



Global Structured Finance Transaction List As of June 30, 2024

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The information in this transaction list is as of June 30, 2024 and was last updated on July 29, 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 ^{1, 2}	Credit Name	Asset Class	Internal Rating ^{3, 4}	Previously Guaranteed by Another FG ⁴	Contract Form ⁵	Net Par Outstanding (\$) ⁶	Footnotes	
U.S. Insurance Securitizations								
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	602,001,361		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	457,000,000		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	404,158,177		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	398,735,601		
N/A	Private US Insurance Securitization	Insurance Securitization	AA-	No	FG	338,455,658		
N/A	Private US Insurance Securitization	Insurance Securitization	AA	No	FG	122,080,071		
N/A	Private US Insurance Securitization	Insurance Securitization	A	No	FG	67,292,671		
N/A	Private US Insurance Securitization	Insurance Securitization	AA	No	FG	18,750,000		
Multiple	U.S. Insurance Securitizations Reinsurance (see footnote 9)						-	
Subtotal	U.S. Insurance Securitizations					4,648,325,218		

U.S. Residential Mortgage-Backed Securities

04542BMT6	Asset Backed Funding Corp. 2005-AQ1	Alt-A First Lien RMBS	AAA	No	FG	21,108,244	7, 8
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AAA	No	FG	1,700,000	7, 8
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	CCC	No	FG	9,479,468	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AA / CCC	No	FG	13,332,586	7, 8
12669GSS1	Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AA / CCC	No	FG	5,996,956	7, 8
12667GAF0	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-13CB	Alt-A First Lien RMBS	CCC	No	FG	3,877,146	
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	CCC	No	FG	2,851,951	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	CCC	No	FG	4,094,974	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AA / BB	No	CDS	51,694,737	7, 8
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	B	No	FG	12,969,117	
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	CCC	No	FG	1,551,034	
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	CCC	No	FG	1,032,017	
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	CCC	No	FG	3,772,197	
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	CCC	No	FG	2,106,588	
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	CCC	No	FG	1,985,629	
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AAA	No	FG	23,634,675	
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AA	No	FG	12,325,172	
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	CCC	No	FG	1,118,680	
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	CCC	No	FG	10,019,448	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	20,696,581	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	14,146,441	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	10,661,655	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	9,572,426	
76110H2Z1	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	CCC	No	FG	1,993,863	
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	CCC	No	FG	6,947,203	

