



**Financial Guaranty Direct
U.S. and International Structured Finance Transaction List
As of March 31, 2021**

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The information in this transaction list is as of March 31, 2021 and was last updated on May 2, 2021. 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, © 2013 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. Residential Mortgages									
04542BGR7	ABFC 04-OPT3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	8,020,985		
000759DG2	ABFS Mortgage Loan Trust 2003-1	Sub-Prime First Lien RMBS	AGC	CCC	No	FG	8,874,727		
000759DM9	ABFS Mortgage Loan Trust 2003-2	Sub-Prime First Lien RMBS	AGC	AA	No	FG	2,709,586		
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	31,047,182		
00083BAC9	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	12,512,867		
00083BAD7	ACE 2007-D1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	5,604,102		
004421UT8	ACE Securities Corp. Home Equity Loan 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	4,948,618		
004421WL3	ACE Securities Corp. Home Equity Loan Trust, Series 2006-HE1	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	32,351,769		
03072SHQ1	Amerquest 2003-7	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	7,870,484		
03072SQP3	Amerquest 2004-FR1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	4,465,857		
03072SVL6	Amerquest Mortgage Securities Inc. 2004-R10	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	11,463,888		
03072SLM5	AMSI 03-11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	17,489,576		
03072SNP6	AMSI 04-R1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	18,556,765		
040104LH2	Argent 2004-W9	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	5,051,483		
040104CU3	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AA	No	FG	8,775,218		
040104CM1	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	6,521,892		
040104CT6	Argent Securities Inc. 2003-W6	Sub-Prime First Lien RMBS	AGC	AAA	No	FG	2,561,878		
040104RG8	Argent Securities Inc. 2006-W1	Sub-Prime First Lien RMBS	AGC	BB	No	CDS	7,038,082		
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	BB	No	FG	6,750,318		
144531EX4	Carrington Mortgage Loan Trust Series 2006-NC1	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	5,524,827		
12506YAF6	CDC Mortgage Capital 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	2,784,282		
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	548,443		
12669GJC6	Countrywide 2004-29	Sub-Prime First Lien RMBS	AGC	CCC	No	CDS	69,592		Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.
126698AC3	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BBB	No	FG	36,071,676		(see footnote 8) (see footnote 9)
126698AD1	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BBB	No	FG	32,780,512		(see footnote 8) (see footnote 9)
126698AB5	Countrywide 2007-13	Sub-Prime First Lien RMBS	AGM	AA / BBB	No	FG	1,930,408		(see footnote 8) (see footnote 9)
045427AD3	Countrywide ABS (CWABS) Asset-Backed 2006-8	Sub-Prime First Lien RMBS	AGC	A	No	CDS	12,065,704		
126671Y75	Countrywide Home Loans (CWABS) 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	43,144,354		(see footnote 8) (see footnote 9)
22540A7B8	CSFB 2001-HE17	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	649,191		
22540VBU5	CSFB 2001-HE20	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,309,503		
22540VCP5	CSFB 2001-HE22	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	3,708,766		
22540VUG5	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	2,788,912		
22540VUF7	CSFB 2002-HE1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,171,435		
22540VM90	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,274,420		
22540VM82	CSFB 2002-HE11	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,062,017		
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	3,753,252		
437084VN3	CSFB Home Equity Asset Trust 2006-4	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	7,070,828		
