



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of September 30, 2022**

Contact Information:

Robert Tucker
Senior Managing Director, Investor Relations and Corporate Communications
(212) 339-0861
rtucker@agltd.com

Andre Thomas
Managing Director, Equity Investor Relations
(212) 339-3551
athomas@agltd.com

Glenn Alterman
Vice President, Investor Relations
(212) 339-0865
galterman@agltd.com

The information in this transaction list is as of September 30, 2022 and was last updated on November 2, 2022. 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, © 2022 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
U.S. Insurance Securitization								
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	AA-	No	FG	824,716,587	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	394,211,866	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	391,013,516	
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	130,296,086	
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	No	FG	6,250,000	
Multiple	U.S. Insurance Securitization Reinsurance (see footnote 10)							
Subtotal	U.S. Insurance Securitization						3,272,391,755	

U.S. Residential Mortgages

00442FAB8	ACE 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	No	FG	49,915,493	
00443WAA2	ACE Home Equity Loan Trust 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	AAA	No	FG	460,503	
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	CCC	No	FG	275,861	
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	9,636,198	
88158AAA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	No	FG	7,364,945	
04542BMT6	Asset Backed Funding Corp. 2005-AQ1	Alt-A First Lien RMBS	AGM	AAA	No	FG	28,907,620	(see footnote 8) (see footnote 9)
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AGC	AAA	No	FG	1,947,000	(see footnote 8) (see footnote 9)
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	No	FG	10,369,657	
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	No	FG	15,114,938	(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	6,494,871	(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	4,620,364	
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	AGC	CCC	No	FG	3,208,298	
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	CCC	No	FG	4,569,965	
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / B	No	CDS	56,375,519	(see footnote 8) (see footnote 9)
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	CCC	No	FG	15,811,442	
25151EAE3	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	No	FG	1,805,516	
25151EAD5	Deutsche Alt-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	No	FG	1,201,343	
251513AY3	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	No	FG	4,593,857	
251513BB2	Deutsche Alt-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	No	FG	2,565,445	
362341TK5	GSA 2005-12	Alt-A First Lien RMBS	AGM	CCC	No	FG	2,227,949	
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	AAA	No	FG	29,441,584	
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	AA	No	FG	15,353,399	
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	AGC	CCC	No	FG	1,351,601	
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	No	FG	10,320,280	
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	24,929,668	
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	17,039,823	
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	12,842,291	
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	11,530,281	
68383NDQ3	Opteum 2005-5	Alt-A First Lien RMBS	AGM	AAA	No	FG	1,350,280	
76110H2Z1	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	AGC	CCC	No	FG	2,701,705	
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	CCC	No	FG	7,141,135	
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	No	FG	7,581,825	
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	2,491,684	
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	2,510,450	
881561XL3	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	15,915,305	
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	291,097	
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	21,981,092	
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	606,445	
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	No	FG	3,456,063	
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	No	FG	1,917,321	
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	CCC	No	FG	2,626,181	
00081AAQ2	ACA ABS 2003-1	CDOs - ABS	AGC	CCC	No	FG	340,355	

