

Calculation Date: 1/31/20

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 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™ 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. Past performance, and no representation or warranty, express or implied, is made regarding future performance. The information contained in this report does not constitute an invitation or recommendation to invest or otherwise deal in, or an offer to self or the solicitation of an offer to buy or subscribe for, any security of or any other purpose. THESE COVERED BONDS HAVE NOT BEEN APPROVED OR DISAPPROVED BY CANADA MORTGAGE HOUSING CORPORATION (CMHC) NOR HAS CMHC PASSED UPON THE ACCURACY OR ADEQUACY OF THIS REPORT. THE COVERED BONDS SHAVENT OF CANADA MORTGAGE HOUSING CORPORATION (CMHC) NOR ANY OTHER AGENCY THEREOF. The Cover Pool is owned by RBC Covered Bond Guarantor LP), which has no liabilities or claims outstanding against it other than those relating to the RBC Covered Bond Programme and the information contained herein. For the meaning of capitalized terms used and not otherwise defined in this report, click the following link and go to the Glossary tab in the Monthly Investor R

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

Programme Information

Outstanding Covered Bonds

日本日	<u>Series</u>	Initial Principal Amount	Translation Rate	C\$ Equivalent	Final Maturity Date(1)	Interest Basis	Rate Type
6288 €100,000,000 1.5370000 C5/€ \$1537,000,000 2025/09/10 1.625% Fixed 6281 (£10,000,000) 1.5148000 C5/€ \$1515,100,000 2025/09/10 0.625% Fixed 6242 (£12,000,000) 1.5548000 C5/€ \$1880,000,000 2026/06/19 \$0.050% Fixed 6245 £10,000,000 1.6558000 C5/€ \$220,050,000 2024/10/21 0.050% Fixed 6446 (£10,000,000) 1.455900 C5/€ \$220,050,000 2024/10/21 0.055% Fixed 6447 (£10,000,000) 1.455900 C5/€ \$217,575,000 2027/07/21 0.055% Fixed 6489 £123,000,000 1.455900 C5/€ \$154,000,000 2025/07/35 \$0.0125% Fixed 6850 £1,000,000 1.455900 C5/€ \$2214,800,000 2025/07/35 \$0.015% Fixed 6861 £1,250,000,000 1.745800 C5/€ \$21,943,000 2025/07/33 \$50NIA +0.470% Fixed 6862 £1,250,000,000 1.745800 C5/€ \$21,943,000 2031/01/25	CB22	€279,500,000	1.4017000 C\$/€	\$391,775,150	2031/07/21	1.652%	Fixed
C838 €1,500,000,000 1.5148000 C5/€ \$2,272,200,000 2029/09/10 0,625% Fixed C842 €1,500,000,000 1.5110000 C5/€ \$153,000,000 2039/03/14 1.384% Fixed C845 £1,000,000,000 1.6354000 C5/€ \$1,6354,000 2024/10/33 \$50NA + 0.52% Fixed C847 €1,500,000,000 1.4559000 C5/€ \$22,7157,500 2029/17/21 0.010% Fixed C848 €1,200,000,000 1.4559000 C5/€ \$27,157,500 2204/07/21 0.010% Fixed C849 €1,200,000,000 1.7254000 C5/€ \$21,542,500 2204/07/21 0.010% Fixed C850 €1,000,000,000 1.7254000 C5/€ \$21,542,500 2025/07/30 \$50NA + 0.470% Fixed C852 CHF20,000,000 1.7354000 C5/€ \$1,933,375,000 2027/07/66 0.155% Fixed C861 €1,250,000,000 1.7475000 C5/€ \$223,664,000 2017/07/5 \$0.010% Fixed C862 €160,000,000 1.4775000 C5/€ \$223,564,000 2017	CB27	€410,500,000	1.4524599 C\$/€	\$596,234,800	2034/12/15	1.616%	Fixed
C941 €100,000,000 1.5110,000 C5/¢ \$15,100,000 2283/03/14 1.384% Fixed C842 €1,000,000,000 1.564,000 C5/¢ \$1,880,000,000 2024/10/03 SONIA + 0,580% Floating C846 €1,000,000,000 1.4687000 C5/¢ \$220,305,000 2023/12/30 0.552% Floating C848 €120,000,000 1.4587000 C5/¢ \$217,575,000 2027/17/21 0.657% Flied C849 £1,250,000,000 1.4552000 C5/¢ \$21,545,200 2025/03/30 SONIA +0,470% Floating C852 CH7200,000,000 1.4557000 C5/cFF \$231,400,000 2025/03/25 0.125% Floating C860 €1,250,000,000 1.718800 C5/¢ \$21,846,000 2027/04/05 0.155% Floating C861 £1,250,000,000 1.718800 C5/¢ \$21,846,000 2026/07/13 SONIA +10,00% Floating C862 £1,600,000 1.718800 C5/¢ \$21,850,000 2026/07/15 50.13% Floating C863 USD\$1,500,000 1.264700 C5/U5 \$31,851,750,000	CB28	€100,000,000	1.5370000 C\$/€	\$153,700,000	2036/01/14	1.625%	Fixed
CH42 61,280,000,000 1,594,000 C5/E \$1,800,000,000 2026/06/19 0,050% Fixed CB45 £1,000,000,000 1,685,600 C5/E \$2,20,300,000 2039/17/30 SONIA +0,580% Floating CB47 £1,500,000,000 1,465,700 C5/E \$2,27,575,000 2027/07/21 0,101% Fixed CB48 £12,500,000,000 1,455,900 C5/E \$2,175,750,000 2020/07/24 0,667% Fixed CB49 £1,250,000,000 1,722,400 C5/E \$2,148,250,000 2025/07/25 0,175% Fixed CB52 CHF200,000,000 1,455700 C5/CHF \$291,140,000 2025/07/23 0,175% Fixed CB60 £1,250,000,000 1,546700 C5/CF \$291,400,00 2025/07/13 SONIA + 0,470% Fixed CB61 £1,250,000,000 1,546700 C5/CF \$235,664,000 2021/17/15 0,131% Fixed CB62 £1,000,000 1,472,800 C5/CF \$235,664,000 2021/17/15 0,131% Fixed CB63 £1,000,000 1,472,800 C5/CF \$23,664,000 <	CB38	€1,500,000,000	1.5148000 C\$/€	\$2,272,200,000	2025/09/10	0.625%	Fixed
CB45 £1,000,000,000 1,635,000 C5/£ \$1,635,400,000 2024/10/03 SONNA +0,503/% Fixed CB46 £15,000,000,000 1,4697000 C5/£ \$220,305,000 2023/71/21 0.010% Fixed CB48 £120,000,000 1,4595000 C5/£ \$174,348,000 2027/01/21 0.010% Fixed CB49 £125,000,000 1,4595000 C5/£ \$150,000,000 2025/01/30 SONNA +0470% Floating CB50 £10,000,000,000 1,550000 C5/£ \$150,000,000 2025/01/35 0.125% Fixed CB52 CHE20,000,000 1,5467000 C5/£ \$1933,375,000 2031/01/27 0.010% Fixed CB61 £1230,000,000 1,7188000 C5/£ \$214,850,000 2041/07/15 5.0118 5.118 CB62 £160,000,000 1,7188000 C5/£ \$23,566,000 2021/07/15 1.000% 5.118 CB63 £150,000,000 1,264700 C5/£ \$23,566,000 2026/09/14 1.050% Fixed CB64 £120,000,000 1,4548000 C5/£ \$1,825,800 2026/09/12 <td>CB41</td> <td>€100,000,000</td> <td>1.5110000 C\$/€</td> <td>\$151,100,000</td> <td>2039/03/14</td> <td>1.384%</td> <td>Fixed</td>	CB41	€100,000,000	1.5110000 C\$/€	\$151,100,000	2039/03/14	1.384%	Fixed
CB46 €15,000,000 1.4687000 C5/€ \$2,20,305,000 2038/17/271 0.101% Fixed CB47 €15,000,000 1.4695000 C5/€ \$171,4348,000 2027/17/21 0.010% Fixed CB49 £12,000,000 1.7234,000 C5/€ \$171,4348,000 2025/01/30 SONIA -0470% Floating CB50 £10,000,000 1.7234,000 C5/€ \$1,560,000 2025/01/30 SONIA -0470% Floating CB52 £12,500,000 1.455700 C5/€ \$13,540,000 2027/04/06 0.155% Fixed CB60 £1,250,000,000 1.5467000 C5/€ \$2,148,500,000 2021/07/15 0.155% Fixed CB61 £1,250,000,000 1.4729000 C5/€ \$23,664,000 2041/07/15 0.513% Fixed CB63 £150,000,000 1.4729000 C5/€ \$23,866,000 2041/07/15 0.513% Fixed CB64 £120,000,000 1.4818000 C5/€ \$18,82250,000 2024/10/21 0.010% Fixed CB65 £100,000,000 1.4818000 C5/€ \$12,207,575,000 2026/10/22 <td>CB42</td> <td>€1,250,000,000</td> <td>1.5040000 C\$/€</td> <td>\$1,880,000,000</td> <td>2026/06/19</td> <td>0.050%</td> <td>Fixed</td>	CB42	€1,250,000,000	1.5040000 C\$/€	\$1,880,000,000	2026/06/19	0.050%	Fixed
