RBC Covered Bond Programme Monthly Investor Report

RBC

Calculation Date: 5/31/2013

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/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

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 | | | | | |
|---|-----------------------------|-----------------------------------|---------------|---------------|-----------------|
| | | - | | | |
| Series | Initial Principal Amount | C\$ Equivalent | Maturity Date | Coupon Rate | e Rate Type |
| CB2 | €1,250,000,000 | \$1,883,750,000 | 2018/01/22 | 4.625% | Fixed |
| CB3 | \$750,000,000 | \$750,000,000 | 2014/11/10 | 3.270% | Fixed |
| CB4 | \$850,000,000 | \$850,000,000 | 2015/03/16 | 3.180% | Fixed |
| CB5 | US\$1,500,000,000 | \$1,507,650,000 | 2015/04/14 | 3.125% | Fixed |
| CB6 | \$1,100,000,000 | \$1,100,000,000 | 2018/03/30 | 3.770% | Fixed |
| CB7 | CHF 500,000,000 | \$557,485,000 | 2021/04/21 | 2.250% | Fixed |
| CB8 | US\$2,500,000,000 | \$2,440,500,000 | 2017/09/19 | 1.200% | Fixed |
| CB9 | US\$1,500,000,000 | \$1,490,100,000 | 2015/12/04 | 0.625% | Fixed |
| Parties | | | | | |
| Issuer | Royal Bank of Cana | da | | | |
| Covered Bond Trustee | | t Company of Canada | | | |
| Guarantor LP | | Guarantor Limited Par | | | |
| Royal Bank of Canada's Credit Rati | ings_ | | | | |
| | Moody's | Standard & Poor's | DBRS | Fitch Ratings | 6 |
| 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 | nce | | | | |
| Issuer Event of Default | No | | | | |
| Guarantor LP Event of Default | No | | | | |
| Supplementary Information | | | | | |
| <u>Series</u> | Swap Provi | der_ | Transl | ation Rate | |
| CB2 | Royal Bank | | | 000 C\$/€ | |
| CB3 | Royal Bank | | N/. | | |
| CB4 | Royal Bank | | N/. | | |
| CB5 | Royal Bank | | 1.0051000 | | |
| CB6 | Royal Bank | | N/. | | |
| CB7 | Royal Bank | | 1.1149700 | | |
| CB8 | Royal Bank | | 0.9762000 | | |
| CB9 | Royal Bank | of Canada | 0.9934000 |) C\$/US\$ | |
| Asset Coverage Test ⁽¹⁾ (C\$) | | | | | |
| Outstanding Covered Bonds | | \$10,579,485,000 | | | |
| A = lesser of (i) LTV Adjusted True Ba | | \$17,566,804,350 | A (i) | | 19,282,955,303 |
| (ii) Asset Percentage Adjusted T | rue Balance | | A (ii) | | 517,566,804,350 |
| B = Principal Receipts | | - | Asset I | Percentage: | 91.10% |
| C = Cash Capital Contributions | | - | | | |
| D = Substitute Assets and/or Authoriz | | | | | |
| Z = Negative Carry Factor calculation Total: A + B + C + D - Z | | \$331,766,010 \$17,235,038,340 | | | |
| | | | | | |
| 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:

5/31/2013

| Previous Month Ending Balance | \$19,651,513,721 | | |
|-----------------------------------|------------------|----------|--|
| Current Month Ending Balance | \$19,278,620,552 | | |
| Number of Mortgage Loans in Pool | 131,666 | | |
| Average Loan Size | \$146,421 | | |
| Number of Properties | 114,966 | | |
| Number of Borrowers | 112,670 | | |
| Weighted Average LTV - Authorized | 70.07% | | |
| Weighted Average LTV - Drawn | 61.65% | | |
| Weighted Average Rate | 3.18% | | |
| Weighted Average Original Term | 56.83 | (Months) | |
| Weighted Average Remaining Term | 28.92 | (Months) | |
| Weighted Average Seasoning | 27.92 | (Months) | |

| Aging Summary | Number of Loans | Percentage | Principal Balance | Percentage |
|--|-----------------|------------|-------------------|------------|
| Current and less than 30 days past due | 131,532 | 99.90 | \$19,255,086,246 | 99.88 |
| 30 to 59 days past due | 79 | 0.06 | \$14,821,064 | 0.08 |
| 60 to 89 days past due | 22 | 0.02 | \$4,271,010 | 0.02 |
| 90 or more days past due | 33 | 0.03 | \$4,442,232 | 0.02 |
| Total | 131,666 | 100.00 | \$19,278,620,552 | 100.00 |