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
83743SAQ9	South Coast Funding III	CDOs - ABS	AGC	CCC	No	FG	1,558,535	
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	AAA	Yes	CDS	108,164	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	29,658	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
126694F37	Countrywide 2006-OA4	Option ARMs - First Lien	AGC	CCC	No	CDS	3,656,277	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	No	CDS	9,889	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	B	No	FG	5,825,321	
41164MAB3	Harborview 2007-1 (Negam)	Option ARMs - First Lien	AGM	AA / BB	No	FG	8,746,664	(see footnote 8) (see footnote 9)
45670LAE7	IndyMac IMSC Mortgage Loan Trust 2007-HOA1	Option ARMs - First Lien	AGM	CCC	No	FG	3,262,486	
86359LQV4	Structured Asset Mortgage Invst II Trust 2005-AR7	Option ARMs - First Lien	AGC	CCC	No	CDS	6,786	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
863579YW2	Structured MLT 2005-19XS	Option ARMs - First Lien	AGC	AAA	No	CDS	21,762	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	AA	No	CDS	422,625	Part of an initial \$371 million transaction referencing 25 individual securities, 8 of which are currently outstanding.
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	No	FG	6,779	
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	BBB	No	FG	5,379,000	
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AGC	A	No	FG	2,578,000	
12668ANA9	CWALT Alternative Loan Trust Ser 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	No	FG	7,195,231	(see footnote 8) (see footnote 9)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	CCC	No	FG	3,765,000	
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	No	FG	35,568	
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	CCC	No	FG	2,947,000	
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	AA	No	FG	2,099,000	
61745MWM1	Morgan Stanley Mortgage 2004-1	Prime First Lien RMBS	AGC	CCC	No	FG	1,104,000	
74160MET5	Prime Mortgage Trust, Series 2004-1	Prime First Lien RMBS	AGC	AAA	No	FG	330,000	
74160MGL0	Prime Mortgage Trust, Series 2005-1	Prime First Lien RMBS	AGC	BB	No	FG	843,000	
74434UFB5	Pru Home Mtg Sec 1994-25	Prime First Lien RMBS	AGM	AAA	No	FG	4,822	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Prime HELOC	AGC	BB	No	FG	49,741	
026931AF2	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	CCC	No	FG	317,613	
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	BBB	No	FG	7,646,327	(see footnote 8)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	BBB	No	FG	1,936,545	(see footnote 8)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	AA	No	FG	10,800,345	(see footnote 8)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	AA	No	FG	9,475,093	(see footnote 8)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	A	No	FG	17,467,906	(see footnote 8)
23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	A	No	FG	7,159,247	(see footnote 8)
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	A	No	FG	2,587,488	(see footnote 8)
126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	Yes	FG	10,261,188	
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	Yes	FG	1,842,653	
12668FAB0	Countrywide HELOC 2006-I	Prime HELOC	AGM	AA	No	FG	34,779,914	(see footnote 8)
12668FAA2	Countrywide HELOC 2006-I	Prime HELOC	AGM	AA	No	FG	12,969,878	(see footnote 8)
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	AA	No	FG	26,459,826	(see footnote 8)
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	AA	No	FG	24,768,659	(see footnote 8)
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	A	No	FG	12,794,308	(see footnote 8)
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	A	No	FG	10,877,524	(see footnote 8)
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	A	No	FG	28,946,637	(see footnote 8)
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	AAA	No	FG	1,405,576	
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	BBB-	No	FG	4,921,868	
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	BBB-	No	FG	3,367,270	
25157GBB7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	11,694,651	
25157GAP7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	5,353,645	
25157GAG7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	5,237,716	
25157GAF9	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	4,024,472	
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	6,625,528	
000759DG2	ABFS Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	CCC	No	FG	7,026,988	
000759DM9	ABFS Mortgage Loan Trust 2003-2	Sub-Prime First Lien RMBS	AGC	AA	No	FG	2,129,265	
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	28,369,832	
00083BAC9	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	11,872,045	

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00083BAD7	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	4,000,263	
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	817,073	
004421WL3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-HE1	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	18,205,073	
03072SHQ1	Ameriquest 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	6,348,198	
03072SQP3	Ameriquest 2004-FR1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,084,435	
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	13,681,092	
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	14,613,009	
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	3,961,632	
040104CT6	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	1,656,889	
040104RG8	Argent Securities Inc. 2006-W1	Sub-Prime First Lien RMBS	AGC	AA	No	CDS	5,703,276	
07384YLE4	Bear Stearns 2003-ABF1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,186,321	
07384YLG9	Bear Stearns Asset Backed Securities Trust Series 2003-ABF1	Sub-Prime First Lien RMBS	AGC	B	No	FG	4,864,924	
144531EX4	Carrington Mortgage Loan Trust Series 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	63,042	
12506YAF6	CDC Mortgage Capital 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,456,567	
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	526,897	
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS	AGC	CCC	No	CDS	38,817	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 / A	No	FG	26,276,677	(see footnote 8) (see footnote 9)
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / A	No	FG	23,879,205	(see footnote 8) (see footnote 9)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / A	No	FG	1,406,220	(see footnote 8) (see footnote 9)
045427AD3	Countrywide ABS (CWABS) Asset-Backed 2006-8	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	10,869,996	
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	38,850,125	(see footnote 8) (see footnote 9)
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	395,376	
22540VBU5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	783,841	
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	2,542,549	
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	2,479,580	
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	864,762	
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	981,890	
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	818,242	
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	3,207,100	
437084VN3	CSFB Home Equity Asset Trust 2006-4	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	4,306,337	
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	No	FG	51,965,231	(see footnote 8) (see footnote 9)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	No	FG	48,420,634	(see footnote 8) (see footnote 9)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	No	FG	4,314,290	(see footnote 8) (see footnote 9)
362334FT6	First Franklin Mortgage Loan Trust 2006-FF4	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	2,874,951	
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	BBB	No	FG	728,607	
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	BBB	No	FG	317,727	
36244KAE5	GSAMP Mortgage Loan Trust 2006-HE3	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	12,500,000	
43740CAA6	Homegold (Emergent) 1999-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	31,535	
44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	38,396	
449670BB3	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	532,284	
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	33,567	
449670EP9	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	7,661,069	
449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	15,579	
449670FE3	IMC Home Equity Loan Owner Trust 1998-7	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	2,905,954	
456606AS1	Indymac SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,090,729	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	436,458	
542514FD1	Long Beach 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	30,557,628	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	21,099,959	
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	6,730,861	