CB47 €1,500,000,000 1.459,000 C5/€ \$2,175,750,000 2027/01/21 0.010% Fixed CB48 €120,000,000 1.452,900 C5/€ \$174,348,000 204/07/124 0.667% Fixed CB49 £125,000,000 1.560,000 C5/€ \$1,560,000,000 2025/03/25 0.125% Fixed CB52 CH200,000,000 1.55700 C5/CHE \$29,114,000 2027/04/06 0.155% Fixed CB60 €1250,000,000 1.758000 C5/€ \$1933,375,000 2031/01/27 0.010% Fixed CB61 £1250,000,000 1.7188000 C5/€ \$1933,375,000 2026/07/13 SONIA -10,00% Floating CB62 £160,000,000 1.2647000 C3/√E \$235,640,00 2041/07/15 5.513% Fixed CB66 £1250,000,000 1.4481000 C5/€ \$1852,250,00 2026/07/13 5.013% Fixed CB65 £100,000,000 1.4548000 C5/€ \$145,480,00 2024/10/21 0.638% Fixed CB66 £750,000,000 1.694100 C5/€ \$1240,00 2024/10/22	CB45	£1,000,000,000	1.6354000 C\$/£	\$1,635,400,000	2024/10/03	SONIA +0.580%	Floating
CB48 €120,000,000 1.4529000 CS/E \$174,348,000 2040/01/24 0.667% Fixed CB49 €1,000,000,000 1.7254000 CS/E \$15,560,000 2025/01/35 SONIA -047% Floating CB50 €1,000,000,000 1.5560000 CS/E \$15,560,000 2027/04/06 0.155% Fixed CB60 €1,250,000,000 1.5457000 CS/E \$2,148,500,000 2023/07/73 SONIA +1,000% Fixed CB61 £1,250,000,000 1.4729000 CS/E \$2,248,500,000 2024/07/75 0.105% Fixed CB62 €16,000,000 1.4729000 CS/E \$23,566,000 2041/07/75 0.513% Fixed CB63 \$100,000,000 1.4818000 CS/E \$18,52,250,000 2028/10/05 0.010% Fixed CB63 \$100,000,000 1.4548000 CS/E \$118,580,750 2021/10/02 \$0.010% Fixed CB66 £750,000,000 1.4212000 CS/E \$12,200,000 2021/04/26 0.125% Fixed CB67 \$150,000,000 1.4212000 CS/E \$2,200,000 2021/04/26 <td>CB46</td> <td>€150,000,000</td> <td>1.4687000 C\$/€</td> <td>\$220,305,000</td> <td>2039/12/30</td> <td>0.652%</td> <td>Fixed</td>	CB46	€150,000,000	1.4687000 C\$/€	\$220,305,000	2039/12/30	0.652%	Fixed
CB49 £1,250,000,000 1,723400 (S/F) \$2,154,250,000 2025/03/25 CONIA - 0.470% Floating CB50 €1,000,000,000 1.5650000 (S/F) \$1,560,000,000 2025/03/25 0.125% Fixed CB60 €1,250,000,000 1.5457000 (S/F) \$291,140,000 2025/07/40/66 0.155% Fixed CB61 £1,250,000,000 1.5467000 (S/F) \$21,480,000 2031/01/27 0.010% Fixed CB62 €160,000,000 1.2647000 (S/LUS) \$3,161,750,000 2026/07/13 SONIA + 1.000% Fixed CB63 USD\$2,500,000,000 1.2647000 (S/LUS) \$3,161,750,000 2026/09/14 1.050% Fixed CB64 €130,000,000 1.4548000 (S/F \$118,5480,000 2021/01/22 SONIA + 1.000% Fixed CB66 £750,000,000 1.4212000 (S/F \$2,280,000,000 2027/04/26 0.125% Fixed CB67 £2000,000,000 1.4212000 (S/F \$2,280,000,000 2027/04/26 0.125% Fixed CB68 £1500,000,000 1.3040000 (S/F <td< td=""><td>CB47</td><td>€1,500,000,000</td><td>1.4505000 C\$/€</td><td>\$2,175,750,000</td><td>2027/01/21</td><td>0.010%</td><td>Fixed</td></td<>	CB47	€1,500,000,000	1.4505000 C\$/€	\$2,175,750,000	2027/01/21	0.010%	Fixed
CB50 €1,000,000,000 1,560,000 C5/€ \$1,560,000,000 2025/03/25 0.125% Fixed CB52 CHF200,000,000 1.4557000 C5/CHF \$291,140,000 2027/04/06 0.155% Fixed CB60 £125,000,000 1.7486000 C5/E \$1933,375,000 2031/01/27 0.010% Fixed CB61 £125,000,000 1.748900 C5/E \$235,664,000 2026/07/13 SONIA + 1,000% Floating CB62 £160,000,000 1.2647000 C5/E \$235,664,000 2026/07/14 1.050% Fixed CB64 £152,000,000 1.4818000 C5/E \$18,5225,000 2028/10/05 0.010% Fixed CB65 £100,000,000 1.4818000 C5/E \$18,270,575,000 2026/10/22 SONIA + 1,000% Fixed CB66 £750,000,000 1.4212200 C5/E \$2,2842,000,000 2027/04/26 0.125% Fixed CB67 £10,000,000 1.4212200 C5/LS \$2,280,000,000 2027/03/24 2.200,000 Fixed CB68 £2,000,000,000 1.2632000 C5/LS \$1,394,000 <	CB48	€120,000,000	1.4529000 C\$/€	\$174,348,000	2040/01/24	0.667%	Fixed
CB52 CHF200,000,000 1.4557000 CS/CHF \$291,140,000 2027/04/06 0.155% Fixed CB60 €1,250,000,000 1.5467000 CS/E \$1,933,375,000 2031/01/27 0.010% Fixed CB61 £1,250,000,000 1.7788000 CS/E \$2,148,500,000 2026/07/13 SONIA +1,000% Fixed CB62 €160,000,000 1.2647000 CS/US \$3.361,750,000 2024/07/15 SONIA +1,000% Fixed CB64 €1,000,000 1.2647000 CS/US \$3.361,750,000 2028/10/05 0.0110% Fixed CB65 €100,000,000 1.4818000 CS/E \$1,852,250,000 2028/10/02 SONIA +1,000% Fixed CB66 £750,000,000 1.4818000 CS/E \$1,270,757,500 2026/10/22 SONIA +1,000% Fixed CB67 £2,000,000,000 1.4900000 CS/E \$2,800,000,000 2027/03/24 0.250,000 Fixed CB69 £150,000,000 1.2632000 CS/US \$1,894,800,000 2027/03/24 2.000% Fixed CB70 USD\$1,500,000,000 1.2632000 CS/US \$	CB49	£1,250,000,000	1.7234000 C\$/£	\$2,154,250,000	2025/01/30	SONIA +0.470%	Floating
CB60 €1,250,000,000 1.5467000 C5/€ \$1,933,375,000 203101/27 0.010% Fixed CB61 £1,250,000,000 1.7188000 C5/€ \$2,148,500,000 2026/07/13 \$50NIA ±1,000% Floating CB62 €160,000,000 1.4729000 C5/€ \$2,248,5664,000 2024/10/15 5.013% Fixed CB64 €1,250,000,000 1.4818000 C5/€ \$1,852,250,000 2026/10/05 0.010% Fixed CB66 €130,000,000 1.4848000 C5/€ \$1,852,250,000 2024/10/021 0.638% Fixed CB66 £750,000,000 1.4848000 C5/€ \$1,270,575,000 2026/10/022 \$50NIA ±1,000% Floating CB67 £2,000,000,000 1.40212000 C5/€ \$2,800,000,00 2027/03/24 0.625% Fixed CB68 £2,000,000,000 1.40212000 C5/€ \$2,800,000,00 2026/03/23 0.625% Fixed CB70 USD\$1,500,000,000 1.2522000 C5/US5 \$18,848,000 2027/03/24 1.296% Fixed CB71 CHF250,000,000 0.37500 C5/AU5 \$680,312	CB50	€1,000,000,000	1.5600000 C\$/€	\$1,560,000,000	2025/03/25	0.125%	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 1.2487000 C\$/£ \$18,6175,0000 2026/07/10 0.010% Fixed CB64 £1250,000,000 1.4818000 C\$/£ \$18,7275,5000 2026/10/05 0.010% Fixed CB66 £100,000,000 1.4818000 C\$/£ \$12,7075,000 2026/10/22 SONIA +1,000% Floating CB67 £2,000,000,000 1.4212000 C\$/£ \$2,840,000 2027/04/26 0.125% Flixed CB68 £2,000,000,000 1.4212000 C\$/£ \$2,800,000,000 2027/04/26 0.125% Flixed CB69 £150,000,000 1.2632000 C\$/U\$/S \$18,842,000,000 2027/03/24 \$2,600% Flixed CB71 CHF250,000,000 1.341158 C\$/CHF \$336,028,942 2026/10/05 3 month AUD BSW +0.700% Flixed CB72 AUD\$550,000,000 0.9077500 C\$/AU\$	CB52	CHF200,000,000	1.4557000 C\$/CHF	\$291,140,000	2027/04/06	0.155%	Fixed
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\$/U\$ \$3,161,750,000 2026/19/14 1.050% Fixed CB64 €12,500,000,000 1.4548000 C\$/€ \$18,822,50,000 2028/11/07 0.010% Fixed CB66 £750,000,000 1.4548000 C\$/€ \$12,70,757,000 2026/10/22 SONIA +1,000% Floating CB67 £2,000,000,000 1.4000000 C\$/€ \$2,842,400,000 2027/04/26 0.125% Fixed CB68 €2,000,000,000 1.4000000 C\$/€ \$2,800,000,000 2027/03/24 1.266% Fixed CB69 €150,000,000 1.2622000 C\$/U\$\$ \$18,948,000 2027/03/24 1.266% Fixed CB70 USD\$1,500,000,000 1.3441158 C\$/CHF \$336,028,942 2026/10/5 0.400% Fixed CB71 CHF250,000,000 0.9077500 C\$/AU\$ \$680,812,500 2025/05/66 3 month AUD BBSW +0700% Fixed CB73 AUD\$750,000,000 1.3546000 C\$/E \$	CB60	€1,250,000,000	1.5467000 C\$/€	\$1,933,375,000	2031/01/27	0.010%	Fixed
