

Assets held in Ambac Sponsored MTN Conduits

As of June 30th, 2020

<u>Seller Industry</u>	<u>Asset Type / Seller Name</u>	<u>Type of Credit Support</u>	<u>Ambac Rating</u>	<u>Par Amount (millions) (1)</u>	<u>USD /Equivalent (millions)</u>
1 U.K. Investor-Owned Utility	Unsecured MTNs / Scottish Power UK	Guarantees (joint and several) from (SP Transmission and SP Distribution)	BBB+	GBP 300.0	\$371.6
2 U.S. Electric Generation and Transmission Cooperative	Electric Revenue Bonds / Sowega Power LLC Electric Revenue Bonds, Series 2000	Cash flow and Reserves/Secured by lien on Generating Plant	BBB	USD 5.4	\$5.4
					USD 377.0

Footnotes

(1) Interest rate swaps are utilized to hedge exposure to interest rates where applicable.