



## Global Structured Finance Transaction List As of March 31, 2024

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The information in this transaction list is as of March 31, 2024 and was last updated on April 30, 2024. 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, © 2024 American Bankers Association. "CGS" is a registered trademark of the American Bankers Association.

CUSIP/ISIN <sup>1,2</sup>	Credit Name	Asset Class	Internal Rating <sup>3,4</sup>	Previously Guaranteed by Another FG <sup>4</sup>	Contract Form <sup>5</sup>	Net Par Outstanding (\$) <sup>6</sup>	Footnotes	
<b>U.S. Insurance Securitizations</b>								
058521AC9	Ballantyne Re Plc	Insurance Securitization	CCC	No	FG	39,851,679		
N/A	Private US Insurance Securitization	Insurance Securitization	AA	No	FG	1,100,000,000		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	1,100,000,000		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	605,000,000		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	400,049,696		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	398,739,585		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	386,000,000		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	341,000,000		
N/A	Private US Insurance Securitization	Insurance Securitization	AA	No	FG	123,748,212		
N/A	Private US Insurance Securitization	Insurance Securitization	A	No	FG	44,080,316		
N/A	Private US Insurance Securitization	Insurance Securitization	AA	No	FG	18,750,000		
Multiple	U.S. Insurance Securitization Reinsurance (see footnote 9)						-	
<b>Subtotal</b>	<b>U.S. Insurance Securitizations</b>					<b>4,557,219,488</b>		

**U.S. Residential Mortgage-Backed Securities**

04542BMT6	Asset Backed Funding Corp. 2005-AQ1	Alt-A First Lien RMBS	AAA	No	FG	22,000,780	7, 8
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AAA	No	FG	1,722,000	7, 8
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	CCC	No	FG	9,570,535	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AA / CCC	No	FG	13,333,089	7, 8
12669GSS1	Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AA / CCC	No	FG	6,034,877	7, 8
12667GAF0	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-13CB	Alt-A First Lien RMBS	CCC	No	FG	3,980,907	
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	CCC	No	FG	2,935,390	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	CCC	No	FG	4,126,105	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AA / BB	No	CDS	51,998,911	7, 8
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	B	No	FG	13,278,012	
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	CCC	No	FG	1,574,049	
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	CCC	No	FG	1,047,330	
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	CCC	No	FG	3,845,836	
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	CCC	No	FG	2,147,712	
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	CCC	No	FG	2,012,525	
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AAA	No	FG	24,349,891	
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AA	No	FG	12,698,148	
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	CCC	No	FG	1,132,546	
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	CCC	No	FG	10,025,500	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	21,113,410	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	14,431,350	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	10,876,381	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	9,765,214	
76110H2Z1	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	CCC	No	FG	2,107,949	
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	CCC	No	FG	6,947,203	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	CCC	No	FG	7,164,054	
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AAA	No	FG	1,649,719	
881561JW5	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AAA	No	FG	757,000	
881561LE2	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AAA	No	FG	1,601,006	

