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RBC Covered Bond Programme Monthly Investor Report

Calculation Date: 08/31/2012 Distribution Date: 09/17/2012

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

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.

Program Information

	Initial	C\$			
<u>Series</u>	Principal Amount	Equivalent	Maturity Date	Coupon Rate	Rate Type
CB1	€2,000,000,000	\$2,843,673,000	11/05/2012	4.50%	Fixed
CB2	€1,250,000,000	\$1,883,750,000	01/22/2018	4.63%	Fixed
CB3	\$750,000,000	\$750,000,000	11/10/2014	3.27%	Fixed
CB4	\$850,000,000	\$850,000,000	03/16/2015	3.18%	Fixed
CB5	US\$1,500,000,000	\$1,507,650,000	04/14/2015	3.13%	Fixed
CB6	\$1,100,000,000	\$1,100,000,000	03/30/2018	3.77%	Fixed
CB7	CHF 500,000,000	\$557,485,000	04/21/2021	2.25%	Fixed

Parties

Issuer Royal Bank of Canada

Covered Bond Trustee Computershare Trust Company of Canada
Guarantor LP RBC Covered Bond Guarantor Limited Partnership

Royal Bank of Canada's Credit Ratings

	Moody's	Standard & Poor's	DBRS	Fitch Ratings
Senior Debt	Aa3	AA-	AA	AA
Subordinated Debt	A1	Α	AA (low)	AA-
Short-Term	P-1	A-1+	R-1 (high)	F1+
Rating Outlook	Stable	Negative	Stable	Stable
Covered Bonds	Aaa	AAA	AAA	AAA

Events of Defaults & Test Compliance

Issuer Event of Default No Guarantor LP Event of Default No

Supplementary Information

<u>Series</u>	Swap Provider	Translation Rate
CB1	Royal Bank of Canada	1.4218365 C\$/€
CB2	Royal Bank of Canada	1.5070000 C\$/€
CB3	Royal Bank of Canada	N/A
CB4	Royal Bank of Canada	N/A
CB5	Royal Bank of Canada	1.0051000 C\$/US\$
CB6	Royal Bank of Canada	N/A
CB7	Royal Bank of Canada	1.1149700 C\$/CHF

Asset Coverage Test(1) (C\$)

Outstanding Covered Bonds \$9,492,558,000

A = lesser of (i) LTV Adjusted True Balance and	13,225,821,437	A (i)	14,516,625,539
(ii) Asset Percentage Adjusted True Balance		A (ii)	13,225,821,437
B = Principal Receipts	-	Asset Percentage:	91.10%
C = Cash Capital Contributions	845,188,754		

Pass

D = Substitute Assets and/or Authorized Investments
Z = Negative Carry Factor calculation
Total: A + B + C + D - Z

233,590,912
\$13,837,419,279

Asset Coverage Test

⁽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:8/31/2012Distribution Date:9/17/2012

Cover Pool Summary Statistics

Previous Month Ending Balance	\$15,734,338,981	
Current Month Ending Balance	\$14,551,145,864	
Number of Mortgage Loans in Pool	110,698	
Average Loan Size	\$131,449	
Number of Properties	94,155	
Number of Borrowers	92,811	
Weighted Average LTV - Authorized	69.51%	
Weighted Average LTV - Drawn	61.46%	
Weighted Average Rate	3.34%	
Weighted Average Original Term	57.76	(Months)
Weighted Average Remaining Term	31.00	(Months)
Weighted Average Seasoning	26.76	(Months)

Cover Pool Delinqunecy Distribution

Aging Summary	Number of Loans	<u>Percentage</u>	Principal Balance	<u>Percentage</u>
Current and less than 30 days past due	110,264	99.60	14,478,693,807	99.51
30 to 59 days past due	161	0.15	24,823,025	0.17
60 to 89 days past due	68	0.06	9,418,207	0.06
90 or more days past due	205	0.19	38,210,825	0.26
Total	110,698	100.00	14,551,145,864	100.00

Cover Pool Losses

 Period End
 Write-off Amounts
 Loss Percentage (Annualized)

 August 2012
 101,394
 0.01%

Cover Pool Flow of Funds

	31-Aug-2012	
Cash Inflows		-
Principal Collections	\$338,004,364	
Repurchase	845,188,754	(1)
Interest Collections	46,942,104	
Swap Interest Received *	52,406,292	
Cash Outflows		
Swap Interest Paid *	46,942,104	
Intercompany Loan Interest *	52,301,480	
Intercompany Loan Principal *	338,004,364	
Net Inflows/(Outflows)	\$845,293,566	_

⁽¹⁾ The proceeds from the repurchase were used as temporary cash capital contribution to the Covered Bond LP.