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
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	B	No	FG	33,228,149	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	B	No	FG	11,771,466	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	B	No	CDS	23,110,336	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1	Sub-Prime First Lien RMBS	AGC	A	No	FG	2,977,608	
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	19,039,632	
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	9,485,482	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	1,684,857	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	6,732	
617451EV7	Morgan Stanley ABS Capital I Inc. 2006-HE2	Sub-Prime First Lien RMBS	AGC	BB	No	CDS	5,949,328	
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-WMC2	Sub-Prime First Lien RMBS	AGC	CCC	No	CDS	1,777,143	
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	392,242	
61746WSQ4	MSDW 2002-NC3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	993,985	
64352VMP3	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	58,928,401	
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	372,339	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	86,679,556	
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	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	3,966,780	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	2,789,855	
68400XBF6	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2003-1	Sub-Prime First Lien RMBS	AGC	BBB-	No	FG	4,403,992	
68401NAE1	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2004-1	Sub-Prime First Lien RMBS	AGC	B	No	FG	950,426	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	BB	No	FG	113,593	
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	3,626,597	
759950AL2	Renaissance (Delta) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	3,678,324	
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	4,597,799	
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	18,869,465	
759950CP1	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	3,347,724	
759950CV8	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	295,967	
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	18,836,745	
759950DN5	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,437,971	
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	9,593,930	
75971FAH6	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	2,894,616	
75971FAG8	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	723,654	
75156TAC4	Residential Asset Mortgage Products 2006-NC2	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	1,497,762	
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	162,385	
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	43,210,452	
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	23,714,853	
83613GAA7	Soundview Home Loan Trust 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	5,684,979	
83613GAD1	Soundview Home Loan Trust 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	2,884,235	
86360WAE2	Structured Asset Investment Loan Trust 2006-4	Sub-Prime First Lien RMBS	AGC	CCC	No	CDS	5,020,927	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	6,454,131	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	27,744,654	
Multiple	U.S. Residential Mortgages Reinsurance (see footnote 10)						248,016,707	
Subtotal	U.S. Residential Mortgages						2,005,942,945	

U.S. Pooled Corporate Obligations

XS2393317933	Bain Capital EURO CLO 2021-2	CLOs - Cashflow	AGM	AAA	No	FG	11,223,290
XS2367140048	North Westerly V Leveraged Loan Strategies CLO	CLOs - Cashflow	AGM	AAA	No	FG	18,354,245
XS2366817349	Tymon Park CLO	CLOs - Cashflow	AGC	AAA	No	FG	6,505,391
XS2366818073	Tymon Park CLO	CLOs - Cashflow	AGC	AA	No	FG	1,016,467
XS2366819477	Tymon Park CLO	CLOs - Cashflow	AGC	BBB	No	FG	654,872
XS2366817349	Tymon Park CLO	CLOs - Cashflow	AGM	AAA	No	FG	1,148,010
XS2366818073	Tymon Park CLO	CLOs - Cashflow	AGM	AA	No	FG	179,377
XS2366819477	Tymon Park CLO	CLOs - Cashflow	AGM	BBB	No	FG	115,566

