## **RBC Covered Bond Programme Monthly Investor Report**



3/28/2013

This report contains information regarding RBC Covered Bond Programme's Cover Pool as of the indicated Calculation Date. The composition of the Cover Pool will change as Loans are added and removed from the Cover Pool from time to time and, accordingly, the characteristics and performance of the Loans in the Cover Pool will vary over time.

The Guarantor LP has no liabilities or claims outstanding against it other than those relating to the RBC Covered Bond Programme. For defined terms, please see page 204 and following of the Global Covered Bond Prospectus ("Global Prospectus") approved by the United Kingdom Listing Authority and published on April 16, 2011 on the website of the Regulatory News Service operated by the London Stock Exchange at http://www.londonstockexchange.com/exchange/news/market-news/

detail.html?announcementId=10835765 under Royal Bank of Canada and the headline "Publication of Prospectus" or the registration statement filed with the United States Securities and Exchange Commission under File No. 333-181552. The most recent version of the prospectus filed with the SEC (the "U.S. Prospectus") is available through the SEC's EDGAR system at http://www.sec.gov/cgi-bin/browse-edgar?company=&match=&CIK=&filenum=333-

181552&State=&Country=&SIC=&owner=exclude&Find=Find+Companies&action=getcompany

**Calculation Date:** 

The information contained in this report does not constitute an invitation or recommendation to invest or otherwise deal in, or an offer to sell or the solicitation of an offer to buy or subscribe for, any security. Reliance should not be placed on the information herein when making any decision to buy, hold or sell any security or for any other purpose.

In this report, currency amounts are stated in Canadian dollars ("\$"), unless specified otherwise.

Program Information					
	Initial	C\$			
Series	Principal Amount	Equivalent	Maturity Date	Coupon Rate	e Rate Type
CB2	€1,250,000,000	\$1,883,750,000	01/22/2018	4.625%	Fixed
CB3	\$750,000,000	\$750,000,000	11/10/2014	3.270%	Fixed
CB4	\$850,000,000	\$850,000,000	03/16/2015	3.180%	Fixed
CB5	US\$1,500,000,000	\$1,507,650,000	04/14/2015	3.125%	Fixed
CB6	\$1,100,000,000	\$1,100,000,000	03/30/2018	3.770%	Fixed
CB7	CHF 500,000,000	\$557,485,000	04/21/2021	2.250%	Fixed
CB8	US\$2,500,000,000	\$2,440,500,000	09/19/2017	1.200%	Fixed
CB9	US\$1,500,000,000	\$1,490,100,000	12/04/2015	0.625%	Fixed
Parties					
Issuer	Royal Bank of Canac				
Covered Bond Trustee		t Company of Canada			
Guarantor LP	RBC Covered Bond	Guarantor Limited Part	nership		
Royal Bank of Canada's Credit Ratir	igs				
	Moody's	Standard & Poor's	DBRS	Fitch Ratings	i
Senior Debt	Aa3	AA-	AA	AA	
Subordinated Debt	A3	А	AA (low)	AA-	
Short-Term	P-1	A-1+	R-1 (high)	F1+	
Rating Outlook	Stable	Stable	Stable	Stable	
Covered Bonds	Aaa	AAA	AAA	AAA	
Events of Defaults & Test Complian	ce				
Issuer Event of Default	No				
Guarantor LP Event of Default	No				
Supplementary Information					
Series	Swap Provider		Translatio	n Rate	
CB2	Royal Bank of C		1.5070000		
CB3	Royal Bank of C		1.3070000 N/		
CB4	Royal Bank of C		N/		
CB5	Royal Bank of C		1.0051000		
CB6	Royal Bank of C		N/		
CB7	Royal Bank of C		1.1149700		
CB8	Royal Bank of C		0.9762000		
CB9	Royal Bank of C		0.9934000		
Asset Coverage Test <sup>(1)</sup> (C\$)					
Outstanding Covered Bonds		\$10,579,485,000			
A = lesser of (i) LTV Adjusted True Bal	ance and	\$18,436,741,877	A (i)	\$20	),237,881,238
(ii) Asset Percentage Adjusted True		ψιο,του,/τι,0//	A (ii)		3,436,741,877
B = Principal Receipts		-	Asset Perce		91.10%
C = Cash Capital Contributions		-	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		01.1070
D = Substitute Assets and/or Authorize	d Investments	-			
Z = Negative Carry Factor calculation		\$347,893,918			
Total: $A + B + C + D - Z$		\$18,088,847,959			
		÷10,000,041,000			
Asset Coverage Test		Pass			

(1) For further information regarding the Asset Coverage Test, please see pages 157 to 159 of the Global Prospectus or pages 116 to 119 of the U.S. Prospectus.



## RBC Covered Bond Programme Monthly Investor Report Calculation Date: 3/28/2013

RBC				
Cover Pool Summary Statistics				
Previous Month Ending Balance Current Month Ending Balance Number of Mortgage Loans in Pool Average Loan Size Number of Properties Number of Borrowers		\$21,370,545,229 \$20,232,637,709 137,141 \$147,532 119,565 117,062		
Weighted Average LTV - Authorized Weighted Average LTV - Drawn Weighted Average Rate Weighted Average Original Term Weighted Average Remaining Term Weighted Average Seasoning		70.07% 61.89% 3.19% 56.94 29.90 27.04	(Months) (Months) (Months)	
Cover Pool Delingunecy Distribution				
Aging Summary Current and less than 30 days past due 30 to 59 days past due 60 to 89 days past due 90 or more days past due Total	Number of Loans 136,998 79 19 45 137,141	Percentage 99.90 0.06 0.01 0.03 100.00	Principal Balance \$20,208,228,255 \$14,392,767 \$2,712,061 \$7,304,626 <b>\$20,232,637,709</b>	Percentage 99.88 0.07 0.01 0.04 100.00
Cover Pool Losses				
Period End March 28, 2013	Write-off Amounts \$525,146	Loss Percentage (Annu 0.03%	ualized)	
Cover Pool Flow of Funds				
	28-Mar-2013	28-Feb-2013		
<u>Cash Inflows</u> Principal Collections Repurchase	\$316,211,662 \$853,220,526	\$272,907,935		
Interest Collections Swap Interest Received <u>Cash Outflows</u>	\$53,599,586 \$54,164,901	\$55,546,429 \$49,759,227 <sub>2</sub>		
Swap Interest Paid Intercompany Loan Interest Intercompany Loan Principal Intercompany loan Repayment	(\$53,599,586) r (\$54,056,572) r (\$316,211,662) r (\$853,220,526) r	(\$55,546,429) 2 (\$49,659,709) 2 (\$272,907,935) 2		
Net Inflows/(Outflows) Notes: 1. Cash settlement to occur on April 17, 2013	\$108,330	\$99,518		
2. Cash settlement occurred on March 18, 2013				
Cover Pool Reserve Account				
Reserve Account Balance	<u>\$0</u>			
Cover Pool Material Breaches or Repres	entations and Warranties			
Material Breaches or Representation and W	Varranties Ni	1		
Cover Pool Provincial Distribution				
Province Alberta	Number of Loans 17,355	Percentage 12.65	Principal Balance \$2,841,464,600	Percentage 14.04
British Columbia	26,743	19.50	\$5,123,135,637	25.32
Manitoba	4,892	3.57	\$499,969,827	2.47
New Brunswick Newfoundland	2,008	1.46	\$163,485,777 \$135,884,088	0.81
Newroundland Northwest Territories	1,340 86	0.98 0.06	\$135,884,088 \$13,753,867	0.67 0.07
Nova Scotia	3,915	2.85	\$365,839,011	1.81
Nunavut	3,313	0.00	\$724,390	0.00
Ontario	54,248	39.57	\$8,187,499,403	40.48
Prince Edward Island	466	0.34	\$39,626,625	0.20
Quebec	21,975	16.02	\$2,379,886,811	11.76
Saskatchewan Yukon	4,018	2.93	\$468,274,889 \$13,092,784	2.31
Total	91 137,141	<u> </u>	\$13,092,784 \$20,232,637,709	0.06
	197,171	100.00	w10,101,001,100	