CUSIP/ISIN ^{1, 2}	Credit Name	Asset Class	Internal Rating ^{3, 4}	Previously Guaranteed by Another FG ⁴	Contract Form ⁵	Net Par Outstanding (\$) ⁶	Footnotes
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	CCC	No	FG	7,117,389	
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	1,559,256	
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	15,120,055	
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	CCC	No	FG	217,025	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	CCC	No	FG	19,895,000	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	CCC	No	FG	441,141	
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	CCC	No	FG	2,934,059	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	CCC	No	FG	1,601,850	
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	CCC	No	FG	2,153,101	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs	AAA	Yes	CDS	44,860	10
12669GTW1	Countrywide 2005-3	Option ARMs	CCC	No	CDS	23,828	10
126694F37	Countrywide 2006-OA4	Option ARMs	CCC	No	CDS	3,643,691	10
23332UFC3	DSLA 2005-AR4	Option ARMs	CCC	No	CDS	9,176	10
23332UFG4	DSLA 2005-AR5	Option ARMs	CCC	No	FG	5,501,694	
41161PJZ7	Harborview 2004-11	Option ARMs	CCC	No	CDS	15,770	10
41164MAB3	Harborview 2007-1	Option ARMs	AA / BB	No	FG	7,901,098	7, 8
45670LAE7	IMSC 2007-HOA1	Option ARMs	CCC	No	FG	2,962,193	
52522CAD5	Lehman Excess Trust 2006-14N	Option ARMs	BBB	No	CDS	866	10
939336X57	Washington Mutual Mortgage 2005-AR1	Option ARMs	AAA	No	CDS	343,506	10
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AAA	No	FG	4,953,000	
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AAA	No	FG	2,038,000	
12668ANA9	CWALT Alternative Loan Trust Series 2005-55CB	Prime First Lien RMBS	AA / CCC	No	FG	6,719,318	7, 8
25157GBB7	Doral 2006-1	Prime First Lien RMBS	CCC	No	FG	9,181,271	
25157GAG7	Doral 2006-1	Prime First Lien RMBS	CCC	No	FG	4,284,147	
25157GAF9	Doral 2006-1	Prime First Lien RMBS	CCC	No	FG	3,291,784	
25157GAP7	Doral 2006-1	Prime First Lien RMBS	CCC	No	FG	2,551,192	
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	CCC	No	FG	3,358,000	
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AA	No	FG	5,450	
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	CCC	No	FG	2,728,000	
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AAA	No	FG	1,498,000	
61745MWM1	Morgan Stanley Mortgage 2004-1	Prime First Lien RMBS	CCC	No	FG	982,732	
74160MET5	Prime Mortgage Trust, Series 2004-1	Prime First Lien RMBS	AAA	No	FG	106,000	
74160MGL0	Prime Mortgage Trust, Series 2005-1	Prime First Lien RMBS	AAA	No	FG	245,000	
026935AR7	American Home Mortgage Assets Trust 2007-3	Second Lien RMBS	CCC	No	FG	100,498	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Second Lien RMBS	A	No	FG	21,025	
026931AF2	American Home Mortgage Investor Trust 2007-A	Second Lien RMBS	CCC	No	FG	167,355	
126685AD8	Countrywide HELOC 2005-C	Second Lien RMBS	AA	No	FG	5,165,078	7
126685AC0	Countrywide HELOC 2005-C	Second Lien RMBS	AA	No	FG	1,186,459	7
126685AE6	Countrywide HELOC 2005-D	Second Lien RMBS	AA	No	FG	6,943,207	7

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126685AF3	Countrywide HELOC 2005-D	Second Lien RMBS	AA	No	FG	5,329,379	7
23242LAB9	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	12,322,727	7
23242LAA1	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	4,986,790	7
23242LAC7	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	1,825,342	7
126686AH7	Countrywide HELOC 2006-H	Second Lien RMBS	B	Yes	FG	8,316,878	
126686AG9	Countrywide HELOC 2006-H	Second Lien RMBS	B	Yes	FG	1,493,504	
12668FAB0	Countrywide HELOC 2006-I	Second Lien RMBS	AA	No	FG	25,086,779	7
12668FAA2	Countrywide HELOC 2006-I	Second Lien RMBS	AA	No	FG	9,407,769	7
126682AA1	Countrywide HELOC 2007-A	Second Lien RMBS	AA	No	FG	20,080,680	7
12669XAE4	Countrywide HELOC 2007-B	Second Lien RMBS	AA	No	FG	17,195,693	7
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Second Lien RMBS	AA	No	FG	9,136,385	7
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Second Lien RMBS	AA	No	FG	7,081,368	7
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Second Lien RMBS	AA	No	FG	20,516,609	7
361856DL8	GMACM 2004-HE3	Second Lien RMBS	AA	No	FG	3,241,253	
361856DG9	GMACM 2004-HE3	Second Lien RMBS	AA	No	FG	2,217,486	
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	9,343,445	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Second Lien RMBS	CCC	No	FG	7,003,787	
04542BGR7	ABFC 04-OPT3	Subprime First Lien RMBS	AAA	No	FG	5,843,508	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Subprime First Lien RMBS	CCC	No	FG	5,221,677	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Subprime First Lien RMBS	AA	No	FG	1,397,759	
04541GLY6	ABSC 2004-HE7	Subprime First Lien RMBS	AAA	No	FG	5,645,019	
00081AAQ2	ACA ABS 2003-1	Subprime First Lien RMBS	CCC	No	FG	340,355	
00083BAB1	ACE 2007-D1	Subprime First Lien RMBS	CCC	No	FG	23,939,521	
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	2,796,840	
004421WL3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-HE1	Subprime First Lien RMBS	AAA	No	FG	9,329,249	
03072SHQ1	Ameriquist 2003-7	Subprime First Lien RMBS	AAA	No	FG	4,371,044	
03072SLM5	AMSI 03-11	Subprime First Lien RMBS	AAA	No	FG	10,605,846	
03072SNP6	AMSI 04-R1	Subprime First Lien RMBS	AAA	No	FG	12,081,098	
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	6,433,260	
040104CU3	Argent Securities Inc. 2003-W6	Subprime First Lien RMBS	AAA	No	FG	2,095,224	
040104CT6	Argent Securities Inc. 2003-W6	Subprime First Lien RMBS	AAA	No	FG	1,213,457	
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	3,339,349	
12506YAF6	CDC Mortgage Capital 2002-HE1	Subprime First Lien RMBS	AAA	No	FG	541,107	
12506YBX6	CDC Mortgage Capital 2003-HE4	Subprime First Lien RMBS	AAA	No	FG	684,317	
178779AQ7	Cityscape 1996-2	Subprime First Lien RMBS	CCC	No	FG	386,869	
12669GJC6	Countrywide 2004-29	Subprime First Lien RMBS	CCC	No	CDS	30,509	10
126698AC3	Countrywide 2007-13	Subprime First Lien RMBS	AA	No	FG	22,745,900	7, 8
126698AD1	Countrywide 2007-13	Subprime First Lien RMBS	AA	No	FG	20,670,574	7, 8

