This report contains information regarding assets pledged as security (the Cover Pool) in respect of the obligations under the Covered Bonds issued under RBC's Global Covered Bond Programme as of the indicated Calculation Date. In this report, credit bureau scores refer to FICO® Scores obtained from TransUnion, based on the latest available information as at the cut-off date of the report and generally calculated in the same calendar quarter as this report. 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. Certain of the information set forth in this report, including credit bureau scores, current ratings and "The Teranet-National Bank House Price Index"^{III} Methodology has been obtained from and is based upon sources believed by RBC and the Guarantor LP to be accurate, however, neither RBC nor the Guarantor LP makes any representation or warranty, express or implied, in relation to the accuracy, completeness or reliability of such information or assumes any liability for any errors or any reliance you place on such information constitute an indication or gasumes any liability for any errors or any reliance you place on such information constitute an indication or gasumes any liability for any errors or any reliance you yor subscribe for, any security, which will be made only by a prospective or with applicable securities laws. Reliance should not be taken as an inflormation herein when making any decision to bury, hold or sell any security or for any other purpose. THESE COVERED BONDS HAVE NOT BEEN APPROVED BY CANADA MORTAGE HOUSING CORPORATION (CMHC) NOR HAS CMHC PASSED UPON THE ACCUFACY OF THIS REPORT. THE COVERED BONDS ARE NOT INSURED OR GUARANTEED BY CMHC OR THE GOVERNMENT OF CANADA OR ANY OTHER AGENCY THEREOF. The Cover Pool is owned by RBC Covered Bond Guarantor Limited Partnership (Guarantor LP), which has no liabilities or claims ous

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

Programme Information

Outstanding Covered Bonds

Series	Initial Principal Amount	Translation Rate	C\$ Equivalent	Final Maturity Date ⁽¹⁾	Interest Basis	Rate Type
CB22	€279,500,000	1.4017000 C\$/€	\$391,775,150	2031/07/21	1.652%	Fixed
CB27	€410,500,000	1.4524599 C\$/€	\$596,234,800	2034/12/15	1.616%	Fixed
CB28	€100,000,000	1.5370000 C\$/€	\$153,700,000	2036/01/14	1.625%	Fixed
CB37	€1,500,000,000	1.5417000 C\$/€	\$2,312,550,000	2023/06/28	0.250%	Fixed
CB38	€1,500,000,000	1.5148000 C\$/€	\$2,272,200,000	2025/09/10	0.625%	Fixed
CB40	€1,750,000,000	1.5160000 C\$/€	\$2,653,000,000	2024/01/29	0.250%	Fixed
CB41	€100,000,000	1.5110000 C\$/€	\$151,100,000	2039/03/14	1.384%	Fixed
CB42	€1,250,000,000	1.5040000 C\$/€	\$1,880,000,000	2026/06/19	0.050%	Fixed
CB45	£1,000,000,000	1.6354000 C\$/£	\$1,635,400,000	2024/10/03	SONIA +0.580%	Floating
CB46	€150,000,000	1.4687000 C\$/€	\$220,305,000	2039/12/30	0.652%	Fixed
CB47	€1,500,000,000	1.4505000 C\$/€	\$2,175,750,000	2027/01/21	0.010%	Fixed
CB48	€120,000,000	1.4529000 C\$/€	\$174,348,000	2040/01/24	0.667%	Fixed
CB49	£1,250,000,000	1.7234000 C\$/£	\$2,154,250,000	2025/01/30	SONIA +0.470%	Floating
CB50	€1,000,000,000	1.5600000 C\$/€	\$1,560,000,000	2025/03/25	0.125%	Fixed
CB52	CHF200,000,000	1.4557000 C\$/CHF	\$291,140,000	2027/04/06	0.155%	Fixed
CB56 ⁽²⁾	\$5,000,000,000	N/A	\$5,000,000,000	2023/09/27	3 month BA +0.600%	Floating
CB60	€1,250,000,000	1.5467000 C\$/€	\$1,933,375,000	2031/01/27	0.010%	Fixed
CB61	£1,250,000,000	1.7188000 C\$/£	\$2,148,500,000	2026/07/13	SONIA +1.000%	Floating
CB62	€160,000,000	1.4729000 C\$/€	\$235,664,000	2041/07/15	0.513%	Fixed
CB63	USD\$2,500,000,000	1.2647000 C\$/US\$	\$3,161,750,000	2026/09/14	1.050%	Fixed
CB64	€1,250,000,000	1.4818000 C\$/€	\$1,852,250,000	2028/10/05	0.010%	Fixed
CB65	€100,000,000	1.4548000 C\$/€	\$145,480,000	2041/10/21	0.638%	Fixed
CB66	£750,000,000	1.6941000 C\$/£	\$1,270,575,000	2026/10/22	SONIA +1.000%	Floating
CB67	€2,000,000,000	1.4212000 C\$/€	\$2,842,400,000	2027/04/26	0.125%	Fixed
CB68	€2,000,000,000	1.4000000 C\$/€	\$2,800,000,000	2026/03/23	0.625%	Fixed
CB69	€150,000,000	1.4000000 C\$/€	\$210,000,000	2037/03/24	1.296%	Fixed
CB70	USD\$1,500,000,000	1.2632000 C\$/US\$	\$1,894,800,000	2027/03/24	2.600%	Fixed
CB71	CHF250,000,000	1.3441158 C\$/CHF	\$336,028,942	2026/10/05	0.400%	Fixed
CB72	AUD\$750,000,000	0.9077500 C\$/AU\$	\$680,812,500	2025/05/06	3 month AUD BBSW +0.700%	Floating
CB73	AUD\$750,000,000	0.9077500 C\$/AU\$	\$680,812,500	2025/05/06	3.750%	Fixed
CB74	€1,000,000,000	1.3546000 C\$/€	\$1,354,600,000	2029/06/08	1.750%	Fixed
CB75	USD\$1,600,000,000	1.2629000 C\$/US\$	\$2,020,640,000	2025/06/09	3.400%	Fixed
CB76	CHF275,000,000	1.3392000 C\$/CHF	\$368,280,000	2025/07/08	1.495%	Fixed
CB77	AUD\$500,000,000	0.8850000 C\$/AU\$	\$442,500,000	2027/07/13	3 month AUD BBSW +1.050%	Floating
CB78	AUD\$800,000,000	0.8850000 C\$/AU\$	\$708,000,000	2027/07/13	4.500%	Fixed
CB79	€1,500,000,000	1.3023000 C\$/€	\$1,953,450,000	2027/09/13	2.375%	Fixed
CB80	€120,000,000 €30,000,000	1.3115000 C\$/€	\$157,380,000	2042/09/22	2.761%	Fixed
CB80A		1.3530000 C\$/€	\$40,590,000	2042/09/22	2.761%	Fixed
CB81	USD\$5,000,000,000	1.3427000 C\$/US\$	\$6,713,500,000	2025/12/08	SOFR +0.800%	Floating
CB82 CB83	USD\$1,250,000,000	1.3590000 C\$/US\$	\$1,698,750,000	2025/12/12	4.784% 4.109%	Fixed Fixed
CB85 CB84	\$1,200,000,000	N/A	\$1,200,000,000	2025/12/22 2028/01/18	4.109% SONIA +0.750%	
CB85	£750,000,000 CHF175,000,000	1.6256000 C\$/£ 1.4461000 C\$/CHF	\$1,219,200,000 \$253,067,500	2026/01/30	1.475%	Floating Fixed
CB85	CHF285,000,000	1.4654000 C\$/CHF	\$417,639,000	2028/03/31	2.085%	Fixed
CB80 CB87 ⁽⁶⁾	USD\$5,000,000,000	1.3541000 C\$/US\$	\$6,770,500,000	2030/04/28 ⁽⁶⁾	SOFR +1.000% ⁽⁶⁾	Floating
Total	0.00,000,000,000		\$69,132,297,392	2000,04/20	5011X + 1.00070**	rioaung
	d Bond Ratio: (3)		3.56% ⁽³⁾⁽⁴⁾ , 3.84% ⁽³⁾⁽⁵⁾	OSEI Coverer	Bond Ratio Limit: (3)	5.50%
	Weighted average maturity of Outstanding Covered Bonds (months)			44.27		
-	Weighted average remaining term of Loans in Cover Pool (months)			25.68		
Series Rating	<u>15</u>	Moody's	DBRS	Fitch		
CB22		Aaa	AAA	AAA		

RBC Covered Bond Programme



CB27	Aaa	AAA	AAA
CB28	Aaa	AAA	AAA
CB37	Aaa	AAA	AAA
CB38	Aaa	AAA	AAA
CB40	Aaa	AAA	AAA
CB41	Aaa	AAA	AAA
CB42	Aaa	AAA	AAA
CB45	Aaa	AAA	AAA
CB46	Aaa	AAA	AAA
CB47	Aaa	AAA	AAA
CB48	Aaa	AAA	AAA
CB49	Aaa	AAA	AAA
CB50	Aaa	AAA	AAA
CB52	Aaa	AAA	AAA
CB56	Aaa	AAA	AAA
CB60	Aaa	AAA	AAA
CB61	Aaa	AAA	AAA
CB62	Aaa	AAA	AAA
CB63	Aaa	AAA	AAA
CB64	Aaa	AAA	AAA
CB65	Aaa	AAA	AAA
CB66	Aaa	AAA	AAA
CB67	Aaa	AAA	AAA
CB68	Aaa	AAA	AAA
CB69	Aaa	AAA	AAA
CB70	Aaa	AAA	AAA
CB71	Aaa	AAA	AAA
CB72	Aaa	AAA	AAA
CB73	Aaa	AAA	AAA
CB74	Aaa	AAA	AAA
CB75	Aaa	AAA	AAA
CB76	Aaa	AAA	AAA
CB77	Aaa	AAA	AAA
CB78	Aaa	AAA	AAA
CB79	Aaa	AAA	AAA
CB80	Aaa	AAA	AAA
CB80A	Aaa	AAA	AAA
CB81	Aaa	AAA	AAA
CB82	Aaa	AAA	AAA
CB83	Aaa	AAA	AAA
CB84	Aaa	AAA	AAA
CB85	Aaa	AAA	AAA
CB86	Aaa	AAA	AAA
CB87	Aaa	AAA	AAA

RBC Covered Bond Programme Monthly Investor Report 5/31/2023

Calculation Date:



(1) An Extended Due for Payment Date twelve-months after the Final Maturity Date has been specified in the Final Terms of each Series. The Interest Basis specified in this report in respect of each Series applies until the Final Maturity Date for the relevant Series following which the floating rate of interest specified in the Final Terms of each Series is payable monthly in arrears from the Final Maturity Date to but excluding the Extended Due for Payment Date.
(2) Issued for purpose of accessing Bank of Canada facilities.

(3) On March 27, 2020, OSFI provided temporary relief to allow Canadian federal deposit taking institutions to pledge covered bonds as collateral to the Bank of Canada by providing that assets pledged for covered bonds relative to total on-balance sheet assets not exceed 10.00% including instruments issued to the market and those pledged to Bank of Canada, provided that the maximum amount of pool assets relating to market instruments remained limited to 5.50%. On April 6, 2021, OSFI announced the unwinding of the temporary increase to the covered bond limit effective immediately.

(4) Includes only assets that relate to covered bonds issued to the market and does not include assets that relate to covered bonds issued for the purpose of accessing Bank of Canada facilities.

(5) Includes assets that relate to covered bonds issued to the market and for the purpose of accessing Bank of Canada facilities.

(6) Effective June 15, 2023, the Series CB87 Covered Bonds will be amended and restated to change the Final Maturity Date to April 28, 2028, the Extended Due for Payment Date to April 28, 2029 and the Interest Basis to SOFR + 0.900%.



Supplementary Information

Parties to RBC Global Covered Bond Programme	
Issuer	Royal Bank of Canada
Guarantor entity	RBC Covered Bond Guarantor Limited Partnership
Servicer & Cash Manager	Royal Bank of Canada
Swap Providers	Royal Bank of Canada
Covered Bond Trustee & Custodian	Computershare Trust Company of Canada
Asset Monitor	PricewaterhouseCoopers LLP
Account Bank & GDA Provider	Royal Bank of Canada
Standby Account Bank & GDA Provider	Bank of Montreal
Paying Agent (1)	The Bank of New York Mellon
(1) The David Accept is seened of Casica CDEC is Devial Deals of Case do Th	Provide Accept in second of Carlos CRC2 and CRC2 is LIRCAC. The Devide Accept in second of C

(1) The Paying Agent in respect of Series CB56 is Royal Bank of Canada. The Paying Agent in respect of Series CB52 and CB86 is UBS AG. The Paying Agent in respect of Series CB71, CB76 and CB85 is Credit Suisse AG. The Paying Agent in respect of Series CB72, CB73, CB77 and CB78 is BTA Institutional Services Australia Limited.

Royal Bank of Canada's Ratings

Senior Debt ⁽¹⁾ / Long-Term Issuer Default Rating (Fitch) Short-Term Debt / Short-Term Issuer Default Rating (Fitch) Deposit Rating ("dr") (Short-Term/Long-Term) Counterparty Risk Assessment (Short-Term/Long-Term)	<u>Moody's</u> Aa1 P-1 P-1 (dr) / Aa1 (dr) P-1 (cr) / Aa1 (cr)	<u>DBRS</u> AA (high) R-1 (high) n/a / AA (high)(dr) n/a	<u>Fitch</u> AA/AA- F1+ F1+/AA n/a
Derivative Counterparty Rating (Short-Term/Long-Term) Rating Outlook Applicable Ratings of Standby Account Bank & Standby GDA Provider	n/a Stable	n/a Stable	AA(dcr) Stable
Senior Debt ⁽²⁾ / Long-Term Issuer Default Rating (Fitch) Short-Term Debt / Short-Term Issuer Default Rating (Fitch) Deposit Rating (Short-Term/Long-Term)	<u>Moody's</u> Aa2 P-1 P-1 (dr) / Aa2 (dr)	DBRS AA R-1 (high) n/a / AA (dr)	<u>Fitch</u> AA/AA- F1+ F1+ / AA

Description of Ratings Triggers(3) (4)

A. Party Replacement

If the rating(s) of the Party falls below the level stipulated below, such party is required to be replaced or in the case of the Swap Providers (i) transfer credit support and (ii) replace itself or obtain a guarantee for its obligations.

