



**Financial Guaranty Direct  
U.S. and International Structured Finance Transaction List  
As of June 30, 2023**

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The information in this transaction list is as of June 30, 2023 and was last updated on August 2, 2023. 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, © 2023 American Bankers Association. "CGS" is a registered trademark of the American Bankers Association.

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AG Re) (3)	Internal Rating (4)(5)	Previously Guaranteed by Another FG (5)	Contract Form (6)	Net Par Outstanding (\$) (7)	Comments
<b>U.S. Insurance Securitization</b>								
058521AC9	Ballantyne Re Plc	Insurance Securitization	AGM	CCC	No	FG	39,903,700	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	No	FG	1,100,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	A	No	FG	1,000,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	942,807,242	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	398,660,487	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	393,062,310	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	386,000,000	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	No	FG	126,990,342	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	No	FG	18,750,000	
Multiple	U.S. Insurance Securitization Reinsurance (see footnote 10)						-	
<b>Subtotal</b>	<b>U.S. Insurance Securitization</b>						<b>4,406,174,079</b>	

**U.S. Residential Mortgages**

00442FAB8	ACE 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	No	FG	49,807,932	
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	No	FG	105,361	
88156VAB4	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	No	FG	15,000,002	
88156VAA6	Terwin Mortgage Trust 2006-10SL	Alt-A Closed-End Second Lien RMBS	AGM	CCC	No	FG	9,467,031	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	No	FG	7,179,065	
04542BMT6	Asset Backed Funding Corp. 2005-AQ1	Alt-A First Lien RMBS	AGM	AAA	No	FG	24,859,172	(see footnote 8) (see footnote 9)
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AGC	AAA	No	FG	1,789,000	(see footnote 8) (see footnote 9)
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	No	FG	9,916,513	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	No	FG	14,592,941	(see footnote 8) (see footnote 9)
12669GSS1	Countrywide Home Loans Pass-Through Trust 2005-6	Alt-A First Lien RMBS	AGC	AA / CCC	No	FG	6,221,110	(see footnote 8) (see footnote 9)
12667GAF0	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-13CB	Alt-A First Lien RMBS	AGC	CCC	No	FG	4,301,601	
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	AGC	CCC	No	FG	3,068,643	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	CCC	No	FG	4,218,385	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / B	No	CDS	53,947,501	(see footnote 8) (see footnote 9)
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	B	No	FG	14,627,780	
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	No	FG	1,668,976	
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	No	FG	1,110,492	
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	No	FG	4,153,053	
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	No	FG	2,319,278	
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	AGM	CCC	No	FG	2,095,741	
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	AAA	No	FG	26,723,443	
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	AA	No	FG	13,935,924	
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	AGC	CCC	No	FG	1,273,650	
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	No	FG	10,208,453	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	23,223,718	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	15,873,779	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	11,963,487	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	10,741,258	
68383NDQ3	Opteum 2005-5	Alt-A First Lien RMBS	AGM	AAA	No	FG	656,288	
76110HZ21	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	AGC	CCC	No	FG	2,499,900	
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	CCC	No	FG	7,005,560	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	No	FG	7,362,421	
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	1,649,719	
881561JW5	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	757,000	
881561LE2	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	1,823,142	
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	2,354,810	
881561XL3	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	15,659,881	
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	263,760	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	21,130,935	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	534,665	
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	No	FG	3,279,202	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	No	FG	1,746,947	
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	CCC	No	FG	2,414,299	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	AAA	Yes	CDS	92,876	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	No	CDS	28,707	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
126694F37	Countrywide 2006-0A4	Option ARMs - First Lien	AGC	CCC	No	CDS	3,643,161	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.