126670MC9	CWABS 2005-15	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,363,452		(see footnote 8) (see footnote 9)
12668WAD9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	No	FG	49,445,409		(see footnote 8) (see footnote 9)
12668WAU1	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	No	FG	53,065,024		(see footnote 8) (see footnote 9)
12668WAV9	CWABS 2007-4	Sub-Prime First Lien RMBS	AGM	AA / CCC	No	FG	8,784,996		(see footnote 8) (see footnote 9)
31846LBW5	First Alliance 1998-2F	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	69,972		
362334FT6	First Franklin Mortgage Loan Trust 2006-FF4	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	8,274,387		
33763NAL1	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	BBB	No	FG	880,673		
33763NAQ0	FirstCity Capital Home Equity Loan Trust 1998-2	Sub-Prime First Lien RMBS	AGM	BBB	No	FG	401,872		
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	201,451		
44967#AA3	IMC Home Equity 1994-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	89,800		
449670BB3	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	575,222		
449670BC1	IMC Home Equity 1996-2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	48,773		
449670EP9	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	8,962,729		
449670EQ7	IMC Home Equity 1998-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	25,159		
449670FE3	IMC Home Equity Loan Owner Trust 1998-7	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	3,701,151		

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456606AS1	Indymac SPMD 2000-B	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,198,838	
46571TAA6	ITLA Mortgage Loan Sec 2002-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	512,110	
542514FD1	Long Beach 2004-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	39,809,177	
542514GF5	Long Beach 2004-3N	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	25,931,538	
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	BB	No	CDS	5,088,062	
576456AA5	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	B	No	FG	41,488,238	
576456AB3	MABS 2007-NCW	Sub-Prime First Lien RMBS	AGM	B	No	FG	14,697,700	
57643LMP8	MASTR Asset-Backed Securities Trust 2005-NC2	Sub-Prime First Lien RMBS	AGC	B	No	CDS	27,228,125	
59020U4M4	Merrill Lynch Mortgage Investors Trust, Series 2006-WMC1	Sub-Prime First Lien RMBS	AGC	BB	No	FG	4,262,923	
59549RAA2	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	27,175,355	
59549RAB0	Mid-State Trust X	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	13,538,672	
61913JAM8	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	2,296,663	
61913JAN6	MLN 2000-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	17,981	
617451EV7	Morgan Stanley ABS Capital I Inc. 2006-HE2	Sub-Prime First Lien RMBS	AGC	BB	No	CDS	7,156,708	
61749KAF0	Morgan Stanley ABS Capital I Inc. 2006-WMC2	Sub-Prime First Lien RMBS	AGC	B	No	CDS	2,179,304	
61744CAQ9	Morgan Stanley Dean Witter 2003-NC9	Sub-Prime First Lien RMBS	AGC	AA	No	FG	1,499,932	
61746WSQ4	MSDW 2002-NC3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	1,025,474	
64352VMP3	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	65,660,063	
64352VMN8	New Century 2005-A	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	8,548,738	
68389FDS0	OOMLT 03-4	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	13,866,946	
68389FED2	OOMLT 03-6	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	10,611,276	
68389FBH6	Option One 2000-5	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	782,069	
68403BAA3	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	111,861,739	
68403BAD7	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	14,217,565	
68403BAF2	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	9,181,910	
68403BAC9	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	8,185,993	
68403BAE5	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	6,865,776	