| Cover Pool Losses | | | |
|--|--------------------------------|---------------------------------------|--|
| Period End May 31, 2013 | Write-off Amounts \$149,278 | Loss Percentage (Annualized) 0.01% | |
| Cover Pool Flow of Funds | | | |
| | 31-May-2013 | 30-Apr-2013 | |
| Cash Inflows | | | |
| Principal Collections | \$372,743,891 | \$345,066,179 | |
| Repurchase | | \$244,763,707 | |
| Interest Collections | \$56,079,107 | \$60,026,361 | |
| Swap Interest Received | \$49,719,228 | \$49,196,625 ₂ | |
| Cash Outflows | | | |
| Swap Interest Paid | (\$56,079,107) | (\$60,026,361) 2 | |
| Intercompany Loan Interest | (\$49,619,789) л | (\$49,098,231) 2 | |
| Intercompany Loan Principal | (\$372,743,891) 🗃 | (\$345,066,179) 2 | |
| Intercompany loan Repayment | 1 | (\$244,763,707) 2 | |
| Net Inflows/(Outflows) | \$99,438 | \$98,393 | |
| Notes: | | | |
| 1. Cash settlement to occur on June 17, 2013 | | | |
| 2. Cash settlement occurred on May 17, 2013 | | | |
| Cover Pool Reserve Account | | | |
| Reserve Account Balance | <u>\$0</u> | | |
| Cover Pool Material Breaches or Rep | presentations and Warranties | | |

Material Breaches or Representation and Warranties

Cover Pool Provincial Distribution

Nil

Number of Loans Principal Balance Province Percentage Percentage Alberta 16,664 12.66 \$2,704,404,047 14.03 British Columbia 25,742 19.55 \$4,907,569,225 25.46 Manitoba 4,691 3.56 \$475,269,226 2.47 New Brunswick 1,910 1.45 \$155,391,569 0.81 Newfoundland 1,266 0.96 \$127,436,993 0.66 Northwest Territories 85 0.06 \$13,510,431 0.07 Nova Scotia 3,761 2.86 \$347,033,289 1.80 Nunavut 3 0.00 \$280,093 0.00 Ontario 52,092 39.56 \$7,804,257,498 40.48 Prince Edward Island 443 21,056 \$37,934,357 0.20 0.34 15.99 Quebec \$2.246.540.942 11.65 2.31 0.07 **100.00** Saskatchewan 3,864 2.93 \$446,129,211 0.07 **100.00** \$12,863,672 **\$19,278,620,552** 89 131,666 Yukon Total