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881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AAA	No	FG	2,017,155	
881561XL3	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	CCC	No	FG	15,249,531	
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	CCC	No	FG	226,996	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	CCC	No	FG	20,136,223	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	CCC	No	FG	458,271	
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	CCC	No	FG	2,995,838	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	CCC	No	FG	1,637,296	
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	CCC	No	FG	2,216,965	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs	AAA	Yes	CDS	48,408	10
12669GTW1	Countrywide 2005-3	Option ARMs	CCC	No	CDS	28,019	10
126694F37	Countrywide 2006-OA4	Option ARMs	CCC	No	CDS	3,643,691	10
23332UFC3	DSLA 2005-AR4	Option ARMs	CCC	No	CDS	9,253	10
23332UFG4	DSLA 2005-AR5	Option ARMs	CCC	No	FG	5,596,418	
41161PJZ7	Harborview 2004-11	Option ARMs	CCC	No	CDS	15,835	10
41164MAB3	Harborview 2007-1 (Negam)	Option ARMs	AA / BB	No	FG	8,002,280	7, 8
45670LAE7	IndyMac IMSC Mortgage Loan Trust 2007-HOA1	Option ARMs	CCC	No	FG	3,000,451	
52522CAD5	Lehman Excess Trust 2006-14N	Option ARMs	BBB	No	CDS	872	10
939336X57	Washington Mutual Mortgage 2005-AR1	Option ARMs	AAA	No	CDS	346,278	10
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AAA	No	FG	5,015,000	
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AA	No	FG	2,080,000	
12668ANA9	CWALT Alternative Loan Trust Ser 2005-55CB	Prime First Lien RMBS	AA / CCC	No	FG	6,938,861	7, 8
25157GBB7	DORAL 2006-1	Prime First Lien RMBS	CCC	No	FG	9,504,003	
25157GAG7	DORAL 2006-1	Prime First Lien RMBS	CCC	No	FG	4,508,516	
25157GAF9	DORAL 2006-1	Prime First Lien RMBS	CCC	No	FG	3,464,181	
25157GAP7	DORAL 2006-1	Prime First Lien RMBS	CCC	No	FG	2,826,874	
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	CCC	No	FG	3,366,000	
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AA	No	FG	8,284	
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	CCC	No	FG	2,761,000	
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AAA	No	FG	1,598,000	
61745MWM1	Morgan Stanley Mortgage 2004-1	Prime First Lien RMBS	CCC	No	FG	1,002,009	
74160MET5	Prime Mortgage Trust, Series 2004-1	Prime First Lien RMBS	AAA	No	FG	109,000	
74160MGL0	Prime Mortgage Trust, Series 2005-1	Prime First Lien RMBS	AAA	No	FG	251,000	
026935AR7	American Home Mortgage Assets Trust 2007-3	Second Lien RMBS	CCC	No	FG	101,743	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Second Lien RMBS	A	No	FG	27,082	
026931AF2	American Home Mortgage Investor Trust 2007-A	Second Lien RMBS	CCC	No	FG	187,893	
126685AD8	Countrywide HELOC 2005-C	Second Lien RMBS	AA	No	FG	5,395,633	7
126685AC0	Countrywide HELOC 2005-C	Second Lien RMBS	AA	No	FG	1,262,811	7
126685AE6	Countrywide HELOC 2005-D	Second Lien RMBS	AA	No	FG	7,372,032	7
126685AF3	Countrywide HELOC 2005-D	Second Lien RMBS	AA	No	FG	5,501,026	7
23242LAB9	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	13,031,744	7
23242LAA1	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	5,202,151	7
23242LAC7	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	1,930,368	7
126686AH7	Countrywide HELOC 2006-H	Second Lien RMBS	B	Yes	FG	8,429,003	
126686AG9	Countrywide HELOC 2006-H	Second Lien RMBS	B	Yes	FG	1,513,639	
12668FAB0	Countrywide HELOC 2006-I	Second Lien RMBS	AA	No	FG	26,728,181	7
12668FAA2	Countrywide HELOC 2006-I	Second Lien RMBS	AA	No	FG	9,883,703	7

