

AORe US Mortgage Portfolio
(All RMBSs since 1/1/05 Based on Closing Date, Revised As of 06/30/16)

Domicile	Cession Type	Product	Obligor Key	AORe Rating	Vintage	Ceded Par %	Total	
USA	Facultative	HELOCs	RAM00006863	BIG	2005	1.25%	1,512,199	
			RAM00008150	BIG	2005	2.46%	1,448,650	
	Treaty	Alt A	RAM00006675	AAA/AA	2005	0.69%	180,331	
				BIG	2005	0.69%	45,083	
			RAM00006887	BIG	2005	0.75%	249,499	
			RAM00006949	BIG	2005	0.75%	44,375	
			RAM00006971	BIG	2005	0.75%	356,932	
			RAM00006985	BIG	2006	0.75%	323,778	
			RAM00007051	BIG	2006	0.75%	71,805	
			RAM00007177	BIG	2006	0.75%	172,940	
			RAM00007520	BIG	2007	0.37%	664,666	
			RAM00007564	AAA/AA	2007	10.00%	10,756,499	
				BIG	2007	10.00%	5,609,373	
			RAM00007807	BIG	2007	0.75%	499,895	
						6.66%	4,441,526	
				HELOCs	RAM00006863	BIG	2005	0.15%
						0.50%	604,879	
		RAM00007030	BIG		2006	0.43%	16,200	
		RAM00007048	BIG		2006	0.09%	148,847	
						2.20%	3,820,408	
		RAM00007056	BIG		2006	0.65%	107,449	
		RAM00007289	BIG		2006	0.07%	171,205	
						2.38%	5,706,838	
		RAM00007362	BIG		2007	0.13%	167,393	
						1.38%	1,841,325	
		RAM00007363	BIG		2007	0.16%	201,354	
						0.74%	939,652	
		RAM00007370	BIG		2007	0.23%	231,073	
		RAM00007551	BIG		2007	5.56%	7,674,181	
		RAM00007922	BIG	2006	0.58%	265,732		
					5.77%	2,657,317		
					0.30%	173,838		
					0.99%	579,460		
		Option ARMs	RAM00006864	BIG	2005	0.68%	115,282	
						0.88%	149,222	
			RAM00007302	BIG	2006	0.58%	38,923	
			RAM00007368	AAA/AA	2007	0.50%	130,453	
				BIG	2007	0.50%	32,613	
			RAM00007486	BIG	2007	0.75%	485,434	
			RAM00007513	BIG	2007	0.75%	118,348	
		RAM00007519	AAA/AA	2007	0.19%	77,506		
					BIG	2007	0.19%	13,678
		Closed-End Seconds	RAM00007328	BIG	2006	0.45%	779,675	
			RAM00007485	BIG	2007	0.75%	421,447	
			RAM00007490	BIG	2007	0.75%	32,380	
			RAM00007502	BIG	2007	0.75%	71,903	
			RAM00007711	AAA/AA	2007	0.75%	264,439	
	RAM00007712		AAA/AA	2007	0.75%	115,337		
	RAM00007934		AAA/AA	2007	0.75%	116,356		
	Subprime	RAM00006788	BIG	2005	0.75%	961,471		
		RAM00007171	AAA/AA	2006	0.75%	323,684		
		RAM00007290	BBB	2006	0.46%	411,917		
					9.34%	8,359,834		
		RAM00007361	AAA/AA	2007	0.65%	842,589		
			BIG	2007	0.65%	210,647		
		RAM00007376	BIG	2007	0.27%	723,571		
	RAM00007380	BIG	2007	0.52%	881,823			

			RAM00007763	AAA/AA	2007	0.29%	153,155
			RAM00007772	BIG	2007	0.16%	663,225
			RAM00007905	BIG	2007	0.75%	601,001
						5.08%	4,071,925
			RAM00007933	BBB	2007	0.75%	141,041
			RAM00007937	BIG	2007	0.75%	126,370
			RAM00007975	BIG	2008	0.75%	605,186
USA Total							73,906,600
International							6,817,222
Grand Total							80,723,822