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23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	No	CDS	9,479	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
23332UFG4	DSLA 2005-AR5	Option ARMs - First Lien	AGM	CCC	No	FG	5,694,162	
41161PJZ7	Harborview 2004-11	Option ARMs - First Lien	AGC	CCC	No	CDS	16,244	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
41164MAB3	Harborview 2007-1 (Negam)	Option ARMs - First Lien	AGM	AA / BB	No	FG	8,297,864	(see footnote 8) (see footnote 9)
45670LAE7	IndyMac IMSC Mortgage Loan Trust 2007-HOA1	Option ARMs - First Lien	AGM	CCC	No	FG	3,071,686	
52522CAD5	Lehman Excess Trust 2006-14N	Option ARMs - First Lien	AGC	BBB	No	CDS	969	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
939336X57	Washington Mutual Mortgage 2005-AR1	Option ARMs - First Lien	AGC	AAA	No	CDS	385,869	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	AAA	No	FG	5,196,000	
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AGC	AA	No	FG	2,281,000	
12668ANA9	CWALT Alternative Loan Trust Ser 2005-55CB	Prime First Lien RMBS	AGC	AA / B	No	FG	7,076,202	(see footnote 8) (see footnote 9)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	CCC	No	FG	3,392,000	
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	No	FG	22,603	
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	CCC	No	FG	2,851,000	
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	AAA	No	FG	1,662,000	
61745MWM1	Morqan Stanley Mortgage 2004-1	Prime First Lien RMBS	AGC	CCC	No	FG	1,049,000	
74160MET5	Prime Mortgage Trust, Series 2004-1	Prime First Lien RMBS	AGC	AAA	No	FG	132,000	
74160MGL0	Prime Mortgage Trust, Series 2005-1	Prime First Lien RMBS	AGC	AA	No	FG	571,000	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Prime HELOC	AGC	BBB-	No	FG	34,334	
026931AF2	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	CCC	No	FG	241,146	
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	AA	No	FG	6,399,852	(see footnote 8)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	AA	No	FG	1,491,757	(see footnote 8)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	AA	No	FG	9,005,208	(see footnote 8)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	AA	No	FG	7,813,254	(see footnote 8)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	AA	No	FG	14,784,768	(see footnote 8)
23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	AA	No	FG	5,954,675	(see footnote 8)
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	AA	No	FG	2,190,040	(see footnote 8)
126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	B	Yes	FG	9,138,804	
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	B	Yes	FG	1,641,101	
12668FAB0	Countrywide HELOC 2006-I	Prime HELOC	AGM	AA	No	FG	30,920,533	(see footnote 8)
12668FAA2	Countrywide HELOC 2006-I	Prime HELOC	AGM	AA	No	FG	11,518,358	(see footnote 8)
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	AA	No	FG	23,451,950	(see footnote 8)
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	AA	No	FG	20,916,897	(see footnote 8)
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	AA	No	FG	10,953,011	(see footnote 8)
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	AA	No	FG	8,934,299	(see footnote 8)
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	AA	No	FG	25,983,118	(see footnote 8)
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	AAA	No	FG	715,916	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	A	No	FG	4,089,573	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	A	No	FG	2,797,861	
25157GBB7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	10,547,662	
25157GAG7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	4,837,036	
25157GAP7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	3,933,912	
25157GAF9	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	3,716,604	
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	6,236,183	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	CCC	No	FG	6,187,253	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Sub-Prime First Lien RMBS	AGC	AA	No	FG	1,744,810	
04541GLY6	ABSC 2004-HE7	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	5,645,019	
00083BAB1	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	25,998,284	
00083BAC9	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	11,313,684	
00083BAD7	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	3,437,464	
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	48,827	
004421WL3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-HE1	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	14,212,116	
03072SHQ1	Ameriquest 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	5,479,249	
03072SQP3	Ameriquest 2004-FR1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	199,061	
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	12,648,254	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	13,353,664	
040104LH2	Argent 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	5,051,483	
040104CM1	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	6,521,892	
040104CU3	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	3,012,199	
040104CT6	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	1,534,401	
040104RG8	Argent Securities Inc. 2006-W1	Sub-Prime First Lien RMBS	AGC	AA	No	CDS	5,519,005	
07384YLE4	Bear Stearns 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,186,323	