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126682AA1	Countrywide HELOC 2007-A	Second Lien RMBS	AA	No	FG	20,751,367	7
12669XAE4	Countrywide HELOC 2007-B	Second Lien RMBS	AA	No	FG	17,995,329	7
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Second Lien RMBS	AA	No	FG	9,467,924	7
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Second Lien RMBS	AA	No	FG	7,319,853	7
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Second Lien RMBS	AA	No	FG	21,190,477	7
76113JAA0	GMAC RFC 2006-HSA3	Second Lien RMBS	AAA	No	FG	30,199	
361856DL8	GMACM 2004-HE3	Second Lien RMBS	AA	No	FG	3,476,555	
361856DG9	GMACM 2004-HE3	Second Lien RMBS	AA	No	FG	2,378,467	
88156VAB4	Terwin Mortgage Trust 2006-10SL	Second Lien RMBS	CCC	No	FG	15,000,002	
88156VAA6	Terwin Mortgage Trust 2006-10SL	Second Lien RMBS	CCC	No	FG	9,371,766	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Second Lien RMBS	CCC	No	FG	7,023,385	
04542BGR7	ABFC 04-OPT3	Subprime First Lien RMBS	AAA	No	FG	5,965,532	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Subprime First Lien RMBS	CCC	No	FG	5,356,333	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Subprime First Lien RMBS	AA	No	FG	1,405,660	
04541GLY6	ABSC 2004-HE7	Subprime First Lien RMBS	AAA	No	FG	5,645,019	
00083BAB1	ACE 2007-D1	Subprime First Lien RMBS	CCC	No	FG	24,481,806	
00083BAC9	ACE 2007-D1	Subprime First Lien RMBS	CCC	No	FG	11,291,173	
00083BAD7	ACE 2007-D1	Subprime First Lien RMBS	CCC	No	FG	2,956,561	
004421WL3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-HE1	Subprime First Lien RMBS	AAA	No	FG	10,298,460	
03072SHQ1	Ameritrust 2003-7	Subprime First Lien RMBS	AAA	No	FG	4,607,798	
03072SLM5	AMSI 03-11	Subprime First Lien RMBS	AAA	No	FG	11,160,079	
03072SNP6	AMSI 04-R1	Subprime First Lien RMBS	AAA	No	FG	12,351,505	
040104LH2	Argent 2004-W9	Subprime First Lien RMBS	AAA	No	FG	5,051,483	
040104CM1	Argent Securities Inc. 2003-W6	Subprime First Lien RMBS	AAA	No	FG	6,521,892	
040104CU3	Argent Securities Inc. 2003-W6	Subprime First Lien RMBS	AAA	No	FG	2,482,823	
040104CT6	Argent Securities Inc. 2003-W6	Subprime First Lien RMBS	AAA	No	FG	1,479,903	
040104RG8	Argent Securities Inc. 2006-W1	Subprime First Lien RMBS	AA	No	CDS	5,359,454	
07384YLE4	Bear Stearns 2003-ABF1	Subprime First Lien RMBS	AAA	No	FG	1,186,321	
07384YLG9	Bear Stearns Asset Backed Securities Trust Series 2003-ABF1	Subprime First Lien RMBS	CCC	No	FG	3,467,691	
12506YAF6	CDC Mortgage Capital 2002-HE1	Subprime First Lien RMBS	AAA	No	FG	642,998	
12506YBX6	CDC Mortgage Capital 2003-HE4	Subprime First Lien RMBS	AAA	No	FG	689,558	
178779AQ7	Cityscape 1996-2	Subprime First Lien RMBS	CCC	No	FG	390,515	
12669GJC6	Countrywide 2004-29	Subprime First Lien RMBS	CCC	No	CDS	31,078	10
126698AC3	Countrywide 2007-13	Subprime First Lien RMBS	AA	No	FG	23,103,901	7, 8
126698AD1	Countrywide 2007-13	Subprime First Lien RMBS	AA	No	FG	20,995,911	7, 8
126698AB5	Countrywide 2007-13	Subprime First Lien RMBS	AA	No	FG	1,236,426	7, 8
045427AD3	Countrywide ABS (CWABS) Asset-Backed 2006-8	Subprime First Lien RMBS	AAA	No	CDS	9,312,125	
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Subprime First Lien RMBS	AAA	No	FG	33,067,647	7, 8
22540A7B8	CSFB 2001-HE17	Subprime First Lien RMBS	AAA	No	FG	293,529	
22540VBU5	CSFB 2001-HE20	Subprime First Lien RMBS	AAA	No	FG	503,803	
22540VCP5	CSFB 2001-HE22	Subprime First Lien RMBS	AAA	No	FG	2,005,050	
22540VUG5	CSFB 2002-HE1	Subprime First Lien RMBS	AAA	No	FG	2,245,439	
22540VUF7	CSFB 2002-HE1	Subprime First Lien RMBS	AAA	No	FG	537,837	
22540VM90	CSFB 2002-HE11	Subprime First Lien RMBS	AAA	No	FG	671,012	
22540VM82	CSFB 2002-HE11	Subprime First Lien RMBS	AAA	No	FG	559,177	
22541NAD1	CSFB Heat 2002-1	Subprime First Lien RMBS	AAA	No	FG	490,099	