RBC Covered Bond Programme

Monthly Investor Report - March 28, 2013



## RBC Covered Bond Programme Monthly Investor Report Calculation Date: 3/28/2013

Bureau Score	Number of Loans	Percentage	Principal Balance	Percentag
Score Unavailable	1,095	0.80	\$198,661,208	0.98
199 and below	96	0.07	\$6,001,414	0.03
500 - 539	40	0.03	\$4,459,993	0.02
540 - 559	53	0.04	\$5,582,567	0.03
560 - 579	76	0.06	\$8,126,131	0.04
580 - 599	96	0.07	\$12,061,460	0.06
600 - 619	163	0.12	\$17,345,918	0.09
620 - 639	2,261	1.65	\$350,447,855	1.73
640 - 659	3,392	2.47	\$545,926,399	2.70
60 - 679	4,891	3.57	\$771,462,436	3.81
80 - 699	6,624	4.83	\$1,049,190,377	5.19
700 - 719	7,819	5.70	\$1,232,549,670	6.09
720 - 739	8,883	6.48	\$1,374,799,508	6.79
740 - 759	9,764	7.12	\$1,539,953,389	7.61
760 - 779	10,278	7.49	\$1,607,555,234	7.95
780 - 799	11,618	8.47	\$1,793,298,666	8.86
300 and above	69,992	51.03	\$9,715,215,484	48.02
Total	137,141	100.00	\$20,232,637,709	100.00
Cover Pool Rate Type Distribution				
<u>Rate Type</u> Fixed	Number of Loans	Percentage	Principal Balance	Percenta
-ixed √ariable	84,364	61.52	\$11,524,671,267	56.96
Total	<u>52,777</u> <b>137,141</b>	<u>38.48</u> <b>100.00</b>	\$8,707,966,442 \$20,232,637,709	43.04
Iotai	137,141	100.00	\$20,232,037,709	100.00
Cover Pool Occupancy Type Distri	bution			
Occupancy Code	Number of Loans	Percentage	Principal Balance	Percenta
	Number of Loans 12.221	Percentage 8.91	Principal Balance \$1.975.462.958	
Not Owner Occupied	12,221	8.91	\$1,975,462,958	9.76
Occupancy Code Not Owner Occupied Owner Occupied Total				9.76 90.24
Not Owner Occupied Owner Occupied Total	12,221 124,920 <b>137,141</b>	8.91 91.09	\$1,975,462,958 \$18,257,174,751	Percentad 9.76 90.24 100.00
Not Owner Occupied Owner Occupied	12,221 124,920 <b>137,141</b>	8.91 91.09	\$1,975,462,958 \$18,257,174,751	9.76 90.24
Not Owner Occupied Owner Occupied Total	12,221 124,920 <b>137,141</b>	8.91 91.09	\$1,975,462,958 \$18,257,174,751	9.76 90.24
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribu	12,221 124,920 137,141	8.91 91.09 <b>100.00</b>	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b>	9.76 90.24 100.00
Not Owner Occupied Dwner Occupied Total Cover Pool Mortgage Rate Distribu Mortgage Rate (%)	12,221 124,920 137,141 Ition	8.91 91.09 100.00 Percentage	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> Principal Balance	9.76 90.24 100.00 Percenta 0.03
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribu Mortgage Rate (%) 1.9999% and below	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28	8.91 91.09 100.00 Percentage 0.02	\$1,975,462,958 \$18,257,174,751 \$20,232,637,709 Principal Balance \$5,250,053	9.76 90.22 100.00 Percenta 0.03 22.45
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribu Mortgage Rate (%) .9999% and below 2.0000% - 2.4999%	12,221 124,920 137,141 tion <u>Number of Loans</u> 28 24,283	8.91 91.09 100.00 <u>Percentage</u> 0.02 17.71	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> Principal Balance \$5,250,053 \$4,549,883,371	9.76 90.24 100.00 Percenta 0.00 22.49 25.67
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribu Mortgage Rate (%) 1.9999% and below 0.0000% - 2.4999%	12,221 124,920 137,141 ition Number of Loans 28 24,283 33,378	8.91 91.09 100.00 Percentage 0.02 17.71 24.34	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> Principal Balance \$5,250,053 \$4,549,883,371 \$5,179,465,345	9.76 90.24 100.00 Percenta 0.00 22.45 25.61 14.85
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below 2.0000% - 2.4999% .5000% - 2.9999% 3.5000% - 3.9999%	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567	8.91 91.09 100.00 <u>Percentage</u> 0.02 17.71 24.34 15.51 26.66	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> Principal Balance \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053	9.76 90.24 100.00 Percenta 0.00 22.49 25.66 14.88 25.56
Not Owner Occupied Dwner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 3.0000% - 3.4999%	12,221 124,920 137,141 tition Number of Loans 28 24,283 33,378 21,268 36,567 13,638	8.91 91.09 100.00 Percentage 0.02 17.71 24.34 15.51	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> Principal Balance \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649	9.76 90.24 100.00 Percenta 0.00 22.44 25.66 14.86 25.56 7.56
Not Owner Occupied Dwner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below .0000% - 2.4999% .5000% - 3.4999% .5000% - 3.9999% .5000% - 4.4999%	12,221 124,920 137,141 Ition Number of Loans 28 24,283 33,378 21,268 36,567 13,638 1,504	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> Principal Balance \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752	9.7( 90.24 100.00 Percenta 0.00 22.44 25.67 14.88 25.56 7.55 7.55 0.75
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.5000% - 3.9999% 3.5000% - 4.4999% 5.0000% - 4.4999% 5.0000% - 5.4999%	12,221 124,920 137,141 	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650	9.76 90.24 100.00 22.45 25.61 14.88 25.56 7.556 0.77 1.48
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below 2.0000% - 2.4999% 2.0000% - 2.4999% 3.0000% - 3.4999% 3.0000% - 4.4999% 3.0000% - 4.4999% 3.0000% - 5.4999% 3.0000% - 5.4999%	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897	8.91 91.09 100.00 <u>Percentage</u> 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804	9.76 90.24 100.00 Percenta 0.00 22.49 25.66 14.85 25.56 7.56 7.56 7.56 7.56 7.56
Not Owner Occupied Dwner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below 2.0000% - 2.4999% 2.0000% - 2.4999% 3.0000% - 3.4999% 3.0000% - 4.4999% 5.0000% - 4.4999% 5.0000% - 5.4999% 3.0000% - 6.4999%	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927	8.91 91.09 100.00 100.00 Percentage 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937	9.76 90.24 100.00 22.44 25.66 14.86 25.56 7.56 0.77 1.48 1.22 0.33
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.5000% - 3.4999% 3.5000% - 4.4999% 3.5000% - 5.4999% 3.5000% - 5.4999% 3.0000% - 6.4999% 3.0000% - 6.4999%	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927 30	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759	9.76 90.24 100.00 22.45 25.66 14.86 25.56 0.77 1.48 2.55 0.77 1.48 0.33 0.01
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.4999% 3.5000% - 3.4999% 3.5000% - 4.4999% 3.5000% - 5.4999% 3.5000% - 5.4999% 3.5000% - 6.4999% 3.5000% - 6.4999% 3.5000% - 6.9999% 3.5000% - 6.9999%	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927 30 10	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835	9.76 90.24 100.00 22.48 25.61 14.88 25.55 7.55 0.75 1.44 1.25 0.33 0.01
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below 2.0000% - 2.4999% .5000% - 3.4999% .5000% - 3.9999% .0000% - 4.4999% .5000% - 4.9999% .5000% - 5.9999% .0000% - 6.4999% .5000% - 6.9999% .5000% - 6.9999% .0000% and above Total	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927 30 10 137,141	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759	9.76 90.24 100.00 22.45 25.66 14.86 25.56 0.77 1.48 2.55 0.77 1.48 0.33 0.01
Not Owner Occupied Dwner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below 2.0000% - 2.4999% .5000% - 2.9999% 3.0000% - 3.4999% .5000% - 3.9999% .5000% - 4.4999% .5000% - 4.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% and above Total	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927 30 10 137,141	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835	9.76 90.24 100.00 22.45 25.66 7.55 0.75 1.44 1.25 0.33 0.00 0.00
Not Owner Occupied Dwner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below .0000% - 2.4999% .5000% - 3.4999% .5000% - 3.4999% .5000% - 4.4999% .5000% - 4.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.9999% .0000% and above Total Cover Pool Remaining Term Distri Remaining Term (Months)	12,221           124,920           137,141           #tion           Number of Loans           28           24,283           33,378           21,268           36,567           13,638           1,504           2,611           2,897           927           30           10           137,141	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 <b>\$20,232,637,709</b> <b>Principal Balance</b>	9.7( 90.2: 100.00 22.4( 25.6) 7.5( 0.7) 1.44.8( 25.5) 7.5( 0.7) 1.44.8( 25.5) 7.5( 0.7) 1.44.8( 25.5) 7.5( 0.7) 1.42( 0.3) 0.00 0.00 0.00 0.00 0.00 0.00 0.00