RBC Covered Bond Programme

Monthly Investor Report - May 31, 2013



RBC Covered Bond Programme Monthly Investor Report Calculation Date: 5/31/2013

| Cover Pool Bureau Score Distributio | in and a second s | | | |
|---|---|---|--|--|
| Bureau Score | Number of Loans | Percentage | Principal Balance | Percentage |
| Score Unavailable | 6 | 0.00 | \$2,259,043 | 0.01 |
| 499 and below | 101 | 0.08 | \$12,358,132 | 0.06 |
| 500 - 539 | 62 | 0.05 | \$7,516,313 | 0.04 |
| 540 - 559 | 82 | 0.06 | \$10,864,588 | 0.06 |
| 560 - 579 | 173 | 0.13 | \$25,570,733 | 0.13 |
| 580 - 599 | 356 | 0.27 | \$52,326,996 | 0.27 |
| 600 - 619 | 656 | 0.50 | \$97,705,632 | 0.51 |
| 620 - 639 | 1,670 | 1.27 | \$259,247,307 | 1.34 |
| 640 - 659 | 2,935 | 2.23 | \$469,719,086 | 2.44 |
| 660 - 679 | 4,437 | 3.37 | \$687,257,508 | 3.56 |
| 680 - 699 | 5,874 | 4.46 | \$916,946,305 | 4.76 |
| 700 - 719 | 7,551 | 5.73 | \$1,199,536,327 | 6.22 |
| 720 - 739 | 8,368 | 6.36 | \$1,286,693,917 | 6.67 |
| 740 - 759 | 9,120 | 6.93 | \$1,407,445,915 | 7.30 |
| 760 - 779 | 9,860 | 7.49 | \$1,509,259,357 | 7.83 |
| 780 - 799 | 10,901 | 8.28 | \$1,691,183,269 | 8.77 |
| 800 and above | 69,514 | 52.80 | \$9,642,730,125 | 50.02 |
| Total | 131,666 | 100.00 | \$19,278,620,552 | 100.00 |
| | | | | |
| Cover Pool Rate Type Distribution | | | | |
| Rate Type | Number of Loans | Percentage | Principal Balance | Percentage |
| Fixed | 83,374 | 63.32 | \$11,293,028,998 | 58.58 |
| Variable | 48,292 | 36.68 | \$7,985,591,555 | 41.42 |
| Total | 131,666 | 100.00 | \$19,278,620,552 | 100.00 |
| Cover Pool Occupancy Type Distribu | ution | | | |
| | | | | |
| Occupancy Code | Number of Loans | Percentage | Principal Balance | Percentage |
| Not Owner Occupied | 11,273 | 8.56 | \$1,793,785,787 | 9.30 |
| Owner Occupied | 120,393 | 91.44 100.00 | \$17,484,834,765 | 90.70 |
| Total | 131,666 | 100.00 | \$19,278,620,552 | 100.00 |
| | | | i | |
| Cover Pool Mortgage Rate Distributi | | | | |
| | on | | Principal Balance | Percentage |
| Mortgage Rate (%) | on Number of Loans | Percentage | Principal Balance \$4,589,006 | Percentage |
| Mortgage Rate (%) 1.9999% and below | on | | \$4,589,006 | Percentage 0.02 22.05 |
| Mortgage Rate (%) | on <u>Number of Loans</u> 24 | Percentage 0.02 | | 0.02 |
| <u>Mortgage Rate (%)</u> 1.9999% and below 2.0000% - 2.4999% | on <u>Number of Loans</u> 24 22,521 | Percentage 0.02 17.10 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 | 0.02 22.05 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% | on <u>Number of Loans</u> 24 22,521 33,777 | Percentage 0.02 17.10 25.65 | \$4,589,006 \$4,250,834,435 | 0.02 22.05 26.76 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.9999% | on <u>Number of Loans</u> 24 22,521 33,777 20,408 | Percentage 0.02 17.10 25.65 15.50 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 | 0.02 22.05 26.76 14.85 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 | Percentage 0.02 17.10 25.65 15.50 26.71 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 | 0.02 22.05 26.76 14.85 25.49 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 | 0.02 22.05 26.76 14.85 25.49 7.46 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.999% | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.9999% 3.5000% - 3.9999% 4.0000% - 4.4999% 4.5000% - 4.9999% 5.0000% - 5.4999% | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 3.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.4999% 4.0000% - 4.4999% 4.5000% - 4.999% 5.0000% - 5.4999% 5.5000% - 5.9999% | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 4.5000% - 5.4999% 5.5000% - 5.4999% 6.0000% - 6.4999% | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.4999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 4.5000% - 4.4999% 5.0000% - 5.4999% 5.0000% - 6.4999% 6.0000% - 6.4999% | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.4999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total | 01 <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 |
| Mortgage Rate (%) 1.9999% and below 2.000% - 2.4999% 2.5000% - 2.9999% 3.000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 4.5000% - 5.4999% 5.0000% - 5.4999% 6.0000% - 6.4999% 6.0000% - 6.4999% 6.0000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribute | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 Ition | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 4.5000% - 4.999% 5.000% - 5.4999% 5.0000% - 6.4999% 6.0000% - 6.4999% 6.0000% - 6.4999% 7.0000% and above Total Cover Pool Remaining Term Distribut Remaining Term (Months) | Number of Loans 24 22,521 33,777 20,408 35,170 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 9 131,666 131,666 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 Percentage | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.0000% - 3.9999% 4.0000% - 4.9999% 5.0000% - 5.4999% 5.