

Global Structured Finance Transaction List
As of September 30, 2026

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The information in this transaction list is as of September 30, 2026, was last updated on October 28, 2026, and reflects the GAAP net par outstanding. 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, © 2026 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 Reserve Financings and Securitizations							
058521AC9	Ballantyne Re Plc	Insurance Reserve Financings and Securitizations	CCC	No	FG	39,535,222	
N/A	Private US Insurance Reserve Financing	Insurance Reserve Financings and Securitizations	AA-	No	FG	1,000,000,000	
N/A	Private US Insurance Reserve Financing	Insurance Reserve Financings and Securitizations	AA-	No	FG	790,522,905	
N/A	Private US Insurance Reserve Financing	Insurance Reserve Financings and Securitizations	AA-	No	FG	587,704,005	
N/A	Private US Insurance Reserve Financing	Insurance Reserve Financings and Securitizations	AA-	No	FG	431,647,329	
N/A	Private US Insurance Reserve Financing	Insurance Reserve Financings and Securitizations	AA-	No	FG	387,760,018	
N/A	Private US Insurance Reserve Financing	Insurance Reserve Financings and Securitizations	AA	No	FG	1,100,000,000	
N/A	Private US Insurance Securitization	Insurance Reserve Financings and Securitizations	AA	No	FG	110,238,203	
N/A	Private US Insurance Securitization	Insurance Reserve Financings and Securitizations	AA	No	FG	50,000,000	
N/A	Private US Insurance Securitization	Insurance Reserve Financings and Securitizations	A	No	FG	187,026,885	
Subtotal	**U.S. Insurance Reserve Financings and Securitizations**					**4,684,434,567**	
U.S. Residential Mortgage-Backed Securities							
04542BMT6	Asset Backed Funding Corp. 2005-AQ1	Alt-A First Lien RMBS	AAA	No	FG	12,342,429	7, 8
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AAA	No	FG	1,337,000	7, 8
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	CCC	No	FG	8,271,261	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AA / CCC	No	FG	13,092,784	7, 8
12669GSS1	Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AA / CCC	No	FG	5,331,455	7, 8
12667GAF0	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-13CB	Alt-A First Lien RMBS	CCC	No	FG	2,831,915	
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	CCC	No	FG	2,242,496	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	CCC	No	FG	3,811,437	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AA / BB	No	CDS	42,970,765	7, 8
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	BB	No	FG	9,535,697	
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	CCC	No	FG	1,212,825	
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	CCC	No	FG	806,982	
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	B	No	FG	3,019,735	
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	B	No	FG	1,686,375	
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	CCC	No	FG	1,587,485	
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AAA	No	FG	15,286,068	
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AA	No	FG	7,971,483	
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	CCC	No	FG	908,116	
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	CCC	No	FG	9,506,957	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	15,551,373	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	10,629,610	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	8,011,148	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	CCC	No	FG	7,192,703	
76110H2Z1	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	CCC	No	FG	1,308,269	
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	CCC	No	FG	6,706,608	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	CCC	No	FG	6,618,812	
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	951,232	
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AAA	No	FG	990,803	
881561XL3	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	CCC	No	FG	13,897,984	