CB63 USD\$2,50,000,00 1,2647000 C\$/US\$ \$3,161,750,000 2026/09/14 1.050% Fixed CB64 €1,250,000,000 1,4818000 C\$/€ \$1,882,250,000 2028/10/05 0.010% Fixed CB65 €100,000,000 1,6941000 C\$/€ \$1,270,575,000 2026/10/22 SONIA +1,000% Floating CB66 £750,000,000,000 1,4912000 C\$/€ \$2,842,400,000 2027/04/26 0.125% Flixed CB68 €2,000,000,000 1,4000000 C\$/€ \$2,840,000,000 2027/04/26 0.125% Flixed CB69 €150,000,000 1,4000000 C\$/€ \$2,800,000,000 2027/03/24 2,600% Flixed CB70 USD\$1,500,000,000 1,2632000 C\$/US\$ \$1,894,800,000 2027/03/24 2,600% Flixed CB71 CHF250,000,000 3,344118 C\$/CHF \$336,028,942 2025(15/05) 3 month AUD BBSW +0.700% Flixed CB72 AUD\$750,000,000 9,0977500 C\$/AU\$ \$680,812,500 2025/05/06 3.750% Flixed CB73 USD\$1,600,000,000 1,2546000 C\$/€<	CB61	£1,250,000,000	1.7188000 C\$/£	\$2,148,500,000	2026/07/13	SONIA +1.000%	Floating
CB64 €1,250,000,000 1.4818000 C\$/€ \$1,852,250,000 2028/10/05 0.010% Fixed CB65 €100,000,000 1.4848000 C\$/€ \$145,480,000 2026/10/22 SONIA + 1.000% Fload CB66 £750,000,000 1.6941000 C\$/€ \$12,276,575,000 2026/10/22 SONIA + 1.000% Fload CB68 £2,000,000,000 1.4212000 C\$/€ \$2,842,400,000 2027/04/26 0.125% Fixed CB69 €150,000,000 1.4000000 C\$/€ \$2,800,000,000 2027/03/24 1.296% Fixed CB70 USD\$1,500,000,000 1.2632000 C\$/US\$ \$1,894,800,00 2027/03/24 2.600% Fixed CB71 CHF250,000,000 1.2652000 C\$/US\$ \$18,894,800,00 2027/03/24 2.600% Fixed CB72 AUD\$750,000,000 1.3441158 C\$/CHF \$336,028,942 2026/10/05 3.400% Fixed CB73 AUD\$750,000,000 0.9977500 C\$/AU\$ \$680,1250 2025/05/06 3.750% Fixed CB74 €1,000,000,000 1.3254000 C\$/€ \$1,354,600,00	CB62	€160,000,000	1.4729000 C\$/€	\$235,664,000	2041/07/15	0.513%	Fixed
CB65 €100,000,000 1.4548000 C\$/€ \$145,480,000 2041/10/21 0.638% Fixed CB66 £750,000,000,000 1.6941000 C\$/€ \$12,70.575,000 2026/10/22 SONIA ±1.000% Floating CB67 £2,000,000,000 1.4212000 C\$/€ \$2,280,000,000 2027/04/26 0.0125% Fixed CB68 £2,000,000,000 1.40000000 C\$/€ \$2,800,000,000 2037/03/24 0.625% Fixed CB70 USD\$1,500,000,000 1.2632000 C\$/U\$\$ \$1,894,800,000 2027/03/24 2.6600% Fixed CB71 CHF250,000,000 1.3441158 C\$/CHF \$336,028,942 2026/10/05 0.4000% Fixed CB72 AUD\$750,000,000 0.9077500 C\$/AU\$ \$680,812,500 2025/05/06 3.750% Fixed CB73 AUD\$50,000,000 1.2629000 C\$/U\$\$ \$1,354,600,000 2025/05/06 3.750% Fixed CB74 €1,000,000,000 1.2629000 C\$/U\$\$ \$1,204,000 2025/05/06 3.750% Fixed CB75 USD\$1,600,000,000 1.3224000 C\$/C\$/C\$ \$4	CB63	USD\$2,500,000,000	1.2647000 C\$/US\$	\$3,161,750,000	2026/09/14	1.050%	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\$/€ \$2,284,2400,000 2027/04/26 0.125% Fixed CB68 €2,000,000,000 1.4000000 C\$/€ \$2,800,000,000 2026/03/23 0.625% Fixed CB70 USD\$1,500,000,000 1.2622000 C\$/U\$\$ \$10,000,000 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 CB73 USD\$1,600,000,000 1.2629000 C\$/CH\$ \$1,354,600,000 2025/05/06 3 .750% Fixed CB75 USD\$1,600,000,000 1.2629000 C\$/U\$ \$2,202,640,000 2025/06/09 3 .400% Fixed CB76 CHF275,000,000 1.2836000 C\$/C	CB64	€1,250,000,000	1.4818000 C\$/€	\$1,852,250,000	2028/10/05	0.010%	Fixed
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 3 month AUD BBSW +0.700% 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 1.3546000 C\$/E \$1,354,600,000 2025/05/06 3 month AUD BBSW +0.700% Fixed CB74 €1,000,000,000 1.262900 C\$/U\$ \$1,354,600,000 2025/06/09 3.400% Fixed CB75 USD\$1,600,000,000 1.3329000 C\$/CHF \$368,280,000 2025/06/09 3.400% Fixed CB77 AUD\$800,000,000	CB65	€100,000,000	1.4548000 C\$/€	\$145,480,000	2041/10/21	0.638%	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 1.266% 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 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 CB73 LSD\$1,600,000,000 1.3546000 C\$/€ \$1,354,600,000 2025/05/06 3.750% 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 1.3832000 C\$/CHF \$368,280,000 2027/07/13 3 month AUD BBSW +1.050% Fixed CB77 AUD\$500,000,000 0.8850000 C\$/AU\$ \$708,000,000 2027/07/13 3 month AUD BBSW +1.050% Fixed CB79 €1,500,000,000	CB66	£750,000,000	1.6941000 C\$/£	\$1,270,575,000	2026/10/22	SONIA +1.000%	Floating
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\$/U\$\$ \$1,894,800,000 2027/03/24 2.600% Fixed CB71 CHF250,000,000 1.3441158 C\$/CHF \$336,028,942 2026/07/05 3month AUD 8BSW +0.700% Floating CB72 AUD\$750,000,000 0.9077500 C\$/AU\$ \$680,812,500 2025/05/06 3month AUD 8BSW +0.700% Floating CB73 AUD\$750,000,000 1.3546000 C\$/€ \$1,354,600,000 2029/06/08 1.750% Fixed CB74 €1,000,000,000 1.2629000 C\$/U\$\$ \$2,020,640,000 2025/05/09 3.400% Fixed CB75 USD\$1,060,000,000 1.3392000 C\$/CHF \$368,280,000 2025/07/08 1.495% Fixed CB76 CHF275,000,000 0.8850000 C\$/AU\$ \$442,500,000 2027/07/13 3 month AUD BBSW +1.050% Fixed CB77 AUD\$500,000,000 0.8850000 C\$/AU\$ \$708,000,000 2027/07/13 4.500% Fixed CB79 €1,500,000,000	CB67	€2,000,000,000	1.4212000 C\$/€	\$2,842,400,000	2027/04/26	0.125%	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 month AUD BBSW +0.700% Floating CB74 €1,000,000,000 1.3546000 C\$/€ \$1,334,600,000 2025/06/09 3.400% Fixed CB75 USD\$1,600,000,000 1.3546000 C\$/€ \$368,280,000 2025/06/09 3.400% Fixed CB76 CHF275,000,000 1.3392000 C\$/CHF \$368,280,000 2027/07/13 3 month AUD BBSW +1.050% Floating CB77 AUD\$800,000,000 0.8850000 C\$/AU\$ \$708,000,000 2027/07/13 3 month AUD BBSW +1.050% Fixed CB78 €1,500,000,000 0.8850000 C\$/€ \$1,953,450,000 2027/07/13 4,500% Fixed CB80	CB68	€2,000,000,000	1.4000000 C\$/€	\$2,800,000,000	2026/03/23	0.625%	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 1.2526000 C\$/€ \$1,354,600,000 2025/06/09 3.400% Fixed CB75 USD\$1,600,000,000 1.3392000 C\$/CHF \$368,280,000 2025/07/08 1.495% 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\$ \$708,000,000 2027/07/13 3 month AUD BBSW +1.050% Fixed CB79 €1,500,000,000 1.3150000 C\$/€ \$1,953,450,000 2027/07/13 4.500% Fixed CB80 €1,500,000,000 1.3155000 C\$/€ \$15,7380,000 2027/09/13 2.375% Fixed CB81 USD\$5,000,000,000 1.3427000 C\$/U	CB69	€150,000,000	1.4000000 C\$/€	\$210,000,000	2037/03/24	1.296%	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 2027/07/13 3 month AUD BBSW +1.050% Floating CB77 AUD\$500,000,000 0.885000 C\$/AU\$ \$708,000,000 2027/07/13 3 month AUD BBSW +1.050% Floating CB78 AUD\$800,000,000 0.885000 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 1.3115000 C\$/€ \$15,953,450,000 2024/09/22 2.761% Fixed CB81 USD\$\$1,250,000,000 <td>CB70</td> <td>USD\$1,500,000,000</td> <td>1.2632000 C\$/US\$</td> <td>\$1,894,800,000</td> <td>2027/03/24</td> <td>2.600%</td> <td>Fixed</td>	CB70	USD\$1,500,000,000	1.2632000 C\$/US\$	\$1,894,800,000	2027/03/24	2.600%	Fixed