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22541NAC3	CSFB Heat 2002-1	Subprime First Lien RMBS	AAA	No	FG	256,596	
22541NCP2	CSFB Heat 2002-2	Subprime First Lien RMBS	AAA	No	FG	236,013	
22541NCQ0	CSFB Heat 2002-2	Subprime First Lien RMBS	AAA	No	FG	179,960	
22541NHC6	CSFB Heat 2002-3	Subprime First Lien RMBS	AAA	No	FG	18,046	
22541QNG3	CSFB Heat 2003-5	Subprime First Lien RMBS	AAA	No	FG	2,108,511	
437084VN3	CSFB Home Equity Asset Trust 2006-4	Subprime First Lien RMBS	AAA	No	CDS	3,324,982	
12668WAD9	CWABS 2007-4	Subprime First Lien RMBS	AA / B	No	FG	47,539,232	7, 8
12668WAU1	CWABS 2007-4	Subprime First Lien RMBS	AA / B	No	FG	51,019,306	7, 8
12668WAV9	CWABS 2007-4	Subprime First Lien RMBS	AA / B	No	FG	2,919,750	7, 8
362334FT6	First Franklin Mortgage Loan Trust 2006-FF4	Subprime First Lien RMBS	AAA	No	CDS	1,135,929	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Subprime First Lien RMBS	BBB	No	FG	627,282	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Subprime First Lien RMBS	BBB	No	FG	186,219	
36244KAE5	GSAMP Mortgage Loan Trust 2006-HE3	Subprime First Lien RMBS	AAA	No	CDS	10,822,025	
44967#AA3	IMC Home Equity 1994-1	Subprime First Lien RMBS	CCC	No	FG	36,885	
449670BB3	IMC Home Equity 1996-2	Subprime First Lien RMBS	CCC	No	FG	501,129	
449670BC1	IMC Home Equity 1996-2	Subprime First Lien RMBS	CCC	No	FG	16,491	
449670EP9	IMC Home Equity 1998-3	Subprime First Lien RMBS	CCC	No	FG	6,377,156	
449670EQ7	IMC Home Equity 1998-3	Subprime First Lien RMBS	CCC	No	FG	8,887	
449670FE3	IMC Home Equity Loan Owner Trust 1998-7	Subprime First Lien RMBS	B	No	FG	2,137,496	
456606AS1	Indymac SPMD 2000-B	Subprime First Lien RMBS	AAA	No	FG	804,427	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Subprime First Lien RMBS	AAA	No	FG	335,712	
542514FD1	Long Beach 2004-1	Subprime First Lien RMBS	AAA	No	FG	25,654,718	
542514GF5	Long Beach 2004-3N	Subprime First Lien RMBS	AAA	No	FG	17,803,318	
542514HN7	Long Beach 2004-4	Subprime First Lien RMBS	AAA	No	FG	23,245,243	
542514RM8	Long Beach Mortgage Loan Trust 2006-1	Subprime First Lien RMBS	B	No	CDS	6,430,282	
576456AA5	MABS 2007-NCW	Subprime First Lien RMBS	B	No	FG	29,759,993	
576456AB3	MABS 2007-NCW	Subprime First Lien RMBS	B	No	FG	10,542,831	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Subprime First Lien RMBS	B	No	CDS	20,085,451	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1	Subprime First Lien RMBS	AA	No	FG	2,417,930	
59549RAA2	Mid-State Trust X	Subprime First Lien RMBS	AAA	No	FG	12,466,815	
59549RAB0	Mid-State Trust X	Subprime First Lien RMBS	AAA	No	FG	6,210,926	
61913JAM8	MLN 2000-1	Subprime First Lien RMBS	CCC	No	FG	1,374,518	
61913JAN6	MLN 2000-1	Subprime First Lien RMBS	CCC	No	FG	3,584	
617451EV7	Morgan Stanley ABS Capital I Inc. 2006-HE2	Subprime First Lien RMBS	BB	No	CDS	5,231,143	
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-WMC2	Subprime First Lien RMBS	B	No	CDS	1,577,114	
61746WSQ4	MSDW 2002-NC3	Subprime First Lien RMBS	AAA	No	FG	480,334	
64352VMP3	New Century 2005-A	Subprime First Lien RMBS	CCC	No	FG	50,131,841	
68389FBH6	Option One 2000-5	Subprime First Lien RMBS	AAA	No	FG	246,196	
68403BAA3	Option One 2007-FXD2	Subprime First Lien RMBS	CCC	No	FG	73,749,335	
68403BAD7	Option One 2007-FXD2	Subprime First Lien RMBS	CCC	No	FG	13,030,385	
68403BAF2	Option One 2007-FXD2	Subprime First Lien RMBS	CCC	No	FG	8,602,194	
68403BAE5	Option One 2007-FXD2	Subprime First Lien RMBS	CCC	No	FG	6,432,293	
68403BAG0	Option One 2007-FXD2	Subprime First Lien RMBS	CCC	No	FG	1,662,277	
68400XBF6	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2003-1	Subprime First Lien RMBS	B	No	FG	3,776,198	
68401NAE1	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2004-1	Subprime First Lien RMBS	B	No	FG	787,517	
N/A	Private Residential Mortgage Transaction	Subprime First Lien RMBS	BB	No	FG	112,721	