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	CCC	No	FG	134,900	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	CCC	No	FG	17,127,228	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	CCC	No	FG	274,674	
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	CCC	No	FG	2,647,477	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	CCC	No	FG	1,261,797	
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	CCC	No	FG	1,571,617	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs	AAA	Yes	CDS	23,666	10
12669GTW1	Countrywide 2005-3	Option ARMs	BB	No	CDS	2,945	10
126694F37	Countrywide 2006-OA4	Option ARMs	CCC	No	CDS	3,643,691	10
23332UFC3	DSLA 2005-AR4	Option ARMs	CCC	No	CDS	1,987	10
23332UFG4	DSLA 2005-AR5	Option ARMs	CCC	No	FG	5,193,630	
41161PJZ7	Harborview 2004-11	Option ARMs	CCC	No	CDS	13,492	10
41164MAB3	Harborview 2007-1	Option ARMs	AA / BB	No	FG	7,055,403	7, 8
45670LAE7	IMSC 2007-HOA1	Option ARMs	CCC	No	FG	2,444,069	
52522CAD5	Lehman Excess Trust 2006-14N	Option ARMs	BBB	No	CDS	772	10
939336X57	Washington Mutual Mortgage 2005-AR1	Option ARMs	AAA	No	CDS	257,840	10
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AAA	No	FG	3,884,000	
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AAA	No	FG	1,654,000	

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
12668ANA9	CWALT Alternative Loan Trust Series 2005-55CB	Prime First Lien RMBS	AA / CCC	No	FG	6,240,919	7, 8
25157GBB7	Doral 2006-1	Prime First Lien RMBS	CCC	No	FG	6,526,118	
25157GAG7	Doral 2006-1	Prime First Lien RMBS	CCC	No	FG	3,303,305	
25157GAF9	Doral 2006-1	Prime First Lien RMBS	CCC	No	FG	2,538,141	
25157GAP7	Doral 2006-1	Prime First Lien RMBS	CCC	No	FG	819,813	
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	CCC	No	FG	2,925,000	
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	CCC	No	FG	2,286,000	
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AAA	No	FG	1,246,000	
61745MWM1	Morgan Stanley Mortgage 2004-1	Prime First Lien RMBS	CCC	No	FG	822,704	
74160MET5	Prime Mortgage Trust, Series 2004-1	Prime First Lien RMBS	AAA	No	FG	82,000	
74160MGL0	Prime Mortgage Trust, Series 2005-1	Prime First Lien RMBS	AAA	No	FG	46,000	
026935AR7	American Home Mortgage Assets Trust 2007-3	Second Lien RMBS	B	No	FG	88,347	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Second Lien RMBS	AA	No	FG	6,355	
026931AF2	American Home Mortgage Investor Trust 2007-A	Second Lien RMBS	CCC	No	FG	70,642	
126685AD8	Countrywide HELOC 2005-C	Second Lien RMBS	AA	No	FG	2,991,412	7
126685AC0	Countrywide HELOC 2005-C	Second Lien RMBS	AA	No	FG	557,732	7
126685AE6	Countrywide HELOC 2005-D	Second Lien RMBS	AA	No	FG	4,081,185	7
126685AF3	Countrywide HELOC 2005-D	Second Lien RMBS	AA	No	FG	3,541,065	7
23242LAB9	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	7,202,667	7
23242LAA1	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	3,041,686	7
23242LAC7	Countrywide HELOC 2006-F	Second Lien RMBS	AA	No	FG	1,066,917	7
126686AH7	Countrywide HELOC 2006-H	Second Lien RMBS	B	Yes	FG	7,096,772	
126686AG9	Countrywide HELOC 2006-H	Second Lien RMBS	B	Yes	FG	1,274,403	
12668FAB0	Countrywide HELOC 2006-I	Second Lien RMBS	AA	No	FG	17,283,499	7
12668FAA2	Countrywide HELOC 2006-I	Second Lien RMBS	AA	No	FG	6,017,789	7
126682AA1	Countrywide HELOC 2007-A	Second Lien RMBS	AA	No	FG	12,156,377	7
12669XAE4	Countrywide HELOC 2007-B	Second Lien RMBS	AA	No	FG	10,261,152	7
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Second Lien RMBS	AA	No	FG	4,867,486	7
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Second Lien RMBS	AA	No	FG	4,205,740	7
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Second Lien RMBS	AA	No	FG	13,222,360	7
361856DL8	GMACM 2004-HE3	Second Lien RMBS	AA	No	FG	1,540,657	
361856DG9	GMACM 2004-HE3	Second Lien RMBS	AA	No	FG	1,054,032	
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	9,079,365	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Second Lien RMBS	CCC	No	FG	6,625,181	