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07384YLG9	Bear Stearns Asset Backed Securities Trust Series 2003-ABF1	Sub-Prime First Lien RMBS	AGC	CCC	No	FG	4,253,785	
12506YAF6	CDC Mortgage Capital 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,127,771	
12506YBX6	CDC Mortgage Capital 2003-HE4	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	689,558	
178779AQ7	Cityscape 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	501,132	
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS	AGC	CCC	No	CDS	33,578	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA	No	FG	24,720,991	(see footnote 8) (see footnote 9)
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA	No	FG	22,465,459	(see footnote 8) (see footnote 9)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA	No	FG	1,322,966	(see footnote 8) (see footnote 9)
045427AD3	Countrywide ABS (CWABS) Asset-Backed 2006-8	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	10,097,104	
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	35,666,318	(see footnote 8) (see footnote 9)
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	329,816	
22540VBU5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	655,076	
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	2,320,577	
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	2,405,723	
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	697,556	
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	862,195	
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	718,496	
22541NAD1	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	490,099	
22541NAC3	CSFB Heat 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	256,596	
22541NCP2	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	236,013	
22541NCQ0	CSFB Heat 2002-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	179,960	
22541NHC6	CSFB Heat 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	18,046	
22541QNG3	CSFB Heat 2003-5	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	2,715,940	
437084VN3	CSFB Home Equity Asset Trust 2006-4	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	3,672,273	
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / B	No	FG	51,471,143	(see footnote 8) (see footnote 9)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / B	No	FG	47,960,249	(see footnote 8) (see footnote 9)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / B	No	FG	3,586,242	(see footnote 8) (see footnote 9)
362334FT6	First Franklin Mortgage Loan Trust 2006-FF4	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	1,798,189	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	BBB	No	FG	680,338	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	BBB	No	FG	204,641	
36244KAE5	GSAMP Mortgage Loan Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	11,862,770	
44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	37,302	
449670BB3	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	517,971	
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	25,281	
449670EP9	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	6,782,290	
449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	10,716	
449670FE3	IMC Home Equity Loan Owner Trust 1998-7	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	2,508,415	
456606AS1	Indymac SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	996,622	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	392,255	
542514FD1	Long Beach 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	28,125,568	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	19,519,526	
542514HN7	Long Beach 2004-4	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	23,245,243	
542514RM8	Long Beach Mortgage Loan Trust 2006-1	Sub-Prime First Lien RMBS	AGC	CCC	No	CDS	6,576,945	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	B	No	FG	31,398,088	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	B	No	FG	11,123,145	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	B	No	CDS	22,095,317	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1	Sub-Prime First Lien RMBS	AGC	A	No	FG	2,699,919	
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	15,491,708	
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	7,717,918	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	1,534,483	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	5,040	
617451EV7	Morgan Stanley ABS Capital I Inc. 2006-HE2	Sub-Prime First Lien RMBS	AGC	BB	No	CDS	5,602,235	
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-WMC2	Sub-Prime First Lien RMBS	AGC	CCC	No	CDS	1,661,157	
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	117,232	
61746WSQ4	MSDW 2002-NC3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	812,805	
64352VMP3	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	54,113,785	
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	323,690	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	80,254,026	
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	13,319,915	
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	8,602,194	
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	6,432,293	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	1,926,266	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	913,535	
68400XBF6	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2003-1	Sub-Prime First Lien RMBS	AGC	BBB-	No	FG	4,105,954	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AG Re) (3)	Internal Rating (4)(5)	Previously Guaranteed by Another FG (5)	Contract Form (6)	Net Par Outstanding (\$) (7)	Comments
68401NAE1	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2004-1	Sub-Prime First Lien RMBS	AGC	B	No	FG	875,868	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	BB	No	FG	112,950	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	15,309	
75970NAA5	Renaissance (Delta) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	3,350,057	
759950AL2	Renaissance (Delta) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	3,300,975	
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	4,363,278	
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	17,155,219	
759950CP1	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	3,097,107	
759950CV8	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	219,269	
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	18,028,837	
759950DN5	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,231,408	
759950FZ6	Renaissance (Delta) 2005-4	Sub-Prime First Lien RMBS	AGM	BBB-	No	FG	32,000,000	
75971FAJ2	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	9,386,877	
75971FAH6	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	2,832,145	
75971FAG8	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	708,036	
75156TAC4	Residential Asset Mortgage Products 2006-NC2	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	479,088	
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	147,118	
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	42,447,672	
83612CAE9	Soundview Home Equity Loan Trust 2006-OPT5	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	12,500,000	
83613GAB5	Soundview Home Loan Trust 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	22,359,179	
83613GAA7	Soundview Home Loan Trust 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	5,359,994	
83613GAD1	Soundview Home Loan Trust 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	2,719,356	
86360WAE2	Structured Asset Investment Loan Trust 2006-4	Sub-Prime First Lien RMBS	AGC	CCC	No	CDS	5,058,138	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	5,529,333	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	23,976,129	
00081AAQ2	ACA ABS 2003-1	Subordinate Resecuritizations	AGC	CCC	No	FG	340,355	
83743SAQ9	South Coast Funding III	Subordinate Resecuritizations	AGC	CCC	No	FG	1,558,535	
Multiple	U.S. Residential Mortgages Reinsurance (see footnote 10)						240,611,298	
<b>Subtotal</b>	<b>U.S. Residential Mortgages</b>						<b>1,863,099,443</b>	