Cover Pool Reserve Account

Reserve Account Balance <u>\$0</u>

Cover Pool Material Breaches or Representations and Warranties

Material Breaches or Representation and Warranties Nil

Cover Pool Provincial Distribution

Province	Number of Loans	Percentage	Principal Balance	Percentage
Alberta	14,588	13.18	2,200,234,045	15.12
British Columbia	21,550	19.47	3,733,082,212	25.65
Manitoba	4,147	3.75	368,441,887	2.53
New Brunswick	1,862	1.68	134,250,742	0.92
Newfoundland	1,044	0.94	90,883,769	0.62
Northwest Territories	63	0.06	8,789,685	0.06
Nova Scotia	3,432	3.10	290,844,054	2.00
Ontario	43,452	39.25	5,765,172,620	39.64
Prince Edward Island	401	0.36	30,249,496	0.21
Quebec	16,715	15.10	1,587,933,632	10.91
Saskatchewan	3,367	3.04	332,097,377	2.28
Yukon	77	0.07	9,166,345	0.06
Total	110,698	100.00	14,551,145,864	100.00

^{*} Cash settlement on the Distribution Date

RBC Covered Bond Programme Monthly Investor Report Calculation Date: 8/31/2012

Distribution Date: 9/17/2012

Cover Pool Bureau Score Distribution				
Cover 1 ooi Bureau Ocore Distribution				
Bureau Score	Number of Loans	<u>Percentage</u>	Principal Balance	<u>Percentage</u>
Score Unavailable	549	0.50	91,272,458	0.63
499 and below	952	0.86	125,685,849	0.86
500 - 539	695	0.63	94,462,267	0.65
540 - 559	491	0.44	68,812,301	0.47
560 - 579	565	0.51	79,631,849	0.55
580 - 599	820	0.74	117,562,248	0.81
600 - 619	1,148	1.04	161,243,380	1.11
620 - 639	1,676	1.51	244,696,441	1.68
640 - 659	2,638	2.38	376,572,960	2.59
660 - 679	3,513	3.17	506,390,218	3.48
680 - 699	4,908	4.43	724,253,653	4.98
			, ,	
700 - 719	6,402	5.78	919,098,255	6.32
720 - 739	8,753	7.91	1,264,993,826	8.69
740 - 759	11,931	10.78	1,658,761,938	11.40
760 - 779	14,420	13.03	1,938,345,828	13.32
780 - 799	15,594	14.09	1,990,771,815	13.68
800 and above	35,643	32.20	4,188,590,578	28.78
Total	110,698	100.00	14,551,145,864	100.00
Cover Pool Rate Type Distribution				
octer i cor trate Type Distribution				
Rate Type	Number of Loans	<u>Percentage</u>	Principal Balance	<u>Percentage</u>
Fixed	66,152	59.76	8,093,024,665	55.62
Variable	44,546	40.24	6,458,121,199	44.38
Total	110,698	100.00	14,551,145,864	100.00
			<u> </u>	
Cover Pool Occupancy Type Distributi	on			
Occupancy Code	Number of Loans	Percentage	Principal Balance	Percentage
Not Owner Occupied	8,604	7.77	1,265,023,145	8.69
·	,			
Owner Occupied Total	102,094 110,698	92.23 100.00	13,286,122,719 14,551,145,864	91.31 100.00
Total	110.090	100.00	14.331.143.004	
				100.00
Cover Pool Mortgage Rate Distribution	<u> </u>		1,000,000	
Cover Pool Mortgage Rate Distribution				
Cover Pool Mortgage Rate Distribution Mortgage Rate (%)	<u> </u>	Percentage	Principal Balance	Percentage
		Percentage 0.03		
Mortgage Rate (%)	Number of Loans		Principal Balance	Percentage
Mortgage Rate (%) 1.9999% and below	Number of Loans 38	0.03	Principal Balance 6,062,764	Percentage 0.04
Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999%	Number of Loans 38 18,793	0.03 16.98	Principal Balance 6,062,764 3,033,754,209	Percentage 0.04 20.85
Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999%	Number of Loans 38 18,793 23,428 15,087	0.03 16.98 21.16	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862	Percentage 0.04 20.85 21.15
Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.9999%	Number of Loans 38 18,793 23,428 15,087 29,289	0.03 16.98 21.16 13.63 26.47	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996	Percentage 0.04 20.85 21.15 12.97 27.45
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%	Number of Loans 38 18,793 23,428 15,087 29,289 12,258	0.03 16.98 21.16 13.63 26.47 11.07	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867	Percentage 0.04 20.85 21.15 12.97 27.45 9.37
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% - 4.9999%	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903	0.03 16.98 21.16 13.63 26.47 11.07	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853	Percentage 0.04 20.85 21.15 12.97 27.45 9.37 1.43
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% - 4.9999% 5.0000% - 5.4999%	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787	Percentage 0.04 20.85 21.15 12.97 27.45 9.37 1.43 2.99
Mortgage Rate (%) 1.9999% and below 2.0000% - 2.4999% 2.5000% - 3.4999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.4999% 4.5000% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999%	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683	Percentage 0.04 20.85 21.15 12.97 27.45 9.37 1.43 2.99 2.80
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999%	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063	Percentage 0.04 20.85 21.15 12.97 27.45 9.37 1.43 2.99 2.80 0.91
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 6.5000% - 6.4999%	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535	Percentage 0.04 20.85 21.15 12.97 27.45 9.37 1.43 2.99 2.80 0.91 0.03
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866	Percentage 0.04 20.85 21.15 12.97 27.45 9.37 1.43 2.99 2.80 0.91 0.03 0.01
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 6.5000% - 6.4999%	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535	Percentage 0.04 20.85 21.15 12.97 27.45 9.37 1.43 2.99 2.80 0.91 0.03