Role (Current Party)	Moody's	DBRS	<u>Fitch</u>
Account Bank/GDA Provider (RBC)	P-1 (dr) & A2 (dr)	R-1 (low) & A	F1 & A- ⁽⁵⁾
Standby Account Bank/GDA Provider (BMO)	P-1 (dr) & A2 (dr)	R-1 (low) & A	F1 & A- ⁽⁵⁾
Cash Manager (RBC)	P-2 (cr)	BBB (low) (long)	F2 & BBB+ ⁽⁶⁾
Servicer (RBC)	Baa3 (cr)	BBB (low) (long)	F2 & BBB+ ⁽⁶⁾
Interest Rate Swap Provider (RBC)	P-2 (cr) & A3 (cr)	R-2 (middle) & BBB	F2 & BBB+ ⁽⁶⁾
Covered Bond Swap Provider (RBC)	P-2 (cr) & A3 (cr)	R-2 (middle) & BBB	F2 & BBB+ ⁽⁶⁾
B. Specified Rating Related Action		· · ·	120200
i. The following actions are required if the rating of the Cash Manager (RBC) falls belo	w the stipulated rating		
	Moody's	DBRS	Fitch
(a) Asset Monitor is required to verify the Cash Manager's calculations of the Asset	Baa3 (cr)	n/a	BBB (long) ⁽⁶⁾
Coverage/Amortization test on each Calculation Date			
(b) Amounts received by the Cash Manager are required to be deposited directly into	P-1 (dr)	BBB (low)	F1 & A- ⁽⁵⁾
the Transaction Account			(-)
(c) Amounts received by the Servicer are to be deposited directly to the GIC	P-1 (dr)	BBB (low)	F1 & A- ⁽⁵⁾
Account and not provided to the Cash Manager			
ii. The following actions are required if the rating of the Servicer (RBC) falls below the	Stipulated rating Moody's	DBRS	Fitch
a) Servicer is required to hold amounts received in a separate account and transfer	P-1 (dr)	BBB (low)	F1 & A- ⁽⁵⁾
them to the Cash Manager or GIC Account, as applicable, within 2 business days	FFI (ui)		FI & A-W
iii. The following actions are required if the rating of the Issuer (RBC) falls below the si	tipulated rating		
	Moody's	DBRS	Fitch
(a) Establishment of the Reserve Fund	P-1(cr)	R-1 (mid) & A (low)	F1 & A- ⁽⁵⁾
iv. The following actions are required if the rating of the Issuer (RBC) falls below the s	tipulated rating		
	Moody's	DBRS	Fitch
(a) Cash flows will be exchanged under the Covered Bond Swap Agreement (to the			
extent not already occurring) except as otherwise provided in the Covered Bond Swap Agreement	Baa1 (cr)	BBB (high) (long)	BBB+ (dcr)
 v. Each Swap Provider is required to replace itself, transfer credit support or obtain a g below the specified rating 	guarantee of its obligatio	ons if the rating of such S	wap Provider falls
	Moody's	DBRS	Fitch
(a) Interest Rate Swap Provider	P-1 (cr) & A2 (cr)	R-1 (low) & A	F1 & A- ⁽⁶⁾
(b) Covered Bond Swap Provider	P-1 (cr) & A2 (cr)	R-1 (low) & A	F1 & A- ⁽⁶⁾

Events of Default & Triggers	
Asset Coverage Test (C\$ Equivalent of Outstanding	Pass
Covered Bonds < Adjusted Aggregate Asset Amount)	
Issuer Event of Default	No
Guarantor LP Event of Default	No

(1) Includes: (a) senior debt issued prior to September 23, 2018; and (b) senior debt issued on or after September 23, 2018 which is excluded from the bank recapitalization "bail-in" regime. Senior debt subject to conversion under the bail-in regime is rated A1 by Moody's, AA by DBRS and AA- by Fitch.

(2) Includes: (a) senior debt issued prior to September 23, 2018; and (b) senior debt issued on or after September 23, 2018 which is excluded from the bank recapitalization "bail-in" regime. Senior debt subject to conversion under the bail-in regime is rated A2 by Moody's, AA (low) by DBRS and AA- by Fitch.

RBC

(3) Where one rating or assessment is expressed, unless otherwise specified, such rating or assessment is short-term. Where two ratings or assessments are expressed, the first is short-term and the second is long-term. Unless otherwise specified, ratings or assessments are in respect of Senior Debt (or the Long-Term Issuer Default Rating in the case of

Fitch) and Short-Term Debt (or the Short-Term Issuer Default Rating in the case of Fitch). Where two ratings or assessments are listed in respect of a relevant action, the action is required to be taken where the rating or assessment of the relevant party falls below both such ratings or assessments.

⁽⁴⁾ The discretion of the Guarantor LP to waive a required action upon a Rating Trigger may be limited by the terms of the Transaction Documents.

⁽⁵⁾ These ratings will be in respect of deposit ratings from Fitch following Fitch having assigned deposit ratings to the relevant party.

⁽⁶⁾ These ratings will be in respect of Derivative Counterparty Ratings from Fitch and include the (dcr) reference following Fitch having assigned Derivative Counterparty Ratings to the relevant party.

Asset	Covera	age Test
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C\$ Equivalent of Outstanding Covered Bonds	\$69,132,297,392		
A = lower of (i) LTV Adjusted True Balance, and (ii) Asset Percentage Adjusted True Balance, as adjusted B = Principal Receipts C = Cash Capital Contributions D = Substitute Assets E = Reserve Fund balance F = Negative Carry Factor calculation Adjusted Aggregate Asset Amount (Total: A + B + C + D + E - F)	\$102,540,504,356 - - - \$1,275,276,012 \$101,265,228,343	A (i) A (ii) Asset Percentage: Maximum Asset Percentage:	\$110,241,170,731 \$102,540,504,356 93.00% 93.00%

Regulatory	OC Minimum	Calculation
June		

A Lesser of (a) Cover Pool Collateral, and	\$74,411,760,391	A(a)	\$110,143,347,782*
(b) Cover Pool Collateral required to meet the Asset Coverage Test		A(b)	\$74,411,760,391
B (C\$ Equivalent of Outstanding Covered Bonds)	\$69,132,297,392		
Level of Overcollateralization (A/B)	107.64%		
Regulatory OC Minimum	103.00%		

*Amount includes Voluntary Overcollateralization and does not include Accrued Interest, Arrears of Interest or any other amount which is due or accrued on the Loans amount which has not been paid or capitalized.

Valuation Calculation			
Trading Value of Covered Bonds	\$67,172,592,900		
A = LTV Adjusted Present Value	\$106,234,290,051	Weighted Average Effective Yield of Performing Eligible Loans:	5.95%
B = Principal Receipts	-		
C = Cash Capital Contributions	-		
D = Trading Value of Substitute Assets	-		
E = Reserve Fund Balance	-		
F = Trading Value of Swap Collateral			
Present Value Adjusted Aggregate Asset Amount (Total: A + B + C + D + E + F)	\$106,234,290,051		

Intercompany Loan Balance

Guarantee Loan	\$74,922,285,686
Demand Loan	\$35,534,806,955
Total	\$110,457,092,641

Cover Pool Losses

Period End	Write-off Amounts	Loss Percentage (Annualized)
May 31, 2023	\$211,873	0.00%

Cover Pool Flow of Funds

	31-May-2023	28-Apr-2023
Cash Inflows		
Principal Receipts	\$1,954,974,739	\$1,384,251,637
Proceeds for sale of Loans	-	-
Draw on Intercompany Loan	-	-
Revenue Receipts	\$384,828,315	\$324,505,108
Swap receipts	\$577,103,011 ⁽¹⁾	\$571,942,099 (2)
Swap Breakage Fee <u>Cash Outflows</u>	-	-
Swap payment	(\$384,828,315) (1)	(\$324,505,108) (2)
ntercompany Loan interest	(\$575,948,805) (1)	(\$570,798,215) (2)
Intercompany Loan principal	(\$1,954,974,739) (1)	(\$1,384,251,637) (2)
Purchase of Loans	<u> </u>	<u> </u>
Net inflows/(outflows)	\$1,154,206	\$1,143,884

⁽¹⁾ Cash settlement to occur on June 19, 2023

(2) Cash settlement occurred on May 17, 2023

Cover Pool Summary Statistics

Previous Month Ending Balance	\$112,169,533,148	
Current Month Ending Balance	\$110,214,346,536	
Number of Mortgages in Pool	447,170	
Average Mortgage Size	\$246,471	
Ten Largest Mortgages as a % of Current Month Ending Balance	0.02%	
Number of Properties	399,469	
Number of Borrowers	371,031	
	Original ⁽¹⁾	Indexed (2)
Weighted Average LTV - Authorized	69.81%	55.73%
Weighted Average LTV - Drawn	62.07%	50.07%
Weighted Average LTV - Original Authorized	72.55%	
Weighted Average Mortgage Rate	3.86%	
Weighted Average Seasoning (Months)	28.37	
Weighted Average Original Term (Months)	54.50	
Weighted Average Remaining Term (Months)	25.68	

(1) Value as most recently determined or assessed in accordance with the underwriting policies (whether upon origination or renewal of the Eligible Loan or subsequently thereto).

(2) Value as determined by adjusting, not less than quarterly, the Original Market Value for each Property subject to the Related Security in respect of a Loan utilizing the Housing Price Index Methodology for subsequent price developments. See Appendix under "Housing Price Index Methodology" for details.

Disclaimer: Due to rounding, numbers presented in the following distribution tables may not add up precisely to the totals provided and percentages may not precisely reflect the absolute figures.

Cover Pool Delinquency Distribution							
Aging Summary	Number of Loans	Percentage	Principal Balance	Percentage			
Current and less than 30 days past due	446,422	99.83	\$110,014,953,286	99.82			
30 to 59 days past due	272	0.06	\$80,657,214	0.07			
60 to 89 days past due	156	0.03	\$47,737,282	0.04			
90 or more days past due	320	0.07	\$70,998,754	0.06			
Total	447,170	100.00	\$110,214,346,536	100.00			
Cover Pool Provincial Distribution							
Province	Number of Loans	Percentage	Principal Balance	Percentage			
Alberta	52,112	11.65	\$10,932,496,751	9.92			
British Columbia	85,831	19.19	\$26,528,767,597	24.07			
Manitoba	17,907	4.00	\$2,777,123,382	2.52			

Total	447,170	100.00	\$110,214,346,536	100.00
Yukon	48	0.01	\$6,698,319	0.01
Saskatchewan	14,898	3.33	\$2,325,127,680	2.11
Quebec	76,497	17.11	\$13,679,540,208	12.41
Prince Edward Island	1,948	0.44	\$278,370,696	0.25
Ontario	166,347	37.20	\$49,404,674,231	44.83
Nunavut	1	0.00	\$32,203	0.00
Nova Scotia	15,173	3.39	\$2,168,275,502	1.97
Northwest Territories	8	0.00	\$428,157	0.00
Newfoundland and Labrador	6,237	1.39	\$935,636,166	0.85
New Brunswick	10,163	2.27	\$1,177,175,644	1.07
Manitoba	17,907	4.00	\$2,777,123,382	2.52

Cover Pool Credit Bureau Score Distribution

Credit Bureau Score	Number of Loans	Percentage	Principal Balance	Percentage	
Score Unavailable	4,225	0.94	\$1,743,163,748	1.58	
499 and below	275	0.06	\$54,532,047	0.05	
500 - 539	605	0.14	\$120,386,962	0.11	
540 - 559	527	0.12	\$116,270,871	0.11	
560 - 579	740	0.17	\$167,800,706	0.15	
580 - 599	1,067	0.24	\$249,548,862	0.23	
600 - 619	1,824	0.41	\$437,079,806	0.40	
620 - 639	3,290	0.74	\$826,479,160	0.75	
640 - 659	7,341	1.64	\$1,928,184,619	1.75	
660 - 679	11,498	2.57	\$2,961,734,366	2.69	
680 - 699	16,909	3.78	\$4,439,423,067	4.03	
700 - 719	22,250	4.98	\$5,761,729,329	5.23	
720 - 739	26,067	5.83	\$6,774,858,140	6.15	
740 - 759	29,316	6.56	\$7,761,647,262	7.04	
760 - 779	33,334	7.45	\$8,982,196,551	8.15	
780 - 799	39,035	8.73	\$10,554,753,809	9.58	
800 and above	248,867	55.65	\$57,334,557,231	52.02	
Total	447,170	100.00	\$110,214,346,536	100.00	