68403BAG0	Option One 2007-FXD2	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	4,492,534	
68402SAE9	Option One Mortgage Loan Trust 2007-HL1	Sub-Prime First Lien RMBS	AGC	BB	Yes	CDS	44,000,000	
68400XBF6	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2003-1	Sub-Prime First Lien RMBS	AGC	BB	No	FG	5,365,139	
68401NAE1	Option One Woodbridge Loan Trust Asset Backed Certificates, Series 2004-1	Sub-Prime First Lien RMBS	AGC	BB	No	FG	1,238,640	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	76,395,279	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	BB	No	FG	121,738	
N/A	Private Residential Mortgage Transaction	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	46,784	
75970NAA5	Renaissance (Delta) 2002-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	4,234,856	
759950AL2	Renaissance (Delta) 2002-4	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	4,251,072	
759950AQ1	Renaissance (Delta) 2003-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	5,183,973	
759950CU0	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	21,949,434	
759950CP1	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	3,872,330	
759950CV8	Renaissance (Delta) 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	479,962	
759950DM7	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	21,469,140	
759950DN5	Renaissance (Delta) 2004-3	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	2,343,311	
759950FZ6	Renaissance (Delta) 2005-4	Sub-Prime First Lien RMBS	AGM	BB	No	FG	32,000,000	
75971FAJ2	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	10,320,056	
75971FAH6	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	3,113,697	
75971FAG8	Renaissance (Delta) 2007-3	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	778,424	
75156TAC4	Residential Asset Mortgage Products 2006-NC2	Sub-Prime First Lien RMBS	AGC	AAA	No	CDS	6,074,110	
83611PAJ0	Soundview (Delta) 2001-1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	164,355	
83612NAB1	Soundview 2007-WMC1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	152,025,221	
83612CAE9	Soundview Home Equity Loan Trust 2006-OPT5	Sub-Prime First Lien RMBS	AGC	A	No	CDS	12,500,000	
83613GAB5	Soundview Home Loan Trust 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	28,086,795	
83613GAA7	Soundview Home Loan Trust 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	6,733,031	
83613GAD1	Soundview Home Loan Trust 2008-1	Sub-Prime First Lien RMBS	AGM	CCC	No	FG	3,415,957	
86360WAE2	Structured Asset Investment Loan Trust 2006-4	Sub-Prime First Lien RMBS	AGC	B	No	CDS	4,639,650	
88157YAA9	Terwin Mortgage Trust 2007-QHL1	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	9,200,726	
94980GAJ0	Wells Fargo Home Equity 2004-2	Sub-Prime First Lien RMBS	AGM	AAA	No	FG	34,827,257	
02660YAA0	American Home Mortgage Investment Trust 2006-2	Prime HELOC	AGC	B	No	FG	78,454	
026931AF2	American Home Mortgage Investor Trust 2007-A	Prime HELOC	AGC	CCC	No	FG	625,058	
126685AD8	Countrywide HELOC 2005-C	Prime HELOC	AGM	BB	No	FG	12,214,096	(see footnote 8)
126685AC0	Countrywide HELOC 2005-C	Prime HELOC	AGM	BB	No	FG	3,357,226	(see footnote 8)
126685AE6	Countrywide HELOC 2005-D	Prime HELOC	AGM	BBB-	No	FG	17,548,198	(see footnote 8)
126685AF3	Countrywide HELOC 2005-D	Prime HELOC	AGM	BBB-	No	FG	16,838,476	(see footnote 8)
23242LAB9	Countrywide HELOC 2006-F	Prime HELOC	AGM	BBB	No	FG	27,743,624	(see footnote 8)

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23242LAA1	Countrywide HELOC 2006-F	Prime HELOC	AGM	BBB	No	FG	10,902,813	(see footnote 8)	
23242LAC7	Countrywide HELOC 2006-F	Prime HELOC	AGM	BBB	No	FG	4,109,610	(see footnote 8)	
126686AH7	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	Yes	FG	14,284,668		
126686AG9	Countrywide HELOC 2006-H	Prime HELOC	AGM	CCC	Yes	FG	2,565,170		
12668FAB0	Countrywide HELOC 2006-I	Prime HELOC	AGM	A	No	FG	58,540,740	(see footnote 8)	
12668FAA2	Countrywide HELOC 2006-I	Prime HELOC	AGM	A	No	FG	20,359,909	(see footnote 8)	