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866	Percentage 0.04 20.85 21.15 12.97 27.45 9.37 1.43 2.99 2.80 0.91 0.03 0.01
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864	Percentage
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribution	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance	Percentage
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% 5.5000% - 5.9999% 6.0000% - 6.4999% 7.0000% and above Total Cover Pool Remaining Term Distribution Remaining Term (Months) Less than 12.00	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722	Percentage
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.4999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribution Remaining Term (Months) Less than 12.00 12.00 - 23.99	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524 21,673	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00 Percentage 17.64 19.58	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722 2,877,405,669	Percentage
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.4999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribution Remaining Term (Months) Less than 12.00 12.00 - 23.99 24.00 - 35.99	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524 21,673 19,470	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00 Percentage 17.64 19.58 17.59	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722 2,877,405,669 2,860,087,721	Percentage
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribution Remaining Term (Months) Less than 12.00 12.00 - 23.99 24.00 - 35.99 36.00 - 47.99	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524 21,673 19,470 35,929	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00 Percentage 17.64 19.58 17.59 32.45	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722 2,877,405,669 2,860,087,721 4,945,688,700	Percentage
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.5000% - 6.9999% 6.5000% - 6.9999% 7.0000% and above Total Cover Pool Remaining Term Distribution Remaining Term (Months) Less than 12.00 12.00 - 23.99 24.00 - 35.99 36.00 - 47.99 48.00 - 59.99	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524 21,673 19,470 35,929 12,497	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00 Percentage 17.64 19.58 17.59 32.45 11.29	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722 2,877,405,669 2,860,087,721 4,945,688,700 1,448,848,859	Percentage
Mortgage Rate (%) 1.9999% and below 2.0000% - 2.49999% 2.5000% - 2.9999% 3.0000% - 3.4999% 3.5000% - 3.9999% 4.0000% - 4.49999% 4.5000% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 7.000% and above Total Cover Pool Remaining Term Distribution 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	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524 21,673 19,470 35,929 12,497 491	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00 Percentage 17.64 19.58 17.59 32.45 11.29 0.44	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722 2,877,405,669 2,860,087,721 4,945,688,700 1,448,848,859 61,696,870	Percentage
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% - 4.9999% 5.000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 7.000% and above Total Cover Pool Remaining Term Distribution 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 72.00 - 83.99	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524 21,673 19,470 35,929 12,497 491 927	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00 Percentage 17.64 19.58 17.59 32.45 11.29 0.44 0.84	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722 2,877,405,669 2,860,087,721 4,945,688,700 1,448,848,859 61,696,870 108,809,323	Percentage
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% - 4.9999% 5.0000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 7.0000% and above Total Cover Pool Remaining Term Distribution 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 72.00 - 83.99 84.00 and above	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524 21,673 19,470 35,929 12,497 491 927 187	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00 Percentage 17.64 19.58 17.59 32.45 11.29 0.44 0.84 0.17	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722 2,877,405,669 2,860,087,721 4,945,688,700 1,448,848,859 61,696,870 108,809,323 25,435,000	Percentage
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% - 4.9999% 5.000% - 5.4999% 5.5000% - 5.9999% 6.0000% - 6.4999% 7.000% and above Total Cover Pool Remaining Term Distribution 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 72.00 - 83.99	Number of Loans 38 18,793 23,428 15,087 29,289 12,258 1,903 3,724 4,454 1,661 42 21 110,698 Number of Loans 19,524 21,673 19,470 35,929 12,497 491 927	0.03 16.98 21.16 13.63 26.47 11.07 1.72 3.36 4.02 1.50 0.04 0.02 100.00 Percentage 17.64 19.58 17.59 32.45 11.29 0.44 0.84	Principal Balance 6,062,764 3,033,754,209 3,077,616,379 1,887,287,862 3,995,257,996 1,363,805,867 208,345,853 435,185,787 406,993,683 131,868,063 3,865,535 1,101,866 14,551,145,864 Principal Balance 2,223,173,722 2,877,405,669 2,860,087,721 4,945,688,700 1,448,848,859 61,696,870 108,809,323	Percentage