**U.S. Pooled Corporate Obligations**

XS2393317933	Bain Capital EURO CLO 2021-2	CLOs - Cashflow	AGM	AAA	No	FG	11,413,541	
XS2367140048	North Westerly V Leveraged Loan Strategies CLO	CLOs - Cashflow	AGM	AAA	No	FG	20,454,375	
N/A	Private Middle Market CLO	CLOs - Cashflow	AGC	AAA	No	FG	128,800,000	
XS2366817349	Tymon Park CLO	CLOs - Cashflow	AGC	AAA	No	FG	5,882,569	
XS2366818073	Tymon Park CLO	CLOs - Cashflow	AGC	AA	No	FG	919,151	
XS2366819477	Tymon Park CLO	CLOs - Cashflow	AGC	BBB	No	FG	551,491	
XS2366817349	Tymon Park CLO	CLOs - Cashflow	AGM	AAA	No	FG	1,038,100	
XS2366818073	Tymon Park CLO	CLOs - Cashflow	AGM	AA	No	FG	162,203	
XS2366819477	Tymon Park CLO	CLOs - Cashflow	AGM	BBB	No	FG	97,322	
01448XAA3	ALESCO Preferred Funding VI	Trust Preferred - Bank	AGC	AAA	No	FG	12,179,602	
01449WAA4	ALESCO Preferred Funding X Ltd.	Trust Preferred - Bank	AGC	AAA	No	FG	13,511,424	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	AAA	No	FG	36,718,704	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AAA	No	CDS	37,173,164	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AAA	No	FG	25,579,695	
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AGC	A	No	FG	51,912,924	
74043AAD3	Preferred Term Securities XXIII	Trust Preferred - Bank	AGC	AAA	No	FG	37,699,906	
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AGC	AAA	No	CDS	49,171,738	
N/A	Private Pooled Corporate Transaction	Trust Preferred - Bank	AGC	AAA / AA	No	CDS	88,948,609	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	AAA	No	FG	23,111,193	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	A	No	CDS	15,299,948	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	A	No	FG	22,949,922	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB	No	FG	20,996,872	
Multiple	U.S. Pooled Corporate Obligations Reinsurance (see footnote 10)						1,285,583	
<b>Subtotal</b>	<b>U.S. Pooled Corporate Obligations</b>						<b>605,858,036</b>	

**U.S. Consumer Receivables**

50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans - Student Loans	AGC	AA	No	FG	10,166,189	
78443JAE9	SLM Student Loan Trust 2006-C	Consumer Loans - Student Loans	AGC	AA	No	FG	58,018,790	
78443DAD4	SLM Student Loan Trust 2007-A	Consumer Loans - Student Loans	AGC	AA	No	FG	187,266,036	
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	BBB	Yes	FG	11,778,092	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	No	FG	11,350,000	
Multiple	U.S. Consumer Receivables Reinsurance (see footnote 10)						94,440,732	



CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AG Re) (3)	Internal Rating (4)(5)	Previously Guaranteed by Another FG (5)	Contract Form (6)	Net Par Outstanding (\$) (7)	Comments
<b>Subtotal</b>	<b>U.S. Consumer Receivables</b>						<b>373,019,839</b>	