126682AA1	Countrywide HELOC 2007-A	Prime HELOC	AGM	BBB	No	FG	42,479,335	(see footnote 8)	
12669XAE4	Countrywide HELOC 2007-B	Prime HELOC	AGM	BBB	No	FG	41,487,320	(see footnote 8)	
126685CB0	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	BBB-	No	FG	20,497,413	(see footnote 8)	
126685CC8	Countrywide Home Equity Loan Trust 2005-J	Prime HELOC	AGC	BBB-	No	FG	16,042,030	(see footnote 8)	
12670PAA6	Countrywide Home Equity Loan Trust 2007-D	Prime HELOC	AGC	BBB-	No	FG	45,579,482	(see footnote 8)	
76113JAA0	GMAC RFC 2006-HSA3	Prime HELOC	AGM	AA	No	FG	4,186,520		
361856DL8	GMACM 2004-HE3	Prime HELOC	AGM	BBB-	No	FG	7,758,179		
361856DG9	GMACM 2004-HE3	Prime HELOC	AGM	BBB-	No	FG	5,307,718		
785778JL6	SACO I Trust 2005-GP1	Prime HELOC	AGC	CCC	No	FG	1,910,458		
785778JJ1	SACO I Trust 2005-GP1	Prime HELOC	AGC	AA	No	FG	160,501		
00442FAB8	ACE 2007-SL1	Alt-A Closed-End Second Lien RMBS	AGM	CCC	No	FG	51,228,328		
00443WAA2	ACE Home Equity Loan Trust 2007-SL2	Alt-A Closed-End Second Lien RMBS	AGC	AA	No	FG	4,111,081		
00443YAA8	ACE Home Equity Loan Trust 2007-SL3	Alt-A Closed-End Second Lien RMBS	AGC	AA	No	FG	9,952,463		
026935AR7	American Home Mortgage Assets Trust 2007-3	Alt-A Closed-End Second Lien RMBS	AGC	B	No	FG	1,864,793		
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	10,391,188		
88158AA0	Terwin Mortgage Trust 2007-9SL	Alt-A Closed-End Second Lien RMBS	AGC	CCC	No	FG	8,630,592		
16678RAK3	Chevy Chase Funding LLC Series 2003-4	Option ARMs - First Lien	AGC	AAA	Yes	CDS	170,781	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
12669GTW1	Countrywide 2005-3	Option ARMs - First Lien	AGC	CCC	No	CDS	50,021	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
126694F37	Countrywide 2006-OA4	Option ARMs - First Lien	AGC	CCC	No	CDS	4,045,304	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
12667FU60	CWALT Alternative Loan Trust 2005-J	Option ARMs - First Lien	AGC	BB	No	CDS	685,244	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
23332UFC3	DSLA 2005-AR4	Option ARMs - First Lien	AGC	CCC	No	CDS	13,744	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
23332UFG4	DSLA 2005-AR5	Option ARMs - First Lien	AGM	B	No	FG	7,379,360		
41164MAB3	Harborview 2007-1 (Negam)	Option ARMs - First Lien	AGM	AA / BB	No	FG	10,782,825	(see footnote 8) (see footnote 9)	
45670LAE7	IndyMac IMSC Mortgage Loan Trust 2007-HOA1	Option ARMs - First Lien	AGM	CCC	No	FG	4,285,941		
61748HBF7	Morgan Stanley Mortgage Loan Trust 2004-6AR	Option ARMs - First Lien	AGC	AAA	No	CDS	92,941	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
86359LQV4	Structured Asset Mortgage Invest II Trust 2005-AR7	Option ARMs - First Lien	AGC	CCC	No	CDS	21,304	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
863579YW2	Structured MLT 2005-19XS	Option ARMs - First Lien	AGC	AAA	No	CDS	383,779	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
939336X57	Washington Mutual Mortgage 2005-AR1	Option ARMs - First Lien	AGC	BBB-	No	CDS	592,836	Part of an initial \$371 million transaction referencing 25 individual securities, 10 of which are currently outstanding.	
04542BMT6	Asset Backed Funding Corp. 2005-AQ1	Alt-A First Lien RMBS	AGM	AAA	No	FG	40,000,000	(see footnote 8) (see footnote 9)	
05946XA52	Banc of America Funding Corporation 2005-4	Alt-A First Lien RMBS	AGC	AAA	No	FG	2,630,000	(see footnote 8) (see footnote 9)	
17309YAE7	Citi 2006-FX1	Alt-A First Lien RMBS	AGM	CCC	No	FG	12,700,138		
12667GGN7	Countrywide Alt-A 2005-22T	Alt-A First Lien RMBS	AGM	AA / CCC	No	FG	17,602,116	(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	8,738,241	(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	6,605,493		
12667GFY4	Countrywide Home Loans, Inc., Alternative Loan Trust 2005-19CB	Alt-A First Lien RMBS	AGC	CCC	No	FG	4,387,775		
225458E87	CSFB Mortgage-Backed Pass-Through, Series 2005-7	Alt-A First Lien RMBS	AGC	CCC	No	FG	7,118,969		
02152BAA5	CWALT Alternative Loan Trust 2007-HY9	Alt-A First Lien RMBS	AGC	AA / B	No	CDS	74,775,892	(see footnote 8) (see footnote 9)	