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribut Remaining Term (Months) Less than 12.00 | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 <u>131,666</u> ition <u>Number of Loans</u> 19,657 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance \$2,481,632,516 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 Percentage 12.87 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 5.5000% - 5.4999% 5.5000% - 6.4999% 6.0000% - 6.4999% 6.0000% - 6.4999% 7.000% and above Total Cover Pool Remaining Term Distribut Remaining Term (Months) Less than 12.00 12.00 - 23.99 | Number of Loans 24 22,521 33,777 20,408 35,170 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 9 131,666 131,666 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 Percentage 12.87 19.87 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.5000% - 3.4999% 3.5000% - 3.4999% 4.0000% - 4.4999% 4.5000% - 5.4999% 5.0000% - 5.4999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribution Less than 12.00 12.00 - 23.99 24.00 - 35.99 | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 Ition <u>Number of Loans</u> 19,657 26,726 49,839 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance \$2,481,632,516 \$3,831,463,864 \$7,543,788,779 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 100.00 100.00 12.87 19.87 39.13 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 4.0000% - 4.4999% 4.5000% - 4.9999% 5.0000% - 5.4999% 5.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribut Remaining Term (Months) Less than 12.00 12.00 - 23.99 24.00 - 35.99 36.00 - 47.99 | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 <u>131,666</u> tion <u>Number of Loans</u> 19,657 26,726 49,839 23,135 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance \$2,481,632,516 \$3,831,463,864 \$7,543,788,779 \$3,646,639,910 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 100.00 100.00 100.00 100.00 100.00 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.0000% - 4.4999% 4.0000% - 4.4999% 4.5000% - 5.9999% 5.0000% - 5.4999% 5.0000% - 6.4999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribut Remaining Term (Months) Less than 12.00 12.00 - 23.99 24.00 - 35.99 36.00 - 47.99 48.00 - 59.99 | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 ition <u>Number of Loans</u> 19,657 26,726 49,839 23,135 10,079 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance \$2,481,632,516 \$3,831,463,864 \$7,543,788,779 \$3,864,639,910 \$1,484,913,251 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.4999% 4.5000% - 4.4999% 4.5000% - 5.4999% 5.5000% - 5.4999% 5.0000% - 6.4999% 6.5000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribut Remaining Term (Months) Less than 12.00 12.00 - 23.99 24.00 - 35.99 36.00 - 47.99 48.00 - 59.99 60.00 - 71.99 | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 ttion <u>Number of Loans</u> 19,657 26,726 49,839 23,135 10,079 1,194 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance \$2,481,632,516 \$3,831,463,864 \$7,543,788,779 \$3,646,639,910 \$1,484,913,251 \$156,130,773 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 100.00 Percentage 12.87 19.87 39.13 18.92 7.70 0.81 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 4.5000% - 5.4999% 5.5000% - 5.4999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribution Less than 12.00 12.00 - 23.99 24.00 - 35.99 36.00 - 47.99 48.00 - 59.99 60.00 - 71.99 72.00 - 83.99 | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 tion <u>Number of Loans</u> 19,657 26,726 49,839 23,135 10,079 1,194 876 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance \$2,481,632,516 \$3,831,463,864 \$7,543,788,779 \$3,646,639,910 \$1,484,913,251 \$156,130,773 \$109,808,488 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 100.00 100.00 12.87 19.87 39.13 18.92 7.70 0.81 0.57 |
| $\begin{tabular}{lllllllllllllllllllllllllllllllllll$ | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 Ition <u>Number of Loans</u> 19,657 26,726 49,839 23,135 10,079 1,194 876 160 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance \$2,481,632,516 \$3,831,463,864 \$7,543,788,779 \$3,646,639,910 \$1,484,913,251 \$156,130,773 \$109,808,488 \$24,242,2972 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 1 |
| Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 4.5000% - 5.4999% 5.5000% - 5.4999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribution Less than 12.00 12.00 - 23.99 24.00 - 35.99 36.00 - 47.99 48.00 - 59.99 60.00 - 71.99 72.00 - 83.99 | on <u>Number of Loans</u> 24 22,521 33,777 20,408 35,170 12,993 1,441 2,072 2,397 826 28 9 131,666 tion <u>Number of Loans</u> 19,657 26,726 49,839 23,135 10,079 1,194 876 | Percentage 0.02 17.10 25.65 15.50 26.71 9.87 1.09 1.57 1.82 0.63 0.02 0.01 100.00 | \$4,589,006 \$4,250,834,435 \$5,158,081,088 \$2,862,583,297 \$4,914,711,685 \$1,438,197,727 \$151,072,859 \$230,438,438 \$209,401,449 \$55,586,149 \$2,724,168 \$400,250 \$19,278,620,552 Principal Balance \$2,481,632,516 \$3,831,463,864 \$7,543,788,779 \$3,646,639,910 \$1,484,913,251 \$156,130,773 \$109,808,488 | 0.02 22.05 26.76 14.85 25.49 7.46 0.78 1.20 1.09 0.29 0.01 0.00 100.00 100.00 100.00 12. 87 19.87 39.13 18.92 7.70 0.81 0.57 |

