

AORe US Mortgage Portfolio
(All RMBSs since 1/1/05 Based on Closing Date, Revised As of 06/30/17)

Domicile	Cession Type	Product	Obligor Key	AORe Rating	Vintage	Ceded Par %	Total
USA	Facultative	HELOCs	RAM00006863	BIG	2005	1.25%	1,179,150
			RAM00008150	BIG	2005	2.46%	1,080,216
	Treaty	Alt A	RAM00006675	AAA/AA	2005	0.69%	158,471
				BIG	2005	0.69%	39,618
			RAM00006887	BIG	2005	0.75%	210,009
			RAM00006949	BIG	2005	0.75%	38,559
			RAM00006971	BIG	2005	0.75%	309,621
			RAM00006985	BIG	2006	0.75%	274,970
			RAM00007051	BIG	2006	0.75%	56,912
			RAM00007177	BIG	2006	0.75%	143,947
			RAM00007520	BIG	2007	0.37%	583,535
			RAM00007564	AAA/AA	2007	10.00%	9,008,902
				BIG	2007	10.00%	4,698,024
			RAM00007807	BIG	2007	0.75%	471,927
						6.66%	4,193,032
				HELOCs	RAM00006863	BIG	2005
						0.50%	471,660
		RAM00007030	BBB		2006	0.43%	1
		RAM00007048	BIG		2006	0.09%	118,358
						2.20%	3,037,845
		RAM00007056	BIG		2006	0.65%	90,490
		RAM00007289	BIG		2006	0.07%	133,133
						2.38%	4,437,762
		RAM00007362	BIG		2007	0.13%	134,332
						1.38%	1,477,647
		RAM00007363	BIG		2007	0.16%	155,819
						0.74%	727,156
		RAM00007370	BIG		2007	0.23%	176,063
		RAM00007551	BIG		2007	5.56%	6,035,833
		RAM00007922	BIG		2006	0.58%	212,800
						5.77%	2,128,001
		RAM00008150	BIG		2005	0.30%	129,626
					0.99%	432,086	
		Option ARMs	RAM00006864	BIG	2005	0.68%	95,045
						0.88%	123,027
			RAM00007302	BIG	2006	0.58%	27,470
			RAM00007368	AAA/AA	2007	0.50%	106,834
				BIG	2007	0.50%	26,708
			RAM00007486	BIG	2007	0.75%	386,892
			RAM00007513	BIG	2007	0.75%	75,953
		RAM00007519	AAA/AA	2007	0.19%	32,310	
			BIG	2007	0.19%	5,702	
		Closed-End Seconds	RAM00007328	BIG	2006	0.45%	755,357
			RAM00007485	BIG	2007	0.75%	410,401
			RAM00007711	AAA/AA	2007	0.75%	219,823
			RAM00007712	AAA/AA	2007	0.75%	96,716
			RAM00007934	AAA/AA	2007	0.75%	111,745
	Subprime	RAM00006788	BIG	2005	0.75%	866,219	
		RAM00007171	AAA/AA	2006	0.75%	226,118	
		RAM00007290	BIG	2006	0.46%	342,268	
					9.34%	6,946,305	
		RAM00007361	AAA/AA	2007	0.65%	780,357	
			BIG	2007	0.65%	195,089	
		RAM00007376	BIG	2007	0.27%	634,567	
		RAM00007380	BIG	2007	0.52%	854,058	
		RAM00007763	AAA/AA	2007	0.29%	101,495	
	RAM00007772	BIG	2007	0.16%	573,445		

			RAM00007905	BIG	2007	0.75%	569,916
						5.08%	3,861,315
			RAM00007933	BBB	2007	0.75%	116,978
			RAM00007937	BIG	2007	0.75%	122,435
			RAM00007975	BIG	2008	0.75%	564,737
USA Total							61,716,284
International							6,070,058
Grand Total							67,786,342