251510ML4	Deutsche Alt-B 2006-AB1	Alt-A First Lien RMBS	AGM	CCC	No	FG	19,966,580		
25151EAE3	Deutsche ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	No	FG	2,281,747		
25151EAD5	Deutsche ALT-B 2006-AB3	Alt-A First Lien RMBS	AGM	CCC	No	FG	1,518,214		
251513AY3	Deutsche ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	No	FG	6,294,596		
251513BB2	Deutsche ALT-B 2006-AB4	Alt-A First Lien RMBS	AGM	CCC	No	FG	3,515,225		
362341TK5	GSAA 2005-12	Alt-A First Lien RMBS	AGM	CCC	No	FG	2,857,649		
452550AA4	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	AAA	No	FG	45,073,571		
452550AB2	IMPAC CMB Trust Series 2007-A	Alt-A First Lien RMBS	AGC	A	No	FG	23,505,274		
525221ED5	Lehman XS Trust, Series 2005-8	Alt-A First Lien RMBS	AGC	CCC	No	FG	1,745,332		
61748HYQ8	Morgan Stanley Mortgage Loan Trust 2006-5AR	Alt-A First Lien RMBS	AGC	CCC	No	FG	12,066,729		
65538PAD0	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	33,224,250		

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
65538PAF5	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	22,709,301		
65538PAE8	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	17,115,170		
65538PAG3	Nomura Asset Accept. Corp. 2007-1	Alt-A First Lien RMBS	AGM	CCC	No	FG	15,366,628		
68383NDQ3	Opteum 2005-5	Alt-A First Lien RMBS	AGM	BBB	No	FG	5,277,749		
76110H2Z1	RALI Mortgage Asset-Backed Pass Through Certificates, Series 2005-QS5	Alt-A First Lien RMBS	AGC	CCC	No	FG	3,971,773		
45660LT58	Residential Asset Securitization Trust 2005-A14	Alt-A First Lien RMBS	AGC	CCC	No	FG	8,397,662		
872227AH6	Taylor Bean & Whitaker 2007-2	Alt-A First Lien RMBS	AGC	CCC	No	FG	8,489,261		
881561JY1	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	2,685,500		
881561JW5	Terwin Mortgage Trust 2004-09HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	1,232,284		
881561LE2	Terwin Mortgage Trust 2004-11HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	4,315,047		
881561LR3	Terwin Mortgage Trust 2004-19HE	Alt-A First Lien RMBS	AGM	AAA	No	FG	3,914,445		
881561XL3	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	20,882,239		
881561XM1	Terwin Mortgage Trust 2005-14HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	735,339		
881561ZC1	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	26,253,581		
881561ZD9	Terwin Mortgage Trust 2005-16HE	Alt-A First Lien RMBS	AGM	CCC	No	FG	1,085,526		
88157VAB3	Terwin Mortgage Trust 2007-6ALT	Alt-A First Lien RMBS	AGM	CCC	No	FG	4,426,146		
9393363N1	Washington Mutual Mortgage PT Certificates 2005-2	Alt-A First Lien RMBS	AGC	CCC	No	FG	2,631,289		
9393366K4	Washington Mutual Mortgage PT Certificates 2005-4	Alt-A First Lien RMBS	AGC	CCC	No	FG	3,646,064		
172973Y45	Citicorp Mortgage Securities, Inc. 2005-5	Prime First Lien RMBS	AGC	A	No	FG	8,328,000		
12669FRF2	Countrywide Home Loans Mortgage Pass-Through Trust 2004-4	Prime First Lien RMBS	AGC	AA	No	FG	3,699,000		
12668ANA9	CWALT Alternative Loan Trust Series 2005-55CB	Prime First Lien RMBS	AGC	AA / CCC	No	FG	9,484,939	(see footnote 8)	(see footnote 9)
32051GWS0	First Horizon Asset Securities Inc. 2005-6	Prime First Lien RMBS	AGC	CCC	No	FG	6,021,000		
79548KPK8	Fleet 1994-20 (SBMBS)	Prime First Lien RMBS	AGM	AA	No	FG	58,017		
57643MKD5	MASTR Asset Securitization Trust 2005-1	Prime First Lien RMBS	AGC	CCC	No	FG	4,214,000		
57643MLC6	MASTR Asset Securitization Trust 2005-2	Prime First Lien RMBS	AGC	AA	No	FG	4,534,000		
61745MWM1	Morgan Stanley Mortgage 2004-1	Prime First Lien RMBS	AGC	B	No	FG	1,415,000		
74160MET5	Prime Mortgage Trust, Series 2004-1	Prime First Lien RMBS	AGC	AAA	No	FG	382,000		
74160MGL0	Prime Mortgage Trust, Series 2005-1	Prime First Lien RMBS	AGC	B	No	FG	1,675,000		
74434UFB5	Pru Home Mtg Sec 1994-25	Prime First Lien RMBS	AGM	AAA	No	FG	23,948		
25157GBB7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	14,790,125		
25157GAP7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	9,066,205		
25157GAG7	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	5,994,099		