Cover Pool Rate Type Distribution				
Rate Type	Number of Loans	Percentage	Principal Balance	Percentage
Fixed	343,868	76.90	\$74,951,782,606	68.01
Variable	103,302	23.10	\$35,262,563,930	31.99
Total	447,170	100.00	\$110,214,346,536	100.00
Mortgage Asset Type Distribution				
Asset Type	Number of Loans	Percentage	Principal Balance	Percentage
Conventional Mortgage	116,328	26.01	\$34,238,090,806	31.07
Homeline Mortgage Segment	330,842	73.99	\$75,976,255,730	68.94
	447,170	100.00	\$110,214,346,536	100.00
Cover Pool Occupancy Type Distributi	on			
Occupancy Type	Number of Loans	Percentage	Principal Balance	Percentage
Owner Occupied	380,319	85.05	\$91,802,773,342	83.29
Non-Owner Occupied	<u> </u>	<u>14.95</u> 100.00	\$18,411,573,194 \$110,214,346,536	16.71 100.00
			\$110,214,040,000	100.00
Cover Pool Mortgage Rate Distribution				
Mortgage Rate (%)	Number of Loans	Percentage	Principal Balance	Percentage
1.9999% and below	69,336	15.51	\$18,007,805,696	16.34
2.0000% - 2.4999% 2.5000% - 2.9999%	51,200 112,773	11.45 25.22	\$11,713,107,472 \$24,356,677,227	10.63 22.10
3.0000% - 3.4999%	30,959	6.92	\$6,245,450,715	5.67
3.5000% - 3.9999%	27,310	6.11	\$4,477,546,989	4.06
4.0000% - 4.4999% 4.5000% - 4.9999%	4,320 7,200	0.97 1.61	\$809,545,352 \$1,558,627,260	0.73 1.41
4.3000% - 4.9999% 5.0000% - 5.4999%	25,248	5.65	\$1,558,627,260 \$5,601,515,030	5.08
5.5000% - 5.9999%	86,787	19.41	\$29,205,404,911	26.50
6.0000% - 6.4999%	24,956	5.58	\$6,943,556,579	6.30
6.5000% - 6.9999% 7.0000% and above	2,988 4,093	0.67 0.92	\$624,945,425 \$670,163,880	0.57 0.61
Total	447,170	100.00	\$110,214,346,536	100.00
Cover Pool Remaining Term Distribution				
		Bananatana	Bringing Delegas	Demonstrate
<u>Remaining Term (Months)</u> Less than 12.00	Number of Loans 107,928	Percentage 24.14	Principal Balance \$21,974,190,558	Percentage 19.94
12.00 - 23.99	122,459	27.39	\$27,090,217,249	24.58
24.00 - 35.99	106,434	23.80	\$26,295,016,874	23.86
36.00 - 47.99	91,594	20.48	\$31,072,748,032	28.19
48.00 - 59.99 60.00 - 71.99	16,825 1,460	3.76 0.33	\$3,427,860,945 \$277,011,332	3.11 0.25
72.00 - 83.99	234	0.05	\$32,892,979	0.03
84.00 - 119.99	236	0.05	\$44,408,567	0.04
120.00 and above	0	0.00	\$0	0.00
Total	447,170	100.00	\$110,214,346,536	100.00
Cover Pool Loan Seasoning				
Loan Seasoning (Months)	Number of Loans	Percentage	Principal Balance	Percentage
	56,385	12.61	\$11,412,087,849	10.35
Less than 12.00		a · - ·		
12.00 - 23.99	111,064	24.84	\$34,606,740,040 \$28,647,210,704	31.40
12.00 - 23.99 24.00 - 35.99	111,064 112,040	25.06	\$28,647,210,704	25.99
12.00 - 23.99	111,064			

RBC		-		
Cover Pool Range of Remaining Princi	pal Balance			
Range of Remaining Principal Balance	Number of Loans	Percentage	Principal Balance	Percentage
99,999 and below	117,092	26.19	\$6,292,514,909	5.71
100,000 - 149,999	64,757	14.48	\$8,086,906,430	7.34
150,000 - 199,999	57,161	12.78	\$9,972,432,360	9.05
200,000 - 249,999	46,471	10.39	\$10,415,942,575	9.45
250,000 - 299,999 300,000 - 349,999	36,587 26,875	8.18 6.01	\$10,024,442,068 \$8,702,827,500	9.10 7.90
350,000 - 399,999	20,551	4.60	\$8,702,837,599 \$7,684,951,449	6.97
400,000 - 449,999	15,863	3.55	\$6,723,830,438	6.10
450,000 - 499,999	12,459	2.79	\$5,904,347,113	5.36
500,000 - 549,999	9,827	2.20	\$5,151,594,761	4.67
550,000 - 599,999	7,587	1.70	\$4,355,295,496	3.95
600,000 - 649,999	6,027	1.35	\$3,760,241,183	3.41
650,000 - 699,999	4,863	1.09	\$3,277,473,608	2.97
700,000 - 749,999	3,877 3,257	0.87 0.73	\$2,808,986,211 \$2,521,752,520	2.55 2.29
750,000 - 799,999 800,000 - 849,999	2,564	0.73	\$2,521,752,530 \$2,113,576,457	1.92
850,000 - 899,999	2,163	0.48	\$1,890,082,601	1.52
900,000 - 949,999	1,752	0.39	\$1,619,680,403	1.47
950,000 - 999,999	1,451	0.32	\$1,413,233,606	1.28
1,000,000 and above	5,986	1.34	\$7,494,224,739	6.80
Total	447,170	100.00	\$110,214,346,536	100.00
Cover Pool Property Type Distribution				
Property Type	Number of Loans	Percentage	Principal Balance	Percentage
Apartment (Condominium)	68,014	15.21	\$15,021,755,796	13.63
Detached	313,022	70.00	\$78,231,931,979	70.98
Duplex	4,007	0.90	\$603,513,118	0.55
Fourplex	944	0.21	\$199,347,771	0.18
Other	311	0.07	\$41,108,698	0.04
Row (Townhouse)	33,373	7.46	\$9,036,389,884	8.20
Semi-detached	26,379	5.90	\$6,872,001,381	6.24
Triplex	<u>1,120</u> 447,170	<u> </u>	\$208,297,908 \$110,214,346,536	0.19
			\$110;214,040,000	100.00
Cover Pool Indexed LTV - Authorized I	Distribution			
Indexed LTV (%)	Number of Properties	Percentage	Principal Balance	Percentage
20.00 and below	17,611	4.41	\$1,640,793,944	1.49
20.01 - 25.00	12,166	3.05	\$1,896,975,856	1.72
25.01 - 30.00 30.01 - 35.00	19,733 27,122	4.94 6.79	\$3,459,057,624 \$5,340,603,971	3.14 4.85
35.01 - 40.00	35,460	8.88	\$7,218,429,845	6.55
40.01 - 45.00	37,389	9.36	\$8,501,250,735	7.71
45.01 - 50.00	37,657	9.43	\$9,850,874,913	8.94
50.01 - 55.00	37,714	9.44	\$11,262,555,427	10.22
55.01 - 60.00	39,574	9.91	\$12,688,351,767	11.51
60.01 - 65.00	45,779	11.46	\$14,267,785,420	12.95
65.01 - 70.00	37,590	9.41	\$12,626,833,836	11.46
70.01 - 75.00	21,926	5.49	\$8,341,232,830	7.57
75.01 - 80.00 > 80.00	24,950	6.25	\$10,836,736,994	9.83
> 80.00	<u>4,798</u> 399,469	<u> </u>	\$2,282,863,375 \$110,214,346,536	2.07 100.00
			÷,214,040,000	
Cover Pool Indexed LTV - Drawn Distri				
Indexed LTV (%)	Number of Loans	Percentage	Principal Balance	Percentage
20.00 and below	59,228	14.83	\$5,888,820,196	5.34
20.01 - 25.00	24,440	6.12	\$4,437,798,512	4.03
25.01 - 30.00	28,451	7.12	\$6,018,481,659	5.46
30.01 - 35.00	30,835	7.72	\$7,104,430,612	6.45
35.01 - 40.00 40.01 - 45.00	32,448 32,840	8.12 8.22	\$8,168,108,314 \$9,097,151,975	7.41 8.25
40.01 - 45.00 45.01 - 50.00	32,840 33,240	8.22 8.32	\$9,097,151,975 \$9,986,229,984	8.25 9.06
50.01 - 55.00	37,716	9.44	\$12,258,894,336	11.12
55.01 - 60.00	37,650	9.43	\$13,116,598,383	11.90

60.01 - 65.00

65.01 - 70.00

70.01 - 75.00

75.01 - 80.00

> 80.00

Total

37,650

30,545

20,372

16,559

13,017

399,469

2,128

7.65

5.10

4.15

3.26

0.53

100.00

10.10

7.19

6.49

6.12

1.07

100.00

\$13,116,598,383 \$11,131,341,157

\$7,927,031,672

\$7,150,719,222

\$6,746,483,203

\$1,182,257,311

\$110,214,346,536



Provincial Distribution by Indexed LTV- Drawn and Aging Summary

		Current and				
Province	Indexed LTV (%)	less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 days past due	90 or more <u>days past due</u>	Total
Alberta	<u></u>	<u></u>	<u></u>	<u></u>	<u>aajo paor aao</u>	<u></u>
, aborta						
	20.00 and below	\$348,949,404	\$267,769	\$251,142	\$266,877	\$349,735,192
	20.01 - 25.00 25.01 - 30.00	\$288,132,569 \$206,520,250	\$96,490 \$581,617	\$0 \$0	\$531,579 \$139,088	\$288,760,638 \$207,251,055
	30.01 - 35.00	\$396,530,350 \$541,717,811	\$581,617 \$465,493	\$0 \$1,815,491	\$130,832	\$397,251,055 \$544,129,626
	35.01 - 40.00	\$647,303,352	\$337,834	\$401,844	\$1,798,075	\$649,841,105
	40.01 - 45.00	\$740,424,457	\$85,836	\$845,523	\$923,080	\$742,278,897
	45.01 - 50.00	\$890,366,881	\$759,046	\$107,290	\$3,241,316	\$894,474,534
	50.01 - 55.00 55.01 - 60.00	\$1,210,253,851 \$1,548,486,012	\$1,994,148 \$740,140	\$227,377 \$1,111,770	\$1,647,585 \$2,891,176	\$1,214,122,961 \$1,553,229,098
	60.01 - 65.00	\$1,806,379,424	\$1,162,096	\$883.024	\$2,144.115	\$1.810.568.658
	65.01 - 70.00	\$1,427,097,039	\$234,709	\$178,821	\$1,934,372	\$1,429,444,941
	70.01 - 75.00	\$802,919,203	\$1,179,916	\$0	\$1,243,701	\$805,342,821
	75.01 - 80.00	\$229,614,353	\$109,258	\$687,200	\$698,136	\$231,108,947
Total Alberta	> 80.00	\$22,139,582 \$10,900,314,289	\$0 \$8,014,351	\$0 \$6,509,482	\$68,695 \$17,658,629	\$22,208,278 \$10,932,496,751
		\$10,500,314,209	\$0,014,331	\$0,303,482	\$17,030,029	\$10,932,490,731
		Current and				
		less than 30	30 to 59	60 to 89	90 or more	
Province	Indexed LTV (%)	days past due	days past due	days past due	days past due	Total
British Columbia						
	20.00 and below	\$1,820,251,521	\$1,185,023	\$179,006	\$267,339	\$1,821,882,889
	20.01 - 25.00	\$1,367,198,236	\$566,273	\$1,177,826	\$1,289,457	\$1,370,231,792
	25.01 - 30.00	\$1,779,626,006	\$1,663,959	\$191,454	\$1,454,471	\$1,782,935,890
	30.01 - 35.00	\$1,942,084,116	\$1,663,961	\$1,476,242	\$1,176,092	\$1,946,400,411
	35.01 - 40.00 40.01 - 45.00	\$2,043,377,956 \$2,145,646,444	\$708,484 \$1,220,424	\$0 \$0	\$732,202	\$2,044,818,642 \$2,147,700,172
	45.01 - 50.00	\$2,145,646,444 \$2,529,866,737	\$1,229,434 \$929,148	\$0 \$200,541	\$914,295 \$702,430	\$2,147,790,173 \$2,531,698,856
	50.01 - 55.00	\$2,743,945,425	\$355,216	\$0	\$1,710,842	\$2,746,011,483
	55.01 - 60.00	\$3,090,927,366	\$813,082	\$18,080	\$1,501,240	\$3,093,259,768
	60.01 - 65.00	\$2,835,037,583	\$1,319,452	\$2,346,551	\$2,402,030	\$2,841,105,616
	65.01 - 70.00 70.01 - 75.00	\$1,765,904,240 \$1,346,929,459	\$713,329 \$1,011,775	\$1,420,905 \$0	\$0 \$0	\$1,768,038,474 \$1,347,941,234
	75.01 - 80.00	\$994,470,621	\$1,770,151	\$0 \$0	\$0 \$0	\$996,240,772
	> 80.00	\$90,411,597	\$0	\$0	\$0	\$90,411,597
Total British Columbia		\$26,495,677,308	\$13,929,286	\$7,010,605	\$12,150,398	\$26,528,767,597
		Current and				
Province	Indexed LTV (%)	less than 30 days past due	30 to 59	60 to 89	90 or more <u>days past due</u>	Total
		<u>uays past due</u>	<u>days past due</u>	<u>days past due</u>	uays past due	<u>Total</u>
Manitoba						
	20.00 and below	\$79,613,824	\$62,466	\$0	\$81,712	\$79,758,002
	20.01 - 25.00	\$62,559,464	\$0	\$102,197	\$64,944	\$62,726,605
	25.01 - 30.00	\$90,862,817 \$112,250,802	\$0 \$0	\$0 \$66,423	\$350,959 \$171,820	\$91,213,776 \$112,408,054
	30.01 - 35.00 35.01 - 40.00	\$112,259,803 \$148,698,340	\$0 \$93,331	\$196,915	\$171,829 \$421,592	\$112,498,054 \$149,410,178
	40.01 - 45.00	\$184,163,186	\$0 \$0	\$116,371	\$218,449	\$184,498,006
	45.01 - 50.00	\$215,461,551	\$111,264	\$0	\$139,239	\$215,712,053
	50.01 - 55.00	\$301,794,688	\$50,178	\$184,150	\$0	\$302,029,017
	55.01 - 60.00	\$361,618,041 \$441,000,082	\$564,242	\$48,053	\$284,286 \$1,004,784	\$362,514,622 \$442,004,766
	60.01 - 65.00 65.01 - 70.00	\$441,999,982 \$332,631,479	\$0 \$447,269	\$0 \$0	\$1,004,784 \$238,866	\$443,004,766 \$333,317,613
	70.01 - 75.00	\$213,542,152	\$0	\$0	\$115,203	\$213,657,355
	75.01 - 80.00	\$161,122,301	\$0	\$0	\$0	\$161,122,301
Tetel Mark 1	> 80.00	\$65,661,033	\$0	\$0	\$0	\$65,661,033
Total Manitoba		\$2,771,988,660	\$1,328,750	\$714,109	\$3,091,864	\$2,777,123,382