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N/A	Private Residential Mortgage Transaction	Subprime First Lien RMBS	CCC	No	FG	15,309	
75970NAA5	Renaissance (Delta) 2002-3	Subprime First Lien RMBS	AAA	No	FG	3,242,734	
759950AL2	Renaissance (Delta) 2002-4	Subprime First Lien RMBS	AAA	No	FG	3,042,699	
759950AQ1	Renaissance (Delta) 2003-1	Subprime First Lien RMBS	AAA	No	FG	3,780,829	
759950CU0	Renaissance (Delta) 2004-2	Subprime First Lien RMBS	AAA	No	FG	16,034,321	
759950CP1	Renaissance (Delta) 2004-2	Subprime First Lien RMBS	AAA	No	FG	2,804,762	
759950CV8	Renaissance (Delta) 2004-2	Subprime First Lien RMBS	AAA	No	FG	177,719	
759950DM7	Renaissance (Delta) 2004-3	Subprime First Lien RMBS	AAA	No	FG	17,280,822	
759950DN5	Renaissance (Delta) 2004-3	Subprime First Lien RMBS	AAA	No	FG	1,059,802	
759950FZ6	Renaissance (Delta) 2005-4	Subprime First Lien RMBS	BBB-	No	FG	32,000,000	
75971FAJ2	Renaissance (Delta) 2007-3	Subprime First Lien RMBS	CCC	No	FG	9,206,016	
75971FAH6	Renaissance (Delta) 2007-3	Subprime First Lien RMBS	CCC	No	FG	2,777,577	
75971FAG8	Renaissance (Delta) 2007-3	Subprime First Lien RMBS	CCC	No	FG	694,394	
83611PAJ0	Soundview (Delta) 2001-1	Subprime First Lien RMBS	AAA	No	FG	146,635	
83612NAB1	Soundview 2007-WMC1	Subprime First Lien RMBS	CCC	No	FG	41,937,282	
83612CAE9	Soundview Home Equity Loan Trust 2006-OPT5	Subprime First Lien RMBS	AAA	No	CDS	12,500,000	
83613GAB5	Soundview Home Loan Trust 2008-1	Subprime First Lien RMBS	CCC	No	FG	21,768,276	
83613GAA7	Soundview Home Loan Trust 2008-1	Subprime First Lien RMBS	CCC	No	FG	5,218,342	
83613GAD1	Soundview Home Loan Trust 2008-1	Subprime First Lien RMBS	CCC	No	FG	2,647,489	
86360WAE2	Structured Asset Investment Loan Trust 2006-4	Subprime First Lien RMBS	B	No	CDS	5,063,744	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Subprime First Lien RMBS	AAA	No	FG	4,733,491	
94980GAJ0	Wells Fargo Home Equity 2004-2	Subprime First Lien RMBS	AAA	No	FG	21,091,172	
00081AAQ2	ACA ABS 2003-1	Subprime First Lien RMBS	CCC	No	FG	340,355	
83743SAQ9	South Coast Funding III	Subprime First Lien RMBS	CCC	No	FG	1,522,779	
Multiple	U.S. Residential Mortgages Reinsurance (see footnote 9)					231,139,256	
<b>Subtotal</b>	<b>U.S. Residential Mortgage-Backed Securities</b>					<b>1,684,340,857</b>	