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126698AB5	Countrywide 2007-13	Subprime First Lien RMBS	AA	No	FG	1,217,267	7, 8
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Subprime First Lien RMBS	AAA	No	FG	32,485,645	7, 8
22540A7B8	CSFB 2001-HE17	Subprime First Lien RMBS	AAA	No	FG	282,532	
22540VBU5	CSFB 2001-HE20	Subprime First Lien RMBS	AAA	No	FG	399,760	
22540VCP5	CSFB 2001-HE22	Subprime First Lien RMBS	AAA	No	FG	1,904,140	
22540VUG5	CSFB 2002-HE1	Subprime First Lien RMBS	AAA	No	FG	2,228,905	
22540VUF7	CSFB 2002-HE1	Subprime First Lien RMBS	AAA	No	FG	450,950	
22540VM90	CSFB 2002-HE11	Subprime First Lien RMBS	AAA	No	FG	641,717	
22540VM82	CSFB 2002-HE11	Subprime First Lien RMBS	AAA	No	FG	534,764	
22541NAD1	CSFB Heat 2002-1	Subprime First Lien RMBS	AAA	No	FG	490,099	
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	1,698,126	
12668WAU1	CWABS 2007-4	Subprime First Lien RMBS	AA / B	No	FG	50,982,080	7, 8
12668WAD9	CWABS 2007-4	Subprime First Lien RMBS	AA / B	No	FG	47,504,545	7, 8
12668WAV9	CWABS 2007-4	Subprime First Lien RMBS	AA / B	No	FG	2,802,115	7, 8
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Subprime First Lien RMBS	BBB	No	FG	625,054	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Subprime First Lien RMBS	BBB	No	FG	181,651	
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	494,851	
449670BC1	IMC Home Equity 1996-2	Subprime First Lien RMBS	CCC	No	FG	13,204	
449670EP9	IMC Home Equity 1998-3	Subprime First Lien RMBS	CCC	No	FG	6,235,806	
449670EQ7	IMC Home Equity 1998-3	Subprime First Lien RMBS	CCC	No	FG	8,303	
449670FE3	IMC Home Equity 1998-7	Subprime First Lien RMBS	B	No	FG	2,057,701	
456606AS1	Indymac SPMD 2000-B	Subprime First Lien RMBS	AAA	No	FG	769,840	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Subprime First Lien RMBS	AAA	No	FG	317,983	
542514FD1	Long Beach 2004-1	Subprime First Lien RMBS	AAA	No	FG	24,246,287	
542514GF5	Long Beach 2004-3N	Subprime First Lien RMBS	AAA	No	FG	17,222,852	
542514HN7	Long Beach 2004-4	Subprime First Lien RMBS	AAA	No	FG	22,841,292	
576456AA5	MABS 2007-NCW	Subprime First Lien RMBS	B	No	FG	28,829,144	
576456AB3	MABS 2007-NCW	Subprime First Lien RMBS	B	No	FG	10,213,066	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Subprime First Lien RMBS	B	No	CDS	19,632,367	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1	Subprime First Lien RMBS	AA	No	FG	2,282,174	
59549RAA2	Mid-State Trust X	Subprime First Lien RMBS	AAA	No	FG	11,378,006	
59549RAB0	Mid-State Trust X	Subprime First Lien RMBS	AAA	No	FG	5,668,485	
61913JAM8	MLN 2000-1	Subprime First Lien RMBS	CCC	No	FG	1,330,752	
61913JAN6	MLN 2000-1	Subprime First Lien RMBS	CCC	No	FG	3,247	
61746WSQ4	MSDW 2002-NC3	Subprime First Lien RMBS	AAA	No	FG	375,081	
64352VMP3	New Century 2005-A	Subprime First Lien RMBS	CCC	No	FG	49,037,519	
68389FBH6	Option One 2000-5	Subprime First Lien RMBS	AAA	No	FG	246,196	