		Current and				
		less than 30	30 to 59	60 to 89	90 or more	
Province	Indexed LTV (%)	<u>days past due</u>	<u>days past due</u>	<u>days past due</u>	<u>days past due</u>	Total
New Brunswick						
	20.00 and below	\$42,963,196	\$24,981	\$26,552	\$0	\$43,014,729
	20.01 - 25.00	\$36,514,804	\$0	\$124,731	\$0	\$36,639,535
	25.01 - 30.00	\$50,134,943	\$47,679	\$76,060	\$56,365	\$50,315,046
	30.01 - 35.00	\$64,015,672	\$0	\$241,867	\$48,216	\$64,305,754
	35.01 - 40.00	\$79,249,850	\$0	\$0	\$0	\$79,249,850
	40.01 - 45.00	\$84,671,078 \$100,904,899	\$428,595 \$0	\$32,345 \$0	\$276,519	\$85,408,538 \$100,067,717
	45.01 - 50.00 50.01 - 55.00	\$139,674,505	\$0 \$0	\$0 \$78,732	\$62,818 \$63,777	\$100,967,717 \$139,817,014
	55.01 - 60.00	\$153,352,691	\$141,288	\$71,023	\$107,128	\$153,672,130
	60.01 - 65.00	\$137,882,423	\$0	\$70,092	\$0	\$137,952,515
	65.01 - 70.00	\$102,593,767	\$0	\$0	\$0	\$102,593,767
	70.01 - 75.00	\$101,236,340	\$0	\$0	\$0	\$101,236,340
	75.01 - 80.00	\$72,127,765	\$258,549	\$0	\$0	\$72,386,314
Total New Brunswick	> 80.00	\$9,616,394	\$0	\$0	\$0	\$9,616,394
TOTAL NEW DIVISSION		\$1,174,938,327	\$901,092	\$721,402	\$614,823	\$1,177,175,644
		Current and				
Description		less than 30	30 to 59	60 to 89	90 or more	Tadal
Province	Indexed LTV (%)	<u>days past due</u>	<u>days past due</u>	<u>days past due</u>	<u>days past due</u>	Total
Newfoundland and						
Labrador	00.00	\$00,400,470	\$ 0	^	\$22.040	\$00 505 010
	20.00 and below 20.01 - 25.00	\$38,436,476 \$37,059,830	\$0 \$0	\$0 \$0	\$98,840 \$0	\$38,535,316 \$37,059,830
	25.01 - 30.00	\$53,229,705	\$0 \$0	\$0 \$0	\$0 \$0	\$53,229,705
	30.01 - 35.00	\$68,722,890	\$0	\$0 \$0	\$0 \$0	\$68,722,890
	35.01 - 40.00	\$89,148,409	\$117,050	\$189,435	\$0	\$89,454,894
	40.01 - 45.00	\$87,549,206	\$0	\$231,661	\$179,799	\$87,960,666
	45.01 - 50.00	\$96,818,981	\$0	\$80,687	\$106,969	\$97,006,637
	50.01 - 55.00	\$111,585,063	\$270,407	\$0	\$0	\$111,855,471
	55.01 - 60.00	\$123,354,802	\$490,616	\$165,564	\$257,390	\$124,268,372
	60.01 - 65.00 65.01 - 70.00	\$87,888,851 \$46,283,929	\$370,523 \$0	\$0 \$0	\$0 \$0	\$88,259,374 \$46,283,929
	70.01 - 75.00	\$54,713,691	\$0	\$0	\$0 \$0	\$54,713,691
	75.01 - 80.00	\$34,549,870	\$57,803	\$0	\$0	\$34,607,673
	> 80.00	\$3,677,717	\$0	\$0	\$0	\$3,677,717
Total Newfoundland and	d Labrador	\$933,019,420	\$1,306,400	\$667,347	\$642,998	\$935,636,166
		Current and				
		less than 30	30 to 59	60 to 89	90 or more	
Province	Indexed LTV (%)	<u>days past due</u>	<u>days past due</u>	<u>days past due</u>	<u>days past due</u>	Total
Northwest Territories						
	20.00 and below	\$159,763	\$0	\$0	\$0	\$159,763
	20.01 - 25.00	\$0	\$0	\$0	\$0 \$0	\$0
	25.01 - 30.00	\$203,574	\$0	\$0	\$0	\$203,574
	30.01 - 35.00	\$0	\$0	\$0	\$0	\$0
	35.01 - 40.00	\$64,821	\$0	\$0	\$0	\$64,821
	40.01 - 45.00	\$0	\$0	\$0	\$0	\$0
	45.01 - 50.00	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
	50.01 - 55.00 55.01 - 60.00	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
	60.01 - 65.00	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
	65.01 - 70.00	\$0	\$0	\$0	\$0	\$0
	70.01 - 75.00	\$0	\$0	\$0	\$0	\$0
	75.01 - 80.00	\$0	\$0	\$0	\$0	\$0
Total North	> 80.00	\$0	\$0	\$0	\$0	\$0
Total Northwest Territor	162	\$428 157	\$0	\$0	62	\$428 157

\$0

\$0

\$428,157

\$428,157

\$0



		Current and				
		Current and less than 30	30 to 59	60 to 89	90 or more	
Province	Indexed LTV (%)	days past due	days past due	days past due	days past due	Total
Nova Scotia						
	20.00 and below	\$106,621,464	\$28,045	\$0	\$63,743	\$106,713,252
	20.01 - 25.00 25.01 - 30.00	\$91,897,625 \$145,618,263	\$0 \$0	\$0 \$0	\$23,529 \$80,050	\$91,921,155 \$145,698,313
	30.01 - 35.00	\$203,580,483	\$168,682	\$0 \$0	\$278,873	\$204,028,039
	35.01 - 40.00	\$255,812,698	\$0	\$0	\$259,647	\$256,072,345
	40.01 - 45.00	\$239,320,438	\$240,628	\$390,275	\$0	\$239,951,341
	45.01 - 50.00	\$203,491,690	\$0	\$0	\$0	\$203,491,690
	50.01 - 55.00	\$224,515,406 \$204,450,178	\$0 \$151.245	\$307,026	\$0 \$128,936	\$224,822,432 \$204,720,450
	55.01 - 60.00 60.01 - 65.00	\$204,450,178 \$192,810,650	\$151,345 \$120,103	\$0 \$0	\$80,178	\$204,730,459 \$193,010,931
	65.01 - 70.00	\$151,933,120	\$0	\$108,733	\$0	\$152,041,853
	70.01 - 75.00	\$87,096,784	\$0	\$0	\$0	\$87,096,784
	75.01 - 80.00	\$45,135,780	\$0	\$0	\$0	\$45,135,780
Tatal Naus Castia	> 80.00	\$13,561,129	\$0	\$0	\$0	\$13,561,129
Total Nova Scotia		\$2,165,845,708	\$708,804	\$806,033	\$914,957	\$2,168,275,502
		Current and				
_ .		less than 30	30 to 59	60 to 89	90 or more	
Province	Indexed LTV (%)	<u>days past due</u>	days past due	<u>days past due</u>	days past due	<u>Total</u>
Nunavut						
	20.00 and halow	¢o	¢0,	¢0,	¢o	¢o
	20.00 and below 20.01 - 25.00	\$0 \$32,203	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$32,203
	25.01 - 30.00	\$0	\$0	\$0	\$0 \$0	\$0
	30.01 - 35.00	\$0	\$0	\$0	\$0	\$0
	35.01 - 40.00	\$0	\$0	\$0	\$0	\$0
	40.01 - 45.00	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
	45.01 - 50.00 50.01 - 55.00	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
	55.01 - 60.00	\$0 \$0	\$0	\$0	\$0	\$0 \$0
	60.01 - 65.00	\$0	\$0	\$0	\$0	\$0
	65.01 - 70.00	\$0	\$0	\$0	\$0	\$0
	70.01 - 75.00	\$0	\$0	\$0	\$0	\$0
	75.01 - 80.00 > 80.00	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
Total Nunavut	> 00.00	\$32,203	\$0 \$0	\$0 \$0	<u>\$0</u>	\$32,203
		<i>\$</i> 52,205	\	0		<i>\$32,203</i>
		Current and	20 to 50	60 to 89	00	
Province	Indexed LTV (%)	less than 30 days past due	30 to 59 <u>days past due</u>	days past due	90 or more days past due	Total
	<u></u>	<u>, o puor</u>	<u></u>	<u></u>	<u></u>	
Ontario						
	20.00 and below	\$2,767,190,592	\$820,044	\$479,175	\$587,837	\$2,769,077,648
	20.01 - 25.00	\$2,007,088,980	\$590,471	\$2,050,106	\$234,621	\$2,009,964,178
	25.01 - 30.00	\$2,684,162,094	\$842,575	\$2,024,500	\$1,830,797	\$2,688,859,966
	30.01 - 35.00 35.01 - 40.00	\$3,030,276,231 \$3,398,754,760	\$758,122 \$1,746,914	\$1,724,832 \$1,228,744	\$1,258,048 \$2,160,810	\$3,034,017,233 \$3,403,891,228
	40.01 - 45.00	\$3,843,317,255	\$3,452,997	\$255,084	\$3,525,253	\$3,850,550,590
	45.01 - 50.00	\$4,116,336,150	\$2,707,325	\$1,100,566	\$2,264,642	\$4,122,408,682
	50.01 - 55.00	\$5,551,556,517	\$3,820,183	\$2,083,484	\$2,509,186	\$5,559,969,370
	55.01 - 60.00	\$5,814,720,739	\$6,363,918	\$4,131,079	\$4,148,607	\$5,829,364,342
	60.01 - 65.00	\$3,890,808,983 \$3,041,870,530	\$8,357,223 \$5,010,782	\$2,734,601 \$1,500,500	\$1,839,036 \$201,420	\$3,903,739,842
	65.01 - 70.00 70.01 - 75.00	\$2,941,879,530 \$3,518,765,268	\$5,010,783 \$2,797,720	\$1,590,599 \$990,454	\$391,429 \$1,587,699	\$2,948,872,340 \$3,524,141,141
	75.01 - 80.00	\$4,785,630,561	\$8,966,656	\$5,870,971	\$3,895,831	\$4,804,364,018
	> 80.00	\$951 580 695	\$601.256	\$1,821,027	\$1 360 674	\$955 453 652