#### U.S. Pooled Corporate Obligations

XS2393317933	Bain Capital EURO CLO 2021-2	CLOs	AAA	No	FG	11,221,600	
XS2367140048	North Westerly V Leveraged Loan Strategies CLO	CLOs	AAA	No	FG	27,905,638	
N/A	Private Middle Market CLO	CLOs	AAA	No	FG	128,800,000	
N/A	Private Middle Market CLO	CLOs	A	No	FG	74,881,577	
N/A	Private Pooled Corporate Transaction	CLOs	AA	No	FG	13,331,261	
XS2366817349	Tymon Park CLO	CLOs	AAA	No	FG	5,568,935	
XS2366818073	Tymon Park CLO	CLOs	AA	No	FG	870,146	
XS2366819477	Tymon Park CLO	CLOs	BBB	No	FG	522,088	
XS2366817349	Tymon Park CLO	CLOs	AAA	No	FG	982,753	
XS2366818073	Tymon Park CLO	CLOs	AA	No	FG	153,555	
XS2366819477	Tymon Park CLO	CLOs	BBB	No	FG	92,133	
01448XAA3	ALESCO Preferred Funding VI	Trust Preferred - Bank	AAA	No	FG	11,974,122	
01449WAA4	ALESCO Preferred Funding X Ltd.	Trust Preferred - Bank	AAA	No	FG	13,319,706	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AAA	No	FG	30,267,734	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AAA	No	CDS	27,142,597	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AAA	No	FG	18,677,435	
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	A	No	FG	45,937,943	

CUSIP/ISIN <sup>1,2</sup>	Credit Name	Asset Class	Internal Rating <sup>3,4</sup>	Previously Guaranteed by Another FG <sup>4</sup>	Contract Form <sup>5</sup>	Net Par Outstanding (\$) <sup>6</sup>	Footnotes
74043AAD3	Preferred Term Securities XXIII	Trust Preferred - Bank	AAA	No	FG	30,273,924	
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AAA	No	CDS	45,168,949	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AAA	No	FG	22,575,967	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	A	No	CDS	13,920,239	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	A	No	FG	20,880,358	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	BBB	No	FG	20,389,113	
Multiple	U.S. Pooled Corporate Obligations Reinsurance (see footnote 9)					-	
<b>Subtotal</b>	<b>U.S. Pooled Corporate Obligations</b>					<b>564,857,771</b>	

#### U.S. Consumer Receivables

50246NAC2	L2L Education Loan Trust 2006-1	Consumer Receivables	AA	No	FG	6,096,909	
78443JAE9	SLM Student Loan Trust 2006-C	Consumer Receivables	AA	No	FG	37,370,613	
78443DAD4	SLM Student Loan Trust 2007-A	Consumer Receivables	AA	No	FG	152,291,213	
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Consumer Receivables	AA	Yes	FG	8,991,294	
395383AW2	GreenPoint 2000-4	Consumer Receivables	CCC	No	FG	9,825,000	
Multiple	U.S. Consumer Receivables Reinsurance (see footnote 9)					72,794,084	
<b>Subtotal</b>	<b>U.S. Consumer Receivables</b>					<b>287,369,113</b>	