04542BGR7	ABFC 04-OPT3	Subprime First Lien RMBS	AAA	No	FG	4,585,505	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Subprime First Lien RMBS	B	No	FG	3,341,329	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Subprime First Lien RMBS	AAA	No	FG	1,182,851	
04541GLY6	ABSC 2004-HE7	Subprime First Lien RMBS	AAA	No	FG	5,645,019	
00083BAB1	Ace 2007-D1	Subprime First Lien RMBS	B	No	FG	16,702,983	
00083BAC9	Ace 2007-D1	Subprime First Lien RMBS	B	No	FG	11,267,061	
00083BAD7	Ace 2007-D1	Subprime First Lien RMBS	B	No	FG	1,252,277	
03072SHQ1	Ameriquest 2003-7	Subprime First Lien RMBS	AAA	No	FG	2,415,313	
03072SLM5	AMSI 03-11	Subprime First Lien RMBS	AAA	No	FG	6,638,557	
03072SNP6	AMSI 04-R1	Subprime First Lien RMBS	AAA	No	FG	7,828,970	
040104LH2	Argent 2004-W9	Subprime First Lien RMBS	AAA	No	FG	3,992,886	
040104CM1	Argent Securities Inc. 2003-W6	Subprime First Lien RMBS	AAA	No	FG	5,296,262	
040104CU3	Argent Securities Inc. 2003-W6	Subprime First Lien RMBS	AAA	No	FG	1,411,065	
040104CT6	Argent Securities Inc. 2003-W6	Subprime First Lien RMBS	AAA	No	FG	1,026,178	
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	BB	No	FG	2,074,853	
12506YBX6	CDC Mortgage Capital 2003-HE4	Subprime First Lien RMBS	AAA	No	FG	79,594	
12669GJC6	Countrywide 2004-29	Subprime First Lien RMBS	CCC	No	CDS	20,796	10
126698AC3	Countrywide 2007-13	Subprime First Lien RMBS	AAA	No	FG	18,881,205	7, 8
126698AD1	Countrywide 2007-13	Subprime First Lien RMBS	AAA	No	FG	17,158,492	7, 8
126698AB5	Countrywide 2007-13	Subprime First Lien RMBS	AAA	No	FG	1,010,445	7, 8
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Subprime First Lien RMBS	AAA	No	FG	25,571,717	7, 8
22540A7B8	CSFB 2001-HE17	Subprime First Lien RMBS	AAA	No	FG	182,285	
22540VBU5	CSFB 2001-HE20	Subprime First Lien RMBS	AAA	No	FG	20,265	
22540VCP5	CSFB 2001-HE22	Subprime First Lien RMBS	AAA	No	FG	808,345	
22540VUG5	CSFB 2002-HE1	Subprime First Lien RMBS	AAA	No	FG	1,243,446	
22540VM90	CSFB 2002-HE11	Subprime First Lien RMBS	AAA	No	FG	282,869	
22540VM82	CSFB 2002-HE11	Subprime First Lien RMBS	AAA	No	FG	235,724	
22541NAD1	CSFB Heat 2002-1	Subprime First Lien RMBS	AAA	No	FG	490,099	

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
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	208,577	
22541NCQ0	CSFB Heat 2002-2	Subprime First Lien RMBS	AAA	No	FG	159,040	
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	469,544	
12668WAU1	CWABS 2007-4	Subprime First Lien RMBS	AA / BB	No	FG	47,670,380	7, 8
12668WAD9	CWABS 2007-4	Subprime First Lien RMBS	AA / BB	No	FG	36,506,811	7, 8
12668WAV9	CWABS 2007-4	Subprime First Lien RMBS	AA / BB	No	FG	1,429,822	7, 8
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Subprime First Lien RMBS	BBB	No	FG	520,910	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Subprime First Lien RMBS	BBB	No	FG	123,593	
44967#AA3	IMC Home Equity 1994-1	Subprime First Lien RMBS	CCC	No	FG	35,873	
449670BB3	IMC Home Equity 1996-2	Subprime First Lien RMBS	BB	No	FG	439,636	
449670BC1	IMC Home Equity 1996-2	Subprime First Lien RMBS	BB	No	FG	5,839	
449670EP9	IMC Home Equity 1998-3	Subprime First Lien RMBS	CCC	No	FG	5,173,501	
449670EQ7	IMC Home Equity 1998-3	Subprime First Lien RMBS	CCC	No	FG	4,707	
449670FE3	IMC Home Equity 1998-7	Subprime First Lien RMBS	B	No	FG	1,338,695	
456606AS1	Indymac SPMD 2000-B	Subprime First Lien RMBS	AAA	No	FG	479,970	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Subprime First Lien RMBS	AAA	No	FG	52,074	
542514FD1	Long Beach 2004-1	Subprime First Lien RMBS	AAA	No	FG	14,496,622	
542514GF5	Long Beach 2004-3N	Subprime First Lien RMBS	AAA	No	FG	13,056,837	
542514HN7	Long Beach 2004-4	Subprime First Lien RMBS	AAA	No	FG	17,871,848	
576456AA5	MABS 2007-NCW	Subprime First Lien RMBS	BB	No	FG	24,603,612	
576456AB3	MABS 2007-NCW	Subprime First Lien RMBS	BB	No	FG	6,485,466	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Subprime First Lien RMBS	BB	No	CDS	15,342,200	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1	Subprime First Lien RMBS	AA	No	FG	1,604,130	