**U.S. Other Structured Finance**

N/A	Private Balloon Note Guarantee	CMBS / Comm. Real Estate	AGC	A	No	FG	100,000,000	
N/A	Private Balloon Note Guarantee	CMBS / Comm. Real Estate	AGC	BBB	No	FG	59,500,000	
N/A	Private Balloon Note Guarantee	CMBS / Comm. Real Estate	AGC	A	No	FG	50,000,000	
N/A	Private Balloon Note Guarantee	CMBS / Comm. Real Estate	AGC	A	No	FG	3,700,000	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	No	FG	1,527,200	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	61,293,976	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	50,120,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	25,967,164	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	19,487,163	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	13,835,411	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	BBB+	No	FG	7,500,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	7,500,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	3,900,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	1,705,882	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	1,705,882	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	1,705,882	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	1,705,882	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	1,625,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	No	FG	589,213	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	No	FG	328,462	
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Structured Credit	AGC	BBB	No	FG	63,000,000	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGC	BBB	No	FG	100,000,000	
233046AL5	DB Master Finance LLC	Structured Credit	AGC	BBB	No	FG	26,468,750	
233046AH4	DB Master Finance LLC	Structured Credit	AGC	BBB	No	FG	14,212,500	
25755TAL4	Domino s Pizza Master Issuer LLC	Structured Credit	AGC	BBB	No	FG	24,187,500	
33830JAB1	Five Guys Series 2017-1	Structured Credit	AGC	BBB	No	FG	30,941,189	
34417QAB4	Focus Brands Funding LLC	Structured Credit	AGC	BBB	No	FG	14,325,000	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGC	BBB-	No	FG	30,000,000	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGC	BBB	No	FG	17,595,000	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGC	BBB	No	FG	12,500,000	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGC	BBB	No	FG	9,750,000	
817743AA5	Servpro Master Issuer LLC	Structured Credit	AGC	BBB-	No	FG	19,300,000	
83546DAG3	Sonic Capital LLC 2020-1	Structured Credit	AGC	BBB	No	FG	46,127,807	
87342RAF1	Taco Bell Funding, LLC	Structured Credit	AGC	BBB	No	FG	23,875,000	
95058XAE8	Wendy's Funding, LLC	Structured Credit	AGC	BBB	No	FG	28,350,000	
95058XAH1	Wendy's Funding, LLC	Structured Credit	AGC	BBB	No	FG	9,050,000	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	9,614,911	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	31,923,238	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	22,299,653	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	16,802,758	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	6,347,966	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	1,696,749	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	42,379,610	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	28,488,040	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	21,352,100	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	8,492,330	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	7,338,940	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	4,628,610	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	3,625,510	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	2,429,420	
Multiple	U.S Other Structured Finance Reinsurance (see footnote 10)						38,162,944	
<b>Subtotal</b>	<b>U.S Other Structured Finance</b>						<b>1,128,962,643</b>	

<b>Total</b>	<b>U.S. Structured Finance</b>						<b>8,377,114,039</b>	
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**International Pooled Corporate Obligations**

XS2393317933	Bain Capital EURO CLO 2021-2	CLOs - Cashflow	AGM	AAA	No	FG	124,948,959	
XS2367140048	North Westerly V Leveraged Loan Strategies CLO	CLOs - Cashflow	AGM	AAA	No	FG	115,908,125	
N/A	Private Middle Market CLO	CLOs - Cashflow	AGC	AAA	No	FG	11,200,000	