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68403BAA3	Option One 2007-FXD2	Subprime First Lien RMBS	CCC	No	FG	71,846,504	
68403BAD7	Option One 2007-FXD2	Subprime First Lien RMBS	CCC	No	FG	12,596,330	
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	1,573,439	
68400XBF6	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2003-1	Subprime First Lien RMBS	BB	No	FG	3,662,360	
68401NAE1	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2004-1	Subprime First Lien RMBS	B	No	FG	736,992	
N/A	Private Residential Mortgage Transaction	Subprime First Lien RMBS	CCC	No	FG	112,646	
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	3,141,303	
759950AL2	Renaissance (Delta) 2002-4	Subprime First Lien RMBS	AAA	No	FG	2,975,136	
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	15,473,701	
759950CP1	Renaissance (Delta) 2004-2	Subprime First Lien RMBS	AAA	No	FG	2,778,562	
759950CV8	Renaissance (Delta) 2004-2	Subprime First Lien RMBS	AAA	No	FG	159,078	
759950DM7	Renaissance (Delta) 2004-3	Subprime First Lien RMBS	AAA	No	FG	17,062,111	
759950DN5	Renaissance (Delta) 2004-3	Subprime First Lien RMBS	AAA	No	FG	1,014,463	
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	9,159,233	
75971FAH6	Renaissance (Delta) 2007-3	Subprime First Lien RMBS	CCC	No	FG	2,763,462	
75971FAG8	Renaissance (Delta) 2007-3	Subprime First Lien RMBS	CCC	No	FG	690,865	
83611PAJ0	Soundview (Delta) 2001-1	Subprime First Lien RMBS	AAA	No	FG	53,034	
83613GAB5	Soundview (Delta) 2008-1	Subprime First Lien RMBS	CCC	No	FG	21,008,093	
83613GAA7	Soundview (Delta) 2008-1	Subprime First Lien RMBS	CCC	No	FG	5,036,109	
83613GAD1	Soundview (Delta) 2008-1	Subprime First Lien RMBS	CCC	No	FG	2,555,035	
83612NAB1	Soundview 2007-WMC1	Subprime First Lien RMBS	CCC	No	FG	41,822,897	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Subprime First Lien RMBS	AAA	No	FG	4,351,973	
94980GAJ0	Wells Fargo Home Equity 2004-2	Subprime First Lien RMBS	AAA	No	FG	20,252,499	
Multiple	U.S. Residential Mortgages Reinsurance (see footnote 9)					227,696,323	
Subtotal	U.S. Residential Mortgage-Backed Securities					1,584,644,850	