59549RAA2	Mid-State Trust X	Subprime First Lien RMBS	AAA	No	FG	2,533,246	
59549RAB0	Mid-State Trust X	Subprime First Lien RMBS	AAA	No	FG	1,262,055	
61913JAM8	MLN 2000-1	Subprime First Lien RMBS	CCC	No	FG	947,955	
61913JAN6	MLN 2000-1	Subprime First Lien RMBS	CCC	No	FG	1,115	
64352VMP3	New Century 2005-A	Subprime First Lien RMBS	B	No	FG	36,081,952	
68389FBH6	Option One 2000-5	Subprime First Lien RMBS	AAA	No	FG	246,174	
68403BAA3	Option One 2007-FXD2	Subprime First Lien RMBS	BB	No	FG	57,463,284	
68403BAD7	Option One 2007-FXD2	Subprime First Lien RMBS	BB	No	FG	10,132,785	
68403BAF2	Option One 2007-FXD2	Subprime First Lien RMBS	BB	No	FG	8,602,194	
68403BAE5	Option One 2007-FXD2	Subprime First Lien RMBS	BB	No	FG	6,432,293	
68403BAG0	Option One 2007-FXD2	Subprime First Lien RMBS	BB	No	FG	1,138,658	
68400XBF6	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2003-1	Subprime First Lien RMBS	B	No	FG	2,709,930	
68401NAE1	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2004-1	Subprime First Lien RMBS	B	No	FG	536,828	
N/A	Private Residential Mortgage Transaction	Subprime First Lien RMBS	CCC	No	FG	111,904	
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	2,610,612	
759950AL2	Renaissance (Delta) 2002-4	Subprime First Lien RMBS	AAA	No	FG	2,219,474	
759950AQ1	Renaissance (Delta) 2003-1	Subprime First Lien RMBS	AAA	No	FG	3,049,733	
759950CU0	Renaissance (Delta) 2004-2	Subprime First Lien RMBS	AAA	No	FG	11,899,208	
759950CP1	Renaissance (Delta) 2004-2	Subprime First Lien RMBS	AAA	No	FG	2,429,933	
759950CV8	Renaissance (Delta) 2004-2	Subprime First Lien RMBS	AAA	No	FG	68,110	
759950DM7	Renaissance (Delta) 2004-3	Subprime First Lien RMBS	AAA	No	FG	13,015,980	
759950DN5	Renaissance (Delta) 2004-3	Subprime First Lien RMBS	AAA	No	FG	409,507	
759950FZ6	Renaissance (Delta) 2005-4	Subprime First Lien RMBS	BBB	No	FG	31,141,879	
75971FAJ2	Renaissance (Delta) 2007-3	Subprime First Lien RMBS	CCC	No	FG	8,724,610	
75971FAH6	Renaissance (Delta) 2007-3	Subprime First Lien RMBS	CCC	No	FG	2,632,330	
75971FAG8	Renaissance (Delta) 2007-3	Subprime First Lien RMBS	CCC	No	FG	658,083	
83613GAB5	Soundview (Delta) 2008-1	Subprime First Lien RMBS	B	No	FG	18,557,215	
83613GAA7	Soundview (Delta) 2008-1	Subprime First Lien RMBS	B	No	FG	4,448,578	
83613GAD1	Soundview (Delta) 2008-1	Subprime First Lien RMBS	B	No	FG	2,256,955	
83612NAB1	Soundview 2007-WMC1	Subprime First Lien RMBS	CCC	No	FG	40,191,656	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Subprime First Lien RMBS	AAA	No	FG	1,903,277	
94980GAJ0	Wells Fargo Home Equity 2004-2	Subprime First Lien RMBS	AAA	No	FG	14,446,131	
Multiple	U.S. Residential Mortgages Reinsurance					214,982,987	9
Subtotal	**U.S. Residential Mortgage-Backed Securities**					**1,258,429,521**	

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. Fund Finance Facilities							
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	98,750,159	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	60,088,891	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	1,638,338	
N/A	Private Fund Finance Transaction	Fund Finance	AA	No	FG	28,651,680	
N/A	Private Fund Finance Transaction	Fund Finance	AA	No	FG	25,697,180	
N/A	Private Fund Finance Transaction	Fund Finance	AA	No	FG	11,352,452	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	133,036,466	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	17,335,458	
N/A	Private Fund Finance Transaction	Fund Finance	A-	No	FG	70,655,785	
N/A	Private Fund Finance Transaction	Fund Finance	A	No	FG	92,647,803	
N/A	Private Fund Finance Transaction	Fund Finance	A	No	FG	41,545,426	
Subtotal	**U.S. Fund Finance Facilities**					**581,399,639**	
U.S. Pooled Corporate Obligations							
XS2393317933	Bain Capital EURO CLO 2021-2	CLOs	AAA	No	FG	5,557,968	
N/A	Private Middle Market CLO	CLOs	AA	No	FG	181,243,891	
N/A	Private Middle Market CLO	CLOs	A	No	FG	125,000,000	
N/A	Private Pooled Corporate Transaction	CLOs	AAA	No	FG	4,860,570	