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 2027/07/13 3 month AUD BBSW +1.050% Floating CB77 AUD\$500,000,000 0.8850000 C\$/AU\$ \$478,000,000 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% Floxed CB79 €1,500,000,000 1.3023000 C\$/€ \$11,593,450,000 2027/09/13 2.375% Fixed CB80 €12,000,000 1.3155000 C\$/€ \$15,7380,000 2024/09/22 2.761% Fixed CB81 USD\$\$5,000,000,000 1.3427000 C\$/U\$\$ \$6,713,500,000 2025/12/12 4.784% Fixed CB82 USD\$\$1,250,000,000 1.0	CB71	CHF250,000,000	1.3441158 C\$/CHF	\$336,028,942	2026/10/05	0.400%	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\$/U\$\$ \$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\$/€ \$11,953,450,000 2027/09/13 2.375% Fixed CB80 €120,000,000 1.3115000 C\$/€ \$157,380,000 2042/09/22 2.761% Fixed CB81 USD\$5,000,000 1.3520000 C\$/U\$ \$6,713,500,000 2025/12/08 SOFR +0.800% Floating CB82 USD\$1,250,000,000 1.359000 C\$/U\$ \$1,290,000,000 2025/12/22 4,784% Fixed CB83 \$1,200,000,000 1.45256000 C\$/£	CB72	AUD\$750,000,000	0.9077500 C\$/AU\$	\$680,812,500	2025/05/06	3 month AUD BBSW +0.700%	Floating
CB75 USD\$1,600,000,00 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 1.3115000 C\$/€ \$157,380,000 2042/09/22 2.761% Fixed CB80A €30,000,000 1.3350000 C\$/€ \$40,590,000 2042/09/22 2.761% Fixed CB81 USD\$5,000,000,000 1.3427000 C\$/US\$ \$6,713,500,000 2025/12/12 4.784% Fixed CB82 USD\$1,250,000,000 N/A \$1,200,000,000 2025/12/12 4.784% Fixed CB83 \$1,200,000,000 N/A \$1,200,000	CB73	AUD\$750,000,000	0.9077500 C\$/AU\$	\$680,812,500	2025/05/06	3.750%	Fixed
CB76 CH275,000,000 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 1.3115000 C\$/€ \$157,380,000 2042/09/22 2.761% Fixed CB80A €30,000,000 1.33427000 C\$/U\$\$ \$40,590,000 2025/12/08 SOFR +0.800% Floating CB81 USD\$5,000,000,000 1.3427000 C\$/U\$\$ \$1,698,750,000 2025/12/12 4.784% Fixed CB82 USD\$1,250,000,000 1.6256000 C\$/£ \$1,219,200,000 2025/12/12 4.784% Fixed CB83 \$1,200,000,000 1.6256000 C\$/£ \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB86 CHF175,000,000 1.4654000 C\$/CHF<	CB74	€1,000,000,000	1.3546000 C\$/€	\$1,354,600,000	2029/06/08	1.750%	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 1.3115000 C\$/€ \$157,380,000 2042/09/22 2.761% Fixed CB80A €30,000,000 1.3530000 C\$/€ \$40,590,000 2042/09/22 2.761% Fixed CB81 USD\$5,000,000,000 1.3427000 C\$/U\$\$ \$6,713,500,000 2025/12/08 SOFR +0.800% Floating CB82 USD\$1,250,000,000 1.3590000 C\$/U\$\$ \$1,698,750,000 2025/12/22 4.784% Fixed CB83 \$1,200,000,000 N/A \$1,200,000,000 2025/12/22 4.109% Fixed CB84 £750,000,000 N/A \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4654000 C\$/CHF \$417,63	CB75	USD\$1,600,000,000	1.2629000 C\$/US\$	\$2,020,640,000	2025/06/09	3.400%	Fixed
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 1.3115000 C\$/€ \$157,380,000 2042/09/22 2.761% Fixed CB80A €30,000,000 1.3550000 C\$/€ \$40,590,000 2042/09/22 2.761% Fixed CB81 USD\$5,000,000,000 1.3427000 C\$/U\$\$ \$6,713,500,000 2025/12/08 SOFR +0.800% Floating CB82 USD\$1,250,000,000 1.3590000 C\$/U\$\$ \$1,698,750,000 2025/12/12 4.784% Fixed CB83 \$1,200,000,000 N/A \$1,200,000,000 2025/12/22 4.109% Fixed CB84 £750,000,000 1.6256000 C\$/£ \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4461000 C\$/CHF \$253,067,500 2026/01/30 1.475% Fixed CB87(3) USD\$5,000,000,000 1.3541000 C\$/CHF \$417,639,000	CB76	CHF275,000,000	1.3392000 C\$/CHF	\$368,280,000	2025/07/08	1.495%	Fixed
CB79 €1,500,000,000 1.3023000 C\$/€ \$1,953,450,000 2027/09/13 2.375% Fixed CB80 €120,000,000 1.3115000 C\$/€ \$1,953,450,000 2042/09/22 2.761% Fixed CB80A €30,000,000 1.3530000 C\$/€ \$40,590,000 2042/09/22 2.761% Fixed CB81 USD\$5,000,000,000 1.3427000 C\$/U\$\$ \$6,713,500,000 2025/12/08 SOFR +0.800% Floating CB82 USD\$1,250,000,000 1.3590000 C\$/U\$\$ \$1,698,750,000 2025/12/12 4.784% Fixed CB83 \$1,200,000,000 N/A \$1,200,000,000 2025/12/22 4.109% Fixed CB84 £750,000,000 N/A \$1,200,000,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4461000 C\$/CHF \$253,067,500 2026/01/30 1.475% Fixed CB87(3) USD\$5,000,000,000 1.3541000 C\$/CHF \$417,639,000 2028/03/31 \$0.85% Floating CB88 AUD\$850,000,000 0.8947000 C\$/€ \$2,218,500,000	CB77	AUD\$500,000,000	0.8850000 C\$/AU\$	\$442,500,000	2027/07/13	3 month AUD BBSW +1.050%	Floating
CB80 €120,000,000 1.3115000 ⟨\$/€ \$157,380,000 2042/09/22 2.761% Fixed CB80A €30,000,000 1.3530000 ⟨\$/€ \$40,590,000 2042/09/22 2.761% Fixed CB81 USD\$5,000,000,000 1.3427000 ⟨\$/\$U\$\$ \$6,713,500,000 2025/12/08 SOFR +0.800% Floating CB82 USD\$1,250,000,000 1.3590000 ⟨\$/\$U\$\$ \$1,698,750,000 2025/12/12 4.784% Fixed CB83 \$1,200,000,000 N/A \$1,200,000,000 2025/12/22 4.109% Fixed CB84 £750,000,000 1.6256000 ⟨\$/\$£ \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4461000 ⟨\$/\$CHF \$253,067,500 2026/01/30 1.475% Fixed CB86 CHF285,000,000 1.4554000 ⟨\$/\$CHF \$417,639,000 2028/03/31 2.085% Fixed CB87(3) USD\$5,000,000,000 1.3541000 ⟨\$/\$C\$ \$760,495,000 2028/04/28 SOFR +0.900% Floating CB89 €1,500,000,000 1.4790000 ⟨\$/\$€	CB78	AUD\$800,000,000	0.8850000 C\$/AU\$	\$708,000,000	2027/07/13	4.500%	Fixed
CB80A €30,000,000 1.3530000 C\$/€ \$40,590,000 2042/09/22 2.761% Fixed CB81 USD\$5,000,000,000 1.3427000 C\$/U\$\$ \$6,713,500,000 2025/12/08 SOFR +0.800% Floating CB82 USD\$1,250,000,000 1.3590000 C\$/U\$\$ \$1,698,750,000 2025/12/12 4.784% Fixed CB83 \$1,200,000,000 N/A \$1,200,000,000 2025/12/22 4.109% Fixed CB84 £750,000,000 1.6256000 C\$/£ \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4461000 C\$/CHF \$253,067,500 2026/01/30 1.475% Fixed CB86 CHF285,000,000 1.4554000 C\$/CHF \$417,639,000 2028/03/31 2.085% Fixed CB87(3) USD\$5,000,000,000 1.3541000 C\$/U\$\$ \$6,770,500,000 2028/03/31 2.085% Floating CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB90 £750,000,000 1.6978000 C\$/£ <td>CB79</td> <td>€1,500,000,000</td> <td>1.3023000 C\$/€</td> <td>\$1,953,450,000</td> <td>2027/09/13</td> <td>2.375%</td> <td>Fixed</td>	CB79	€1,500,000,000	1.3023000 C\$/€	\$1,953,450,000	2027/09/13	2.375%	Fixed
CB81 USD\$5,000,000,00 1.3427000 C\$/US\$ \$6,713,500,000 2025/12/08 SOFR +0.800% Floating CB82 USD\$1,250,000,000 1.3590000 C\$/US\$ \$1,698,750,000 2025/12/12 4.784% Fixed CB83 \$1,200,000,000 N/A \$1,200,000,000 2025/12/22 4.109% Fixed CB84 £750,000,000 1.6256000 C\$/£ \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4461000 C\$/CHF \$253,067,500 2026/01/30 1.475% Fixed CB86 CHF285,000,000 1.4654000 C\$/CHF \$417,639,000 2028/03/31 2.085% Fixed CB87 ⁽³⁾ USD\$5,000,000,000 1.3541000 C\$/U\$\$ \$6,770,500,000 2028/04/28 SOFR +0.900% Floating CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB89 €1,500,000,000 1.479000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB91 €750,000,000 1.44680	CB80	€120,000,000	1.3115000 C\$/€	\$157,380,000	2042/09/22	2.761%	Fixed