Not Owner Occupied           Owner Occupied           Total           Sover Pool Mortgage Rate Distribution           Aprigage Rate (%)           .9999% and below           .0000% - 2.4999%           .5000% - 2.9999%           .0000% - 3.4999%           .5000% - 3.4999%           .5000% - 4.9999%           .5000% - 4.9999%           .5000% - 5.4999%           .5000% - 6.4999%           .5000% - 6.4999%           .5000% - 6.4999%           .5000% - 6.4999%           .5000% - 6.4999%           .5000% - 1.0999%           .0000% and above           Total           Expensining Term (Months)           .ess than 12.00	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927 30 10 137,141 button <u>Number of Loans</u> 19,155	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01 100.00 Percentage 13.97	\$1,975,462,958 \$18,257,174,751 \$20,232,637,709 Principal Balance \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 \$20,232,637,709 Principal Balance \$2,407,949,497	9.76 90.24 100.00 22.44 25.65 14.88 25.55 0.77 1.48 1.22 0.33 0.07 0.00 100.00 100.00
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below .0000% - 2.4999% .5000% - 2.4999% .5000% - 3.4999% .5000% - 4.4999% .5000% - 5.4999% .5000% - 5.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.9999% .0000% and above Total Cover Pool Remaining Term Distri Remaining Term (Months) .ess than 12.00 .00 - 23.99	12,221 124,920 137,141 ttion Number of Loans 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927 30 10 137,141 bution Number of Loans 19,155 25,649	8.91 91.09 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01 100.00 Percentage 13.97 18.70	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 <b>\$20,232,637,709</b> <b>Principal Balance</b>	9.74 90.2 100.00 22.44 25.66 14.88 25.50 7.55 0.77 1.44 1.22 0.33 0.00 0.00 100.00 Percenta 11.99 17.77
lot Owner Occupied Swner Occupied Total Ever Pool Mortgage Rate Distribut Mortgage Rate (%) 19999% and below 19999% and below 10000% - 2.4999% 10000% - 2.4999% 10000% - 3.4999% 10000% - 4.4999% 10000% - 5.4999% 10000% - 5.4999% 10000% - 6.4999% 10000% - 6.4999% 10000% - 6.4999% 10000% - 6.4999% 10000% and above Total Ever Pool Remaining Term Distri Remaining Term (Months) ess than 12.00 2.00 - 23.99	12,221 124,920 137,141 ttion <u>Number of Loans</u> 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927 30 10 137,141 button <u>Number of Loans</u> 19,155	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01 100.00 Percentage 13.97	\$1,975,462,958 \$18,257,174,751 \$20,232,637,709 Principal Balance \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 \$20,232,637,709 Principal Balance \$2,407,949,497	9.7 90.2 100.0 20.0 22.4 25.6 14.8 25.5 7.5 5 0.7 1.4 1.2 0.3 0.0 0.0 00 100.0 100.0 Percenta 11.9 17.7
lot Owner Occupied Jwner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below .0000% - 2.4999% .5000% - 2.4999% .5000% - 3.4999% .5000% - 4.4999% .5000% - 4.4999% .5000% - 5.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.9999% .5000% - 6.9999% .5000% - 6.9999% .5000% - 6.9999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.3999% .5000% - 2.399 4.00 - 35.99	12,221 124,920 137,141 ttion Number of Loans 28 24,283 33,378 21,268 36,567 13,638 1,504 2,611 2,897 927 30 10 137,141 buttion Number of Loans 19,155 25,649	8.91 91.09 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01 100.00 Percentage 13.97 18.70	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$2,407,949,497 \$3,587,335,447	9.7 90.2 100.0 100.0 22.4 25.6 14.8 25.5 7.5 7.5 0.7 1.4 1.2 0.3 0.0 0.0 100.0 Percenta 11.9 17.7 3.3.0
lot Owner Occupied Jwner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below .0000% - 2.4999% .5000% - 2.4999% .5000% - 3.4999% .5000% - 3.4999% .5000% - 4.4999% .5000% - 5.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.9999% .0000% and above Total Cover Pool Remaining Term Distri Remaining Term (Months) ess than 12.00 2.00 - 23.99 4.00 - 35.99 6.00 - 47.99	12,221           124,920           137,141           ittion           Number of Loans           28           24,283           33,378           21,268           36,567           13,638           1,504           2,611           2,897           927           30           10           137,141           button           Number of Loans           19,155           25,649           44,161	8.91 91.09 100.00 Percentage 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01 100.00 Percentage 13.97 18.70 32.21	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$2,407,949,497 \$3,587,335,447 \$6,693,077,072	9.7 90.2 100.00 Percenta 0.0 22.4 25.6 14.8 25.5 7.5 0.7 1.4 1.2 0.3 0.0 0.00 0.00 0.00 100.00 Percenta 11.9 17.7 33.0 27.4
Iot Owner Occupied Ivmer Occupied Total Interpret Coll Mortgage Rate Distribut Interpret Coll Remaining Term Distribut	12,221           124,920           137,141	8.91 91.09 100.00 100.00 Percentage 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01 100.00 Percentage 13.97 18.70 32.21 25.31	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$2,407,949,497 \$3,587,335,447 \$6,693,077,072 \$5,562,514,024 \$1,663,928,030	9.7 90.2 100.0 22.4 25.6 14.8 25.5 7.5 0.7 1.4 1.2 0.3 0.0 0.0 100.0 Percenta 11.9 17.7 33.0 27.4 8.2
lot Owner Occupied Swner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) .9999% and below .0000% - 2.4999% .5000% - 2.4999% .5000% - 3.4999% .5000% - 3.4999% .5000% - 4.4999% .5000% - 5.4999% .5000% - 6.4999% .5000% - 6.4999% .5000% - 6.9999% .0000% and above Total Cover Pool Remaining Term Distri Remaining Term (Months) ess than 12.00 .00 - 35.99 6.00 - 47.99 8.00 - 59.99 .000 - 71.99	12,221           124,920           137,141           stion           Number of Loans           28           24,283           33,378           21,268           36,567           13,638           1,504           2,611           2,897           927           30           10           137,141           bution           Number of Loans           19,155           25,649           44,161           34,712	8.91 91.09 100.00 Percentage 0.02 17.71 24.34 15.51 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01 100.00 Percentage 13.97 18.70 32.21 25.31 8.04	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$2,407,949,497 \$3,587,335,447 \$6,693,077,072 \$5,562,514,024 \$1,663,928,030 \$129,744,381	9.7 90.2 100.0 Percenta 0.0 22.4 25.6 1.4.8 25.5 7.5 0.7' 1.4 1.2 0.3 0.0 0.0 0.0 100.0 Percenta 11.9 17.7 33.0 27.4 8.2 0.6
Not Owner Occupied Owner Occupied Total Cover Pool Mortgage Rate Distribut Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.4999% 3.5000% - 3.4999% 3.5000% - 4.4999% 3.5000% - 5.4999% 3.5000% - 5.4999% 3.5000% - 6.4999% 3.5000% - 6.4999% 3.5000% - 6.9999% 3.5000% - 6.9999%	12,221           124,920           137,141           ition           Number of Loans           28           24,283           33,378           21,268           36,567           13,638           1,504           2,611           2,897           927           30           10           137,141           bution           Number of Loans           19,155           25,649           44,161           34,712           11,025           1,007	8.91 91.09 100.00 0.02 17.71 24.34 15.51 26.66 9.94 1.551 26.66 9.94 1.10 1.90 2.11 0.68 0.02 0.01 100.00 Percentage 13.97 18.70 32.21 25.31 8.04 0.73	\$1,975,462,958 \$18,257,174,751 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$5,250,053 \$4,549,883,371 \$5,179,465,345 \$3,012,743,501 \$5,171,857,053 \$1,529,841,649 \$160,725,752 \$298,790,650 \$253,243,804 \$67,508,937 \$2,771,759 \$555,835 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$2,407,949,497 \$3,587,335,447 \$6,693,077,072 \$5,562,514,024 \$1,663,928,030	9.7 90.2 90.2 100.0 22.4 25.6 14.8 25.5 7.5 0.7 1.4 1.2 0.3 0.0 0.0 100.0 Percenta 11.9