Total Ontario

> 80.00

\$46,926,186

\$691,256

\$951,580,695

\$49,302,068,355

\$1,821,027

\$28,085,220

\$1,360,674

\$27,594,470

\$49,404,674,231

\$955,453,652



<u>Province</u> Prince Edward Island	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
	20.00 and below	\$9,111,134	\$122,712	\$0	\$19,824	\$9,253,670
	20.01 - 25.00	\$7,625,113	\$0	\$0	\$0	\$7,625,113
	25.01 - 30.00	\$11,960,753	\$0	\$0	\$0	\$11,960,753
	30.01 - 35.00	\$16,863,113	\$0	\$0	\$0	\$16,863,113
	35.01 - 40.00	\$17,580,186	\$0	\$0	\$0	\$17,580,186
	40.01 - 45.00	\$24,891,653	\$0	\$0	\$0	\$24,891,653
	45.01 - 50.00	\$23,905,821	\$0	\$0	\$0	\$23,905,821
	50.01 - 55.00	\$30,791,542	\$0	\$0	\$0	\$30,791,542
	55.01 - 60.00	\$42,630,772	\$230,224	\$0 \$0	\$0 \$0	\$42,860,996
	60.01 - 65.00	\$39,009,085	\$0	\$0 \$0	\$0 \$0	\$39,009,085
	65.01 - 70.00 70.01 - 75.00	\$16,823,609 \$10,027,087	\$0 \$0	\$0 \$0	\$0 \$0	\$16,823,609 \$10,027,087
	75.01 - 80.00	\$19,027,087 \$13,648,272	\$0 \$0	\$0 \$0	\$0 \$0	\$19,027,087 \$13,648,272
	> 80.00	\$4,129,795	\$0 \$0	\$0 \$0	\$0 \$0	\$4,129,795
Total Prince Edward Isla		\$277,997,936	\$352,936	\$0	\$19,824	\$278,370,696
						+=,,
		Current and less than 30	30 to 59	60 to 89	90 or more	
Province	Indexed LTV (%)	days past due	days past due	days past due	days past due	Total
Quebec						
	20.00 and below	\$551,654,459	\$193,678	\$0	\$0	\$551,848,137
	20.01 - 25.00	\$430,474,878	\$22,437	\$73,811	\$0	\$430,571,125
	25.01 - 30.00	\$646,508,003	\$9,872	\$126,141	\$45,884	\$646,689,901
	30.01 - 35.00	\$911,096,271	\$163,028	\$78,456	\$253,579 \$556,746	\$911,591,333
	35.01 - 40.00 40.01 - 45.00	\$1,243,770,452 \$1,489,702,327	\$95,900 \$1,244,309	\$0 \$0	\$556,746 \$1,468,895	\$1,244,423,099 \$1,492,415,530
	45.01 - 50.00	\$1,585,469,529	\$1,244,309	\$363,463	\$541,744	\$1,586,504,630
	50.01 - 55.00	\$1,655,306,904	\$0	\$439,313	\$277,832	\$1,656,024,048
	55.01 - 60.00	\$1,484,503,922	\$614,381	\$580,908	\$89,942	\$1,485,789,152
	60.01 - 65.00	\$1,465,094,606	\$628,466	\$172,281	\$117,594	\$1,466,012,948
	65.01 - 70.00	\$1,004,943,338	\$737,001	\$85,608	\$0	\$1,005,765,948
	70.01 - 75.00	\$878,654,787	\$311,758	\$106,780	\$0	\$879,073,326
	75.01 - 80.00	\$314,887,653	\$297,567	\$0	\$195,136	\$315,380,357
	> 80.00	\$7,450,674	\$0	\$0	\$0	\$7,450,674
Total Quebec		\$13,669,517,803	\$4,448,294	\$2,026,761	\$3,547,350	\$13,679,540,208
		Current and	20.44 50	60.44.00	00	
Province	Indexed LTV (%)	less than 30	30 to 59	60 to 89 days past due	90 or more	Total
		<u>days past due</u>	days past due	uays past due	<u>days past due</u>	Total
Saskatchewan						
	20.00 and below	\$118,019,917	\$118,810	\$22,632	\$227,246	\$118,388,604
	20.01 - 25.00	\$101,047,545	\$0	\$110,366	\$325,683	\$101,483,595
	25.01 - 30.00	\$146,737,984	\$187,367	\$353,682	\$266,957	\$147,545,990
	30.01 - 35.00	\$199,621,873	\$72,885	\$138,596	\$663,263	\$200,496,616
	35.01 - 40.00	\$231,386,259	\$440,878	\$0	\$975,004	\$232,802,141
	40.01 - 45.00	\$238,908,629	\$326,955	\$337,615	\$1,080,450	\$240,653,649
	45.01 - 50.00	\$209,384,855	\$189,228	\$233,432	\$210,297	\$210,017,812
	50.01 - 55.00	\$272,672,476	\$353,109	\$0 \$0	\$564,249	\$273,589,834
	55.01 - 60.00	\$266,134,224	\$359,206	\$0 \$0	\$225,967	\$266,719,397 \$208,846,758
	60.01 - 65.00	\$208,448,093 \$123,725,005	\$398,665	\$0 \$0	\$0 \$0	\$208,846,758 \$123,840,108
	65.01 - 70.00 70.01 - 75.00	\$123,725,095 \$118,209,581	\$124,104 \$0	\$0 \$0	\$0 \$0	\$123,849,198 \$118,209,581
	75.01 - 80.00	\$72,043,228	\$0 \$169,909	\$0 \$0	\$0 \$224,326	\$72,437,463
	> 80.00	\$10,087,042	\$109,909 \$0	\$0 \$0	\$224,320 \$0	\$10,087,042
Total Saskatchewan	2 00.00	\$10,007,042	¢0 744 445	¢4 406 202	ψ <u>ψ</u>	\$0.005.407.000

Total Saskatchewan

\$2,741,115

\$2,316,426,800

\$1,196,323

\$2,325,127,680

\$4,763,442



<u>Province</u> Yukon	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
	20.00 and below	\$1,268,723	\$0	\$0	\$0	\$1,268,723
	20.01 - 25.00	\$816,578	\$0	\$0	\$0	\$816,578
	25.01 - 30.00	\$2,231,750	\$0	\$0	\$0	\$2,231,750
	30.01 - 35.00	\$1,194,076	\$0	\$0	\$0	\$1,194,076
	35.01 - 40.00	\$630,639	\$0	\$0	\$0	\$630,639
	40.01 - 45.00	\$505,343	\$0	\$0	\$0	\$505,343
	45.01 - 50.00	\$0	\$0	\$0	\$0	\$0
	50.01 - 55.00	\$0	\$0	\$0	\$0	\$0
	55.01 - 60.00	\$51,210	\$0	\$0	\$0	\$51,210
	60.01 - 65.00	\$0	\$0	\$0	\$0	\$0
	65.01 - 70.00	\$0	\$0	\$0	\$0	\$0
	70.01 - 75.00	\$0	\$0	\$0	\$0	\$0
	75.01 - 80.00	\$0	\$0	\$0	\$0	\$0
	> 80.00	\$0	\$0	\$0	\$0	\$0
Total Yukon		\$6,698,319	\$0	\$0	\$0	\$6,698,319
Grand Total		\$110,014,953,286	\$80,657,214	\$47,737,282	\$70,998,754	\$110,214,346,536

Provincial Distribution by Indexed LTV - Drawn and Aging Summary (%)

Province	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	<u>Total</u>
Alberta						
	20.00 and below	0.32	0.00	0.00	0.00	0.32
	20.01 - 25.00	0.26	0.00	0.00	0.00	0.26
	25.01 - 30.00	0.36	0.00	0.00	0.00	0.36
	30.01 - 35.00	0.49	0.00	0.00	0.00	0.49
	35.01 - 40.00	0.59	0.00	0.00	0.00	0.59
	40.01 - 45.00	0.67	0.00	0.00	0.00	0.67
	45.01 - 50.00	0.81	0.00	0.00	0.00	0.81
	50.01 - 55.00	1.10	0.00	0.00	0.00	1.10
	55.01 - 60.00	1.40	0.00	0.00	0.00	1.41
	60.01 - 65.00	1.64	0.00	0.00	0.00	1.64
	65.01 - 70.00	1.29	0.00	0.00	0.00	1.30
	70.01 - 75.00	0.73	0.00	0.00	0.00	0.73
	75.01 - 80.00	0.21	0.00	0.00	0.00	0.21
	> 80.00	0.02	0.00	0.00	0.00	0.02
Total Alberta		9.89	0.01	0.01	0.02	9.92

Province	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
British Columbia						
	20.00 and below	1.65	0.00	0.00	0.00	1.65
	20.01 - 25.00	1.24	0.00	0.00	0.00	1.24
	25.01 - 30.00	1.61	0.00	0.00	0.00	1.62
	30.01 - 35.00	1.76	0.00	0.00	0.00	1.77
	35.01 - 40.00	1.85	0.00	0.00	0.00	1.86
	40.01 - 45.00	1.95	0.00	0.00	0.00	1.95
	45.01 - 50.00	2.30	0.00	0.00	0.00	2.30
	50.01 - 55.00	2.49	0.00	0.00	0.00	2.49
	55.01 - 60.00	2.80	0.00	0.00	0.00	2.81
	60.01 - 65.00	2.57	0.00	0.00	0.00	2.58
	65.01 - 70.00	1.60	0.00	0.00	0.00	1.60
	70.01 - 75.00	1.22	0.00	0.00	0.00	1.22
	75.01 - 80.00	0.90	0.00	0.00	0.00	0.90
	> 80.00	0.08	0.00	0.00	0.00	0.08
Total British Columbia		24.04	0.01	0.01	0.01	24.07



<u>Province</u> Manitoba	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	<u>Total</u>
	20.00 and below	0.07	0.00	0.00	0.00	0.07
	20.01 - 25.00	0.06	0.00	0.00	0.00	0.06
	25.01 - 30.00	0.08	0.00	0.00	0.00	0.08
	30.01 - 35.00	0.10	0.00	0.00	0.00	0.10
	35.01 - 40.00	0.13	0.00	0.00	0.00	0.14
	40.01 - 45.00	0.17	0.00	0.00	0.00	0.17
	45.01 - 50.00	0.20	0.00	0.00	0.00	0.20
	50.01 - 55.00	0.27	0.00	0.00	0.00	0.27
	55.01 - 60.00	0.33	0.00	0.00	0.00	0.33
	60.01 - 65.00	0.40	0.00	0.00	0.00	0.40
	65.01 - 70.00	0.30	0.00	0.00	0.00	0.30
	70.01 - 75.00	0.19	0.00	0.00	0.00	0.19
	75.01 - 80.00	0.15	0.00	0.00	0.00	0.15
	> 80.00	0.06	0.00	0.00	0.00	0.06
Total Manitoba		2.52	0.00	0.00	0.00	2.52

Province	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
New Brunswick						
	20.00 and below	0.04	0.00	0.00	0.00	0.04
	20.01 - 25.00	0.03	0.00	0.00	0.00	0.03
	25.01 - 30.00	0.05	0.00	0.00	0.00	0.05
	30.01 - 35.00	0.06	0.00	0.00	0.00	0.06
	35.01 - 40.00	0.07	0.00	0.00	0.00	0.07
	40.01 - 45.00	0.08	0.00	0.00	0.00	0.08
	45.01 - 50.00	0.09	0.00	0.00	0.00	0.09
	50.01 - 55.00	0.13	0.00	0.00	0.00	0.13
	55.01 - 60.00	0.14	0.00	0.00	0.00	0.14
	60.01 - 65.00	0.13	0.00	0.00	0.00	0.13
	65.01 - 70.00	0.09	0.00	0.00	0.00	0.09
	70.01 - 75.00	0.09	0.00	0.00	0.00	0.09
	75.01 - 80.00	0.07	0.00	0.00	0.00	0.07
	> 80.00	0.01	0.00	0.00	0.00	0.01
Total New Brunswick		1.07	0.00	0.00	0.00	1.07

Province	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
Newfoundland and Labrador						
	20.00 and below	0.03	0.00	0.00	0.00	0.03
	20.01 - 25.00	0.03	0.00	0.00	0.00	0.03
	25.01 - 30.00	0.05	0.00	0.00	0.00	0.05
	30.01 - 35.00	0.06	0.00	0.00	0.00	0.06
	35.01 - 40.00	0.08	0.00	0.00	0.00	0.08
	40.01 - 45.00	0.08	0.00	0.00	0.00	0.08
	45.01 - 50.00	0.09	0.00	0.00	0.00	0.09
	50.01 - 55.00	0.10	0.00	0.00	0.00	0.10
	55.01 - 60.00	0.11	0.00	0.00	0.00	0.11
	60.01 - 65.00	0.08	0.00	0.00	0.00	0.08
	65.01 - 70.00	0.04	0.00	0.00	0.00	0.04
	70.01 - 75.00	0.05	0.00	0.00	0.00	0.05
	75.01 - 80.00	0.03	0.00	0.00	0.00	0.03
	> 80.00	0.00	0.00	0.00	0.00	0.00
Total Newfoundland an	d Labrador	0.85	0.00	0.00	0.00	0.85



Province	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
Northwest Territories						
	20.00 and below	0.00	0.00	0.00	0.00	0.00
	20.01 - 25.00	0.00	0.00	0.00	0.00	0.00
	25.01 - 30.00	0.00	0.00	0.00	0.00	0.00
	30.01 - 35.00	0.00	0.00	0.00	0.00	0.00
	35.01 - 40.00	0.00	0.00	0.00	0.00	0.00
	40.01 - 45.00	0.00	0.00	0.00	0.00	0.00
	45.01 - 50.00	0.00	0.00	0.00	0.00	0.00
	50.01 - 55.00	0.00	0.00	0.00	0.00	0.00
	55.01 - 60.00	0.00	0.00	0.00	0.00	0.00
	60.01 - 65.00	0.00	0.00	0.00	0.00	0.00
	65.01 - 70.00	0.00	0.00	0.00	0.00	0.00
	70.01 - 75.00	0.00	0.00	0.00	0.00	0.00
	75.01 - 80.00	0.00	0.00	0.00	0.00	0.00
	> 80.00	0.00	0.00	0.00	0.00	0.00
Total Northwest Territori	es	0.00	0.00	0.00	0.00	0.00

Province	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
Nova Scotia						
	20.00 and below	0.10	0.00	0.00	0.00	0.10
	20.01 - 25.00	0.08	0.00	0.00	0.00	0.08
	25.01 - 30.00	0.13	0.00	0.00	0.00	0.13
	30.01 - 35.00	0.18	0.00	0.00	0.00	0.19
	35.01 - 40.00	0.23	0.00	0.00	0.00	0.23
	40.01 - 45.00	0.22	0.00	0.00	0.00	0.22
	45.01 - 50.00	0.18	0.00	0.00	0.00	0.18
	50.01 - 55.00	0.20	0.00	0.00	0.00	0.20
	55.01 - 60.00	0.19	0.00	0.00	0.00	0.19
	60.01 - 65.00	0.17	0.00	0.00	0.00	0.18
	65.01 - 70.00	0.14	0.00	0.00	0.00	0.14
	70.01 - 75.00	0.08	0.00	0.00	0.00	0.08
	75.01 - 80.00	0.04	0.00	0.00	0.00	0.04
	> 80.00	0.01	0.00	0.00	0.00	0.01
Total Nova Scotia		1.97	0.00	0.00	0.00	1.97
		Current and less than 30	30 to 59	60 to 89	90 or more	

Province	Indexed LTV (%)	less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
Nunavut						
	20.00 and below	0.00	0.00	0.00	0.00	0.00
	20.01 - 25.00	0.00	0.00	0.00	0.00	0.00
	25.01 - 30.00	0.00	0.00	0.00	0.00	0.00
	30.01 - 35.00	0.00	0.00	0.00	0.00	0.00
	35.01 - 40.00	0.00	0.00	0.00	0.00	0.00
	40.01 - 45.00	0.00	0.00	0.00	0.00	0.00
	45.01 - 50.00	0.00	0.00	0.00	0.00	0.00
	50.01 - 55.00	0.00	0.00	0.00	0.00	0.00
	55.01 - 60.00	0.00	0.00	0.00	0.00	0.00
	60.01 - 65.00	0.00	0.00	0.00	0.00	0.00
	65.01 - 70.00	0.00	0.00	0.00	0.00	0.00
	70.01 - 75.00	0.00	0.00	0.00	0.00	0.00
	75.01 - 80.00	0.00	0.00	0.00	0.00	0.00
	> 80.00	0.00	0.00	0.00	0.00	0.00
Total Nunavut		0.00	0.00	0.00	0.00	0.00