CB82 USD\$1,250,000,000 1.359000 C\$/US\$ \$1,698,750,000 2025/12/12 4.784% Fixed CB83 \$1,200,000,000 N/A \$1,200,000,000 2025/12/22 4.109% Fixed CB84 £750,000,000 1.6256000 C\$/£ \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4461000 C\$/CHF \$253,067,500 2026/01/30 1.475% Fixed CB86 CHF285,000,000 1.4654000 C\$/CHF \$417,639,000 2028/03/31 2.085% Fixed CB87 ⁽³⁾ USD\$5,000,000,000 1.3541000 C\$/US\$ \$6,770,500,000 2028/04/28 SOFR +0.900% Floating CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB89 €1,500,000,000 1.479000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB91 £750,000,000 1.4468000 C\$/€ \$1,273,350,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3468000 C\$/€ <td>CB80A</td> <td>€30,000,000</td> <td>1.3530000 C\$/€</td> <td>\$40,590,000</td> <td>2042/09/22</td> <td>2.761%</td> <td>Fixed</td>	CB80A	€30,000,000	1.3530000 C\$/€	\$40,590,000	2042/09/22	2.761%	Fixed
CB83 \$1,200,000,000 N/A \$1,200,000,000 2025/12/22 4.109% Fixed CB84 £750,000,000 1.6256000 C\$/£ \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4461000 C\$/CHF \$253,067,500 2026/01/30 1.475% Fixed CB86 CHF285,000,000 1.4654000 C\$/CHF \$417,639,000 2028/03/31 2.085% Fixed CB87 ⁽³⁾ USD\$5,000,000,000 1.3541000 C\$/U\$\$ \$6,770,500,000 2028/04/28 SOFR +0.900% Floating CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB89 €1,500,000,000 1.4790000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB90 £750,000,000 1.6978000 C\$/£ \$1,273,350,000 2027/03/18 SONIA +0.630% Floating CB91 €70,000,000 1.3468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/U\$S	CB81	USD\$5,000,000,000	1.3427000 C\$/US\$	\$6,713,500,000	2025/12/08	SOFR +0.800%	Floating
CB84 £750,000,000 1.6256000 C\$/£ \$1,219,200,000 2028/01/18 SONIA +0.750% Floating CB85 CHF175,000,000 1.4461000 C\$/CHF \$253,067,500 2026/01/30 1.475% Fixed CB86 CHF285,000,000 1.4654000 C\$/CHF \$417,639,000 2028/03/31 2.085% Fixed CB87 ⁽³⁾ USD\$5,000,000,000 1.3541000 C\$/U\$\$ \$6,770,500,000 2028/04/28 SOFR +0.900% Floating CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB89 €1,500,000,000 1.4790000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB90 £750,000,000 1.6978000 C\$/£ \$1,273,350,000 2027/03/18 SONIA +0.630% Floating CB91 €70,000,000 1.4468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/U\$S\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB82	USD\$1,250,000,000	1.3590000 C\$/US\$	\$1,698,750,000	2025/12/12	4.784%	Fixed
CB85 CHF175,000,000 1.4461000 C\$/CHF \$253,067,500 2026/01/30 1.475% Fixed CB86 CHF285,000,000 1.4654000 C\$/CHF \$417,639,000 2028/03/31 2.085% Fixed CB87 ⁽³⁾ USD\$5,000,000,000 1.3541000 C\$/U\$\$ \$6,770,500,000 2028/04/28 SOFR +0.900% Floating CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB89 €1,500,000,000 1.4790000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB90 £750,000,000 1.6978000 C\$/£ \$1,273,350,000 2027/03/18 SONIA +0.630% Floating CB91 €70,000,000 1.4468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/U\$\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB83	\$1,200,000,000	N/A	\$1,200,000,000	2025/12/22	4.109%	Fixed
CB86 CHF285,000,000 1.4654000 C\$/CHF \$417,639,000 2028/03/31 2.085% Fixed CB87 ⁽³⁾ USD\$5,000,000,000 1.3541000 C\$/US\$ \$6,770,500,000 2028/04/28 SOFR +0.900% Floating CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB89 €1,500,000,000 1.4790000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB90 £750,000,000 1.6978000 C\$/£ \$1,273,350,000 2027/03/18 SONIA +0.630% Floating CB91 €70,000,000 1.4468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/US\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB84	£750,000,000	1.6256000 C\$/£	\$1,219,200,000	2028/01/18	SONIA +0.750%	Floating
CB87 ⁽³⁾ USD\$5,000,000,000 1.3541000 C\$/US\$ \$6,770,500,000 2028/04/28 SOFR +0.900% Floating CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB89 €1,500,000,000 1.4790000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB90 £750,000,000 1.6978000 C\$/£ \$1,273,350,000 2027/03/18 SONIA +0.630% Floating CB91 €70,000,000 1.4468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/US\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB85	CHF175,000,000	1.4461000 C\$/CHF	\$253,067,500	2026/01/30	1.475%	Fixed
CB88 AUD\$850,000,000 0.8947000 C\$/AU\$ \$760,495,000 2026/06/30 3 month AUD BBSW +0.730% Floating CB89 €1,500,000,000 1.4790000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB90 £750,000,000 1.6978000 C\$/£ \$1,273,350,000 2027/03/18 SONIA +0.630% Floating CB91 €70,000,000 1.4468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/US\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB86	CHF285,000,000	1.4654000 C\$/CHF	\$417,639,000	2028/03/31	2.085%	Fixed
CB89 €1,500,000,000 1.4790000 C\$/€ \$2,218,500,000 2028/07/25 3.500% Fixed CB90 £750,000,000 1.6978000 C\$/£ \$1,273,350,000 2027/03/18 SONIA +0.630% Floating CB91 €70,000,000 1.4468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/U\$\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB87 ⁽³⁾	USD\$5,000,000,000	1.3541000 C\$/US\$	\$6,770,500,000	2028/04/28	SOFR +0.900%	Floating
CB90 £750,000,000 1.6978000 C\$/£ \$1,273,350,000 2027/03/18 SONIA +0.630% Floating CB91 €70,000,000 1.4468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/U\$\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB88	AUD\$850,000,000	0.8947000 C\$/AU\$	\$760,495,000	2026/06/30	3 month AUD BBSW +0.730%	Floating
CB91 €70,000,000 1.4468000 C\$/€ \$101,276,000 2039/10/17 4.024% Fixed CB92 USD\$2,000,000,000 1.3593000 C\$/US\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB89	€1,500,000,000	1.4790000 C\$/€	\$2,218,500,000	2028/07/25	3.500%	Fixed
CB92 USD\$2,000,000,000 1.3593000 C\$/US\$ \$2,718,600,000 2026/12/14 4.851% Fixed	CB90	£750,000,000	1.6978000 C\$/£	\$1,273,350,000	2027/03/18	SONIA +0.630%	Floating
	CB91	€70,000,000	1.4468000 C\$/€	\$101,276,000	2039/10/17	4.024%	=
5000 to 000 000 000 N/A	CB92	USD\$2,000,000,000	1.3593000 C\$/US\$	\$2,718,600,000	2026/12/14	4.851%	Fixed
CB93 \$2,000,000,000 N/A \$2,000,000,000 2026/12/21 4.256% Fixed	CB93	\$2,000,000,000	N/A	\$2,000,000,000	2026/12/21	4.256%	Fixed
Total \$68,238,968,392	Total			\$68,238,968,392			