RBC Covered Bond Programme

Monthly Investor Report - March 28, 2013

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## RBC Covered Bond Programme Monthly Investor Report Calculation Date: 3/28/2013

Brane of Remaining Principal Balance 9049 and below         Number of Loans 54,479         Percentage 83,165,110,203         Percentage 83,165,110,203         Percentage 15,51           100,000 - 149,999         12,208         8,30         82,725,580,566         15,64           200,000 - 249,999         12,208         8,30         82,725,580,566         13,47           200,000 - 249,999         12,208         8,30         82,725,580,566         13,47           300,000 - 349,999         2,744         2,00         \$521,311,1537         7,63           300,000 - 649,999         1,644         1,20         \$525,371,19         3,44           450,000 - 649,999         1,644         1,20         \$525,371,19         3,44           450,000 - 649,999         3,777         0,52         \$275,111,169         1,38           500,000 - 649,999         3,3         0,07         \$376,346,544         0,39           500,000 - 649,999         3,3         0,07         \$376,346,544         0,33           500,000 - 649,999         6,8         0,05         \$37,349,528         0,22           500,000 - 649,999         6,9         0,5         \$37,646,644         0,33           500,000 - 649,999         6,1         0,04         \$33,315,10         0,22 <th><b>Cover Pool Range of Remaining Principa</b></th> <th>l Balance</th> <th></th> <th></th> <th></th>	<b>Cover Pool Range of Remaining Principa</b>	l Balance			
100.00-149.999         25.379         18.51         \$3.165.110.203         15.64           200.00-249.999         12.208         8.90         \$2.725.889.508         13.47           200.00-249.999         12.208         8.90         \$2.725.889.508         13.47           200.00-249.999         12.208         8.90         \$2.725.889.508         13.47           200.00-249.999         1.744         2.00         \$1.00.179.0377         5.55           200.00-249.999         1.102         0.80         \$527.311.597         5.55           200.00-599.999         4779         0.52         \$257.511.169         1.83           250.000-699.999         252         0.15         \$14.63.70.03         0.72           260.000-699.999         262         0.15         \$14.63.70.03         0.72           278.000-798.989         12.00         \$58.67.727         0.48           800.000-89.999         69         0.05         \$57.539.928         0.28           90.000-89.999         69         0.05         \$57.66.661         0.33           1.000.000         48.99         62         0.05         \$57.539.928         2.29           7.01         10.144         10.000         \$44.524.43.437.73         <	Range of Remaining Principal Balance	Number of Loans	Percentage	Principal Balance	Percentage
150.000.199.969         19.449         14.18         \$3.371.060.052         16.64           200.000.299.999         7.539         5.72         \$2.141.113.388         7.53           300.000.389.999         2.754         2.200         \$1.021.700.837         5.05           300.000.389.999         2.7744         2.00         \$1.021.700.837         5.05           300.000.489.999         1.642         1.00         \$89.572.1197         3.44           500.000.549.999         1.642         1.00         \$89.577.119         3.44           500.000.549.999         2.325         0.24         \$520.246.253         1.08           500.000.549.999         2.62         0.19         \$17.647.921         0.67           700.000.749.999         1.28         0.00         \$89.677.27         0.49           800.000.849.999         6.13         0.047         \$87.646.64         0.38           800.000.849.999         6.14         0.05         \$87.757.20         0.49           800.000.849.999         6.14         0.05         \$87.648.644         0.38           800.000.849.999         6.14         0.05         \$87.777         0.49           800.000.849.999         6.15         0.05         \$87.798.070.40<	99,999 and below	59,479	43.36	\$3,138,392,750	15.51
20,000, 249,090         12,208         8.90         S2,725,889,568         13.47           20,000, 249,090         7,839         5,72         S2,141,113,388         10.58           300,000, 349,090         2,744         2,00         S1,021,700,837         5.05           400,00, 449,090         1,042         0,00         S05,131,597         2.58           500,000, 549,080         777         0,35         S359,376,749         1.83           500,000, 549,080         777         0,35         S359,376,749         1.83           500,000, 549,080         777         0,35         S359,376,749         1.83           500,000, 549,080         222         0,15         S146,370,038         0.72           750,000,749,990         202         0,15         S176,479,038         0.72           750,000,749,990         202         0,15         S176,479,038         0.72           750,000,000         849,990         60         0,05         S77,989,28         0.28           80,000,000         849,990         62         0,05         S77,989,28         0.28           80,000,000         849,990         19         0,223         9456,304,400         2.20           Total         37,141	100,000 - 149,999	25,379	18.51	\$3,165,110,203	15.64
280,000 - 289,999         7,839         5.72         52,141,113,886         10,85           380,000 - 389,999         2,744         2,00         51,021,790,837         5,05           380,000 - 489,999         1,102         0,80         522,311,377         2,56           080,000 - 489,999         1,102         0,80         522,311,377         2,58           080,000 - 489,999         1,102         0,80         522,311,377         2,58           080,000 - 489,999         2,02         0,15         514,63,75,038         0,77           700,000 - 749,999         2,02         0,15         514,63,75,038         0,77           700,000 - 749,999         2,02         0,15         514,63,75,038         0,72           700,000 - 749,999         2,02         0,15         514,63,75,038         0,72           700,000 - 749,999         6,2         0,05         557,398,028         0,22           0,000 - 949,999         6,2         0,05         557,398,028         0,23           0,000 - 949,999         6,2         0,05         557,398,028         0,23           1,000,00 - 440,999         6,31         0,05         557,398,028         0,23           1,000,00 - 440,999         6,31         0,05					
300,000 - 349,999         4,590         3.35         \$1,423,112,438         7.33           400,000 - 449,999         1,644         1.20         \$100,21,700,837         5.05           500,000 - 549,999         1,102         0.60         \$523,311,597         2.58           500,000 - 549,999         707         0.52         \$364,977,410         1.33           500,000 - 549,999         326         2.774         1.102         1.80           500,000 - 549,999         326         2.774         1.1169         1.33           500,000 - 549,999         326         0.15         \$114,6375,038         0.72           750,000 - 749,999         61         0.04         \$553,319,510         0.28           500,000 - 549,999         62         0.05         \$57,399,323         0.28           960,000 - 549,999         69         0.05         \$57,399,324         0.20           7 total         137,141         100.00         \$22,224,57,792         100.00           Total         137,141         100.00         \$22,324,57,792         100.00           Total         137,141         100.00         \$20,74,57,377         10,25           707         0.24         \$42,49,04,37         0.65         \$					
360,000 - 999,999         2,744         2.00         \$1,021,700,837         5.05           450,000 - 499,999         1,102         0.80         \$521,311,597         2.58           550,000 - 599,999         479         0.35         \$227,311,198         1.38           560,000 - 599,999         325         0.24         \$202,382,231         1.00           680,000 - 699,999         325         0.24         \$202,382,231         1.00           680,000 - 699,999         262         0.15         \$14,43,35,033         0.72           780,000 - 749,999         323         0.09         \$26,670,164         0.49           680,000 - 699,999         61         0.04         \$53,319,510         0.28           690,000 - 989,999         62         0.05         \$57,799,628         0.28           900,000 - 949,999         69         0.05         \$57,799,628         0.28           7 total         137,141         100.00         \$20,232,637,799         100.00           7 total         137,141         100.00         \$20,232,637,799         100.20           7 total         137,141         100.00         \$20,232,637,799         100.20           7 total         137,141         100.90         \$20,232,6		1			
400.000-449.999         16.44         1.20         Sep3.72.119         3.44           600.00-449.999         1102         0.80         S52.311.597         2.58           500.00-549.999         707         0.52         S369.377.111.169         1.36           600.00-649.999         325         0.24         S202.386.377.111.169         1.36           600.00-649.999         325         0.24         S202.386.377.111.69         1.36           700.00-749.999         128         0.09         S84678.727         0.49           800.000-649.999         63         0.07         S74.486.44         0.38           800.000-649.999         63         0.05         S47.086.061         0.33           900.000-649.999         63         0.05         S47.086.061         0.33           900.000-649.999         63         0.05         S47.086.061         0.33           900.000-649.999         63         0.05         S47.086.061         0.33           900.000         200.232.637.09         100.00         220         100.00           Cotel         137.141         100.00         S20.232.637.09         100.00           Cotel         707         0.68         S15.043.0778         Percentage					
460.000 - 649.999         1,102         0.80         \$\$221,311,877         2.85           550.000 - 549.999         479         0.35         \$\$275,111,169         1.83           550.000 - 549.999         325         0.24         \$\$202,380,223         1.00           650.000 - 649.999         325         0.24         \$\$202,380,223         0.17         \$\$74,80,644         0.83           650.000 - 649.999         282         0.19         \$\$148,375,038         0.72         780,000 - 789,999         1.83         0.07         \$\$74,80,644         0.83         980,000 - 984,999         6.83         0.05         \$\$77,980,674         0.28         990,000 - 989,999         6.80         0.05         \$\$77,980,674         0.28         990,000 - 989,999         9.89         0.05         \$\$77,980,674         0.28         0.05         \$\$77,980,674         0.28         0.05         \$\$77,980,674         0.29         0.05         \$\$70,980,676         0.050         \$\$77,980,674         0.28         0.05         \$\$77,980,674         0.050         \$\$77,980,674         0.28         0.05         \$\$77,980,674         0.050         \$\$77,980,7766,061         0.050         \$\$77,980,7766,061         0.050         \$\$77,980,7766,061         0.05         \$\$77,980,774673,777         0.050         \$\$7998					
500,000 - 549,999         707         0.52         3308,977,40         1.83           600,000 - 649,999         325         0.24         \$202,382,33         1.00           600,000 - 749,999         222         0.19         \$176,547,921         0.87           700,000 - 749,999         202         0.15         \$146,375,038         0.72           700,000 - 749,999         202         0.15         \$146,375,038         0.72           800,000 - 849,999         61         0.04         \$33,319,510         0.28           800,000 - 849,999         61         0.04         \$33,319,510         0.28           900,000 - 949,999         61         0.04         \$33,319,510         0.28           900,000 - 949,999         61         0.04         \$33,319,510         0.28           900,000 - 949,999         61         0.04         \$33,319,510         0.28           700         0.94         96         0.03         \$37,349,408         0.23           700         0.94         96         0.05         \$20,222,237,709         100,00           Cover Scort Yock         766         0.51         \$110,474,468         2.03           Cover Yock         766         0.51         \$133,810,7					
550,000 - 599,99         479         0.35         5275,111,169         1.36           650,000 - 699,999         225         0.24         5202,362,23         1.00           650,000 - 799,999         222         0.15         5146,375,038         0.77           750,000 - 789,999         128         0.09         \$98,677,27         0.49           800,000 - 699,999         61         0.04         \$53,315,10         0.26           800,000 - 699,999         69         0.05         \$57,399,928         0.28           900,000 - 999,999         69         0.05         \$57,399,928         0.28           900,000 - 999,999         69         0.05         \$57,739,928         0.28           900,000 - 999,999         69         0.05         \$57,739,928         0.28           900,000 - 999,999         137,141         100,000         \$20,232,637,773         10.25           Databab         137,141         100,00         \$20,242,637,773         10.25           Databab         707         0.58         \$133,01,762         0.05           Databab         137,141         100,00         \$20,232,637,773         10.25           Databab         137,141         100,00         \$133,310,772         <					