#### U.S. Subscription Finance Facilities

N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	24,074,400	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	20,956,950	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	19,904,500	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	9,706,340	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	9,245,863	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	6,061,275	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	4,143,440	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	1,908,830	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	56,961,888	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	24,947,337	
N/A	Private Subscription Finance Transaction	Subscription Finance	A-	No	FG	23,870,455	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	17,121,704	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	4,169,805	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	1,631,619	
Multiple	U.S. Subscription Finance Facilities Reinsurance (see footnote 9)					-	
<b>Subtotal</b>	<b>U.S. Subscription Finance Facilities</b>					<b>224,704,406</b>	

#### U.S. Other Structured Finance

N/A	Private Balloon Note Guarantee	Other Structured Finance	A	No	FG	100,000,000	
N/A	Private Balloon Note Guarantee	Other Structured Finance	BBB	No	FG	59,500,000	
N/A	Private Balloon Note Guarantee	Other Structured Finance	A	No	FG	50,000,000	
N/A	Private Balloon Note Guarantee	Other Structured Finance	A	No	FG	3,700,000	
N/A	Private Commercial Receivable Transaction	Other Structured Finance	AAA	No	FG	888,600	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	57,143,993	

CUSIP/ISIN <sup>1, 2</sup>	Credit Name	Asset Class	Internal Rating <sup>3, 4</sup>	Previously Guaranteed by Another FG <sup>4</sup>	Contract Form <sup>5</sup>	Net Par Outstanding (\$) <sup>6</sup>	Footnotes
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	47,978,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	25,801,138	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	17,692,298	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	13,689,207	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	13,516,124	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	12,900,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	9,009,216	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB+	No	FG	7,500,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	7,500,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	3,900,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	1,705,882	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	1,705,882	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	1,705,882	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	1,705,882	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	AAA	No	FG	392,809	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	AAA	No	FG	328,462	
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Other Structured Finance	BBB	No	FG	63,000,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	63,941,103	
233046AL5	DB Master Finance LLC	Other Structured Finance	BBB	No	FG	26,262,500	
233046AH4	DB Master Finance LLC	Other Structured Finance	BBB	No	FG	14,100,000	
25755TAL4	Domino's Pizza Master Issuer LLC	Other Structured Finance	BBB	No	FG	24,000,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	17,460,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	12,941,299	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	9,600,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB-	No	FG	7,100,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB-	No	FG	6,918,360	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	9,542,381	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	500	
817743AA5	Servpro Master Issuer LLC	Other Structured Finance	BBB-	No	FG	19,150,000	
83546DAG3	Sonic Capital LLC 2020-1	Other Structured Finance	BBB	No	FG	45,771,760	
87342RAF1	Taco Bell Funding, LLC	Other Structured Finance	BBB	No	FG	23,812,500	
95058XAE8	Wendy's Funding, LLC	Other Structured Finance	BBB	No	FG	27,783,914	
95058XAH1	Wendy's Funding, LLC	Other Structured Finance	BBB	No	FG	8,933,284	
Multiple	U.S Other Structured Finance Reinsurance (see footnote 9)					38,161,685	
<b>Subtotal</b>	<b>U.S Other Structured Finance</b>					<b>856,742,664</b>	

<b>Total</b>	<b>U.S. Structured Finance</b>					<b>8,175,234,299</b>	
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**Non-U.S. Subscription Finance Facilities**

N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	35,056,560	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	25,907,475	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	25,000,000	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	19,521,600	