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
01448XAA3	ALESCO Preferred Funding VI	Trust Preferred - Bank	AGC	AAA	No	FG	12,220,697	
01449WAA4	ALESCO Preferred Funding X Ltd.	Trust Preferred - Bank	AGC	AAA	No	FG	26,803,857	
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	AAA	No	FG	37,317,686	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AAA	No	CDS	38,734,169	
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AAA	No	FG	26,653,858	
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AGC	A	No	FG	52,233,378	
74043AAD3	Preferred Term Securities XXIII	Trust Preferred - Bank	AGC	AAA	No	FG	38,660,958	
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AGC	AAA	No	CDS	49,260,133	
N/A	Private Pooled Corporate Transaction	Trust Preferred - Bank	AGC	AAA / AA	No	CDS	88,569,330	
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	AAA	No	FG	23,139,397	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	A	No	CDS	16,632,780	
87330UAA9	Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	A	No	FG	24,949,170	
87331AAB0	Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB	No	FG	21,543,602	
Multiple	U.S. Pooled Corporate Obligations Reinsurance (see footnote 10)						2,232,612	
Subtotal	U.S. Pooled Corporate Obligations						498,148,843	

U.S. Consumer Receivables

50246NAC2	L2L Education Loan Trust 2006-1	Consumer Loans - Student Loans	AGC	AA	No	FG	14,736,825	
78443JAE9	SLM Student Loan Trust 2006-C	Consumer Loans - Student Loans	AGC	AA	No	FG	80,181,209	
78443DAD4	SLM Student Loan Trust 2007-A	Consumer Loans - Student Loans	AGC	AA	No	FG	227,534,048	
20846QHC5	Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	BBB-	Yes	FG	14,865,810	
395383AW2	GreenPoint 2000-4	Manufactured Housing	AGM	CCC	No	FG	13,450,000	
Multiple	U.S. Consumer Receivables Reinsurance (see footnote 10)						118,736,569	
Subtotal	U.S. Consumer Receivables						469,504,461	

U.S. Other Structured Finance

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	1,074,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	65,138,002	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	54,100,590	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	31,462,801	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	20,384,595	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	14,770,822	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	12,000,000	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	8,156,514	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	BBB+	No	FG	7,850,236	
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	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	No	FG	499,286	
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	No	FG	490,368	
N/A	CAPCO - Excess SIPC Excess of Loss Reinsurance	Structured Credit	AGC	BBB	No	FG	63,000,000	
233046AL5	DB Master Finance LLC	Structured Credit	AGC	BBB	No	FG	26,675,000	
233046AH4	DB Master Finance LLC	Structured Credit	AGC	BBB	No	FG	14,325,000	
25755TAL4	Domino s Pizza Master Issuer LLC	Structured Credit	AGC	BBB	No	FG	24,375,000	
33830JAB1	Five Guys Series 2017-1	Structured Credit	AGC	BBB	No	FG	31,491,900	
34417QAB4	Focus Brands Funding LLC	Structured Credit	AGC	BBB	No	FG	14,437,500	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGC	BBB	No	FG	9,900,000	
N/A	Private Other Structured Finance Transaction	Structured Credit	AGC	BBB	No	FG	7,880,000	
817743AA5	Servpro Master Issuer LLC	Structured Credit	AGC	BBB-	No	FG	19,450,000	

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
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Footnotes:

- 1 - Excludes the former financial products business of Financial Security Assurance Holdings Ltd. ("FSAH"), which Assured Guaranty did not acquire when it acquired FSAH in July 2009. Although financial guaranty insurance policies issued by Assured Guaranty Municipal Corp. (formerly Financial Security Assurance Inc., "AGM") are non-cancelable, Assured Guaranty is indemnified against exposure to the financial products business by Dexia SA and certain of its affiliates.
- 2 - The CUSIP/ISIN for transactions that were executed as a CDS by AGC or AGM represent the CUSIP/ISIN on the referenced obligation.
- 3 - Assured Guaranty Corp (AGC); Assured Guaranty Municipal Corp. (AGM, formerly FSA Inc.); Assured Guaranty Re Ltd. (AG Re).
- 4 - Assured Guaranty's internal rating as of 9/30/22. 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.