600,000 - 649,999         325         0.24         \$202,802,83         1.00           650,000 - 649,999         262         0.19         \$146,375,038         0.72           700,000 - 749,999         202         0.15         \$146,375,038         0.72           700,000 - 749,999         93         0.07         \$57,646,644         0.38           800,000 - 949,999         61         0.04         \$53,319,510         0.28           900,000 - 949,999         62         0.05         \$57,399,928         0.28           900,000 - 949,999         69         0.05         \$57,666,061         0.33           1,000,000 and above         319         0.23         \$44,580,300         2.20           Total         137,141         100,00         52,023,2637,009         100,00           Fourplex         2,834         2.07         \$49,99,97,468         2.03           Fourplex         706         0.51         \$133,07,62         0.66           Other         327         0.24         \$42,910,437         0.25           Fourplex         706         0.51         \$133,810,72         0.26           Other         327,141         100,00         \$22,32,357,709         100,00					
660.000 - 696.999         262         0.19         \$176.477.021         0.07           750.000 - 789.999         128         0.09         \$86.77.27         0.49           850.000 - 689.999         61         0.04         \$53.75.10         0.28           850.000 - 689.999         61         0.04         \$53.35.510         0.28           960.000 - 989.999         69         0.05         \$57.680.681         0.23           960.000 - 989.999         69         0.05         \$57.680.681         0.23           100.000 and above         319         0.23         \$445.80.380         2.20           Total         137.141         100.00         \$20.232.87.709         100.00           Foreir Yore         Number of Leans         Percentage         \$2.074.67.773         10.25           Detached         105.18         76.68         \$1.027.042.33         10.25           Detached         105.18         76.68         \$1.027.042.33         10.26           Corear Soci Hyre Authorized Distation         327         0.24         \$4.23.0437         0.21           Row (Tourhouse)         6.997         0.58         39.991.1437         0.21           Som (Satached         5.997         0.899         0					
700.000 - 749,999         202         0.15         \$146,375.038         0.72           800.000 - 849,999         93         0.07         \$76,46,644         0.38           800.000 - 949,999         62         0.05         \$\$7,399,928         0.28           900.000 - 949,999         62         0.05         \$\$7,086,061         0.33           1,000.000 and above         319         0.23         \$445,803,400         2.20           Total         137,141         100.00         \$20,232,857,09         100.00           Procent Scott Property Distribution         165,158         76.68         \$15,549,907,942         0.66           Property Type         2.834         2.07         \$42,910,772         0.66           Apartment (Condominium)         14,409         10.51         \$2,074,673,773         10.25           Percentage         2.03         \$107,922         0.66         0.51         \$133,810,702         0.66           Other         2.834         2.07         \$42,910,437         0.21         \$107,22         0.66           Four         327         0.24         \$133,7141         500.00         \$20,33,15,955         4.27           Total         337,141         100.00         \$20,232,457,709 </td <td></td> <td></td> <td></td> <td></td> <td></td>					
800.00-849.999         93         0.07         S74.46.644         0.38           800.00-849.999         61         0.04         \$53.319.510         0.26           900.00-349.999         62         0.05         \$57.399.28         0.28           7otal         137.141         100.00         \$2445.594.340         2.20           Total         137.141         100.00         \$22.637.709         100.00           Cover Focil Preparty Distribution         Percentage         Principal Balance         Percentage           Property Type         105.15         22.074.673.773         10.25           Detached         105.154         22.674.673.773         10.25           Detached         2.07         6.43         \$15.643.997.618         70.65           Detached         2.97         0.64         \$107.704.233         5.447         0.21           Corrent Crumhouse)         6.978         5.04         \$107.704.233         5.08         5.08           Semi-detached         5.992         4.37         \$63.15.945.947.709         10.26           Core Poil LV* Authorized Distribution         500.0         \$20.23.657.709         10.16           Core Poil LV * Authorized Distribution         500.0         50.30 <td< td=""><td></td><td>202</td><td>0.15</td><td></td><td>0.72</td></td<>		202	0.15		0.72
850.000 - 899.099         61         0.04         S53.319.510         0.28           960.000 - 999.999         69         0.05         S57.399.028         0.28           960.000 - 999.999         69         0.05         S57.399.028         0.23           Total         137.141         100.00         S20.328.637.709         100.00           Cover Fool Property Distribution         Excertion         Excertion         Excertion         Excertion         Excertion         Excertion         106.11         S20.328.637.709         100.00           Cover Torse         Number of Loans         Excertion         Excertion         Forentage         Percentage         Percentage         Percentage         Percentage         Percentage         106.15         S20.734.973.43         70.62         Cher         S50.379.799         100.20         S50.874.48         2.03         S0.68         S0.67         S103.810.762         0.66         Cher         S50.377.99         2.04         S77.99.53         5.08         S0.77.99         S0.77.99         S0.66         S0.77.99         S0.	750,000 - 799,999	128	0.09	\$98,678,727	0.49
900.000 - 949.999         62         0.05         \$573.99.28         0.23           1,000.000 and above         319         0.23         \$5445.804.340         2.20           Total         137,141         100.00         \$2425.837.709         100.00           Cover Focil Property Distribution         Excentable         Excentable         Excentable         220           Detached         125,154         2.07         \$10.26         25.074.873.709         100.26           Detached         125,154         2.07         \$409.879.48         70.55         25.074.873.709         10.25           Detached         125,154         2.07         \$409.879.48         70.65         20.074.873.709         10.25           Detached         2.97         0.64         \$107.074.235         5.08         2.08           Control         706         0.44         \$102.704.235         5.07         10.25           Semi-detached         5.97         0.68         \$102.704.235         5.07         10.05           Corrent LVY (%)         Number of Properties         Percentage         Principal Balance         Percentage         0.09         2.01         2.00         0.09         2.020         0.09         2.01         0.050	800,000 - 849,999	93	0.07	\$76,486,644	0.38
960,000-999,999         69         0.05         \$\$7,060,061         0.33           Total         137,141         100.00         \$\$20,232,637,709         100.00           Cover Pool Property Distribution         Number of Leans         Percentage         Principal Balance         Percentage           Property Type         Number of Leans         Percentage         Principal Balance         Percentage           Apartment (Condominium)         14.409         10.51         \$2,074,673,773         10.25           Detached         105,158         76,68         \$15,549,800,518         76,65           Fourplex         2,034         2,037         44,804,301,427         0.61           Other         327         0.24         \$12,01,437         0.21           Row (Townhouse)         6,918         5.04         \$13,07,14,433         0.05           Total         137,141         100.00         \$10,33,025         0.09           Dot Available         137,141         100.00         \$10,33,025         0.09           Out Available         0.25         \$13,07,14,443         0.05           Current LTV (%)         Number of Properties         Percentage         Principal Balance         Percentage         Principal Balance         0.09	850,000 - 899,999				
1,000.000 and above         319         0.23         \$445,803,340         2.20           Total         100.00         \$20,232,637,79         100.00           Cover Pool Property Distribution         Principal Balance         Percentage           Property Type         Number of Leans         Percentage         Principal Balance         Percentage           Apattment (Condominum)         14,409         10.51         \$2,074,673,773         10.25           Duplex         2,834         2.07         \$409,879,468         2.03           Duplex         706         0.51         \$133,810,762         0.66           Other         327         0.24         \$42,910,437         0.21           Semi-distached         5,992         4,37         \$883,715,955         4.27           Total         797         0.58         \$130,714,443         0.66         0.75           Current LTV (Shoth State Sta					
Total         137,141         100.00         \$20,232,637,709         100.00           Cover Pool Property Distribution         Principal Balance         Percentage         Percentage <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>					
Cover Fool Property Distribution           Property Type         Number of Loans Apartment (Condominium)         Principal Balance 14.409         Principal Balance 35.549.800.518         Percentage 76.85           Duplex         2.834         2.07         \$5.498.800.518         76.85           Duplex         706         0.51         \$13.3810.762         0.66           Other         3.27         0.24         \$42.910.437         0.21           Semi-detached         5.992         4.37         \$883.715.955         4.27           Total         797         0.58         \$130.714.443         0.65           Total         797         0.58         \$130.714.443         0.65           Number of Properties         Percentage         \$15.03.025         0.09           Current LTV (%)         Number of Properties         Percentage         0.09         20.00         \$18.03.025         0.09           2.001         3.00         2.020         1.69         \$15.071.81         0.77         0.54           2.011         2.00         1.809         1.51         \$10.165.56         0.54         0.09           2.014         5.00         2.030         4.21         \$15.071.831         0.77         3.01         4.01					
Property Type         Number of Leans         Percentage         Principal Balance         Percentage           Apartment (Condominium)         14.409         10.51         \$2.074,673,773         10.25           Detached         105,158         76.68         \$315,549,905,18         76.85           Duplex         2.834         2.07         \$409,879,468         2.03           Duplex         706         0.51         \$133,810,762         0.66           Other         327         0.24         \$42,910,437         0.21           Row (Townhouse)         6,818         5.04         \$10,072,4333         5.08           Semi-detached         5.992         4.37         \$863,716,965         4.27           Triplex         797         0.58         \$130,714,443         0.65           Total         137,141         100.00         \$20,232,637,709         100.00           2001 - 26.00         1.809         1.51         \$110,168,565         0.09           2001 - 26.00         1.809         1.51         \$110,168,565         0.54           201 - 26.00         3,046         2.55         \$322,20,779         1.61           201 - 26.00         4,398         4.18         \$74,697,559         3.	Total	137,141	100.00	\$20,232,637,709	100.00
Apartment (Condominium)         14.409         10.51         20.74,673,773         10.25           Detached         105,158         76.68         \$15,64,890,518         76.85           Duplex         2,834         2.07         \$409,873,488         2.03           Pourplex         706         0.51         \$133,810,762         0.66           Other         327         0.24         \$42,910,437         0.61           Row (Townhouse)         6,918         5.04         \$1027,042,333         5.08           Semi-detached         5.992         4.37         \$863,715,995         4.27           Total         137,141         100.00         \$20,232,637,709         100.00           Percentage         Principal Balance         Percentage         Not Available         0.79           20.01 and below         5,030         4.21         \$159,312,606         0.79           20.01 and below         5,030         4.21         \$159,312,606         0.79           20.01 abelow         5,030         4.21         \$159,312,606         0.74           25.01 - 30.00         2,020         1.68         \$155,473,931         0.77           35.01 - 40.00         3,117         2.61         \$375,332,076	Cover Pool Property Distribution				