<u>Province</u> Ontario	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
Untario						
	20.00 and below	2.51	0.00	0.00	0.00	2.51
	20.01 - 25.00	1.82	0.00	0.00	0.00	1.82
	25.01 - 30.00	2.44	0.00	0.00	0.00	2.44
	30.01 - 35.00	2.75	0.00	0.00	0.00	2.75
	35.01 - 40.00	3.08	0.00	0.00	0.00	3.09
	40.01 - 45.00	3.49	0.00	0.00	0.00	3.49
	45.01 - 50.00	3.73	0.00	0.00	0.00	3.74
	50.01 - 55.00	5.04	0.00	0.00	0.00	5.04
	55.01 - 60.00	5.28	0.01	0.00	0.00	5.29
	60.01 - 65.00	3.53	0.01	0.00	0.00	3.54
	65.01 - 70.00	2.67	0.00	0.00	0.00	2.68
	70.01 - 75.00	3.19	0.00	0.00	0.00	3.20
	75.01 - 80.00	4.34	0.01	0.01	0.00	4.36
	> 80.00	0.86	0.00	0.00	0.00	0.87
Total Ontario		44.73	0.04	0.03	0.03	44.83

Province	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
Prince Edward Island						
	20.00 and below 20.01 - 25.00	0.01 0.01	0.00 0.00	0.00 0.00	0.00 0.00	0.01 0.01
	25.01 - 30.00 30.01 - 35.00	0.01 0.02	0.00 0.00	0.00 0.00	0.00 0.00	0.01 0.02
	35.01 - 40.00 40.01 - 45.00	0.02 0.02	0.00 0.00	0.00 0.00	0.00 0.00	0.02 0.02
	45.01 - 50.00 50.01 - 55.00	0.02	0.00	0.00	0.00	0.02
	55.01 - 60.00	0.04	0.00	0.00	0.00	0.04
	60.01 - 65.00 65.01 - 70.00	0.04 0.02	0.00 0.00	0.00 0.00	0.00 0.00	0.04 0.02
	70.01 - 75.00 75.01 - 80.00	0.02 0.01	0.00 0.00	0.00 0.00	0.00 0.00	0.02 0.01
Total Prince Edward Isla	> 80.00	0.00	0.00	0.00	0.00	0.00
		0.25	0.00	0.00	0.00	0.25

<u>Province</u> Quebec	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
QUEDEE						
	20.00 and below	0.50	0.00	0.00	0.00	0.50
	20.01 - 25.00	0.39	0.00	0.00	0.00	0.39
	25.01 - 30.00	0.59	0.00	0.00	0.00	0.59
	30.01 - 35.00	0.83	0.00	0.00	0.00	0.83
	35.01 - 40.00	1.13	0.00	0.00	0.00	1.13
	40.01 - 45.00	1.35	0.00	0.00	0.00	1.35
	45.01 - 50.00	1.44	0.00	0.00	0.00	1.44
	50.01 - 55.00	1.50	0.00	0.00	0.00	1.50
	55.01 - 60.00	1.35	0.00	0.00	0.00	1.35
	60.01 - 65.00	1.33	0.00	0.00	0.00	1.33
	65.01 - 70.00	0.91	0.00	0.00	0.00	0.91
	70.01 - 75.00	0.80	0.00	0.00	0.00	0.80
	75.01 - 80.00	0.29	0.00	0.00	0.00	0.29
	> 80.00	0.01	0.00	0.00	0.00	0.01
Total Quebec		12.40	0.00	0.00	0.00	12.41



<u>Province</u> Saskatchewan	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
	20.00 and below	0.11	0.00	0.00	0.00	0.11
	20.01 - 25.00	0.09	0.00	0.00	0.00	0.09
	25.01 - 30.00	0.13	0.00	0.00	0.00	0.13
	30.01 - 35.00	0.18	0.00	0.00	0.00	0.18
	35.01 - 40.00	0.21	0.00	0.00	0.00	0.21
	40.01 - 45.00	0.22	0.00	0.00	0.00	0.22
	45.01 - 50.00	0.19	0.00	0.00	0.00	0.19
	50.01 - 55.00	0.25	0.00	0.00	0.00	0.25
	55.01 - 60.00	0.24	0.00	0.00	0.00	0.24
	60.01 - 65.00	0.19	0.00	0.00	0.00	0.19
	65.01 - 70.00	0.11	0.00	0.00	0.00	0.11
	70.01 - 75.00	0.11	0.00	0.00	0.00	0.11
	75.01 - 80.00	0.07	0.00	0.00	0.00	0.07
	> 80.00	0.01	0.00	0.00	0.00	0.01
Total Saskatchewan		2.10	0.00	0.00	0.00	2.11

<u>Province</u> Yukon	Indexed LTV (%)	Current and less than 30 <u>days past due</u>	30 to 59 <u>days past due</u>	60 to 89 <u>days past due</u>	90 or more <u>days past due</u>	Total
	20.00 and below	0.00	0.00	0.00	0.00	0.00
	20.00 and below 20.01 - 25.00	0.00	0.00	0.00	0.00	0.00
	25.01 - 25.00	0.00	0.00	0.00	0.00	0.00
	30.01 - 35.00	0.00	0.00	0.00	0.00	0.00
	35.01 - 40.00	0.00	0.00	0.00	0.00	0.00
	40.01 - 45.00	0.00	0.00	0.00	0.00	0.00
	45.01 - 50.00	0.00	0.00	0.00	0.00	0.00
	50.01 - 55.00	0.00	0.00	0.00	0.00	0.00
	55.01 - 60.00	0.00	0.00	0.00	0.00	0.00
	60.01 - 65.00	0.00	0.00	0.00	0.00	0.00
	65.01 - 70.00	0.00	0.00	0.00	0.00	0.00
	70.01 - 75.00	0.00	0.00	0.00	0.00	0.00
	75.01 - 80.00	0.00	0.00	0.00	0.00	0.00
	> 80.00	0.00	0.00	0.00	0.00	0.00
Total Yukon		0.01	0.00	0.00	0.00	0.01
Grand Total		99.82	0.07	0.04	0.06	100.00

Cover Pool Indexed LTV - Drawn by	v Credit Bureau Score ((continued)
COVELLOUTINGENEU LIV - DIAWILD	y Credit Dureau Score (continueu)

Indexed LTV (%)	Credit Bureau Score	Principal Balance	Percentage
20.00 and below			
	Score Unavailable	\$32,435,045	0.03
	499 and below	\$2,000,568	0.00
	500 - 539	\$6,618,248	0.01
	540 - 559	\$6,245,639	0.01
	560 - 579	\$4,455,338	0.00
	580 - 599	\$9,147,084	0.01
	600 - 619	\$12,826,285	0.01
	620 - 639	\$23,306,446	0.02
	640 - 659	\$43,615,425	0.04
	660 - 679	\$66,730,700	0.06
	680 - 699	\$103,172,784	0.09
	700 - 719	\$161,703,087	0.15
	720 - 739	\$197,900,423	0.18
	740 - 759	\$223,139,992	0.20
	760 - 779	\$258,461,905	0.23
	780 - 799	\$382,585,281	0.35
	800 and above	\$4,355,291,674	3.95
Total		\$5,889,635,924	5.34
Indexed LTV (%)	Credit Bureau Score	Principal Balance	Percentage
20.01 - 25.00			-
	Score Unavailable	\$20,476,468	0.02
	499 and below	\$2,141,759	0.00
	500 - 539	\$4,756,967	0.00
	540 - 559	\$5,476,323	0.00
	560 - 579	\$8,657,644	0.01
	580 - 599	\$7,689,323	0.01
	600 - 619	\$15,603,309	0.01
	620 - 639	\$28,886,774	0.03
	640 - 659	\$39,555,344	0.04

RBC Covered Bond Programme Monthly Investor Report

0.06

0.09

0.14

0.16

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0.30

2.74

4.03

0.03

0.00

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0.01

0.01

0.01

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0.20

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0.29

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0.43

3.54

5.46 Percentage

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0.00

0.01

0.01

0.01

0.02

0.03

0.05

0 10

0.13

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0.33

0.38

0.45

0.54

3.89

Percentage



Calculation Date: 5/31/2023 660 - 679 \$63,424,862 680 - 699 \$99,596,688 700 - 719 \$150,769,598 720 - 739 740 - 759 \$177,349,452 \$212,641,021 760 - 779 \$242,802,981 780 - 799 \$333,702,879 800 and above \$3,024,300,955 \$4,437,832,347 Credit Bureau Score Principal Balance Score Unavailable \$30,477,991 499 and below \$4,027,849 500 - 539 \$7,414,955 540 - 559 \$10.636.476 560 - 579 \$8,410,946 580 - 599 \$15,038,465 600 - 619 \$21,581,298 620 - 639 \$32,387,059 640 - 659 \$73,302,915 660 - 679 \$105,712,065 680 - 699 700 - 719 \$162,130,351 \$221,017,164 \$266,670,420 720 - 739 740 - 759 \$315,560,375 760 - 779 \$378,262,221 780 - 799 \$468,554,721 \$3,896,950,450 800 and above \$6,018,135,719 Principal Balance Credit Bureau Score Score Unavailable \$23,645,578 \$5,166,072 499 and below 500 - 539 \$13,868,604 540 - 559 \$6,741,892 560 - 579 \$14,707,973 580 - 599 \$16,852,435 600 - 619 \$35,026,590 620 - 639 \$51,218,514 640 - 659 \$106,649,256 660 - 679 \$142.133.359 680 - 699 \$233,169,319 700 - 719 \$295,517,566 720 - 739 \$360,037,774 740 - 759 \$416,084,286 760 - 779 \$499,376,299 780 - 799 \$593,213,169 \$4,290,838,462 800 and above \$7,104,247,147

Indexed LTV (%)

Total

35.01 - 40.00

_	\$7,104,247,147	6.45
Credit Bureau Score	Principal Balance	Percentage
Score Unavailable	\$33,996,639	0.03
499 and below	\$5,752,147	0.01
500 - 539	\$13,822,654	0.01
540 - 559	\$13,304,902	0.01
560 - 579	\$12,698,001	0.01
580 - 599	\$25,970,290	0.02
600 - 619	\$35,298,339	0.03
620 - 639	\$68,050,736	0.06
640 - 659	\$132,584,674	0.12
660 - 679	\$173,881,533	0.16
680 - 699	\$296,277,029	0.27
700 - 719	\$351,062,270	0.32
720 - 739	\$448,668,472	0.41
740 - 759	\$543,123,301	0.49
760 - 779	\$628,785,992	0.57
780 - 799	\$708,297,084	0.64
800 and above	\$4,676,665,067	4.24
	\$8,168,239,129	7.41

25.01 - 30.00

Total

Indexed LTV (%)

30.01 - 35.00

Indexed LTV (%)

Total

Total



Indexed LTV (%) 40.01 - 45.00	Credit Bureau Score	Principal Balance	Percentage
	Score Unavailable	\$45,502,829	0.04
	499 and below	\$7,218,393	0.04
	500 - 539	\$14,748,702	0.01
	540 - 559	\$11,715,218	0.01
	560 - 579	\$21,219,867	0.02
	580 - 599	\$24,216,129	0.02
	600 - 619	\$37,279,202	0.03
	620 - 639	\$71,856,304	0.07
	640 - 659	\$139,052,937 \$246,007,635	0.13
	660 - 679 680 - 699	\$216,097,625 \$340,431,021	0.20 0.31
	700 - 719	\$447,700,405	0.41
	720 - 739	\$515,921,053	0.47
	740 - 759	\$613,076,792	0.56
	760 - 779	\$724,018,275	0.66
	780 - 799	\$897,354,643	0.81
	800 and above	\$4,969,494,992	4.51
Total		\$9,096,904,386	8.25
<u>Indexed LTV (%)</u> 45.01 - 50.00	Credit Bureau Score	Principal Balance	Percentage
	Score Unavailable	\$68,016,623	0.06
	499 and below	\$6,272,414	0.01
	500 - 539	\$14,907,952	0.01
	540 - 559	\$12,683,329	0.01
	560 - 579	\$18,009,629	0.02
	580 - 599	\$28,633,193	0.03
	600 - 619	\$44,238,774	0.04 0.07
	620 - 639 640 - 659	\$77,908,865 \$166,544,553	0.07
	660 - 679	\$257,288,982	0.13
	680 - 699	\$386,987,392	0.35
	700 - 719	\$532,395,453	0.48
	720 - 739	\$611,083,364	0.55
	740 - 759	\$728,270,673	0.66
	760 - 779	\$836,596,443	0.76
	780 - 799	\$991,344,256	0.90
Total	800 and above	\$5,205,006,537	4.72
Total		\$9,986,188,432	9.06
<u>Indexed LTV (%)</u> 50.01 - 55.00	Credit Bureau Score	Principal Balance	Percentage
	Score Unavailable	\$127,505,423	0.12
	499 and below	\$7,913,943	0.01
	500 - 539	\$15,853,744	0.01
	540 - 559	\$10,589,623	0.01
	560 - 579	\$16,221,232 \$20,107,450	0.01
	580 - 599 600 - 619	\$30,107,450 \$50,760,840	0.03 0.05
	620 - 639	\$96,305,344	0.09
	640 - 659	\$224,431,256	0.20
	660 - 679	\$356,832,800	0.32
	680 - 699	\$499,164,065	0.45
	700 - 719	\$632,963,528	0.57
	720 - 739	\$781,146,362	0.71
	740 - 759	\$893,382,657	0.81
	760 - 779	\$1,034,742,180	0.94
	780 - 799	\$1,208,869,253 \$6,272,242,472	1.10
Total	800 and above	\$6,272,243,473	5.69
.014		\$12,259,033,172	11.12