25157GAF9	DORAL 2006-1	Puerto Rico RMBS	AGM	CCC	No	FG	4,605,649		
N/A	Private Residential Mortgage Transaction	PMI Program	AGM	A+	No	FG	52,568		
N/A	U.S. Residential Mortgages Reinsurance (see footnote 10)						287,169,929		
Subtotal	U.S. Residential Mortgages						2,850,388,473		
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	1,000,000,000		
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	500,000,000		
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	405,478,571		
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA-	No	FG	362,005,118		
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	No	FG	136,231,746		
N/A	Private US Insurance Securitization	Insurance Securitization	AGC	AA	No	FG	6,250,000		
N/A	U.S. Insurance Securitization Reinsurance (see footnote 10)						110,804,980		
Subtotal	U.S. Insurance Securitization						2,560,674,114		
U.S. Pooled Corporate Obligations									
01448XAA3	ALESCO Preferred Funding VI	Trust Preferred - Bank	AGC	AAA	No	CDS	12,919,328		
01448YAA1	ALESCO Preferred Funding VII	Trust Preferred - Bank	AGC	AAA	No	FG	32,912,137		
01449WAA4	ALESCO Preferred Funding X Ltd.	Trust Preferred - Bank	AGC	AAA	No	CDS	38,575,329		
01450AAF7	ALESCO Preferred Funding XI	Trust Preferred - Bank	AGC	AAA	No	FG	47,702,576		
01450DAB0	ALESCO Preferred Funding XII, Ltd.	Trust Preferred - Bank	AGC	AAA	No	CDS	45,536,223		
014495AB1	ALESCO Preferred Funding XIII, Ltd.	Trust Preferred - Bank	AGC	AAA	No	CDS	67,584,000		
01450GAA5	Alesco Preferred Funding XVI, Ltd.	Trust Preferred - Bank	AGC	A	No	CDS	55,027,966		
74043AAD3	Preferred Term Securities XXIII	Trust Preferred - Bank	AGC	AA	No	CDS	50,002,314		
74043CAA5	Preferred Term Securities XXIV, Ltd.	Trust Preferred - Bank	AGC	AA-	No	CDS	68,942,061		
N/A	Private Pooled Corporate Transaction	Trust Preferred - Bank	AGC	AAA / AA / AA-	No	CDS	98,829,977		
049730AA2	Attentus CDO I Limited	Trust Preferred - REIT & Mortgage	AGC	AA	No	CDS	25,999,604		

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
87330UAA9		Taberna Preferred Funding II, Ltd.	Trust Preferred - REIT & Mortgage	AGC	A	No	CDS	47,470,935		
87331AAB0		Taberna Preferred Funding VI, Ltd.	Trust Preferred - REIT & Mortgage	AGC	BBB-	No	CDS	22,375,277		
00086AAA2		ABPCI Direct Lending Fund CLO I Ltd	CLOs - Cashflow	AGC	A	No	FG	208,000,000		
109488AA4		Brightwood Fund III Static 2018-1, LLC	CLOs - Cashflow	AGC	AAA	No	FG	50,780,247		
34960YAQ5		Fortress Credit Opportunities VII CLO Limited	CLOs - Cashflow	AGC	AA-	No	FG	151,399,906		
34960YAS1		Fortress Credit Opportunities VII CLO Limited	CLOs - Cashflow	AGC	AA-	No	FG	90,600,000		
N/A		U.S. Pooled Corporate Obligations Reinsurance (see footnote 10)						10,789,261		
Subtotal		U.S. Pooled Corporate Obligations						1,125,447,140		
U.S. Consumer Receivables										
20846QHC5		Conseco Finance Manufactured Housing Series 2001-2	Manufactured Housing	AGM	BBB-	Yes	FG	22,466,536		
395383AW2		GreenPoint 2000-4	Manufactured Housing	AGM	CCC	No	FG	17,975,000		
50246NAC2		L2L Education Loan Trust 2006-1	Consumer Loans - Student Loans	AGC	AA-	No	CDS	22,847,674		
78443JAE9		SLM Student Loan Trust 2006-C	Consumer Loans - Student Loans	AGC	AA-	No	FG	136,883,409		
78443DAD4		SLM Student Loan Trust 2007-A	Consumer Loans - Student Loans	AGC	A+	No	CDS	64,825,637		
78443DAD4		SLM Student Loan Trust 2007-A	Consumer Loans - Student Loans	AGC	A+	No	FG	259,302,548		
96033DAC4		Westgate Resorts 2017-1 LLC	Consumer Loans - Timeshare	AGC	AA	No	FG	933,770		
N/A		U.S. Consumer Receivables Reinsurance (see footnote 10)						197,061,400		
Subtotal		U.S. Consumer Receivables						722,295,975		
U.S. Other Structured Finance										
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	27,087,500		
233046AH4		DB Master Finance LLC	Structured Credit	AGC	BBB	No	FG	14,550,000		
25755TAL4		Domino s Pizza Master Issuer LLC	Structured Credit	AGC	BBB	No	FG	24,750,000		
33830JAB1		Five Guys Series 2017-1	Structured Credit	AGC	BBB	No	FG	31,571,425		