OSFI Covered Bond Ratio: (2) 3.66%(2) OSFI Covered Bond Ratio Limit: (2) 5.50%

Weighted average maturity of Outstanding Covered Bonds (months)
Weighted average remaining term of Loans in Cover Pool (months)

39.27 23.77

23.7

Series Ratings CB22	<u>Moody's</u> Aaa	<u>DBRS</u> AAA	<u>Fitch</u> AAA
		AAA	
CB27	Aaa		AAA
CB28	Aaa	AAA	AAA
CB38	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
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
CB88	Aaa	AAA	AAA
CB89	Aaa	AAA	AAA



CB90	Aaa	AAA	AAA
CB91	Aaa	AAA	AAA
CB92	Aaa	AAA	AAA
CB93	Aaa	AAA	AAA

⁽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 or fixed 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.

⁽a) Per OSFI's letter dated May 23, 2019, the OSFI Covered Bond Ratio refers to total assets pledged for covered bonds relative to total on-balance sheet assets. Total on-balance sheet assets as at July 31, 2023.

⁽³⁾ As amended on June 15, 2023.



Calculation Date: 1/31/2024

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 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, CB78 and CB88 is BTA Institutional Services Australia Limited.

Royal Bank of Canada's Ratings

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

Deposit Rating (Short-Term/Long-Term) **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.

P-1 (dr) / Aa2 (dr)

n/a / AA (dr)

F1+ / AA

Role (Current Party)	Moody's	<u>DBRS</u>	<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

i. The following actions are required if the rating of the Cash Manager (RBC) falls below the stipulated rating

3	Moody's	DBRS	<u>Fitch</u>
(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			(0)
(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 sti	pulated rating		
	Moody's	<u>DBRS</u>	<u>Fitch</u>
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			
iii. The following actions are required if the rating of the Issuer (RBC) falls below the stipu	ulated rating		
	Moody's	DRRS	Fitch

	<u>Moody's</u>	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 st	tipulated rating		
	Moody's	DBBC	Eitch

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 Baa1 (cr) BBB (high) (long) BBB+ (dcr) Swap Agreement v. Each Swap Provider is required to replace itself, transfer credit support or obtain a guarantee of its obligations if the rating of such Swap Provider falls

	<u>Moody's</u>	<u>DBRS</u>	<u>Fitch</u>
(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 & Δ ₋ ⁽⁶⁾

Events of Default & Triggers

below the specified rating

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.



Calculation Date: 1/31/20

(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.



Calculation Date: 1/31/2024

As	set	Cov	rerag	е Т	est

C\$ Equivalent of Outstanding Covered Bonds	\$68,238,968,392
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 A = lower of (i) LTV Adjusted True Balance, and (ii) Asset Percentage Adjusted True Balance, as adjusted
 \$114,529,601,515
 A (i)
 \$123,111,350,051

 B = Principal Receipts
 A (ii)
 \$114,529,601,515

 C = Cash Capital Contributions
 Asset Percentage:
 93.00%

 Maximum Asset
 93.00%

Percentage:

D = Substitute Assets E = Reserve Fund balance -

F = Negative Carry Factor calculation \$1,116,576,417

Adjusted Aggregate Asset Amount
(Total: A + B + C + D + E - F) \$113,413,025,098

Regulatory OC Minimum Calculation

A Lesser of (a) Cover Pool Collateral, and \$73,433,846,837 A(a) \$123,001,652,658*

(b) Cover Pool Collateral required to meet the Asset Coverage Test

B (C\$ Equivalent of Outstanding Covered Bonds) \$68,238,968,392

Level of Overcollateralization (A/B) 107.61%

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

Regulatory OC Minimum

Trading Value of Covered Bonds \$67,012,592,209

A = LTV Adjusted Present Value \$118,984,949,040 Weighted Average Effective Yield 6.45% of Performing Eligible Loans:

B = Principal Receipts C = Cash Capital Contributions D = Trading Value of Substitute Assets -

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) \$118,984,949,040

Intercompany Loan Balance

 Guarantee Loan
 \$73,999,506,442

 Demand Loan
 \$49,354,139,970

 Total
 \$123,353,646,412

Cover Pool Losses

<u>Period End</u> <u>Write-off Amounts</u> <u>Loss Percentage (Annualized)</u>

January 31, 2024 \$113,620 0.00%

Cover Pool Flow of Funds

	31-Jan-2024	29-Dec-2023
Cash Inflows		
Principal Receipts	\$1,328,880,038	\$1,448,856,206
Proceeds for sale of Loans	-	-
Draw on Intercompany Loan	-	-
Revenue Receipts	\$468,339,676	\$423,774,468
Swap receipts	\$748,245,919 (1)	\$747,452,293(2)
Swap Breakage Fee	-	-
Cash Outflows		
Swap payment	(\$468,339,676) ⁽¹⁾	(\$423,774,468)(2)
Intercompany Loan interest	(\$746,749,427) (1)	(\$745,957,388) ⁽²⁾
Intercompany Loan principal	(\$1,328,880,038) (1)	(\$1,448,856,206) ⁽²⁾
Purchase of Loans	· · · · · · · · · · · · · · · · · · ·	-
Net inflows/(outflows)	\$1,496,492	\$1,494,905