RBC Covered Bond Programme Monthly Investor Report

Calculation Date:8/31/2012Distribution Date:9/17/2012

Percentage	Cover Pool Range of Remaining Principal		Donontono	Dringing Delawas	Danagataga
100,000 - 149,999					
150,000 - 199,999	,				
200,000 - 249,999					
250,000 - 299,999 5,104 4,61 1,383,194,781 9,57					
300,000 - 349,999					
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	· · · · · · · · · · · · · · · · · · ·				
600,000 - 649,999 174 0.16 108,390,500 0.74 650,000 - 649,999 136 0.12 91,787,831 0.83 770,000 - 749,999 103 0.09 74,646,878 0.51 750,000 - 749,999 60 0.05 49,471,732 0.34 880,000 - 849,999 29 0.03 25,313,124 0.17 980,000 - 949,999 40 0.04 39,042,12 0.27 1,000,000 and above 175 0.16 241,656,020 1.66 Total 110,698 100.0 14,551,145,864 100.00 Cover Pool Property Distribution 10,531 9.51 1.369,999,783 9.42 Property Type Number of Loans Percentage Principal Balance Percentage Poperty Type Number of Loans Percentage Principal Balance Percentage Poperty Type Number of Loans Percentage 3.44 9.45 9.42 Pour place 2,225 2.01 1.42,506,50 9.99 9.99 9.99	· · · · · · · · · · · · · · · · · · ·				
	· · · · · · · · · · · · · · · · · · ·			' '	
103					
750,000 - 799,999				' '	
800,000 - 849,999 60 0.05 49,471,732 0.47 800,000 - 849,999 29 0.03 25,313,124 0.17 90,000 - 949,999 40 0.04 39,044,212 0.27 1,000,000 and above 175 0.16 241,656,020 1.66 Total 110,698 100,00 14,551,145,864 100,00 Cover Pool Property Distribution Percentage Property Distribution Percentage Repairment (Condominium) Number of Loans 8,927 78.54 11,4286,999,783 9.42 Duplex 2,223 2.01 290,636,653 2.00 Churghex 513 0.46 58,877,09 9.59 Other 288 0.26 34,494,445 0.22 Row (Townhouse) 5,084 4.59 687,770,125 4.73 Total 110,698 100,00 14,551,145,864 100,00 Cover Pool LTV - Authorized Distribution 200 1,566 4.12 577,746,324 3.97 Total 110					
B80,000 - 899,999 29					
1,000,000 and above 175					
1,000,000 and above 175					
Total					
Property Type					
Percentage	lotal	110,698	100.00	14,551,145,864	100.00
Apartment (Condominium) 10,531 9,51 1,389,999,783 9,42 Detached 86,927 78,54 11,423,626,225 78,51 Duplex 2,223 2,01 290,636,653 2,00 Fourplex 513 0,46 85,857,059 0,59 Other 288 0,26 34,494,445 0,22 Row (Townhouse) 5,084 4,59 687,770,125 4,73 Semi-detached 4,566 4,12 577,746,324 3,97 Triplex 566 0,51 81,015,250 0,56 Total 110,698 100,00 14,551,145,864 100,00 Cover Pool LTV - Authorized Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20,00 and below 4,300 4,57 133,333,075 0,92 20,01 - 25,00 1,754 1,86 126,753,213 0,87 25,01 - 30,00 1,754 1,86 126,753,213 0,87 30,01 - 35,00 1,754 1,86 126,753,213 0,87 30,01 - 35,00 1,924 2,04 170,906,923 1,17 35,01 - 40,00 2,407 2,56 254,625,585 1,75 40,01 - 45,00 3,466 3,68 436,260,351 3,00 50,01 - 55,00 3,466 3,68 436,260,351 3,00 50,01 - 55,00 5,371 5,70 841,411,98 5,78 60,01 - 65,00 7,461 7,92 1,336,597,477 9,19 65,01 - 70,00 3,541 7,92 1,336,597,477 9,19 65,01 - 70,00 3,541 3,80 2,625,340,187 18,04 75,01 - 80,00 3,541 3,80 2,625,340,187 18,04 75,01 - 80,00 3,581 3,80 2,97,999,779 2,05 30,01 - 35,00 3,665 3,26 219,067,970 1,51 25,01 - 30,00 3,581 3,80 2,97,999,779 2,05 30,01 - 35,00 3,665 3,26 219,067,970 1,51 25,01 - 30,00 3,581 3,80 2,97,999,779 2,05 30,01 - 35,00 3,665 3,26 219,067,970 1,51 25,01 - 30,00 3,581 3,80 2,97,999,779 2,05 30,01 - 35,00 3,665 3,26 219,067,970 1,51 25,01 - 30,00 3,581 3,80 2,97,999,779 2,05 30,01 - 35,00 3,665 3,26 219,067,970 1,51 25,01 - 30,00 3,581 3,80 2,97,999,779 2,05 30,01 - 35,00 3,665 3,26 219,067,970 1,51 25,01 - 30,00 3,581 3,80 2,97,999,779 2,05 30,01 - 35,00 3,681 3,80 2,97,999,779 2,05 30,01 - 35,00 3,681 3,80 2,97,999,7	Cover Pool Property Distribution				