RBC Covered Bond Programme

Monthly Investor Report - May 31, 2013

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RBC Covered Bond Programme Monthly Investor Report Calculation Date: 5/31/2013

| Cover Pool Range of Remaining Principa | al Balance | | | |
|--|---|--|---|--|
| Range of Remaining Principal Balance | Number of Loans | Percentage | Principal Balance | Percentage |
| 99,999 and below | 57,526 | 43.69 | \$3,024,593,244 | 15.69 |
| 100,000 - 149,999 | 24,416 | 18.54 | \$3,043,612,953 | 15.79 |
| 150,000 - 199,999 | 18,626 | 14.15 | \$3,229,068,685 | 16.75 |
| 200,000 - 249,999 | 11,574 | 8.79 | \$2,583,451,682 | 13.40 |
| 250,000 - 299,999 | 7,460 | 5.67 | \$2,036,776,299 | 10.56 |
| 300,000 - 349,999 | 4,350 | 3.30 | \$1,405,053,816 | 7.29 |
| 350,000 - 399,999 | 2,590 | 1.97 | \$964,736,540 | 5.00 |
| 400,000 - 449,999 | 1,548 | 1.18 | \$654,839,684 | 3.40 |
| 450,000 - 499,999 | 1,048 | 0.80 | \$496,177,205 | 2.57 |
| 500,000 - 549,999 | 641 | 0.49 | \$335,411,782 | 1.74 |
| 550,000 - 599,999 | 458 | 0.35 | \$262,808,741 | 1.36 |
| 600,000 - 649,999 | 310 | 0.24 | \$192,968,853 | 1.00 |
| 650,000 - 699,999 | 244 | 0.19 | \$164,318,183 | 0.85 |
| 700,000 - 749,999 | 187 | 0.14 | \$135,321,712 | 0.70 |
| 750,000 - 799,999 | 119 | 0.09 | \$91,579,162 | 0.48 |
| 800,000 - 849,999 | 86 | 0.07 | \$70,612,229 | 0.37 |
| 850,000 - 899,999 | 54 | 0.04 | \$47,175,626 | 0.24 |
| 900,000 - 949,999 | 66 | 0.05 | \$61,072,435 | 0.32 |
| 950,000 - 999,999 | 68 | 0.05 | \$66,149,019 | 0.34 |
| 1,000,000 and above | 295 | 0.22 | \$412,892,703 | 2.14 |
| Total | 131,666 | 100.00 | \$19,278,620,552 | 100.00 |
| Ocure Real Presents Distribution | | | | |
| Cover Pool Property Distribution | | | | |
| Property Type | Number of Loans | Percentage | Principal Balance | Percentage |
| Apartment (Condominium) | 13,721 | 10.42 | \$1,956,251,728 | 10.15 |
| Detached | 101,129 | 76.81 | \$14,845,519,657 | 77.01 |
| Duplex | 2,698 | 2.05 | \$386,733,846 | 2.01 |
| Fourplex | 657 | 0.50 | \$121,480,075 | 0.63 |
| Other | 305 | 0.23 | \$39,945,169 | 0.21 |
| Row (Townhouse) | 6,639 | 5.04 | \$980,649,946 | 5.09 |
| Semi-detached | 5,772 | 4.38 | \$827,093,676 | 4.29 |
| Triplex | 745 | 0.57 | \$120,946,456 | 0.63 |
| Total | 131,666 | 100.00 | \$19,278,620,552 | 100.00 |
| | | | | |
| Cover Pool J TV - Authorized Distribution | | | | |
| Cover Pool LTV - Authorized Distribution | 1 | | | |
| Cover Pool LTV - Authorized Distribution Current LTV (%) | Number of Properties | Percentage | Principal Balance | Percentage |
| | | 4.26 | Principal Balance \$154,684,355 | Percentage 0.80 |
| Current LTV (%) 20.00 and below 20.01 - 25.00 | <u>Number of Properties</u> 4,902 1,764 | 4.26 1.53 | \$154,684,355 \$108,689,474 | 0.80 0.56 |
| Current LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 | Number of Properties 4,902 1,764 1,912 | 4.26 1.53 1.66 | \$154,684,355 \$108,689,474 \$148,000,109 | 0.80 0.56 0.77 |
| Current LTV (%) 20.00 and below 20.01 - 25.00 | <u>Number of Properties</u> 4,902 1,764 | 4.26 1.53 1.66 1.98 | \$154,684,355 \$108,689,474 | 0.80 0.56 0.77 1.08 |
| Current LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 | Number of Properties 4,902 1,764 1,912 2,278 2,876 | 4.26 1.53 1.66 1.98 2.50 | \$154,684,355 \$108,689,474 \$148,000,109 | 0.80 0.56 0.77 1.08 1.57 |
| Current LTV (%) 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 4,902 1,764 1,912 2,278 2,876 3,019 | 4.26 1.53 1.66 1.98 2.50 2.63 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 | 0.80 0.56 0.77 1.08 1.57 1.86 |
| Current LTV (%) 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 4,902 1,764 1,912 2,278 2,876 3,019 4,412 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 |
| Current LTV (%) 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 4,902 1,764 1,912 2,278 2,876 3,019 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 |
| Current LTV (%) 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 | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 |
| Current LTV (%) 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 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 |
| Current LTV (%) 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 | Number of Properties 4,902 1,764 1,912 2,278 3,019 4,412 4,762 6,180 9,047 7,059 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 |
| Current LTV (%) 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 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 |
| Current LTV (%) 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 65.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$774,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 |