⁽¹⁾ Cash settlement to occur on February 20, 2024

⁽²⁾ Cash settlement occurred on January 17, 2024



Calculation Date: 1/31/2024

Cover Pool Summary Statistics

Previous Month Ending Balance \$124,436,567,625 Current Month Ending Balance \$123,107,573,968 Number of Mortgages in Pool 452,447 Average Mortgage Size \$272,093 Ten Largest Mortgages as a % of Current Month Ending Balance 0.02% Number of Properties 406,705 Number of Borrowers 374,757 Original⁽¹⁾ Indexed (2) 68.60% Weighted Average LTV - Authorized 55.63% Weighted Average LTV - Drawn 61.08% 50.04% Weighted Average LTV - Original Authorized 71.17% Weighted Average Mortgage Rate 4.28% Weighted Average Seasoning (Months) 26.80 Weighted Average Original Term (Months) 51.09 Weighted Average Remaining Term (Months) 23.77

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	451,512	99.79	\$122,815,280,685	99.76
30 to 59 days past due	361	0.08	\$128,155,983	0.10
60 to 89 days past due	183	0.04	\$58,215,990	0.05
90 or more days past due	391	0.09	\$105,921,310	0.09
Total	452,447	100.00	\$123,107,573,968	100.00

Cover Pool Provincial Distribution				
Province	Number of Loans	<u>Percentage</u>	Principal Balance	<u>Percentage</u>
Alberta	49,110	10.85	\$10,592,706,378	8.60
British Columbia	86,953	19.22	\$28,865,501,175	23.45
Manitoba	16,224	3.59	\$2,518,802,788	2.05
New Brunswick	9,396	2.08	\$1,097,192,627	0.89
Newfoundland and Labrador	5,836	1.29	\$871,044,669	0.71
Northwest Territories	7	0.00	\$287,281	0.00
Nova Scotia	14,289	3.16	\$2,120,838,028	1.72
Nunavut	1	0.00	\$30,841	0.00
Ontario	182,991	40.44	\$60,993,680,948	49.55
Prince Edward Island	1,806	0.40	\$262,982,414	0.21
Quebec	72,217	15.96	\$13,676,486,039	11.11
Saskatchewan	13,578	3.00	\$2,102,340,780	1.71
Yukon	39	0.01	\$5,680,002	0.00
Total	452,447	100.00	\$123,107,573,968	100.00

Cover Pool Credit Bureau Score	e Distribution			
Credit Bureau Score	Number of Loans	Percentage	Principal Balance	Percentage
Score Unavailable	5,567	1.23	\$2,572,673,691	2.09
499 and below	264	0.06	\$56,287,490	0.05
500 - 539	578	0.13	\$115,748,419	0.09
540 - 559	473	0.10	\$112,885,600	0.09
560 - 579	715	0.16	\$172,476,269	0.14
580 - 599	1,046	0.23	\$263,871,513	0.21
600 - 619	1,742	0.39	\$447,953,496	0.36
620 - 639	3,098	0.68	\$833,585,881	0.68
640 - 659	7,290	1.61	\$2,066,557,185	1.68
660 - 679	11,491	2.54	\$3,245,938,514	2.64
680 - 699	16,873	3.73	\$4,852,740,455	3.94
700 - 719	22,412	4.95	\$6,354,756,551	5.16
720 - 739	26,480	5.85	\$7,561,584,404	6.14
740 - 759	29,979	6.63	\$8,713,910,766	7.08
760 - 779	34,497	7.62	\$10,287,999,047	8.36
780 - 799	40,784	9.01	\$12,179,938,244	9.89
800 and above	249,158	55.07	\$63,268,666,442	51.39
Total	452,447	100.00	\$123,107,573,968	100.00

⁽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.



Cover Pool Rate Type Distribution				
Rate Type	Number of Loans	<u>Percentage</u>	Principal Balance	<u>Percentag</u>
Fixed	366,311	80.96	\$91,498,140,100	74.3
Variable Total	86,136	19.04	\$31,609,433,868	25.6
Total	452,447	100.00	\$123,107,573,968	100.0
Mortgage Asset Type Distribution				
Asset Type	Number of Loans	<u>Percentage</u>	Principal Balance	<u>Percentage</u>
Conventional Mortgage	122,899	27.16	\$40,760,193,817	33.1
Homeline Mortgage Segment	329,548	72.84	\$82,347,380,151	66.8
Total	452,447	100.00	\$123,107,573,968	100.0
Cover Pool Occupancy Type Distril	oution			
Occupancy Type	Number of Loans	<u>Percentage</u>	Principal Balance	Percentag
Owner Occupied	368,774	81.51	\$97,598,265,875	79.2
Non-Owner Occupied	83,673	18.49	\$25,509,308,093	20.7
Total	452,447	100.00	\$123,107,573,968	100.0
Cover Pool Mortgage Rate Distribu	tion			
Mortgage Rate (%)	Number of Loans	<u>Percentage</u>	Principal Balance	Percentage
1.9999% and below	66,459	14.69	\$18,035,641,125	14.6
2.0000% - 2.4999%	49,701	10.98	\$11,710,713,298	9.5
2.5000% - 2.9999%	90,735	20.05	\$20,370,893,778	16.5
3.0000% - 3.4999%	25,731	5.69	\$5,876,506,118	4.7
3.5000% - 3.9999%	14,906	3.29	\$3,467,373,322	2.8
4.0000% - 4.4999%	5,468	1.21	\$1,562,782,537	1.2
4.5000% - 4.9999% 5.0000% - 5.4999%	13,899 42,693	3.07 9.44	\$4,759,830,695 \$11,000,083,665	3.8 9.7
5.5000% - 5.4999% 5.5000% - 5.9999%	30,036	6.64	\$11,990,983,665 \$8,437,730,263	6.8
6.0000% - 6.4999%	70,894	15.67	\$25,997,391,596	21.1
6.5000% - 6.4999%	30,303	6.70	\$8,456,863,767	6.8
7.0000% and above	11,622	2.57	\$2,440,863,804	1.9
Total	452,447	100.00	\$123,107,573,968	100.0
Cover Pool Remaining Term Distrib	oution			
Remaining Term (Months)	Number of Loans	Percentage	Principal Balance	Percentage
Less than 12.00	117,127	25.89	\$26,442,627,221	21.4
12.00 - 23.99	128,506	28.40	\$31,321,059,125	25.4
24.00 - 35.99	131,727	29.11	\$44,286,733,352	35.9
36.00 - 47.99	58,367	12.90	\$16,973,834,206	13.7
48.00 - 59.99	15,301	3.38	\$3,809,438,649	3.0
60.00 - 71.99	1,057	0.23	\$208,030,775	0.1
72.00 - 83.99	177	0.04	\$27,122,078	0.0
84.00 - 119.99	185	0.04	\$38,728,563	0.0
120.00 and above	0	0.00	\$0	0.0
Total	452,447	100.00	\$123,107,573,968	100.0
Cover Pool Loan Seasoning				
<u>Loan Seasoning (Months)</u>	Number of Loans	<u>Percentage</u>	Principal Balance	Percentag
Less than 12.00	93,137	20.59	\$26,661,317,288	21.6
12.00 - 23.99	76,187	16.84	\$22,039,468,075	17.9
24.00 - 35.99	120,260	26.58	\$38,836,354,469	31.5
36.00 - 59.99	158,996	35.14	\$34,987,546,004	28.4
60.00 and above	3,867	0.85	\$582,888,132	0.4
Total	452,447	100.00	\$123,107,573,968	100.0



