Credit	AGC	BBB	FG	No	11,322,931	
N/A	Wendy's Funding LLC 2018-1	Structured Credit	AGC	BBB	FG	No	29,775,000	
N/A	Private Balloon Note Guarantee	CMBS / Comm. Real Estate	AGC	BBB	FG	No	59,500,000	
N/A	Private Balloon Note Guarantee	CMBS / Comm. Real Estate	AGC		FG	No	3,700,000	
N/A	U.S. Other Structured Finance Reinsurance (see footnote 10)			A			6,409,684	
Subtotal	U.S. Other Structured Finance						513,216,375	
Total	U.S. Structured Finance						9,411,972,680	
International Residential Mortgages								
N/A	ALBA 2005-1 PLC	Near Prime - International RMBS	AGM	AAA	FG	No	42,905,437	
N/A	ALBA 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	19,636,579	
XS0255457706	Clavis Securities 2006-1	Near Prime - International RMBS	AGM	AAA	FG	No	4,901,054	
XS0309227279	DB Eurohome 2007-1	Near Prime - International RMBS	AGM	BBB-	FG	No	64,956,634	
XS0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AA	FG	No	25,206,677	
HU0000650890	FHB	Prime - International RMBS	AGM	B+	FG	No	45,285,875	
HU0000650874	OTP	Prime - International RMBS	AGM	BBB-	FG	No	72,923,710	
N/A	Private International Residential Mortgage Transaction	Prime - International RMBS	AGM	A	CDS	No	62,724,188	
IT0004158157	Sestante Finance 2006-1	Prime - International RMBS	AGM	BBB	FG	No	106,803,252	
N/A	Private International Residential Mortgage Transaction	Reverse Mortgage - International RMBS	AGC	A	CDS	No	130,310,000	
N/A	International Residential Mortgages Reinsurance (see footnote 10)						17,649,467	
Subtotal	International Residential Mortgages						593,302,873	
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	Brightwood Fund III Static 2018-1, LLC	CLOs - Cashflow	AGC	A-	FG	No	869,056	
109488AD8	Brightwood Fund III Static 2018-1, LLC	CLOs - Cashflow	AGC	A-	FG	No	55,500	
N/A	International Pooled Corporate Obligations Reinsurance (see footnote 10)						40,000,000	
Subtotal	International Commercial Receivables						126,424,556	
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	72,000,000	
N/A	Private Future Flow Transaction	Future Flow Transaction	AGC	BBB	FG	No	37,000,000	
009503AA1	Airspeed Limited Series 2007-1 Class G-1	Aircraft Leases	AGC	BBB+	FG	Yes	28,960,204	
009503AB9	Airspeed Limited Series 2007-1 Class G-2	Aircraft Leases	AGC	BBB	FG	No	120,938,119	
75405RAA1	RASPRO Trust 2005-1	Aircraft Leases	AGC	A	CDS	Yes	1,162,939	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	FG	No	60,577,500	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	FG	No	23,912,500	
N/A	International Other Structured Finance Reinsurance (see footnote 10)						14,381,737	
Subtotal	International Other Structured Finance						455,891,311	
Total	International Structured Finance						1,175,618,740	
Grand Total	U.S. and International Structured Finance						10,587,591,420	

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)	Comments
--------------------	-------------	-------------	--	------------------------	-------------------	---	------------------------------	----------

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 9/30/18. Internal credit ratings are expressed on a ratings scale similar to that used by the rating agencies and are generally reflective of an approach similar to that employed by the rating agencies, except that the Company's internal credit ratings focus on future performance rather than lifetime performance.
- 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 - Included in the Bank of America agreement dated as of April 14, 2011.
- 9 - The Company has reclassified a portion of exposure as AA (if the underlying rating is lower than AA) due to a reinsurance agreement reached with the counterparty that has been fully collateralized.
- 10 - Reinsurance business ceded from third party reinsurers.
- 11 - Financial Guaranty policies issued by AGM which are fully collateralized by U.S. Government or Agency securities.