| Current LTV (%) 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 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 |
| Current LTV (%) 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 65.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$774,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 |
| Current LTV (%) 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 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 |
| Current LTV (%) 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 > 80.00 or Not Available* Total Cover Pool LTV - Drawn Distribution | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 |
| Current LTV (%) 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 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* Total Cover Pool LTV - Drawn Distribution Current LTV (%) | Number of Properties 4,902 1,764 1,912 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 |
| Current LTV (%) 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 65.01 - 60.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* Total Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 |
| Current LTV (%) 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 > 80.00 or Not Available* Total Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below 20.01 - 25.00 | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 |
| $\begin{tabular}{lllllllllllllllllllllllllllllllllll$ | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 |
| Current LTV (%) 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 65.01 - 70.00 75.01 - 80.00 > 80.00 or Not Available* Total Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below 20.01 - 25.00 35.01 - 30.00 | Number of Properties 4,902 1,764 1,912 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 9,038 3,720 4,817 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 |
| Current LTV (%) 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 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* Total Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 | Number of Properties 4,902 1,764 1,912 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 |
| $\frac{Current LTV (%)}{20.00 and below}$ 20.01 - 25.00 25.01 - 30.00 35.01 - 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 or Not Available* Total Cover Pool LTV - Drawn Distribution Current LTV (%) 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 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 |
| $\frac{Current LTV (%)}{20.00 and below}$ 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 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* Total Current LTV (%) 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 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 |
| $\frac{Current LTV (%)}{20.00 and below}$ 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 66.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* Total Cover Pool LTV - Drawn Distribution Current LTV (%) 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 4,902 1,764 1,912 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 8,277 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 7.20 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$7704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 \$1,348,124,406 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 6.99 |
| $\frac{Current LTV (%)}{20.00 and below}$ 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 66.01 - 65.00 65.01 - 70.00 75.01 - 75.00 75.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* Total Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 35.01 - 40.00 40.01 - 45.00 45.01 - 55.00 55.01 - 60.00 | Number of Properties 4,902 1,764 1,912 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 8,277 9,644 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 7.20 8.39 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 \$1,348,124,406 \$1,724,537,912 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 6.99 8.95 |
| Current LTV (%) 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 > 80.00 or Not Available* Total Current LTV (%) 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 | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 8,277 9,644 10,898 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 7.20 8.39 9.48 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 \$1,348,124,406 \$1,724,537,912 \$2,154,182,912 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 6.99 8.95 11.17 |