N/A	Private Pooled Corporate Transaction	CLOs	AA	No	FG	3,999,490	
N/A	Private Pooled Corporate Transaction	CLOs	A+	No	FG	2,710,703	
XS2366819477	Tymon Park CLO	CLOs	BBB	No	FG	1,363,849	
XS2366817349	Tymon Park CLO	CLOs	AAA	No	FG	12,242,317	
XS2366818073	Tymon Park CLO	CLOs	AA	No	FG	2,273,081	
01448XAA3	Alesco Preferred Funding VI	Trust Preferred - Bank	AAA	No	FG	556,862	
01449WAA4	ALESCO Preferred Funding X Ltd.	Trust Preferred - Bank	AAA	No	FG	7,184,736	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AAA	No	FG	12,483,235	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AAA	No	CDS	22,998,398	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AAA	No	FG	15,825,718	
01450GAA5	ALESCO Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AA	No	FG	43,032,423	
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AAA	No	CDS	29,427,337	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AAA	No	FG	2,881,386	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AA	No	FG	13,834,793	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AA	No	CDS	9,223,195	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	A	No	FG	13,014,007	
Subtotal	**U.S. Pooled Corporate Obligations**					**509,713,956**	
U.S. Other Structured Finance							
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Consumer Receivables	AAA	Yes	FG	657,442	
395383AW2	GreenPoint 2000-4	Consumer Receivables	CCC	No	FG	5,150,000	
78443DAD4	SLM Student Loan Trust 2007-A	Consumer Receivables	A	No	FG	68,827,306	
N/A	Private Collateralized Transaction	U.S. Treasury Collateralized	AA+	No	FG	395,000,000	
411707AH5	CKE Hardee's and Carl's Jr. 2020-1	Other Structured Finance	BBB	No	FG	9,425,000	
411707AM4	CKE Hardee's and Carl's Jr. 2024-1	Other Structured Finance	BBB	No	FG	10,237,500	
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	13,725,000	
233046AL5	Dunkin' Brands Series 2019-1	Other Structured Finance	BBB	No	FG	25,575,000	
466365AD5	Jack in the Box Funding LLC, 2022-1	Other Structured Finance	BBB	No	FG	422,327	
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	100,000,000	
N/A	Private Balloon Note Guarantee	Other Structured Finance	A	No	FG	100,000,000	
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	25,000,000	
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	BBB+	No	FG	7,500,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	AAA	No	FG	772,328	
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	A-	No	FG	42,650,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	17,563,789	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	15,000,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	12,900,000	

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 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	12,800,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	9,683,331	
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	6,308,915	
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	BBB-	No	FG	32,663,360	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	21,738,480	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	BBB	No	FG	9,659,995	
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	27,033,914	
95058XAH1	Wendy's Funding LLC 2019-1	Other Structured Finance	BBB	No	FG	8,683,284	
Multiple	U.S. Other Structured Finance Reinsurance					29,980,641	9
Subtotal	**U.S Other Structured Finance**					**1,197,522,102**	
Total	**U.S. Structured Finance**					**8,231,499,784**	
Non-U.S. Fund Finance Facilities							
N/A	Private Fund Finance Transaction	Fund Finance	BBB+	No	FG	49,455,450	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	211,113,389	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	128,192,264	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	119,981,761	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	90,338,804	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	73,240,472	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	70,738,858	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	43,495,425	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	42,109,166	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	11,075,912	