Indexed LTV (45.01 - 50.00

Indexed LTV (9

0.49



Indexed LTV(5) Credit Buraus Score Principal Balance Percentage 55.01 - 60.00 Score Unavailable \$172.066.517 0.16 499 and below \$47.38,245 0.00 500 - 539 \$15.071.380 0.01 500 - 539 \$15.071.370 0.02 500 - 539 \$15.071.370 0.02 500 - 639 \$23.4349.205 0.03 600 - 619 \$62.643.599 0.03 600 - 679 \$51.13.39.654 0.12 600 - 679 \$51.05.052 0.70 700 - 779 \$1.15.106.543 1.02 700 - 779 \$1.15.106.543 1.22 800 and abov \$50.102.106.514 1.22 800 and abov \$50.12.677 0.01 50.01 - 65.00 Score Unavailable \$259.112.545 0.04 60.01 - 65.00 Score Unavailable \$259.12.677 0.01 60.01 - 65.00 Score Unavailable \$259.12.677 0.01 60.01 - 65.00 Score Unavailable \$259.677 0.01 60.01 - 65				
Score Unavailable 500 - 539 517 (2006,517 540 - 559) 0.16 547 (38,245) 0.00 500 - 539 513 (32,205) 500 - 579 325,000,248 0.02 530 - 599 0.02 537 (70,0268) 0.03 538 (50,027,0268) 0.03 538 (50,027,0268) 0.03 538 (50,027,0268) 0.03 538 (50,027,0268) 0.03 538 (50,028,027) 0.03 538 (50,028,027) 0.01 539 (50,028,028) 0.01 539 (50,028,028) 0.01 539 (50,028,027) 0.01 539 (50,028,027) 0.01 539 (50,028,027) 0.01 539 (50,028,028,028,028,028) 0.02 539 (57,746,97,40,001 540 (59) 0.01 540 (59)	Indexed LTV (%)	Credit Bureau Score	Principal Balance	Percentage
498 and below 547,738,245 0.00 540 - 553 \$12,71,336 0.01 540 - 553 \$25,00,248 0.02 500 - 673 \$25,00,248 0.03 500 - 673 \$25,00,248 0.03 500 - 673 \$35,30,564 0.13 500 - 673 \$414,715,138 0.38 500 - 673 \$414,715,138 0.38 500 - 673 \$414,715,138 0.38 500 - 673 \$414,715,138 0.38 500 - 673 \$414,715,138 0.38 500 - 773 \$1,151,105,643 105 700 - 773 \$1,151,105,643 105 700 - 773 \$1,151,105,643 11.99 Indexed LTV (%) Credit Bureau Score Principal Balance Percentage 60.01 - 65.00 Score Unavailable \$259,112,546 0.24 500 - 673 \$344,47,677 0.01 500 - 673 \$342,67,791 0.01 500 - 673 \$342,67,791 0.02 500 - 673 \$342,67,793 0.02 <td>55.01 - 60.00</td> <td></td> <td></td> <td></td>	55.01 - 60.00			
500 - 539 \$12,712,386 0.01 560 - 550 \$516,571,357 0.02 560 - 670 \$25,080,248 0.03 560 - 673 \$25,080,248 0.03 560 - 673 \$25,080,248 0.03 560 - 673 \$343,442,055 0.03 560 - 673 \$414,715,138 0.38 660 - 673 \$514,147,151,38 0.38 660 - 673 \$514,151,053,14 0.38 700 - 713 \$767,155,255 0.70 700 - 773 \$10,054,14 1.35 700 - 773 \$10,054,14 1.35 100 and above \$51,314,653,942 0.04 500 - 633 \$7,44,877 0.00 500 - 639 \$21,452,982 0.02 600 - 639 \$224,477 0.01 500 - 639 \$21,462,982 0.02 600 - 639 \$24,477 0.01 500 - 639 \$24,477 0.01 500 - 673 \$31,355,50 0.33 600 - 673 \$31,355,50 0.33				
540 - 559 \$16,571,377 0.02 580 - 579 \$32,680,286 0.02 580 - 599 \$34,343,205 0.03 580 - 599 \$32,434,205 0.03 580 - 599 \$32,445,99 0.08 580 - 699 \$504,911,722 0.55 570 - 739 \$506,439,422 0.81 740 - 759 \$1,135,106,543 1.05 760 - 779 \$1,135,106,543 1.05 760 - 779 \$1,135,106,547 1.199 800 and above \$5,144,503,367 1.22 800 and above \$5,194,503,367 1.22 80,01 - 65,00 Credit Bureau Score Principal Balance Percentage 80,01 - 65,00 Score Unavailable \$259,112,545 0.24 438 and below \$5,502,477 0.00 56 56,00 - 679 \$31,66,32,013 0.01 0.01 560 - 679 \$31,66,32,043 0.02 0.02 560 - 679 \$32,64,479,71 0.01 0.04 560 - 679 \$32,64,479,71 0.21			• 1 · · · · · · · · · · · · · · · · · ·	
560 - 579 \$25,080,248 0.02 560 - 599 \$34,34,205 0.03 600 - 613 \$32,244,599 0.06 620 - 633 \$217,700,286 0.28 600 - 673 \$3414,715,183 0.38 600 - 673 \$3414,715,183 0.38 600 - 673 \$3414,715,183 0.38 600 - 673 \$364,43,942 0.81 740 - 759 \$1,02,106,633 0.91 740 - 759 \$1,03,016,543 1.05 700 - 739 \$1,145,106,543 1.02 800 and above \$51,115,405,547 1.190 Indexed LTV (%) Credit Bureau Score Principal Balance Percentage 60.01 - 65.00 Score Unavailable \$229,112,545 0.24 500 - 633 \$7,748,977 0.01 500 500 - 639 \$134,97,759 0.04 0.01 500 - 639 \$14,97,759 0.04 0.01 500 - 639 \$14,97,759 0.04 0.01 500 - 639 \$228,06,163 0.08 <t< td=""><td></td><td></td><td></td><td></td></t<>				
680 - 699 \$34,342,025 0.03 620 - 633 \$313,230,054 0.12 640 - 653 \$277,70,266 0.28 600 - 673 \$341,47,15,133 0.38 670 - 773 \$313,320,054 0.12 670 - 773 \$31,512,525 0.73 720 - 733 \$369,6439,422 0.81 740 - 759 \$1,135,100,543 1.22 700 - 779 \$1,135,100,543 1.22 800 and above \$31,348,415,514 1.22 800 and above \$51,165,6547 1.92 80.01 - 65.00 Score Unavailable \$259,112,545 0.24 60.01 - 673 \$344,157,77 0.01 500 - 673 \$32,467,197,1 0.01 500 - 673 \$32,467,197,1				
600-019 \$62,644,569 0.06 640-059 \$275,700,266 0.25 600-079 \$3142,715,138 0.38 600-079 \$3142,715,138 0.38 600-079 \$3142,715,138 0.38 600-779 \$31,755,105,552 0.70 740-758 \$1,102,106,532 0.91 760-799 \$31,346,415,514 1.22 760-799 \$31,346,415,514 1.22 760-799 \$31,346,415,514 1.22 760-799 \$31,346,415,514 1.22 60.01-65.00 Credit Bureau Score Principal Balance Percentage 60.01-65.00 Score Unavailable \$250,112,547 0.01 500-539 \$7,448,797 0.01 50,02,477 0.01 500-539 \$7,448,797 0.01 50,02,477 0.01 500-539 \$7,446,974 0.01 50,02,476 0.01 500-579 \$31,35,25 0.33 50,03 50,02,477 0.01 500-593 \$22,467,371 0.21				
640 - 659 \$275,700,266 0.25 660 - 679 \$344,715,138 0.38 680 - 699 \$3604,911,782 0.55 700 - 719 \$3767,155,255 0.70 700 - 779 \$31,106,143 1.28 700 - 779 \$31,163,106,543 1.28 700 - 779 \$31,164,155,151 1.28 800 and above \$81,144,155,151 1.28 800 and above \$81,144,155,151 1.28 800 and above \$81,141,1459,547 1.190 Indexed LIV (%) Credit Bureau Score Principal Balance Percentage 60.01 - 65.00 Score Unavailable \$229,112,545 0.24 493 and below \$30,22,477 0.00 500 - 530 \$37,46,374 0.01 500 - 639 \$32,855,19 0.01 500 - 639 \$32,855,871 0.01 500 - 639 \$32,855,19 0.01 500 - 639 \$32,856,163 0.04 500 - 739 \$34,467,974 0.01 500 - 739 \$34,66,71,39				
660 - 679 \$414.715.138 0.38 700 - 719 \$506.117.82 0.55 700 - 719 \$5767.155.255 0.70 740 - 759 \$1.05.106.632 0.81 700 - 719 \$51.155.055 0.70 700 - 719 \$51.155.006.643 1.08 700 - 719 \$51.155.006.643 1.08 700 - 719 \$51.155.005 5.22 Indexed LVI (%) Credit Bureau Score Principal Balance Percentage 60.01 - 65.00 Score U harvailable \$259.112.545 0.24 400 and balow \$5.022.4477 0.02 500 - 679 \$1.035.301 0.01 500 - 699 \$21.652.082 0.02 60.01 - 65.00 Score U harvailable \$22.84.777 0.01 500 - 699 \$21.652.082 0.02 0.02 60.01 - 70.00 Score U harvailable \$22.84.777 0.01 600 - 679 \$23.84.313.525 0.33 0.01 600 - 679 \$23.440 0.00 0.02 0.02 <		620 - 639	\$131,238,054	0.12
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Indexed LTV (%) Credit Bureau Score Principal Balance Percentage 60.01 - 65.00 Score Unavailable \$259,112,545 0.24 499 and below \$5,022,477 0.00 500 - 539 \$7,748,977 0.01 560 - 579 \$13,055,301 0.01 560 - 579 \$13,055,301 0.01 560 - 579 \$13,055,301 0.01 560 - 579 \$13,055,301 0.01 560 - 579 \$32,165,282 0.02 60.019 \$341,997,999 0.04 60.019 \$341,997,999 0.04 60.019 \$350,224,495 0.03 700 - 719 \$302,355 0.63 700 - 719 \$302,355 0.63 700 - 719 \$302,249,405 0.61 700 - 719 \$302,355 0.63 700 - 719 \$302,355 0.63 700 - 719 \$302,52,500,585 0.21 700 - 719 \$235,260,585 0.21 1700 Score Unavailable \$235,260,585 0.21 <td></td> <td>800 and above</td> <td>\$6,194,508,385</td> <td>5.62</td>		800 and above	\$6,194,508,385	5.62
60.01 - 65.00 Score Unavailable 499 and below \$259,112,545 500 - 539 0.24 499 and below 500 - 539 \$7,748,977 0.00 500 - 539 \$7,748,977 0.01 560 - 579 \$13,055,301 0.01 560 - 579 \$13,055,301 0.01 620 - 639 \$228,467,971 0.21 620 - 639 \$522,847,971 0.21 660 - 679 \$344,987,699 0.04 620 - 639 \$522,847,971 0.21 700 - 719 \$593,735,355 0.63 720 - 739 \$778,823,084 0.71 780 - 779 \$1,023,516,428 0.93 780 - 779 \$1,1131,510,493 10.10 Indexed LTV (%) Credit Bureau Score Principal Balance Percentage 65.01 - 70.00 Score Unavailable \$235,200,585 0.21 499 and below \$22,036,525 0.21 499 and below \$24,996,443 0.00 500 - 539 \$4,64,473 0.04 640 - 659 \$198,521,219 0.16	Total	_	\$13,116,459,547	11.90
Score Unavailable \$258 112.545 0.24 499 and below \$5.022.477 0.00 540 :659 \$7,746,974 0.01 540 :659 \$7,746,974 0.01 560 -579 \$13,055,301 0.01 560 :679 \$31,055,301 0.01 560 :699 \$22,165,2862 0.02 660 :619 \$341,907,699 0.04 620 :639 \$322,061,63 0.08 680 :699 \$550,228,400 0.50 700 :719 \$693,735,355 0.63 700 :779 \$1,023,516,428 0.93 780 :799 \$1,166,072,649 1.06 800 and above \$249,039,99 4.53 65.01 : 70.00 Score Unavailable \$235,260,585 0.21 10.02 Score Unavailable \$232,249,644 0.00 540 :659 \$4,438,077 0.00 50 560 : 579 \$8,878,067 0.01 50 580 :699 \$38,78,067 0.01 50 580 :699 \$4,338,817 <td></td> <td>Credit Bureau Score</td> <td>Principal Balance</td> <td>Percentage</td>		Credit Bureau Score	Principal Balance	Percentage
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70.01 - 75.00 Score Unavailable \$272,182,463 0.25 499 and below \$130,907 0.00 500 - 539 \$2,954,934 0.00 540 - 559 \$4,351,101 0.00 560 - 579 \$9,423,293 0.01 580 - 599 \$10,157,738 0.01 600 - 619 \$22,685,359 0.02 620 - 639 \$59,202,637 0.05 640 - 659 \$150,037,921 0.14 660 - 679 \$231,134,887 0.21 680 - 699 \$350,265,597 0.32 700 - 719 \$452,490,550 0.41	Total	620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799	\$46,646,473 \$169,521,219 \$296,715,435 \$403,719,609 \$544,522,156 \$600,277,923 \$669,831,738 \$745,468,672 \$838,595,650 \$3,325,831,191	0.02 0.04 0.15 0.27 0.37 0.49 0.54 0.61 0.68 0.76 3.02
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600 - 619 \$22,685,359 0.02 620 - 639 \$59,202,637 0.05 640 - 659 \$150,037,921 0.14 660 - 679 \$231,134,887 0.21 680 - 699 \$350,265,597 0.32 700 - 719 \$452,490,550 0.41	Indexed LTV (%)	620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above	\$46,646,473 \$169,521,219 \$296,715,435 \$403,719,609 \$544,522,156 \$600,277,923 \$669,831,738 \$745,468,672 \$838,595,650 \$3,325,831,191 \$7,927,031,672 Principal Balance \$272,182,463 \$130,907 \$2,954,934 \$4,351,101	0.02 0.04 0.15 0.27 0.37 0.49 0.54 0.61 0.68 0.76 3.02 7.19 Percentage 0.25 0.00 0.00 0.00
620 - 639\$59,202,6370.05640 - 659\$150,037,9210.14660 - 679\$231,134,8870.21680 - 699\$350,265,5970.32700 - 719\$452,490,5500.41	Indexed LTV (%)	620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above <u>Credit Bureau Score</u> Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579	\$46,646,473 \$169,521,219 \$296,715,435 \$403,719,609 \$544,522,156 \$600,277,923 \$669,831,738 \$745,468,672 \$838,595,650 \$3,325,831,191 \$7,927,031,672 Principal Balance \$272,182,463 \$130,907 \$2,954,934 \$4,351,101 \$9,423,293	0.02 0.04 0.15 0.27 0.37 0.49 0.54 0.61 0.68 0.76 3.02 7.19 Percentage 0.25 0.00 0.00 0.00 0.00
640 - 659\$150,037,9210.14660 - 679\$231,134,8870.21680 - 699\$350,265,5970.32700 - 719\$452,490,5500.41	Indexed LTV (%)	620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599	\$46,646,473 \$169,521,219 \$296,715,435 \$403,719,609 \$544,522,156 \$600,277,923 \$669,831,738 \$745,468,672 \$838,595,650 \$3,325,831,191 \$7,927,031,672 Principal Balance \$272,182,463 \$130,907 \$2,954,934 \$4,351,101 \$9,423,293 \$10,157,738	0.02 0.04 0.15 0.27 0.37 0.49 0.54 0.61 0.68 0.76 3.02 7.19 Percentage 0.25 0.00 0.00 0.00 0.01 0.01
680 - 699\$350,265,5970.32700 - 719\$452,490,5500.41	Indexed LTV (%)	620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619	\$46,646,473 \$169,521,219 \$296,715,435 \$403,719,609 \$544,522,156 \$600,277,923 \$669,831,738 \$745,468,672 \$838,595,650 \$3,325,831,191 \$7,927,031,672 Principal Balance \$272,182,463 \$130,907 \$2,954,934 \$4,351,101 \$9,423,293 \$10,157,738 \$22,685,359	0.02 0.04 0.15 0.27 0.37 0.49 0.54 0.61 0.68 0.76 3.02 7.19 Percentage 0.25 0.00 0.00 0.00 0.00 0.01 0.01 0.01
700 - 719 \$452,490,550 0.41	Indexed LTV (%)	620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619 620 - 639	\$46,646,473 \$169,521,219 \$296,715,435 \$403,719,609 \$544,522,156 \$600,277,923 \$669,831,738 \$745,468,672 \$838,595,650 \$3,325,831,191 \$7,927,031,672 Principal Balance \$272,182,463 \$130,907 \$2,954,934 \$4,351,101 \$9,423,293 \$10,157,738 \$22,685,359 \$59,202,637	0.02 0.04 0.15 0.27 0.37 0.49 0.54 0.61 0.68 0.76 3.02 7.19 Percentage 0.25 0.00 0.00 0.00 0.00 0.00 0.01 0.02 0.05
	Indexed LTV (%)	620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above	\$46,646,473 \$169,521,219 \$296,715,435 \$403,719,609 \$544,522,156 \$600,277,923 \$669,831,738 \$745,468,672 \$838,595,650 \$3,325,831,191 \$7,927,031,672 Principal Balance \$272,182,463 \$130,907 \$2,954,934 \$4,351,101 \$9,423,293 \$10,157,738 \$22,685,359 \$59,202,637 \$150,037,921	0.02 0.04 0.15 0.27 0.37 0.49 0.54 0.61 0.68 0.76 3.02 7.19 Percentage 0.25 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.0
	Indexed LTV (%)	620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619 620 - 639 640 - 659 660 - 679 680 - 699	\$46,646,473 \$169,521,219 \$296,715,435 \$403,719,609 \$544,522,156 \$600,277,923 \$669,831,738 \$745,468,672 \$838,595,650 \$3,325,831,191 \$7,927,031,672 Principal Balance \$272,182,463 \$130,907 \$2,954,934 \$4,351,101 \$9,423,293 \$10,157,738 \$22,685,359 \$59,202,637 \$150,037,921 \$231,134,887 \$350,265,597	0.02 0.04 0.15 0.27 0.37 0.49 0.54 0.61 0.68 0.76 3.02 7.19 Percentage 0.25 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.0