CUSIP/ISIN (1) (2)	Credit Name	Asset Class	Financial Guarantor (AGC/AGM/AG Re) (3)	Internal Rating (4)(5)	Previously Guaranteed by Another FG (5)	Contract Form (6)	Net Par Outstanding (\$) (7)	Comments
XS2366817349	Tymon Park CLO	CLOs - Cashflow	AGC	AAA	No	FG	68,298,631	
XS2366818073	Tymon Park CLO	CLOs - Cashflow	AGC	AA	No	FG	10,671,661	
XS2366819477	Tymon Park CLO	CLOs - Cashflow	AGC	BBB	No	FG	6,402,997	
XS2366817349	Tymon Park CLO	CLOs - Cashflow	AGM	AAA	No	FG	12,052,700	
XS2366818073	Tymon Park CLO	CLOs - Cashflow	AGM	AA	No	FG	1,883,234	
XS2366819477	Tymon Park CLO	CLOs - Cashflow	AGM	BBB	No	FG	1,129,941	
Multiple	International Pooled Corporate Obligations Reinsurance (see footnote 10)						-	
<b>Subtotal</b>	<b>International Pooled Corporate Obligations</b>						<b>352,496,247</b>	
<b>International Residential Mortgages</b>								
N/A	ALBA 2005-1 PLC	Near Prime - International RMBS	AGM	AAA	No	FG	21,703,403	
XS0309227279	Eurohome Mortgages 2007-1	Near Prime - International RMBS	AGM	BBB-	No	FG	35,424,019	
XS0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AAA	No	FG	15,772,913	
IT0004158157	Sestante Finance srl	Prime - International RMBS	AGM	BBB-	No	FG	62,858,039	
N/A	Private International Residential Mortgage Transaction	Reverse Mortgage - International RMBS	AGC	A	No	CDS	127,030,000	
Multiple	International Residential Mortgages Reinsurance (see footnote 10)						-	
<b>Subtotal</b>	<b>International Residential Mortgages</b>						<b>262,788,373</b>	
<b>International Other Structured Finance</b>								
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	No	FG	6,472,800	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	No	FG	97,382,782	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	20,300,804	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	121,264,274	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	97,007,447	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	78,239,811	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	10,217,707	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGM	A	No	FG	3,582,495	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	30,674,490	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	21,320,390	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	21,211,960	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	20,207,670	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	19,947,900	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	19,783,890	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	14,361,060	
N/A	Private Subscription Finance Transaction	Subscription Finance	AGC	A	No	FG	7,370,580	
Multiple	International Other Structured Finance Reinsurance (see footnote 10)						321,089	
<b>Subtotal</b>	<b>International Other Structured Finance</b>						<b>589,667,149</b>	
<b>Total</b>	<b>International Structured Finance</b>						<b>1,204,951,769</b>	
<b>Total</b>	<b>U.S. and International Structured Finance</b>						<b>9,582,065,809</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 issued by Assured Guaranty Municipal Corp. (formerly Financial Security Assurance Inc., "AGM") are non-cancelable, Assured Guaranty is indemnified against exposure to the financial products business by Dexia SA and certain of its affiliates.
- 2 - The CUSIP/ISIN for transactions that were executed as a CDS by AGC or AGM represent the CUSIP/ISIN on the referenced obligation.
- 3 - Assured Guaranty Corp (AGC); Assured Guaranty Municipal Corp. (AGM), includes subsidiaries Assured Guaranty UK Limited (AGUK, formerly known as Assured Guaranty (Europe) plc) and Assured Guaranty (Europe) SA (AGE); Assured Guaranty Re Ltd. (AG Re).
- 4 - Assured Guaranty's internal rating as of 6/30/23. Internal credit ratings are expressed on a ratings scale similar to that used by the rating agencies and are generally reflective of an approach similar to that employed by the rating agencies, except that the Company's internal credit ratings focus on future performance rather than lifetime performance.
- 5 - Insured transactions previously insured by another monoline (i.e., where AGC or AGM would be the second-to-pay) are shown with a rating equal to the higher of our estimate of the rating of the underlying transaction and the internal rating of the other monoline. The internal rating of the monoline generally reflects the lowest rating agency rating.
- 6 - CDS - Credit Default Swap; FG - Financial Guaranty Policy.
- 7 - Prior to the Third Quarter 2013, the Company had included securities purchased for loss mitigation both in its invested assets portfolio and its financial guaranty insured portfolio. Beginning with the Third Quarter 2013, the Company has excluded such loss mitigation securities from its disclosure about its financial guaranty portfolio.
- 8 - Included in the Bank of America agreement dated as of April 14, 2011.
- 9 - The Company has reclassified a portion of exposure as AA (if the underlying rating is lower than AA) due to a reinsurance agreement reached with the counterparty that has been fully collateralized.
- 10 - Reinsurance business ceded from third party reinsurers.