Detached 86,927 78,54 11,423,626,225 78,51 Duplex 2,223 2,01 290,636,653 2,00 Fourplex 513 0.46 85,857,059 0.59 Other 288 0.26 34,494,445 0.22 Row (Townhouse) 5,084 4,59 663,770,125 4,73 Semi-detached 4,566 4,12 577,746,324 3.97 Triplex 566 0.51 81,015,250 0.56 Total 110,698 100,00 14,551,145,864 100,00 Cover Pool LTV - Authorized Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 200,00 and below 4,300 4,57 133,333,075 0.92 20,00 and below 4,300 4,57 133,333,075 0.92 20,01 - 25,00 1,596 1,70 97,538,917 0.67 25,01 - 30,00 1,754 1,86 126,753,213 0.87 30,01 - 35,00 1,924 2,04 170,906,923 1,17 35,01 - 40,00 2,407 2,56 254,625,585 1,75 40,01 - 45,00 3,466 3,68 436,260,351 3,00 50,01 - 55,00 3,466 3,68 436,260,351 3,00 55,01 - 50,00 5,371 5,70 841,411,988 5,78 60,01 - 65,00 7,461 7,92 1,336,597,477 9,19 56,01 - 70,00 5,609 5,96 1,695,288,762 72,88 70,01 - 75,00 3,581 3,80 297,99,779 9,19 70,01 - 85,00 3,581 3,80 297,99,779 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1,51 50,01 - 35,00 3,665 3,26 219,067,970 1	Property Type	Number of Loans	Percentage	Principal Balance	Percentage
Duplex	Apartment (Condominium)	10,531	9.51	1,369,999,783	9.42
Duplex	Detached	86,927	78.54	11,423,626,225	78.51
Four-pilex 513	Duplex	2,223	2.01		2.00
Cher 288 0.26 34,494,445 0.22	Fourplex	513	0.46	85,857,059	0.59
Semi-detached Triplex 4,566 b. 0.51 b. 0.52 b. 0.56 b. 0.50 b.	Other	288	0.26		0.22
Triplex 566 0.51 81,015,250 0.56 Total 110,698 100.00 14,551,145,864 100.00 Cover Pool LTV - Authorized Distribution Verent LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 4,300 4.57 133,333,075 0.92 20.01 - 25.00 1,596 1.70 97,538,917 0.67 25.01 - 30.00 1,754 1.86 126,753,213 0.87 30.01 - 35.00 1,924 2.04 170,906,923 1.17 35.01 - 40.00 2,407 2.56 254,625,585 1.75 40.01 - 45.00 2,390 2.54 256,860,351 3.00 50.01 - 55.00 3,466 3.68 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 7,461 7.92 1,336,597,477 9.19 60.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35	Row (Townhouse)	5,084	4.59	687,770,125	4.73
Triplex 566 0.51 81.015.250 0.56 Total 110,698 100.00 14,551,145,864 100.00 Cover Pool LTV - Authorized Distribution 110,698 100.00 Percentage Principal Balance Percentage 2.00 and below 4,300 4.57 133,333.075 0.92 20.01 - 25.00 1,596 1.70 97,538,917 0.67 25.01 - 30.00 1,754 1.86 126,753,213 0.87 30.01 - 35.00 1,924 2.04 170,906,923 1.17 35.01 - 40.00 2,407 2.56 254,625,585 1.75 40.01 - 45.00 2,390 2.54 258,607,785 1.84 45.01 - 50.00 3,466 3.68 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 7,461 7.92 1,336,597,477 9.19 66,01 - 70.00 5,609 5.96 1,595,888,762 7.28 70.01 - 75.00 18,458 19	Semi-detached	4,566	4.12		3.97
Cover Pool LTV - Authorized Distribution Number of Properties Percentage Principal Balance Percentage 20.00 and below 4,300 4.57 133,333,075 0.92 20.01 - 25.00 1,596 1.70 97,538,917 0.67 25.01 - 30.00 1,754 1.86 126,753,213 0.87 30.01 - 35.00 1,924 2.04 170,906,923 1.17 35.01 - 40.00 2,407 2.56 254,625,585 1.75 40.01 - 45.00 2,390 2.54 268,407,765 1.84 45.01 - 50.00 3,466 3.68 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 5,371 5.70 841,411,988 5.78 60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19,60 2,625,340,187 18,04 75.01 - 80.00 35,410	Triplex	566	0.51	81,015,250	0.56
Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 4,300 4.57 133,333,075 0.92 20.01 - 25.00 1,596 1.70 97,538,917 0.67 25.01 - 30.00 1,754 1.86 126,753,213 0.87 30.01 - 35.00 1,924 2.04 170,906,923 1.17 35.01 - 40.00 2,407 2.56 254,625,855 1.75 40.01 - 45.00 2,390 2.54 268,407,765 1.84 45.01 - 50.00 3,466 3.68 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 50.01 - 65.00 7,461 7.92 1,336,597,477 9.19 60.01 - 70.00 5,609 5.96 1,059,288,762 7.28 75.01 - 80.00 35,410 37,61 6,632,487,789 45,59 701 - 25.00 3,065 3.26 219,067,970 1.51 20.00 and below 7,110 7.55 272,	Total	110,698	100.00	14,551,145,864	100.00
20.00 and below 4,300 4.57 133,333,075 0.92 20.01 - 25.00 1,596 1.70 97,538,917 0.67 25.01 - 30.00 1,754 1.86 126,753,213 0.87 30.01 - 35.00 1,924 2.04 170,906,923 1.17 35.01 - 40.00 2,407 2.56 254,625,585 1.75 40.01 - 45.00 2,390 2.54 268,407,765 1.84 45.01 - 50.00 3,466 3.88 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 5,371 5.70 841,411,988 5.78 60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00<	Cover Pool LTV - Authorized Distribution				