Detached         105,158         76.68         \$15,549,890,518         76,85           Duplex         2,834         2.07         \$409,879,468         2.03           Fourplex         706         0.51         \$133,810,762         0.66           Other         327         0.24         \$42,910,437         0.21           Row (Townhouse)         6,918         5.04         \$102,7042,353         5.08           Semi-detached         5,992         4.37         \$863,715,995         4.27           Total         137,141         100.00         \$20,232,637,709         100.00           Evere Pool LTV - Authorized Distribution         122         0.10         \$18,033,025         0.09           20.00 and below         5,030         4.21         \$159,312,606         0.79           20.01 - 25.00         1,809         1.51         \$110,166,956         0.54           25.01 - 30.00         2,020         1.69         \$156,731,931         0.77           35.01 - 40.00         4,337         3.79         \$268,230,72         2.95           50.01 - 55.00         4,938         4.18         \$746,803,72         2.95           50.01 - 56.00         6,412         5,36         \$1,043,73,268					
Duplex         2.834         2.07         \$409.879.468         2.03           Fourplex         706         0.51         \$133.810.762         0.66           Other         327         0.24         \$42,910.437         0.21           Row (Townhouse)         6,918         5.04         \$1,027.042.333         5.08           Semi-detached         5,992         4.37         \$863.715.955         4.27           Triplex         797         0.58         \$130,714.443         0.65           Total         137,141         100.00         \$20,232,637.709         100.00           Current LTV (%)         Number of Properties         Percentage         Principal Balance         Percentage           Not Available         122         0.10         \$18,033.025         0.09           2.001 and below         5,030         4.21         \$15,033.025         0.79           2.011 -25.00         1,809         1.51         \$110,185.956         0.54           4.001 +45.00         3,117         2.61         \$375,323.076         1.86           45.01 +55.00         4,998         4.18         \$744.809.759         3.70           55.01 +60.00         6,412         5.36         \$1,043.753.688         5.16					
Fourplex         706         0.51         \$133,810,762         0.66           Other         327         0.24         \$42,910,437         0.21           Row (Townhouse)         6,918         5.04         \$1027,042,353         5.08           Semi-detached         5,992         4.37         \$863,715,995         4.27           Total         137,141         100.00         \$20,232,637,709         100.00           Corrent LTV (%)         Number of Properties         Percentage         Principal Balance         Recrentage           0.01         \$180,033,025         0.09         0.00         0.00         0.00           2.001         2.00         1.809         1.51         \$110,165,956         0.54           2.01         3.00         2.020         1.69         \$156,731,931         0.77           3.01         3.040         2.355         3.177         2.61         \$375,523,076         1.86           5.01         5.00         4,537         3.79         \$556,923,072         2.95           5.01         5.00         4,537         3.79         \$566,233,77         3.70           5.01         6.00         6,412         5.36         \$10,403,755,68         5.16<					
Other         327         0.24         \$42,910,437         0.21           Row (Townhouse)         6,918         5.04         \$10,0704,233         5.08           Semi-detached         5,992         4.37         \$863,715,955         4.27           Triplex         797         0.88         \$130,714,443         0.65           Total         137,141         100.00         \$20,232,637,709         100.00           Excert Paol LTV - Authorized Distribution         Number of Properties         Percentage         Principal Balance         Percentage           Not Available         122         0.10         \$18,033,025         0.09         0.079           2.001 and below         5,030         4.21         \$159,312,060         0.79         0.73           2.011 - 30.00         2,020         1.69         \$156,731,931         0.77         30.1 - 3500         2,355         1.97         \$215,779,555         1.07           3.01 - 40.00         3,046         2.55         \$322,20,79         1.61         40.01 + 45.00         3,117         2.61         \$375,323,076         1.86         \$16,731,931         0.77         55.01 + 65.00         9.89         8.02         \$1,38,324,113         9.08         50.01 + 55.00         4.537					
Row (Townhouse)         6,918         5,042         4,37         \$863,715,955         4.27           Semi-detached         5,992         4,37         \$863,715,955         4.27           Total         137,141         100.00         \$20,232,637,709         100.00           Corrent LTV (%)         Number of Properties         Percentage         Principal Balance         Percentage           Oxt Available         122         0.10         \$18,033,025         0.09           2.001         25.00         1.809         1.51         \$110,165,56         0.54           2.011         25.00         1.809         1.51         \$110,165,56         0.54           2.011         25.00         2.020         1.69         \$16,731,931         0.77           3.011         3.010         2.355         1.97         \$215,779,555         1.07           3.011         4.00         3.046         2.55         \$325,20,779         1.61           4.011         4.507         3.79         \$596,230,372         2.95           5.011<-55.00         4.537         3.79         \$596,230,372         2.95           5.011<-50.00         6.412         5.36         \$10.43,753,688         5.16					
Semi-detached         5,992         4,37         \$\$63,715,955         4.27           Triplex         797         0.58         \$\$130,714,443         0.65           Total         137,141         100.00         \$\$20,232,637,709         100.00           Evere Pool LTV - Authorized Distribution         Europhysic         Percentage         Principal Balance         Percentage           Not Available         122         0.10         \$\$18,033,025         0.09           20.00 and below         5,030         4.21         \$\$159,312,606         0.79           20.01 - 25.00         1,809         1.51         \$\$110,165,956         0.54           25.01 - 30.00         2,020         1.69         \$\$156,731,931         0.77           35.01 - 40.00         3,046         2.55         \$322,200,779         1.61           40.01 - 45.00         3,117         2.61         \$375,332,076         1.86           50.01 - 55.00         4,398         4.18         \$748,097,558         3.70           50.01 - 65.00         6,412         5.36         \$1,043,753,688         5.16           60.01 - 65.00         6,412         5.36         \$1,043,753,688         5.16           60.01 - 75.00         21,517         18.00<					
Triplex Total         797         0.58         \$137,14.443         0.65           S20,232,637,709         100.00           Ecvere Paol LTV - Authorized Distribution         Ecvere Paol LTV - Authorized Distribution           Current LTV (%)         Number of Properties         Percentage         Princinal Balance         Percentage           0.01 - 25.00         1.809         1.51         \$110,165,956         0.54           2.0.01 - 25.00         2.020         1.68         \$156,731,931         0.77           3.0.01 - 35.00         2.020         1.68         \$156,731,931         0.77           3.0.01 - 45.00         3.046         2.55         \$322,200,779         1.61           40.01 - 45.00         3.117         2.61         \$375,323,076         1.86           45.01 - 50.00         4.938         4.18         \$744,097,559         3.70           55.01 - 60.00         6.412         5.36         \$1,043,753,688         5.16           50.01 - 65.00         9.589         8.02         \$1,886,324,113         9.08           50.01 - 65.00         9.589         8.02         \$1,886,324,113         9.08           50.01 - 70.00         7.320         6.12         \$1,486,034,714         7.21           70.01					
Total         137,141         100.00         \$20,232,637,709         100.00           Everer Fool LTV - Authorized Distribution         Euront LTV (%)         Number of Properties         Percentage         Principal Balance         Percentage           Not Available         122         0.10         \$150,3025         0.09           20.00 and below         5,030         4.21         \$159,312,606         0.79           20.01 - 25.00         1,809         1.51         \$110,165,956         0.54           55.01 - 30.00         2,325         1.97         \$215,779,555         1.07           35.01 - 40.00         3,046         2.55         \$325,200,779         1.61           40.01 - 45.00         3,117         2.61         \$375,323,076         1.86           60.01 - 65.00         4,537         3.79         \$596,230,372         2.95           50.01 - 85.00         4,988         4.18         \$748,097,559         3.70           55.01 - 60.00         6.412         5.36         \$1,043,753,688         5.16           60.01 - 65.00         9,589         8.02         \$1,836,324,113         9.08           65.01 - 70.00         7,320         6.12         \$1,456,034,714         7.21           7.01					
Cover Pool LTV - Authorized Distribution           Current LTV (%)         Number of Properties         Percentage         Principal Balance         Percentage           Not Available         122         0.10         \$18,033,025         0.09           20.00 and below         5,030         4.21         \$159,312,606         0.79           20.01 - 25.00         1,809         1.51         \$110,165,956         0.54           25.01 - 30.00         2,020         1.69         \$156,731,931         0.77           35.01 - 40.00         3,046         2.55         \$325,200,779         1.61           40.01 - 45.00         3,117         2.61         \$375,323,076         1.86           50.01 - 55.00         4,998         4.18         \$748,097,559         3.70           55.01 - 60.00         6,412         5.36         \$1,043,753,688         5.16           60.01 - 65.00         9,589         8.02         \$1,863,324,113         9.08           65.01 - 70.00         21,517         18.00         \$32,937,87,54         16.16           75.01 - 80.00         47,693         39.89         \$9,920,271,581         49.01           7 total         119,565         100.00         \$20,232,637,709         100.00 <tr< td=""><td></td><td></td><td></td><td></td><td></td></tr<>					
Current LTV (%)         Number of Properties         Percentage         Principal Balance         Percentage           Not Available         122         0.10         \$18,033,025         0.09           20.00 and below         5,030         4.21         \$159,312,606         0.79           20.01 - 25.00         1,809         1.51         \$110,165,956         0.54           25.01         2,020         1.69         \$156,731,931         0.77           30.01 - 35.00         2,355         1.97         \$215,779,555         1.07           35.01 - 40.00         3,046         2.55         \$325,200,779         1.61           40.01 - 45.00         3,117         2.61         \$375,323,076         1.86           45.01 - 50.00         4,537         3.79         \$596,230,372         2.95           50.01 - 55.00         4,998         4.18         \$748,097,559         3.70           55.01 - 60.00         6,412         5.36         \$1,043,753,688         5.16           60.01 - 65.00         9,589         8.02         \$1,836,324,113         9.08           7.0.01 - 75.00         21,517         18.00         \$3,269,378,754         16.16           7.50.1         20,02,321,537         111         1			100100	\$20 <u>,202</u> ,001 <u>,</u> 100	
Not Available         122         0.10         \$18,033,025         0.09           20.00 and below         5,030         4.21         \$159,312,606         0.79           20.01 - 25.00         1,809         1.51         \$110,165,956         0.54           25.01         30.00         2,020         1.69         \$156,731,931         0.77           30.01 - 35.00         2,355         1.97         \$215,779,555         1.07           35.01 - 40.00         3,046         2.55         \$3225,200,779         1.61           40.01 - 45.00         3,117         2.61         \$\$375,323,076         1.86           45.01 - 50.00         4,537         3.79         \$596,230,372         2.95           50.01 - 65.00         4,998         4.18         \$\$748,097,559         3.70           55.01 - 60.00         6,412         5.36         \$1,043,753,688         5.16           60.01 - 65.00         21,517         18.00         \$3,269,378,754         16.16           65.01 - 70.00         21,517         18.00         \$2,223,248,377         0.11           Total         119,565         100.00         \$2,223,042,837         0.11           Current LTV (%)         Number of Properties         Percentage	Occurs Devil 1711 Authority of Distribution				
