

AORE CDO Portfolio
 (All CDOs since 1/1/05 Based on Closing Date, Revised as of 06/30/17)

Obligor Key	CDO Collateral	Multi Sector Breakdown	AORE OS Par	AORE Rating	Close Year	Final Maturity	Cession Type	Ceded Par %	Primary Original Policy Amount	US / Non US
RAM00006454	HY		201,228	AA	2007	2019	Treaty	1.30%	200,000,000	US
RAM00006606	HY		7,072,841	AA	2007	2019	Treaty	1.40%	3,120,000,000	US
RAM00007273	HY		191,572	AAA	2006	2020	Treaty	0.67%	225,000,000	US
RAM00007284	HY		890,548	AAA	2006	2020	Treaty	0.45%	333,600,000	US
RAM00007354	HY		30,584	AAA	2007	2022	Treaty	0.55%	273,200,000	US
RAM00007466	DBL		50,318,644	AAA	2006	2056	Facultative	10.00%	917,383,168	Non US
RAM00007467	DBL		50,318,644	AAA	2006	2056	Facultative	10.00%	941,009,472	Non US
RAM00007471	HY		1,024,066	AA	2007	2042	Treaty	10.00%	100,000,000	US
RAM00007480	HY		5,478,764	AAA	2007	2021	Treaty	10.00%	368,100,000	US
RAM00007548	HY		7,122,011	BB	2007	2038	Treaty	10.00%	94,000,000	US
RAM00007732	HY		907,407	AAA	2007	2021	Treaty	0.43%	350,000,000	US
RAM00007733	IG		1,500,000	AAA	2007	2017	Treaty	0.28%	545,000,000	US
RAM00007734	IG		1,242,234	AAA	2007	2017	Treaty	0.29%	508,824,800	US
RAM00007769	HY		219,244	AAA	2007	2021	Treaty	0.52%	290,000,000	US
RAM00007919	IG		1,500,000	AAA	2007	2017	Treaty	0.50%	300,000,000	US
RAM00007930	HY		17,124	AAA	2006	2023	Treaty	4.24%	665,165,568	Non US
RAM00007957	HY		1,500,000	AAA	2007	2017	Treaty	0.60%	250,000,000	US
			129,534,910		2005 - 2008			8.93%		