20.00 and below 4,300 4.57 133,333,075 0.92 20.01 - 25.00 1,596 1.70 97,538,917 0.67 25.01 - 30.00 1,754 1.86 126,753,213 0.87 30.01 - 35.00 1,924 2.04 170,906,923 1.17 35.01 - 40.00 2,407 2.56 254,625,585 1.75 40.01 - 45.00 2,390 2.54 268,407,765 1.84 45.01 - 50.00 3,466 3.88 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 5,371 5.70 841,411,988 5.78 60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00<	CO.C. : CO. E. : Plantic Eca Pioni Danie	1			
20.01 - 25.00			Percentage	Principal Balance	Percentage
25.01 - 30.00 1,754 1.86 126,753,213 0.87 30.01 - 35.00 1,924 2.04 170,906,923 1.17 35.01 - 40.00 2,407 2.56 254,625,585 1.75 40.01 - 45.00 2,390 2.54 268,407,765 1.84 45.01 - 50.00 3,466 3.68 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 5,371 5.70 841,411,988 5.78 60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19,60 2,625,340,187 18.09 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage	Current LTV (%) 20.00 and below	Number of Properties			
1,924 2.04 170,906,923 1.17 35.01 40.00 2,407 2.56 254,625,685 1.75 40.01 45.00 2,390 2.56 254,625,685 1.75 45.01 50.00 3,466 3.68 436,260,351 3.00 50.01 55.00 4.009 4.26 568,193,832 3.90 55.01 60.00 5,371 5.70 841,411,988 5.78 60.01 65.00 7,461 7.92 1,336,597,477 9.19 65.01 70.00 5,609 5.96 1,059,288,762 7.28 7.01 75.00 18,458 19.60 2,625,340,187 18.04 75.01 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 14,551,145,864 100.00 10.00 10.00 1.50 1.51 1.51 1.50	Current LTV (%)	Number of Properties 4,300	4.57	133,333,075	0.92
35.01 - 40.00	Current LTV (%) 20.00 and below 20.01 - 25.00	Number of Properties 4,300 1,596	4.57 1.70	133,333,075 97,538,917	0.92 0.67
40.01 - 45.00 2,390 2.54 268,407,765 1.84 45.01 - 50.00 3,466 3.68 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 5,371 5.70 841,411,988 5.78 60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05	Current LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00	Number of Properties 4,300 1,596 1,754	4.57 1.70 1.86	133,333,075 97,538,917 126,753,213	0.92 0.67 0.87
45.01 - 50.00 3,466 3.68 436,260,351 3.00 50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 5,371 5.70 841,411,988 5.78 60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62<	Current LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00	Number of Properties 4,300 1,596 1,754 1,924	4.57 1.70 1.86 2.04	133,333,075 97,538,917 126,753,213 170,906,923	0.92 0.67 0.87 1.17
50.01 - 55.00 4,009 4.26 568,193,832 3.90 55.01 - 60.00 5,371 5.70 841,411,988 5.78 60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62	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 4,300 1,596 1,754 1,924 2,407	4.57 1.70 1.86 2.04 2.56	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585	0.92 0.67 0.87 1.17 1.75
55.01 - 60.00 5,371 5.70 841,411,988 5.78 60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30	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 4,300 1,596 1,754 1,924 2,407 2,390	4.57 1.70 1.86 2.04 2.56 2.54	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765	0.92 0.67 0.87 1.17 1.75 1.84
60.01 - 65.00 7,461 7.92 1,336,597,477 9.19 65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 <td>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</td> <td>Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466</td> <td>4.57 1.70 1.86 2.04 2.56 2.54 3.68</td> <td>133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351</td> <td>0.92 0.67 0.87 1.17 1.75 1.84 3.00</td>	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 4,300 1,596 1,754 1,924 2,407 2,390 3,466	4.57 1.70 1.86 2.04 2.56 2.54 3.68	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351	0.92 0.67 0.87 1.17 1.75 1.84 3.00
65.01 - 70.00 5,609 5.96 1,059,288,762 7.28 70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26	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 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90