20.00 and below         5,030         4.21         \$159,312,606         0.79           20.01 - 25.00         1,809         1.51         \$110,165,956         0.54           25.01 - 30.00         2,020         1.69         \$156,731,931         0.77           30.01 - 35.00         2,355         1.97         \$215,779,555         1.07           35.01 - 40.00         3,046         2.55         \$325,200,779         1.61           40.01 - 45.00         3,117         2.61         \$375,33,076         1.86           45.01 - 50.00         4,537         3.79         \$596,230,372         2.95           50.01 - 55.00         4,998         4.18         \$748,097,559         3.70           55.01 - 60.00         6,412         5.36         \$1,043,753,688         5.16           60.01 - 65.00         7,320         6.12         \$1,866,324,113         9.08           50.01 - 75.00         21,517         18.00         \$3,269,378,754         16.16           75.01 - 80.00         47,693         39.89         \$9,920,271,581         49.01           704         19,565         100.00         \$20,232,637,709         100.00           10,000         \$3,689,374,205         1.83         3.18 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
20.01 - 25.00         1,809         1.51         \$110,165,956         0.54           25.01 - 30.00         2,020         1.69         \$156,731,931         0.77           35.01 - 40.00         2,355         1.97         \$215,779,555         1.07           35.01 - 40.00         3,046         2.55         \$325,200,779         1.61           40.01 - 45.00         3,117         2.61         \$375,323,076         1.86           45.01 - 50.00         4,537         3.79         \$\$596,230,372         2.95           50.01 - 55.00         4,998         4.18         \$748,097,559         3.70           55.01 - 60.00         6,412         5.36         \$1,043,753,688         5.16           60.01 - 65.00         9,589         8.02         \$1,836,324,113         9.08           65.01 - 70.00         7,320         6.12         \$1,486,034,714         7.21           70.01 - 75.00         21,517         18.00         \$3,269,378,754         16.16           75.01 - 80.00         47,693         39.89         \$9,920,271,581         49.01           70al         119,565         100.00         \$20,232,637,709         100.00           Current LTV (%)         Number of Propertiss         Percentage </td <td>Current LTV (%)</td> <td>Number of Properties</td> <td></td> <td></td> <td></td>	Current LTV (%)	Number of Properties			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	Current LTV (%) Not Available	Number of Properties 122	0.10	\$18,033,025	0.09
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	Current LTV (%) Not Available 20.00 and below	Number of Properties 122 5,030	0.10 4.21	\$18,033,025 \$159,312,606	0.09 0.79
35.01 - 40.00       3,046       2.55       \$325,200,779       1.61         40.01 - 45.00       3,117       2.61       \$375,323,076       1.86         45.01 - 50.00       4,537       3.79       \$566,230,372       2.95         50.01 - 55.00       4,998       4.18       \$748,097,559       3.70         55.01 - 60.00       6,412       5.36       \$1,043,753,688       5.16         60.01 - 65.00       9,589       8.02       \$1,836,324,113       9.08         65.01 - 70.00       7,320       6.12       \$1,458,034,714       7.21         70.01 - 75.00       21,517       18.00       \$3,269,378,754       16.16         70.11 - 80.00       47,693       39.89       \$9,920,271,581       49,01         Total       119,565       100.00       \$20,323,637,709       100.00         Current LTV (%)         Number of Properties         Percentage         Not Available       140       0.12       \$23,042,837       0.11         20.00 - 25.00       3,869       3.24       \$288,498,943       1.43         25.01 - 30.00       4,410       3.69       \$402,169,500       1.99         30.01 - 35.00       5,020	Current LTV (%) Not Available 20.00 and below 20.01 - 25.00	Number of Properties 122 5,030 1,809	0.10 4.21 1.51	\$18,033,025 \$159,312,606 \$110,165,956	0.09 0.79 0.54
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	Current LTV (%) Not Available 20.00 and below 20.01 - 25.00 25.01 - 30.00	Number of Properties 122 5,030 1,809 2,020	0.10 4.21 1.51 1.69	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931	0.09 0.79 0.54 0.77
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00	Number of Properties 122 5,030 1,809 2,020 2,355	0.10 4.21 1.51 1.69 1.97	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555	0.09 0.79 0.54 0.77 1.07
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046	0.10 4.21 1.51 1.69 1.97 2.55	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779	0.09 0.79 0.54 0.77 1.07 1.61
55.01 - 60.00         6,412         5.36         \$1,043,753,688         5.16           60.01 - 65.00         9,589         8.0.2         \$1,836,324,113         9.08           65.01 - 70.00         7,320         6.12         \$1,458,034,714         7.21           7.0.01 - 75.00         21,517         18.00         \$3,269,378,754         16.16           75.01 - 80.00         47,693         39.89         \$9,920,271,581         49.01           Total         119,565         100.00         \$20,232,637,709         100.00           Cover Pool LTV - Drawn Distribution           Environmentation of Properties           Not Available         140         0.12         \$23,042,837         0.11           20.00 and below         9,083         7.60         \$369,974,205         1.83           20.01 - 25.00         3,869         3.24         \$288,498,943         1.43           25.01 - 30.00         4,410         3.69         \$402,169,500         1.99           30.01 - 35.00         5,795         4.85         \$701,730,149         3.47           40.01 - 45.00         6,272         5.25         \$855,884,576         4.23           5.01 - 50.00         7,423         6.21         \$1,	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117	0.10 4.21 1.51 1.69 1.97 2.55 2.61	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076	0.09 0.79 0.54 0.77 1.07 1.61 1.86
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117 4,537	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           50.01 - 55.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117 4,537 4,998	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70
75.01 - 80.00 Total         47,693 119,565         39.89 100.00         \$9,920,271,581 \$20,232,637,709         49.01 100.00           Cover Pool LTV - Drawn Distribution         Number of Properties 140         Percentage 0.12         Principal Balance \$23,042,637         Percentage 0.11           Out available         140         0.12         \$23,042,637         0.11           20.00 and below         9,083         7.60         \$369,974,205         1.83           20.01 - 25.00         3,869         3.24         \$288,498,943         1.43           25.01 - 30.00         4,410         3.69         \$402,169,500         1.99           30.01 - 35.00         5,795         4.85         \$701,730,149         3.47           40.01 - 45.00         6,272         5.25         \$855,884,576         4.23           45.01 - 50.00         7,423         6.21         \$1,104,233,037         5.46           50.01 - 55.00         8,496         7.111         \$1,391,286,556         6.88           55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 55.00           55.01 - 60.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117 4,537 4,998 6,412	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688	0.09 0.79 0.54 0.77 1.61 1.86 2.95 3.70 5.16
Total         119,565         100.00         \$20,232,637,709         100.00           Cover Pool LTV - Drawn Distribution         Percentage         Principal Balance         Percentage           Not Available         140         0.12         \$23,042,837         0.11           20.00 and below         9,083         7.60         \$369,974,205         1.83           20.01 - 25.00         3,869         3.24         \$228,498,943         1.43           25.01 - 30.00         4,410         3.69         \$402,169,500         1.99           30.01 - 35.00         5,020         4.20         \$532,629,065         2.63           35.01 - 40.00         5,795         4.85         \$701,730,149         3.47           40.01 - 45.00         6,272         5.25         \$885,884,576         4.23           45.01 - 55.00         7,423         6.21         \$1,104,233,037         5.46           55.01 - 60.00         10,078         8.433         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,243,362,463         11.09           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09           70.01 - 75.00         15,183         12.70         \$3,2	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           55.01 - 60.00           55.01 - 60.00           60.01 - 65.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117 4,537 4,998 6,412 9,589	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,037,559 \$1,043,753,688 \$1,836,324,113	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08
Cover Pool LTV - Drawn Distribution           Current LTV (%)         Number of Properties         Percentage         Principal Balance         Percentage           Not Available         140         0.12         \$23,042,837         0.11           20.00 and below         9,083         7.60         \$369,974,205         1.83           20.01 - 25.00         3,869         3.24         \$228,498,943         1.43           25.01 - 30.00         4,410         3.69         \$402,169,500         1.99           30.01 - 35.00         5,020         4.20         \$532,629,065         2.63           35.01 - 40.00         5,795         4.85         \$701,730,149         3.47           40.01 - 45.00         6,272         5.25         \$885,884,576         4.23           45.01 - 50.00         7,423         6.21         \$1,104,233,037         5.46           50.01 - 55.00         8,496         7.11         \$1,391,286,556         6.88           55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,243,362,463         11.09           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           50.01 - 55.00           55.01 - 60.00           60.01 - 65.00           65.01 - 70.00           70.01 - 75.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117 4,537 4,998 6,412 9,589 7,320 21,517	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16
Current LTV (%)Number of PropertiesPercentagePrincipal BalancePercentageNot Available1400.12\$23,042,8370.1120.00 and below9,0837.60\$369,974,2051.8320.01 - 25.003,8693.24\$288,498,9431.4325.01 - 30.004,4103.69\$402,169,5001.9930.01 - 35.005,0204.20\$532,629,0652.6335.01 - 40.005,7954.85\$701,730,1493.4740.01 - 45.006,2725.25\$855,884,5764.2345.01 - 55.007,4236.21\$1,104,233,0375.4655.01 - 60.0010,0788.433\$1,811,214,4988.9560.01 - 65.0011,4859.61\$2,284,385,58611.2965.01 - 70.0010,8469.07\$2,243,362,46311.0970.01 - 75.0015,18312.70\$3,200,977,12115.8275.01 - 80.0021,46517.92\$5,023,249,17324.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           55.01 - 50.00           55.01 - 60.00           55.01 - 60.00           60.01 - 65.00           65.01 - 75.00           75.01 - 80.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117 4,537 4,998 6,412 9,589 7,320 21,517 47,693	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 39.89	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581	0.09 0.79 0.54 0.77 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01
Not Available1400.12\$23,042,8370.1120.00 and below9,0837.60\$369,974,2051.8320.01 - 25.003,8693.24\$288,498,9431.4325.01 - 30.004,4103.69\$402,169,5001.9930.01 - 35.005,0204.20\$532,629,0652.6335.01 - 40.005,7954.85\$701,730,1493.4740.01 - 45.006,2725.25\$855,884,5764.2345.01 - 55.007,4236.21\$1,104,233,0375.4655.01 - 60.0010,0788.433\$1,811,214,4988.9560.01 - 65.0011,4859.61\$2,284,385,58611.2965.01 - 70.0010,8469.07\$2,243,362,46311.0975.01 - 80.0021,46517.92\$5,023,249,17324.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 55.00           55.01 - 60.00           55.01 - 60.00           65.01 - 65.00           65.01 - 75.00           70.01 - 75.00           75.01 - 80.00           Total	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117 4,537 4,998 6,412 9,589 7,320 21,517 47,693	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 39.89	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581	0.09 0.79 0.54 0.77 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01
20.00 and below         9,083         7.60         \$369,974,205         1.83           20.01 - 25.00         3,869         3.24         \$288,498,943         1.43           25.01 - 30.00         4,410         3.69         \$402,169,500         1.99           30.01 - 35.00         5,020         4.20         \$532,629,065         2.63           35.01 - 40.00         5,795         4.85         \$701,730,149         3.47           40.01 - 45.00         6,272         5.25         \$885,884,576         4.23           45.01 - 50.00         7,423         6.21         \$1,104,233,037         5.46           50.01 - 55.00         8,496         7.11         \$1,391,286,556         6.88           55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09           70.01 - 75.00         15,183         12.70         \$3,200,977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,023,249,173         24.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           50.01 - 55.00           55.01 - 60.00           65.01 - 65.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b>	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 <b>100.00</b>