34417QAB4		Focus Brands Funding LLC	Structured Credit	AGC	BBB	No	FG	14,662,500		
817743AA5		Servpro Master Issuer LLC	Structured Credit	AGC	BBB-	No	FG	19,750,000		
83546DAG3		Sonic Capital LLC 2020-1	Structured Credit	AGC	BBB	No	FG	46,998,143		
87342RAF1		Taco Bell Funding, LLC	Structured Credit	AGC	BBB	No	FG	24,437,500		
95058XAE8		Wendy's Funding, LLC	Structured Credit	AGC	BBB	No	FG	29,100,000		
95058XAH1		Wendy's Funding, LLC	Structured Credit	AGC	BBB	No	FG	9,575,000		
00081AAQ2		ACA ABS 2003-1	CDOs - ABS	AGC	CCC	No	FG	340,355		
83743SAQ9		South Coast Funding III	CDOs - ABS	AGC	CCC	No	FG	1,609,739		
N/A		Augusta Funding Limited	Miscellaneous Other Asset Backed	AGM	AAA	No	FG	59,000,000		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	No	FG	16,412,500		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	15,415,000		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	11,250,000		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	No	FG	10,133,159		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	8,130,112		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	7,754,345		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	BBB+	No	FG	6,780,776		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	No	FG	6,093,096		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	5,250,063		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	AAA	No	FG	5,250,063		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	2,533,334		
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	AAA	No	FG	756,329		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	666,667		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGC	A-	No	FG	640,000		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	No	FG	3,471,344		
N/A		Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	No	FG	2,149,461		
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	37,000,000		
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	2,172,600		
N/A		U.S Other Structured Finance Reinsurance (see footnote 10)						62,603,881		
Subtotal		U.S Other Structured Finance						637,506,655		

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
Total		U.S. Structured Finance					7,896,312,357	
International Residential Mortgages								
N/A	ALBA 2005-1 PLC	Near Prime - International RMBS	AGM	AAA	No	FG	34,473,499	
XS0255457706	Clavis Securities plc	Near Prime - International RMBS	AGM	AAA	No	FG	3,931,362	
XS0309227279	Eurohome Mortgages 2007-1	Near Prime - International RMBS	AGM	BBB-	No	FG	49,062,188	
XS0287189004	Landmark Mortgage Securities 2 PLC	Near Prime - International RMBS	AGM	AA	No	FG	22,760,935	
IT0004158157	Sestante Finance srl	Prime - International RMBS	AGM	BBB	No	FG	88,971,880	
N/A	Private International Residential Mortgage Transaction	Reverse Mortgage - International RMBS	AGC	A	No	CDS	137,830,000	
N/A	International Residential Mortgages Reinsurance (see footnote 10)						11,064,983	
Subtotal		International Residential Mortgages					348,094,846	
International Pooled Corporate Obligations								
109488AA4	Brightwood Fund III Static 2018-1, LLC	CLOs - Cashflow	AGC	AAA	No	FG	188,585	
Subtotal		International Pooled Corporate Obligations					188,585	
International Other Structured Finance								
N/A	Private Other Structured Finance Transaction	Miscellaneous Other Asset Backed	AGM	AAA	No	FG	97,382,782	
N/A	Private Other Structured Finance Transaction	Future Flow Transaction	AGC	BBB-	No	FG	90,500,000	
N/A	Private Commercial Receivable Transaction	Commercial Receivables	AGC	AAA	No	FG	15,827,400	
N/A	International Other Structured Finance Reinsurance (see footnote 10)						481,154	
Subtotal		International Other Structured Finance					204,191,336	
Total		International Structured Finance					552,474,766	
Total		U.S. and International Structured Finance					8,448,787,123	

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 3/31/21. 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.