CUSIP/ISIN <sup>1,2</sup>	Credit Name	Asset Class	Internal Rating <sup>3,4</sup>	Previously Guaranteed by Another FG <sup>4</sup>	Contract Form <sup>5</sup>	Net Par Outstanding (\$) <sup>6</sup>	Footnotes
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	18,993,660	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	18,595,500	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	17,925,600	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	10,543,050	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	5,791,170	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	173,094,202	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	123,566,085	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	87,529,386	
N/A	Private Subscription Finance Transaction	Subscription Finance	A-	No	FG	39,988,441	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	6,711,732	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	3,444,981	
Multiple	Non-U.S. Subscription Finance Facilities Reinsurance (see footnote 9)					-	
<b>Subtotal</b>	<b>Non-U.S. Subscription Finance Facilities</b>					<b>611,669,442</b>	
<b>Non-U.S. Pooled Corporate Obligations</b>							
XS2393317933	Bain Capital EURO CLO 2021-2	CLOs	AAA	No	FG	123,653,400	
XS2367140048	North Westerly V Leveraged Loan Strategies CLO	CLOs	AAA	No	FG	106,969,362	
N/A	Private Middle Market CLO	CLOs	AAA	No	FG	11,200,000	
N/A	Private Pooled Corporate Transaction	CLOs	AA	No	FG	70,830,739	
XS2366817349	Tymon Park CLO	CLOs	AAA	No	FG	67,803,065	
XS2366818073	Tymon Park CLO	CLOs	AA	No	FG	10,594,229	
XS2366819477	Tymon Park CLO	CLOs	BBB	No	FG	6,356,537	
XS2366817349	Tymon Park CLO	CLOs	AAA	No	FG	11,965,247	
XS2366818073	Tymon Park CLO	CLOs	AA	No	FG	1,869,570	
XS2366819477	Tymon Park CLO	CLOs	BBB	No	FG	1,121,742	
Multiple	Non-U.S. Pooled Corporate Obligations Reinsurance (see footnote 9)					-	
<b>Subtotal</b>	<b>Non-U.S. Pooled Corporate Obligations</b>					<b>412,363,892</b>	
<b>Non-U.S. Residential Mortgage-Backed Securities</b>							
N/A	ALBA 2005-1 PLC	Non-U.S. RMBS	AAA	No	FG	16,688,084	
XS0309227279	Eurohome Mortgages 2007-1	Non-U.S. RMBS	BBB-	No	FG	31,374,908	
XS0287189004	Landmark Mortgage Securities 2 PLC	Non-U.S. RMBS	AAA	No	FG	13,358,662	
IT0004158157	Sestante Finance srl	Non-U.S. RMBS	BBB-	No	FG	53,899,377	
N/A	Private Non-U.S. Residential Mortgage Transaction	Non-U.S. RMBS	A	No	CDS	126,230,000	
Multiple	Non-U.S. Residential Mortgages Reinsurance (see footnote 9)					-	
<b>Subtotal</b>	<b>Non-U.S. Residential Mortgage-Backed Securities</b>					<b>241,551,031</b>	
<b>Non-U.S. Other Structured Finance</b>							
N/A	Private Other Structured Finance Transaction	Other Structured Finance	AAA	No	FG	97,382,782	
N/A	Private Commercial Receivable Transaction	Other Structured Finance	AAA	No	FG	5,111,400	
Multiple	Non-U.S. Other Structured Finance Reinsurance (see footnote 9)					321,089	
<b>Subtotal</b>	<b>Non-U.S. Other Structured Finance</b>					<b>102,815,271</b>	

CUSIP/ISIN <sup>1,2</sup>	Credit Name	Asset Class	Internal Rating <sup>3,4</sup>	Previously Guaranteed by Another FG <sup>4</sup>	Contract Form <sup>5</sup>	Net Par Outstanding (\$) <sup>6</sup>	Footnotes
<b>Total</b>	<b>Non-U.S. Structured Finance</b>					<b>1,368,399,635</b>	
<b>Total</b>	<b>U.S. and Non-U.S. Structured Finance</b>					<b>9,543,633,934</b>	

**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 were issued by Assured Guaranty Municipal Corp. (formerly Financial Security Assurance Inc., "AGM") related to such business and 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 represent the CUSIP/ISIN on the referenced obligation.
3. Assured Guaranty's internal rating as of 3/31/24. 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.
4. Insured transactions previously insured by another monoline financial guaranty insurance company (i.e., where AGC or AGM would be the second-to-pay) are shown with a rating equal to the higher of our estimate of the rating of the underlying transaction and the internal rating of the other monoline. The internal rating of the monoline generally reflects the lowest rating agency rating.
5. CDS - Credit Default Swap; FG - Financial Guaranty Policy.
6. 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.
7. Included in the Bank of America agreement dated as of April 14, 2011.
8. 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.
9. Reinsurance business assumed from third party reinsurers.
10. Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.