70.01 - 75.00 18,458 19.60 2,625,340,187 18.04 75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Eurent LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 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 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78
75.01 - 80.00 35,410 37.61 6,632,487,789 45.59 Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Eurrent LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 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 50.01 - 55.00 55.01 - 60.00 60.01 - 65.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19
Total 94,155 100.00 14,551,145,864 100.00 Cover Pool LTV - Drawn Distribution Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00	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 50.01 - 55.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28
Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07	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 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187	0.92 0.67 0.87 1.17 1.75 1.84 3.00 5.78 9.19 7.28 18.04
Current LTV (%) Number of Properties Percentage Principal Balance Percentage 20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07	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 70.01 - 75.00 70.01 - 75.00 75.01 - 80.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789	0.92 0.67 0.87 1.17 1.75 1.84 3.90 5.78 9.19 7.28 18.04 45.59
20.00 and below 7,110 7.55 272,781,277 1.87 20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 Total	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59
20.01 - 25.00 3,065 3.26 219,067,970 1.51 25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 Total Cover Pool LTV - Drawn Distribution	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00
25.01 - 30.00 3,581 3.80 297,999,779 2.05 30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 Total Cover Pool LTV - Drawn Distribution Current LTV (%)	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00
30.01 - 35.00 3,962 4.21 400,624,734 2.75 35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00
35.01 - 40.00 4,502 4.78 526,272,347 3.62 40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 Total Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below 20.01 - 25.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51
40.01 - 45.00 4,925 5.23 626,401,568 4.30 45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 Total Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065 3,581	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05
45.01 - 50.00 5,830 6.19 805,999,146 5.54 50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 Total Cover Pool LTV - Drawn Distribution Current LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065 3,581 3,962	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75
50.01 - 55.00 6,935 7.37 1,055,893,195 7.26 55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 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 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065 3,581 3,962 4,502	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62
55.01 - 60.00 8,173 8.68 1,367,797,486 9.40 60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 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 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065 3,581 3,962 4,502 4,925	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78 5.23	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347 626,401,568	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62 4.30
60.01 - 65.00 9,576 10.17 1,738,631,208 11.95 65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 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	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 S	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78 5.23 6.19	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347 626,401,568 805,999,146	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62 4.30 5.54