| $\frac{Current LTV (%)}{20.00 and below}$ 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 > 80.00 or Not Available* Total $\frac{Current LTV (%)}{20.00 and below}$ 20.01 - 25.00 25.01 - 30.00 35.01 - 40.00 40.01 - 45.00 45.01 - 55.00 55.01 - 50.00 55.01 - 50.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 8,277 9,644 10,898 10,505 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 7.20 8.39 9.48 9.14 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 \$1,348,124,406 \$1,724,537,912 \$2,154,182,912 \$2,154,182,912 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 6.99 8.95 11.17 11.25 |
| $\frac{Current LTV (%)}{20.00 and below}$ 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 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* Total $\frac{Current LTV (%)}{20.00 and below}$ 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 65.01 - 70.00 70.01 - 75.00 | Number of Properties 4,902 1,764 1,912 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 8,277 9,644 10,898 10,505 14,638 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 7.20 8.39 9.48 9.14 12.73 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,276,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 \$1,348,124,406 \$1,724,537,912 \$2,154,182,912 \$2,159,190,498 \$3,078,836,841 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 6.99 8.95 11.17 11.25 15.97 |
| $\frac{Current LTV (%)}{20.00 and below}$ 20.01 - 25.00 25.01 - 30.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 55.01 - 60.00 65.01 - 65.00 65.01 - 60.00 65.01 - 70.00 75.01 - 80.00 > 80.00 or Not Available* Total $\frac{Current LTV (%)}{20.00 and below}$ 20.01 - 25.00 25.01 - 30.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 75.01 - 80.00 | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 8,277 9,644 10,898 10,505 14,638 20,034 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 7.20 8.39 9.48 9.14 12.73 17.43 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,990 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 \$1,348,124,406 \$1,724,537,912 \$2,169,190,498 \$3,078,836,841 \$4,648,766,383 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 6.99 8.95 11.17 11.25 15.97 24.11 |
| Current LTV (%) 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 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 or Not Available* Total Current LTV (%) 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 60.01 - 65.00 55.01 - 50.00 55.01 - 50.00 55.01 - 50.00 55.01 - 50.00 55.01 - 50.00 55.01 - 50.00 55.01 - 50.00 55.01 - 50.00 55.01 - 50.00 55.01 - 50.00 55.01 - 70.00 75.01 - 75.00 75.01 - 75.00 75.01 - 75.00 75.01 - 80.00 80.00 or N | Number of Properties 4,902 1,764 1,912 2,278 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 8,277 9,644 10,898 10,505 14,638 20,034 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 7.20 8.39 9.48 9.14 12.73 17.43 0.13 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,090 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 \$1,348,124,406 \$1,724,537,912 \$2,154,182,912 \$2 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 6.99 8.95 11.17 11.25 15.97 24.11 0.14 |
| $\frac{Current LTV (%)}{20.00 and below}$ 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 - 70.00 75.01 - 80.00 > 80.00 or Not Available* Total $\frac{Current LTV (%)}{20.00 and below}$ 20.01 - 25.00 25.01 - 30.00 35.01 - 40.00 40.01 - 45.00 45.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 55.01 - 60.00 60.01 - 65.00 65.01 - 75.00 75.01 - 80.00 | Number of Properties 4,902 1,764 1,912 2,278 2,876 3,019 4,412 4,762 6,180 9,047 7,059 20,860 45,767 128 114,966 Number of Properties 9,038 3,720 4,303 4,817 5,615 6,103 7,224 8,277 9,644 10,898 10,505 14,638 20,034 | 4.26 1.53 1.66 1.98 2.50 2.63 3.84 4.14 5.38 7.87 6.14 18.14 39.81 0.11 100.00 Percentage 7.86 3.24 3.74 4.19 4.88 5.31 6.28 7.20 8.39 9.48 9.14 12.73 17.43 | \$154,684,355 \$108,689,474 \$148,000,109 \$208,262,978 \$303,445,047 \$358,568,824 \$574,030,874 \$704,219,538 \$1,008,710,990 \$1,716,635,602 \$1,404,286,492 \$3,127,695,420 \$9,442,311,036 \$19,080,716 \$19,278,620,552 Principal Balance \$364,460,784 \$283,386,633 \$391,786,539 \$509,820,474 \$679,499,783 \$825,164,611 \$1,073,854,882 \$1,348,124,406 \$1,724,537,912 \$2,169,190,498 \$3,078,836,841 \$4,648,766,383 | 0.80 0.56 0.77 1.08 1.57 1.86 2.98 3.65 5.23 8.90 7.28 16.22 48.98 0.10 100.00 100.00 Percentage 1.89 1.47 2.03 2.64 3.52 4.28 5.57 6.99 8.95 11.17 11.25 15.97 24.11 |

* A mortgage for which no current appraisal value is available as of the Calculation Date is classified as "Not Available" and reported within the ">80.00 or Not Available" Current LTV category.

RBC Covered Bond Programme

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