U.S. Pooled Corporate Obligations

XS2393317933	Bain Capital EURO CLO 2021-2	CLOs	AAA	No	FG	12,159,255	
XS2367140048	North Westerly V Leveraged Loan Strategies CLO	CLOs	AAA	No	FG	25,081,811	
N/A	Private Middle Market CLO	CLOs	AAA	No	FG	128,800,000	
N/A	Private Middle Market CLO	CLOs	BBB	No	FG	125,000,000	
N/A	Private Middle Market CLO	CLOs	A	No	FG	112,423,577	
N/A	Private Pooled Corporate Transaction	CLOs	AA	No	FG	11,225,938	
XS2366817349	Tymon Park CLO	CLOs	AAA	No	FG	7,910,479	
XS2366818073	Tymon Park CLO	CLOs	AA	No	FG	1,236,012	
XS2366819477	Tymon Park CLO	CLOs	BBB	No	FG	741,607	

CUSIP/ISIN ^{1, 2}	Credit Name	Asset Class	Internal Rating ^{3, 4}	Previously Guaranteed by Another FG ⁴	Contract Form ⁵	Net Par Outstanding (\$) ⁶	Footnotes
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	22,397,069	
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	45,759,443	
74043AAD3	Preferred Term Securities XXIII	Trust Preferred - Bank	AAA	No	FG	29,891,528	
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AAA	No	CDS	45,002,898	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AAA	No	FG	2,949,181	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	A	No	CDS	12,506,662	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	A	No	FG	18,759,993	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	BBB	No	FG	20,175,255	
Multiple	U.S. Pooled Corporate Obligations Reinsurance (see footnote 9)					-	
Subtotal	U.S. Pooled Corporate Obligations					693,134,570	
U.S. Consumer Receivables							
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Consumer Receivables	AA	Yes	FG	8,126,679	
395383AW2	GreenPoint 2000-4	Consumer Receivables	CCC	No	FG	9,300,000	
50246NAC2	L2L Education Loan Trust 2006-1	Consumer Receivables	AA	No	FG	4,839,094	
78443JAE9	SLM Student Loan Trust 2006-C	Consumer Receivables	AA	No	FG	33,518,962	
78443DAD4	SLM Student Loan Trust 2007-A	Consumer Receivables	AA	No	FG	141,006,757	
Multiple	U.S. Consumer Receivables Reinsurance (see footnote 9)					59,427,924	
Subtotal	U.S. Consumer Receivables					256,219,416	
U.S. Subscription Finance Facilities							
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	65,613,823	
N/A	Private Subscription Finance Transaction	Subscription Finance	A-	No	FG	51,622,003	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	29,805,440	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	24,876,880	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	21,274,490	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	17,567,970	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	10,338,065	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	7,982,380	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	7,726,670	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	7,558,248	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	5,840,865	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	5,592,181	
Multiple	U.S. Subscription Finance Facilities Reinsurance (see footnote 9)					-	
Subtotal	U.S. Subscription Finance Facilities					255,799,015	

CUSIP/ISIN ^{1, 2}	Credit Name	Asset Class	Internal Rating ^{3, 4}	Previously Guaranteed by Another FG ⁴	Contract Form ⁵	Net Par Outstanding (\$) ⁶	Footnotes
U.S. Other Structured Finance							
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Other Structured Finance	BBB	No	FG	63,000,000	
411707AM4	CKE Hardee's and Carl's Jr. 2024-1	Other Structured Finance	BBB	No	FG	10,473,750	
25755TAL4	Domino's Pizza Master Issuer LLC	Other Structured Finance	BBB	No	FG	24,000,000	
233046AH4	Dunkin' Brands Series 2017-1	Other Structured Finance	BBB	No	FG	14,062,500	
233046AL5	Dunkin' Brands Series 2019-1	Other Structured Finance	BBB	No	FG	26,193,750	
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 Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	55,964,637	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	47,264,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	25,788,354	
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	8,334,141	
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	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	49,235,220	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	17,415,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	14,629,939	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	9,550,000	
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	7,303,360	
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	500	
817743AA5	Servpro Master Issuer LLC	Other Structured Finance	BBB-	No	FG	19,100,000	
83546DAG3	Sonic Capital LLC 2020-1	Other Structured Finance	BBB	No	FG	45,653,078	
87342RAF1	Taco Bell Funding, LLC	Other Structured Finance	BBB	No	FG	23,812,500	
95058XAE8	Wendy's Funding LLC 2018-1	Other Structured Finance	BBB	No	FG	27,708,914	