65.01 - 70.00 8,638 9.17 1,634,242,264 11.23 70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 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 - 50.00 50.01 - 50.00 50.01 - 55.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065 3,581 3,962 4,502 4,925 5,830 6,935	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78 5.23 6.19 7.37	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347 626,401,568 805,999,146 1,055,893,195	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62 4.30 5.54 7.26
70.01 - 75.00 11,790 12.52 2,243,209,741 15.42 75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 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 55.01 - 50.00 55.01 - 50.00 55.01 - 55.00 55.01 - 60.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 335,410 94,155 S	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78 5.23 6.19 7.37 8.68	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347 626,401,568 805,999,146 1,055,893,195 1,367,797,486	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62 4.30 5.54 7.26 9.40
75.01 - 80.00 16,068 17.07 3,362,225,149 23.10	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 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 55.01 - 50.00 55.01 - 50.00 55.01 - 55.00 55.01 - 60.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 335,410 94,155 S	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78 5.23 6.19 7.37 8.68	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347 626,401,568 805,999,146 1,055,893,195 1,367,797,486	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62 4.30 5.54 7.26 9.40
	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 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 55.01 - 50.00 55.01 - 60.00 60.01 - 65.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065 3,581 3,962 4,502 4,925 5,830 6,935 8,173 9,576	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78 5.23 6.19 7.37 8.68 10.17	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347 626,401,568 805,999,146 1,055,893,195 1,367,797,486 1,738,631,208	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62 4.30 5.54 7.26 9.40 11.95
Total 94,155 100.00 14,551,145,864 100.00	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 50.01 - 55.00 55.01 - 60.00 60.01 - 65.00 75.01 - 80.00 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 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00 65.01 - 70.00 70.01 - 75.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065 3,581 3,962 4,502 4,925 5,830 6,935 8,173 9,576 8,638 11,790	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78 5.23 6.19 7.37 8.68 10.17 9.17 12.52	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347 626,401,568 805,999,146 1,055,893,195 1,367,797,486 1,738,631,208 1,634,242,264 2,243,209,741	0.92 0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62 4.30 5.54 7.26 9.40 11.95 11.23 15.42
	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 70.01 - 75.00 70.01 - 75.00 70.01 - 70.00 70.01 - 25.00 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 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 65.00 65.01 - 70.00 70.01 - 75.00 70.01 - 75.00 70.01 - 75.00 70.01 - 75.00	Number of Properties 4,300 1,596 1,754 1,924 2,407 2,390 3,466 4,009 5,371 7,461 5,609 18,458 35,410 94,155 Number of Properties 7,110 3,065 3,581 3,962 4,502 4,925 5,830 6,935 8,173 9,576 8,638 11,790 16,068	4.57 1.70 1.86 2.04 2.56 2.54 3.68 4.26 5.70 7.92 5.96 19.60 37.61 100.00 Percentage 7.55 3.26 3.80 4.21 4.78 5.23 6.19 7.37 8.68 10.17 9.17 12.52 17.07	133,333,075 97,538,917 126,753,213 170,906,923 254,625,585 268,407,765 436,260,351 568,193,832 841,411,988 1,336,597,477 1,059,288,762 2,625,340,187 6,632,487,789 14,551,145,864 Principal Balance 272,781,277 219,067,970 297,999,779 400,624,734 526,272,347 626,401,568 805,999,146 1,055,893,195 1,367,797,486 1,738,631,208 1,634,242,264 2,243,209,741 3,362,225,149	0.67 0.87 1.17 1.75 1.84 3.00 3.90 5.78 9.19 7.28 18.04 45.59 100.00 Percentage 1.87 1.51 2.05 2.75 3.62 4.30 5.54 7.26 9.40 11.95 11.23 15.42 23.10