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 55.00           55.01 - 60.00           50.01 - 65.00           55.01 - 60.00           60.01 - 65.00           65.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b>	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,037,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00
25.01 - 30.00         4,410         3.69         \$402,169,500         1.99           30.01 - 35.00         5,020         4.20         \$532,629,065         2.63           35.01 - 40.00         5,795         4.85         \$701,730,149         3.47           40.01 - 45.00         6,272         5.25         \$855,884,576         4.23           45.01 - 50.00         7,423         6.21         \$1,104,233,037         5.46           55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,284,382,586         11.09           70.01 - 75.00         15,183         12.70         \$3,209,977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,03,249,173         24.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           50.01 - 55.00           50.01 - 55.00           50.01 - 55.00           50.01 - 65.00           60.01 - 65.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b>	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 <b>100.00</b>
30.01 - 35.00         5,020         4.20         \$532,629,065         2.63           35.01 - 40.00         5,795         4.85         \$701,730,149         3.47           40.01 - 45.00         6,272         5.25         \$855,884,576         4.23           45.01 - 50.00         7,423         6.21         \$1,104,233,037         5.46           50.01 - 55.00         8,496         7.11         \$1,391,286,556         6.88           55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09           75.00         15,183         12.70         \$3,200,977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,023,249,173         24.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           50.01 - 55.00           55.01 - 60.00           60.01 - 65.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available           20.00 and below	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,086,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837 \$369,974,205	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83
35.01 - 40.00         5,795         4.85         \$701,730,149         3.47           40.01 - 45.00         6,272         5.25         \$855,884,576         4.23           45.01 - 50.00         7,423         6.21         \$1,104,233,037         5.46           50.01 - 55.00         8,496         7.11         \$1,391,286,556         6.88           55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09           70.01 - 75.00         15,183         12.70         \$3,20,0977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,023,249,173         24.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           55.01 - 60.00           65.01 - 65.00           65.01 - 65.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837 \$369,974,205 \$288,498,943	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43
40.01 - 45.00         6,272         5.25         \$855,884,576         4.23           45.01 - 50.00         7,423         6.21         \$1,104,233,037         5.46           50.01 - 55.00         8,496         7.11         \$1,391,286,556         6.88           55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,284,3362,463         11.09           65.01 - 75.00         15,183         12.70         \$3,20,977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,023,249,173         24.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 55.00           55.01 - 60.00           50.01 - 65.00           65.01 - 65.00           65.01 - 75.00           75.1 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available           20.01 - 25.00           25.01 - 50.00           55.01 - 70.00           75.01 - 80.00           Total	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,037,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.99
45.01 - 50.007,4236.21\$1,104,233,0375.4650.01 - 55.008,4967.11\$1,391,286,5566.8855.01 - 60.0010,0788.43\$1,811,214,4988.9560.01 - 65.0011,4859.61\$2,284,385,58611.2965.01 - 70.0010,8469.07\$2,243,362,46311.0970.01 - 75.0015,18312.70\$3,200,977,12115.8275.01 - 80.0021,46517.92\$5,023,249,17324.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           50.01 - 55.00           55.01 - 60.00           60.01 - 65.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410           5,020	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69 4.20	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837 \$369,974,205 \$288,49,933 \$402,169,500 \$532,629,065	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.43 1.99 2.63
50.01 - 55.00         8,496         7.11         \$1,391,286,556         6.88           55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09           70.01 - 75.00         15,183         12.70         \$3,200,977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,023,249,173         24.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           50.01 - 55.00           55.01 - 60.00           60.01 - 65.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410           5,020           5,795	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69 4.20 4.85	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500 \$532,629,065 \$701,730,149	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.99 2.63 3.47
55.01 - 60.00         10,078         8.43         \$1,811,214,498         8.95           60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09           70.01 - 75.00         15,183         12.70         \$3,200,977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,023,249,173         24.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 55.00           55.01 - 60.00           50.01 - 55.00           55.01 - 60.00           65.01 - 75.00           75.01 - 75.00           70.01 - 75.00           70.01 - 75.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410           5,020           5,795           6,272	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69 4.20 4.85 5.25	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,037,753 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500 \$532,629,065 \$701,730,149 \$855,884,576	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.43 1.43 1.99 2.63 3.47 4.23
60.01 - 65.00         11,485         9.61         \$2,284,385,586         11.29           65.01 - 70.00         10,846         9.07         \$2,243,362,463         11.09           70.01 - 75.00         15,183         12.70         \$3,200,977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,023,249,173         24.82	Current LTV (%) Not Available 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 Total Cover Pool LTV - Drawn Distribution Current LTV (%) Not Available 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 45.01 - 50.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410           5,020           5,795           6,272           7,423	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69 4.20 4.85 5.25 6.21	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 <b>\$20,223,637,709</b> <b>Principal Balance</b> \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500 \$532,629,065 \$701,730,149 \$855,884,576 \$1,104,233,037	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.43 1.99 2.63 3.47 4.23 5.46
65.01 - 70.0010,8469.07\$2,243,362,46311.0970.01 - 75.0015,18312.70\$3,200,977,12115.8275.01 - 80.0021,46517.92\$5,023,249,17324.82	Current LTV (%) Not Available 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 55.01 - 50.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 Total Current LTV (%) Not Available 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410           5,020           5,795           6,272           7,423           8,496	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69 4.20 4.85 5.25 6.21 7.11	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500 \$532,629,065 \$701,730,149 \$855,884,576 \$1,104,233,037 \$1,391,286,556	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.99 2.63 3.47 4.23 5.46 6.88
70.01 - 75.00         15,183         12.70         \$3,200,977,121         15.82           75.01 - 80.00         21,465         17.92         \$5,023,249,173         24.82	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           50.01 - 55.00           55.01 - 60.00           60.01 - 65.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available           20.00 and below           20.01 - 35.00           35.01 - 40.00           40.01 - 45.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           55.01 - 50.00           25.01 - 30.00           35.01 - 40.00           40.01 - 45.00           45.01 - 55.00           55.01 - 55.00           55.01 - 55.00           55.01 - 55.00           55.01 - 50.00           55.01 - 60.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410           5,020           5,795           6,272           7,423           8,496           10,078	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69 4.20 4.85 5.25 6.21 7.11 8.43	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500 \$532,629,065 \$701,730,149 \$855,884,576 \$1,104,233,037 \$1,391,286,556 \$1,811,214,498	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.43 1.43 1.43 1.43 1.43 1.43 1.4
75.01 - 80.00 21,465 17.92 \$5,023,249,173 24.82	Current LTV (%) Not Available 20.00 and below 20.01 - 25.00 35.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 Total Cover Pool LTV - Drawn Distribution Current LTV (%) Not Available 20.00 and below 20.01 - 25.00 25.01 - 30.00 35.01 - 40.00 40.01 - 45.00 45.01 - 55.00	Number of Properties 122 5,030 1,809 2,020 2,355 3,046 3,117 4,537 4,998 6,412 9,589 7,320 21,517 47,693 <b>119,565</b> Number of Properties 140 9,083 3,869 4,410 5,020 5,795 6,272 7,423 8,496 10,078 11,485	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69 4.20 4.85 5.25 6.21 7.11 8.43 9.61	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,636,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 <b>\$20,232,637,709</b> <b>Principal Balance</b> \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500 \$532,629,065 \$701,730,149 \$855,884,576 \$1,104,233,037 \$1,391,266,556 \$1,811,214,498 \$2,284,385,586	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.99 2.63 3.47 4.23 5.46 6.88 8.895 11.29
Total <u>119,565</u> <u>100.00</u> \$20,232,637,709 <u>100.00</u>	Current LTV (%) Not Available 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 55.00 55.01 - 55.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 Total Corrent LTV (%) Not Available 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 25.01 - 30.00 30.01 - 45.00 45.01 - 55.00 55.01 - 55.00 55.01 - 55.00 55.01 - 55.00 55.01 - 55.00 55.01 - 60.00 65.01 - 70.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410           5,020           5,795           6,272           7,423           8,496           10,078           11,485           10,846	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> <b>100.00</b> <b>Percentage</b> 0.12 7.60 3.24 3.69 4.20 4.85 5.25 6.21 7.11 8.43 9.61 9.07	\$18,033,025 \$159,312,606 \$110,165,956 \$156,731,931 \$215,779,555 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500 \$532,629,065 \$701,730,149 \$855,884,576 \$1,104,233,037 \$1,391,286,556 \$1,1104,233,037 \$1,391,286,556 \$1,1104,233,037	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.43 1.43 1.43 1.43 1.43 1.43 1.4
	Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           55.01 - 60.00           50.01 - 55.00           55.01 - 60.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00           Total           Cover Pool LTV - Drawn Distribution           Current LTV (%)           Not Available           20.00 and below           20.01 - 25.00           25.01 - 30.00           30.01 - 35.00           35.01 - 40.00           40.01 - 45.00           45.01 - 50.00           55.01 - 60.00           60.01 - 65.00           55.01 - 50.00           55.01 - 50.00           55.01 - 50.00           55.01 - 50.00           55.01 - 60.00           60.01 - 65.00           65.01 - 70.00           70.01 - 75.00           75.01 - 80.00	Number of Properties           122           5,030           1,809           2,020           2,355           3,046           3,117           4,537           4,998           6,412           9,589           7,320           21,517           47,693           119,565           Number of Properties           140           9,083           3,869           4,410           5,020           5,795           6,272           7,423           8,496           10,078           11,485           10,846           15,183           21,465	0.10 4.21 1.51 1.69 1.97 2.55 2.61 3.79 4.18 5.36 8.02 6.12 18.00 <u>39.89</u> 100.00 Percentage 0.12 7.60 3.24 3.69 4.20 4.85 5.25 6.21 7.11 8.43 9.61 9.07 12.70 17.92	\$18,033,025 \$159,312,606 \$110,165,956 \$325,200,779 \$375,323,076 \$596,230,372 \$748,097,559 \$1,043,753,688 \$1,836,324,113 \$1,458,034,714 \$3,269,378,754 \$9,920,271,581 \$20,232,637,709 Principal Balance \$23,042,837 \$369,974,205 \$288,498,943 \$402,169,500 \$532,629,065 \$701,730,149 \$555,884,576 \$1,104,233,037 \$1,391,286,556 \$1,1811,214,498 \$2,284,385,586 \$2,243,362,463 \$3,200,977,121 \$5,023,249,173	0.09 0.79 0.54 0.77 1.07 1.61 1.86 2.95 3.70 5.16 9.08 7.21 16.16 49.01 100.00 Percentage 0.11 1.83 1.43 1.99 2.63 3.47 4.23 5.46 6.88 8.95 11.29 11.09 15.82 24.82

RBC Covered Bond Programme

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