

AORE US Mortgage Portfolio
(All RMBSs since 1/1/05 Based on Closing Date, Revised As of 12/31/16)

Domicile	Cession Type	Product	Obligor Key	AORE Rating	Vintage	Ceded Par %	Total
USA	Facultative	HELOCs	RAM00006863	BIG	2005	1.25%	1,341,268
			RAM00008150	BIG	2005	2.46%	1,229,742
	Treaty	Alt A	RAM00006675	AAA/AA	2005	0.69%	170,982
				BIG	2005	0.69%	42,746
			RAM00006887	BIG	2005	0.75%	229,264
			RAM00006949	BIG	2005	0.75%	41,845
			RAM00006971	BIG	2005	0.75%	329,713
			RAM00006985	BIG	2006	0.75%	299,475
			RAM00007051	BIG	2006	0.75%	63,653
			RAM00007177	BIG	2006	0.75%	157,807
			RAM00007520	BIG	2007	0.37%	620,909
			RAM00007564	AAA/AA	2007	10.00%	9,908,162
				BIG	2007	10.00%	5,166,976
			RAM00007807	BIG	2007	0.75%	483,647
						6.66%	4,297,163
		HELOCs	RAM00006863	BIG	2005	0.15%	160,952
						0.50%	536,507
			RAM00007030	BIG	2006	0.43%	8,408
			RAM00007048	BIG	2006	0.09%	131,233
						2.20%	3,368,322
			RAM00007056	BIG	2006	0.65%	98,894
			RAM00007289	BIG	2006	0.07%	151,752
						2.38%	5,058,399
			RAM00007362	BIG	2007	0.13%	151,771
						1.38%	1,669,479
			RAM00007363	BIG	2007	0.16%	178,913
						0.74%	834,926
			RAM00007370	BIG	2007	0.23%	204,621
			RAM00007551	BIG	2007	5.56%	6,987,939
			RAM00007922	BIG	2006	0.58%	235,943
						5.77%	2,359,425
			RAM00008150	BIG	2005	0.30%	147,569
						0.99%	491,897
		Option ARMs	RAM00006864	BIG	2005	0.68%	102,196
						0.88%	132,283
			RAM00007302	BIG	2006	0.58%	36,968
			RAM00007368	AAA/AA	2007	0.50%	117,013
				BIG	2007	0.50%	29,253
			RAM00007486	BIG	2007	0.75%	447,911
			RAM00007513	BIG	2007	0.75%	101,383
			RAM00007519	AAA/AA	2007	0.19%	71,452
				BIG	2007	0.19%	12,609
		Closed-End Seconds	RAM00007328	BIG	2006	0.45%	766,646
			RAM00007485	BIG	2007	0.75%	414,154
			RAM00007490	BIG	2007	0.75%	29,408
			RAM00007502	BIG	2007	0.75%	64,003
			RAM00007711	AAA/AA	2007	0.75%	239,038
			RAM00007712	AAA/AA	2007	0.75%	107,735
			RAM00007934	AAA/AA	2007	0.75%	113,836
		Subprime	RAM00006788	BIG	2005	0.75%	914,248
			RAM00007171	AAA/AA	2006	0.75%	286,000
			RAM00007290	BIG	2006	0.46%	378,198
						9.34%	7,675,507
			RAM00007361	AAA/AA	2007	0.65%	822,058
				BIG	2007	0.65%	205,514
			RAM00007376	BIG	2007	0.27%	669,569
			RAM00007380	BIG	2007	0.52%	872,666

			RAM00007763	AAA/AA	2007	0.29%	129,604
			RAM00007772	BIG	2007	0.16%	618,879
			RAM00007905	BIG	2007	0.75%	587,088
						5.08%	3,977,658
			RAM00007933	BBB	2007	0.75%	132,548
			RAM00007937	BIG	2007	0.75%	123,644
			RAM00007975	BIG	2008	0.75%	586,356
USA Total							67,925,725
International							5,938,660
Grand Total							73,864,385