N/A	Private Fund Finance Transaction	Fund Finance	AA-	No	FG	5,423,465	
N/A	Private Fund Finance Transaction	Fund Finance	AA	No	FG	96,050,124	
N/A	Private Fund Finance Transaction	Fund Finance	AA	No	FG	51,534,829	
N/A	Private Fund Finance Transaction	Fund Finance	AA	No	FG	26,767,431	
N/A	Private Fund Finance Transaction	Fund Finance	AA	No	FG	25,398,622	
N/A	Private Fund Finance Transaction	Fund Finance	AA	No	FG	19,133,909	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	302,390,153	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	145,691,390	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	73,397,008	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	46,085,584	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	31,529,631	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	21,707,520	
N/A	Private Fund Finance Transaction	Fund Finance	A+	No	FG	8,194,656	
N/A	Private Fund Finance Transaction	Fund Finance	A-	No	FG	118,364,507	
N/A	Private Fund Finance Transaction	Fund Finance	A-	No	FG	62,261,553	
N/A	Private Fund Finance Transaction	Fund Finance	A-	No	FG	31,468,216	
N/A	Private Fund Finance Transaction	Fund Finance	A-	No	FG	11,285,639	
N/A	Private Fund Finance Transaction	Fund Finance	A	No	FG	343,957,410	
N/A	Private Fund Finance Transaction	Fund Finance	A	No	FG	194,826,726	
N/A	Private Fund Finance Transaction	Fund Finance	A	No	FG	123,638,261	
N/A	Private Fund Finance Transaction	Fund Finance	A	No	FG	44,512,593	
N/A	Private Fund Finance Transaction	Fund Finance	A	No	FG	38,744,053	
Subtotal	**Non-U.S. Fund Finance Facilities**					**2,662,104,779**	

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
Non-U.S. Pooled Corporate Obligations							
XS2393317933	Bain Capital EURO CLO 2021-2	CLOs	AAA	No	FG	120,759,478	
N/A	Private Pooled Corporate Transaction	CLOs	AAA	No	FG	23,464,430	
N/A	Private Pooled Corporate Transaction	CLOs	AA	No	FG	24,325,510	
N/A	Private Pooled Corporate Transaction	CLOs	A+	No	FG	25,614,298	
XS2366819477	Tymon Park CLO	CLOs	BBB	No	FG	7,133,651	
XS2366817349	Tymon Park CLO	CLOs	AAA	No	FG	64,033,800	
XS2366818073	Tymon Park CLO	CLOs	AA	No	FG	11,889,417	
Subtotal	**Non-U.S. Pooled Corporate Obligations**					**277,220,584**	
Non-U.S. Residential Mortgage-Backed Securities							
N/A	ALBA 2005-1 PLC	Non-U.S. RMBS	AAA	No	FG	1,712,007	
XS0309227279	Eurohome Mortgages 2007-1	Non-U.S. RMBS	AA	No	FG	21,012,858	
XS0287189004	Landmark Mortgage Securities 2 PLC	Non-U.S. RMBS	AAA	No	FG	8,150,028	
N/A	Private International Residential Mortgage Transaction	Non-U.S. RMBS	A	No	CDS	132,650,000	
IT0004158157	Sestante Finance srl	Non-U.S. RMBS	AA	No	FG	30,236,749	
Subtotal	**Non-U.S. Residential Mortgage-Backed Securities**					**193,761,642**	
Non-U.S. Other Structured Finance							
N/A	Private Auto ABS Transaction	Consumer Receivables	A+	No	FG	216,179,932	
N/A	Private Auto ABS Transaction	Consumer Receivables	A+	No	FG	96,852,000	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	AAA	No	FG	97,382,782	
N/A	Private Other Structured Finance Transaction	Other Structured Finance	A-	No	FG	905,192,639	
Subtotal	**Non-U.S. Other Structured Finance**					**1,315,607,353**	
Total	**Non-U.S. Structured Finance**					**4,448,694,357**	
Total	**U.S. and Non-U.S. Structured Finance**					**12,680,194,142**	

Footnotes:

1. Excludes the financial products business, which is being run off with the final maturity due in 2031. Assured Guaranty is indemnified by Dexia SA and certain of its affiliates against loss from the former financial products business.
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 9/30/26. 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 cedents.
10. Part of an initial $371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.