CUSIP/ISIN ^{1, 2}	Credit Name	Asset Class	Internal Rating ^{3, 4}	Previously Guaranteed by Another FG ⁴	Contract Form ⁵	Net Par Outstanding (\$) ⁶	Footnotes
95058XAH1	Wendy's Funding LLC 2019-1	Other Structured Finance	BBB	No	FG	8,908,284	
Multiple	U.S Other Structured Finance Reinsurance (see footnote 9)					38,160,630	
Subtotal	U.S Other Structured Finance					850,643,367	
Total	U.S. Structured Finance					8,288,766,436	
Non-U.S. Subscription Finance Facilities							
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	199,385,461	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	126,786,751	
N/A	Private Subscription Finance Transaction	Subscription Finance	A-	No	FG	86,478,594	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	74,642,959	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	65,373,330	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	38,593,838	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	24,965,385	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	24,217,620	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	21,827,663	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	18,523,120	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	18,512,048	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	14,994,560	
N/A	Private Subscription Finance Transaction	Subscription Finance	A	No	FG	12,165,781	
Multiple	Non-U.S. Subscription Finance Facilities Reinsurance (see footnote 9)					-	
Subtotal	Non-U.S. Subscription Finance Facilities					726,467,111	
Non-U.S. Pooled Corporate Obligations							
XS2393317933	Bain Capital EURO CLO 2021-2	CLOs	AAA	No	FG	121,753,245	
XS2367140048	North Westerly V Leveraged Loan Strategies CLO	CLOs	AAA	No	FG	108,830,689	
N/A	Private Middle Market CLO	CLOs	AAA	No	FG	11,200,000	
N/A	Private Pooled Corporate Transaction	CLOs	AA	No	FG	61,622,462	
XS2366817349	Tymon Park CLO	CLOs	AAA	No	FG	77,793,521	
XS2366818073	Tymon Park CLO	CLOs	AA	No	FG	12,155,238	
XS2366819477	Tymon Park CLO	CLOs	BBB	No	FG	7,293,143	
Multiple	Non-U.S. Pooled Corporate Obligations Reinsurance (see footnote 9)					-	
Subtotal	Non-U.S. Pooled Corporate Obligations					400,648,296	
Non-U.S. Residential Mortgage-Backed Securities							
N/A	ALBA 2005-1 PLC	Non-U.S. RMBS	AAA	No	FG	15,787,297	
XS0309227279	Eurohome Mortgages 2007-1	Non-U.S. RMBS	BBB-	No	FG	30,012,004	
XS0287189004	Landmark Mortgage Securities 2 PLC	Non-U.S. RMBS	AAA	No	FG	12,740,074	

CUSIP/ISIN ^{1, 2}	Credit Name	Asset Class	Internal Rating ^{3, 4}	Previously Guaranteed by Another FG ⁴	Contract Form ⁵	Net Par Outstanding (\$) ⁶	Footnotes	
N/A	Private International Residential Mortgage Transaction	Non-U.S. RMBS	A	No	CDS	126,450,000		
IT0004158157	Sestante Finance srl	Non-U.S. RMBS	BBB-	No	FG	51,202,968		
Multiple	Non-U.S. Residential Mortgages Reinsurance (see footnote 9)						-	
Subtotal	Non-U.S. Residential Mortgage-Backed Securities						236,192,343	
Non-U.S. Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Other Structured Finance	AAA	No	FG	97,382,782		
Multiple	Non-U.S. Other Structured Finance Reinsurance (see footnote 9)						321,089	
Subtotal	Non-U.S. Other Structured Finance						97,703,871	
Total	Non-U.S. Structured Finance						1,461,011,621	
Total	U.S. and Non-U.S. Structured Finance						9,749,778,056	

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 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 6/30/24. 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 Assured Guaranty 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.