720 - 739

\$539,826,032



RBC			
	740 - 759	\$550,766,977	0.50
	760 - 779	\$688,063,551	0.62
	780 - 799	\$760,041,192	0.69
	800 and above	\$3,046,724,221	2.76
Total		\$7,150,439,360	6.49
Indexed LTV (%)	Credit Bureau Score	Principal Balance	Percentage
75.01 - 80.00			
	Score Unavailable	\$360,825,496	0.33
	499 and below	\$1,288,389	0.00
	500 - 539	\$2,125,049	0.00
	540 - 559	\$4,062,104	0.00
	560 - 579	\$5,742,606	0.00
	580 - 599	\$13,630,929	0.01
	600 - 619		0.01
	620 - 639	\$26,831,962 \$39,559,955	0.02
	640 - 659		0.04
	660 - 679	\$152,414,451 \$242,575,460	0.14
		\$242,575,469	0.22
	680 - 699 700 - 710	\$347,672,009	
	700 - 719	\$433,272,445	0.39
	720 - 739	\$499,470,222	0.45
	740 - 759	\$588,405,824	0.53
	760 - 779	\$651,827,748	0.59
	780 - 799	\$723,789,824	0.66
Total	800 and above	\$2,652,937,416	2.41
Iotai		\$6,746,431,897	6.12
Indexed LTV (%)	Credit Bureau Score	Principal Balance	Percentage
> 80.00			
	Score Unavailable	\$61,659,546	0.06
	499 and below	\$822,360	0.00
	500 - 539	\$904,327	0.00
	540 - 559	\$1,207,115	0.00
	560 - 579	\$1,995,699	0.00
	580 - 599	\$3,225,571	0.00
	600 - 619	\$5,920,514	0.01
	620 - 639	\$17,105,836	0.02
	640 - 659	\$26,306,433	0.02
	660 - 679	\$30,177,989	0.03
	680 - 699	\$61,696,932	0.06
	700 - 719	\$77,424,496	0.07
	720 - 739	\$101,244,137	0.09
	740 - 759	\$109,755,940	0.00
	760 - 779	\$117,167,314	0.10
	780 - 799	\$133,917,694	0.12
	800 and above	\$431,725,410	0.39
Total		\$1,182,257,311	1.07
Grand Total			
		\$110,214,346,536	100.00



RBC Covered Bond Programme Monthly Investor Report

Appendix

Housing Price Index Methodology

Indexation Methodology

The Market Value of the Properties used in calculating the Asset Coverage Test, the Valuation Calculation and the Amortization Test (except in respect of Calculation Dates prior to June 30, 2014) and for other purposes required by the Guide is adjusted, at least quarterly, for subsequent price developments with respect to the Property subject to the Related Security in respect of each such Loan by adjusting the Latest Valuation for such Property by a rate of change determined by the Index (as described below).

The Teranet-National Bank House Price Index[™] Composite 11 (the **Index**) is an independently developed representation of monthly average home price changes in the following eleven Canadian metropolitan areas: Victoria, Vancouver, Calgary, Edmonton, Winnipeg, Hamilton, Toronto, Ottawa, Montréal, Québec and Halifax. These metropolitan areas are combined to form the Index. The Index is the weighted average of these eleven metropolitan areas.

Further details on the Index including a description of the method used to calculate the Index is available at www.housepriceIndex.ca

A three-step process is used to determine the Market Value for each Property subject to the Related Security in respect of a Loan. First, a code (the Forward Sortation Area (FSA)) which identifies the location of the Property is compared to corresponding codes maintained by Teranet Inc. to confirm whether the property is located within any of the 11 Canadian metropolitan areas covered by the Index. Second, to the extent an FSA match is not found, the name of the city in which such Property is located is used to confirm whether such city matches any of the Canadian metropolitan areas covered by the Index. Second, to the extent an FSA match is not found, the name of the city in which such Property is located is used to confirm whether such city matches any of the Canadian metropolitan areas, and where there is no corresponding Canadian metropolitan area, the rate of change for the corresponding Canadian metropolitan area, and where there is no corresponding Canadian metropolitan et area, the rate of change indicated in the Index, from the date of the Latest Valuation to the date on which the Latest Valuation is being adjusted for purposes of determining the Market Value for such Property. Where the Latest Valuation in respect of such Property pre-dates the first available date for the relevant rate of change in the Index, the first available date for such rate of change is used to determine the rate of change to apply to adjust the Latest Valuation for purposes of determining the Market Value for such rate Value is the adjusted Original Market Value referred to in footnote 2 on page 4 of the Investor Report.

The Issuer and the Guarantor LP may from time to time determine to use a different index or indices or a different indexation methodology to adjust the Latest Valuation for subsequent price developments to determine Market Value for example, to obtain rates of changes in home prices for metropolitan or geographic areas not covered by the Index, to use an index or indices that the Issuer and Guarantor LP believe will produce better or more reliable results or that is more cost effective. Any such change in the Index or Index Methodology used to determine Market Value will be disclosed to Covered Bondholders and made in accordance with the definition of "Market Value" and "Index Methodology" in the Master Definition and Construction Agreement and be required to meet the requirements in the Guide, which include the requirement that any such change may only be made (i) upon notice to CMHC and satisfaction of any other conditions specified by CMHC in relation thereto, (ii) if such change constitutes a material change, subject to Rating Agency Confirmation, and (iii) if such change is materially prejudicial to the Covered Bondholders, subject to the consent of the Bond Trustee. In addition, the Issuer is required, pursuant to the Guide, to provide CMHC notice upon becoming aware of any change or proposed change in the method used to calculate the Index.

No website referred to herein forms part of the Investor Report, nor have the contents of any such website been approved by or submitted to CMHC or any other governmental, securities or other regulatory authority.

Risk Factors relating to the Indexation Methodology

The Issuer and the Guarantor LP believe that the following factors, although not exhaustive, could be material for the purpose of assessing risks associated with the use of the Index.

Index. No recourse for errors in the data in the Index

The Issuer and the Guarantor LP have received written permission from the Index providers to use the Index. The data in the Index is provided on an "as is" basis and without any warranty as to the accuracy, completeness, non-infringement, originality, timeliness or any other characteristic of the data and the Index providers disclaim any and all liability with respect to such data. Neither the Issuer nor the Guarantor LP makes any representation or warranty, express or implied, in relation to the accuracy, completeness or reliability of such information assumes any liability or any errors or reliance placed on such information. As a result, there will not be any recourse for investors, the Issuer or the Guarantor LP for any errors in the data in the Index relied upon to determine the Market Value in respect of any Property subject to the Related Security in respect of a Loan.

The actual rate of change in the value of a Property may differ from the rate of change used to adjust the Latest Valuation for such Property in determining its Market Value

The Index does not include a representation of changes in average home prices outside of the Canadian metropolitan areas that it covers and was developed as a representation of monthly average home price changes in the Canadian metropolitan areas that it does cover. While the Index uses data from single family properties, including detached, semidetached, townhouse/row homes and condominum properties, it is being used to determine the Market Value of all Properties included as Related Security for Loans in the Covered Bond Portfolio, which may not correspond in every case to the categories included in the Index. The actual value of a Property subject to the Related Security in respect of each Loan may change at a rate that is greater than or less than the rate of change used to determine the Market Value for such Property. This discrepancy may be magnified when the Index is used to determine the Market Value for a Property outside of the Canadian metropolitan areas covered by the Index given factors that affect housing prices may vary significantly regionally from a national average or where the Index is used to determine Market Value for a Property in a category not covered by the Index and whose value is affected by factors that are different from those that affect the value of properties in the categories used by the Index. In addition, the methodology applied to produce the Index makes certain fundamental assumptions that impose difficulties in selecting or filtering the properties that are used to produce the Index. Use of information about the properties, which may result in such properties being excluded and may impact the accuracy of the representation of the rate of change in the Index.

The Index may not always be available in its current form or a different Index may be used to determine Market Value for a Property subject to Related Security in respect of a

The Index may net zery e to the method used to calculate the Index, the frequency with which the Index is published may change (such that the Index no longer meets the requirements in the Guide), or the Index may cease to be available to the Issuer and the Guarantor LP for determining the Market Value of the Property subject to Related Security in respect of a Loan. In such circumstances, the Issuer and the Guarantor LP may or will need to select one or more new indices for determining Market Value of the Property subject to Related Security in respect of a Loan. The Issuer and the Guarantor LP may also determine at any time to use a different index or indices to adjust the Latest Valuation of the Property subject to Related Security in respect of a Loan for subsequent price developments to determine the Market Value of such Property, for example, to obtain rates of changes in home prices for metropolitan or geographic areas not covered by the Index, to use an index or indices that the Issuer and Guarantor LP believe will produce better or more reliable Market Value results or that is more cost effective. The use of any such new indices to adjust Latest Valuation could result in a significant change in the Market Value of the Related Security in respect of each Loan. See "Housing Price Index Methodology - Indexation Methodology".