Range of Remaining Principal Balance	Number of Loans	<u>Percentage</u>	Principal Balance	Percentage
99,999 and below	109,613	24.23	\$5,955,251,201	4.8
100,000 - 149,999	61,314	13.55	\$7,656,540,923	6.2
150,000 - 199,999	54,700	12.09	\$9,548,113,992	7.7
200,000 - 249,999	44,649	9.87	\$10,013,758,139	8.1
250,000 - 299,999	36,265	8.02	\$9,941,282,499	8.0
300,000 - 349,999 350,000 - 300,000	27,476	6.07 4.90	\$8,905,558,692 \$8,208,371,303	7.2 6.7
350,000 - 399,999 400,000 - 449,999	22,170 17,493	3.87	\$8,298,371,302 \$7,424,884,074	6.0
450,000 - 449,999 450,000 - 499,999	14,411	3.19	\$6,836,152,698	5.5
500,000 - 549,999	11,619	2.57	\$6,092,811,469	4.9
550,000 - 599,999	9,303	2.06	\$5,348,794,339	4.3
600,000 - 649,999	7,455	1.65	\$4,656,082,304	3.7
650,000 - 699,999	6,180	1.37	\$4,168,276,839	3.3
700,000 - 749,999	5,087	1.12	\$3,687,582,384	3.0
750,000 - 799,999 800,000 - 840,000	4,447	0.98 0.81	\$3,448,048,849 \$3,011,310,007	2.8 2.4
800,000 - 849,999 850,000 - 899,999	3,650 3,134	0.69	\$3,011,310,997 \$2,740,487,861	2.2
900,000 - 949,999	2,463	0.54	\$2,276,603,176	1.8
950,000 - 999,999	2,231	0.49	\$2,174,232,888	1.7
1,000,000 and above	8,787	1.94	\$10,923,429,342	8.8
Total	452,447	100.00	\$123,107,573,968	100.0
Cover Pool Property Type Distribution	1			
Property Type	Number of Loans	Percentage	Principal Balance	Percentag
Apartment (Condominium)	69,980	15.47	\$16.378.038.915	13.30
Detached	314,335	69.47	\$87,489,944,068	71.0
Duplex	3,661	0.81	\$566,146,787	0.4
Fourplex	895	0.20	\$197,692,649	0.1
Other	276	0.06	\$35,273,045	0.0
Row (Townhouse)	35,139	7.77	\$10,450,401,058	8.49
Semi-detached	27,127	6.00	\$7,792,892,229	6.33
Triplex Total	1,034 452,447	0.23 100.00	\$197,185,217 \$123,107,573,968	0.16 100.0 6
Cover Pool Indexed LTV - Authorized	Distribution			
Indexed LTV (%)	Normalism of Documenting	Danas anta an		
	Number of Properties	<u>Percentage</u>	Principal Balance	_
	19,354	4.76	\$1,966,581,631	1.60
20.01 - 25.00	19,354 13,889	4.76 3.42	\$1,966,581,631 \$2,291,403,470	1.6 1.8
20.01 - 25.00 25.01 - 30.00	19,354 13,889 21,795	4.76 3.42 5.36	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566	1.6 1.8 3.2
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00	19,354 13,889 21,795 30,368	4.76 3.42 5.36 7.47	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019	1.6 1.8 3.2 4.9
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00	19,354 13,889 21,795 30,368 35,260	4.76 3.42 5.36 7.47 8.67	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893	1.6 1.8 3.2 4.9 6.2
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00	19,354 13,889 21,795 30,368 35,260 37,855	4.76 3.42 5.36 7.47 8.67 9.31	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196	1.60 1.80 3.20 4.90 6.2 7.70
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00	19,354 13,889 21,795 30,368 35,260 37,855 37,317	4.76 3.42 5.36 7.47 8.67	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893	1.6 1.8 3.2 4.9 6.2 7.7 8.8
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	19,354 13,889 21,795 30,368 35,260 37,855	4.76 3.42 5.36 7.47 8.67 9.31 9.18	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9
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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9
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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7
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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622	1.6 1.8 3.2; 4.9; 6.2; 7.7; 8.8 10.9; 11.8 9.1;
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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1; 10.4 8.4
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154	1.66 1.86 3.26 4.99 6.27 7.77 8.84 10.96 11.8* 11.7* 9.16 10.44 8.44 2.84
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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500	Percentage 1.60 1.84 3.22 4.99 6.27 7.70 8.84 10.99 11.87 11.77 9.18 10.44 8.44 2.84
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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Districted Control of the Control of Cover Pool Indexed LTV (%)	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968	1.6i 1.8i 3.2; 4.9; 6.2; 7.7; 8.8; 10.9; 11.8; 11.7; 9.1; 10.4; 8.4; 2.8; 100.0i
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Dista	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 9.1: 10.4 8.4 2.8
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 66.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Distr	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 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 - 75.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Distr	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 50.01 - 65.00 55.01 - 70.00 70.01 - 75.00 75.01 - 80.00 Fotal Cover Pool Indexed LTV - Drawn Distring Cover Pool Indexed LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0 Percentag 5.5 4.1 5.4 6.4 7.4
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 40.01 - 45.00 45.01 - 50.00 55.01 - 60.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Distributed LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 33.01 - 40.00 40.01 - 45.00	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472 34,555	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23 8.50	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847 \$10,536,749,451	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0 Percentag 5.5 4.1 5.4 6.4 7.4
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Distributed 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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472 34,555 36,048	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23 8.50 8.86	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847 \$10,536,749,451 \$11,969,814,819	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0 Percentag 5.5 4.1 5.4 6.4 7.4 8.5 9.7
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 55.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Fotal Cover Pool Indexed LTV - Drawn Distring Indexed LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 45.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472 34,555 36,048 39,856	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23 8.50 8.86 9.80	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,999,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847 \$10,536,749,451 \$11,969,814,819 \$14,253,186,350	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 100.0 Percentag 5.5 4.1 5.4 6.4 7.4 8.5 9.7
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 50.01 - 75.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Distrance Indexed 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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472 34,555 36,048 39,856 32,855	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23 8.50 8.86 9.80 8.08	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847 \$10,536,749,451 \$11,969,814,819 \$14,253,186,350 \$12,388,292,837	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0 Percentag 5.5 4.1 5.4 6.4 7.4 8.5 9.7 11.5
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 55.01 - 60.00 66.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 Cover Pool Indexed LTV - Drawn Distributed 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	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472 34,555 36,048 39,856 32,855 24,447	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23 8.50 8.86 9.80 8.08 6.01	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847 \$10,536,749,451 \$11,969,814,819 \$14,253,186,350 \$12,388,292,837 \$10,355,995,309	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0 Percentag 5.5 4.1 5.4 6.4 7.4 8.5 9.7 11.0 8.4
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 55.01 - 60.00 66.01 - 70.00 70.01 - 75.00 75.01 - 80.00 Total Cover Pool Indexed LTV - Drawn Distributed 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 - 55.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472 34,555 36,048 39,856 32,855 24,447 18,996	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23 8.50 8.86 9.80 8.08 6.01 4.67	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847 \$10,536,749,451 \$11,969,814,819 \$14,253,186,350 \$12,388,292,837 \$10,355,995,309 \$8,842,521,010	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0 Percentag 5.5 4.1 5.4 6.4 7.4 8.5 9.7 11.5 10.9
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 50.01 - 55.00 55.01 - 60.00 66.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Distring	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472 34,555 36,048 39,856 32,855 24,447	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23 8.50 8.86 9.80 8.08 6.01	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847 \$10,536,749,451 \$11,969,814,819 \$14,253,186,350 \$12,388,292,837 \$10,355,995,309	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0 Percentag 5.5 4.1 5.4 6.4 7.4 8.5 9.7 11.0 8.4
20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 50.00 55.01 - 60.00 66.01 - 65.00 65.01 - 70.00 70.01 - 75.00 75.01 - 80.00 > 80.00 Total Cover Pool Indexed LTV - Drawn Distributed LTV (%) 20.00 and below 20.01 - 25.00 25.01 - 30.00 30.01 - 35.00 35.01 - 40.00 40.01 - 45.00 45.01 - 55.00 55.01 - 60.00 60.01 - 65.00 65.01 - 70.00 70.01 - 75.00	19,354 13,889 21,795 30,368 35,260 37,855 37,317 41,443 46,208 39,215 27,707 29,752 20,201 6,341 406,705 ribution Number of Loans 63,017 26,351 29,694 32,402 33,472 34,555 36,048 39,856 32,855 24,447 18,996 19,517	4.76 3.42 5.36 7.47 8.67 9.31 9.18 10.19 11.36 9.64 6.81 7.32 4.97 1.56 100.00 Percentage 15.49 6.48 7.30 7.97 8.23 8.50 8.86 9.80 8.08 6.01 4.67 4.80	\$1,966,581,631 \$2,291,403,470 \$4,040,289,566 \$6,142,578,019 \$7,717,248,893 \$9,476,897,196 \$10,887,368,241 \$13,519,290,935 \$14,535,586,996 \$14,410,816,195 \$11,266,816,550 \$12,909,474,622 \$10,444,903,500 \$3,498,318,154 \$123,107,573,968 Principal Balance \$6,779,838,244 \$5,110,204,483 \$6,654,899,742 \$7,952,314,917 \$9,180,918,847 \$10,536,749,451 \$11,969,814,819 \$14,253,186,350 \$12,388,292,837 \$10,355,995,309 \$8,842,521,010 \$10,064,753,662	1.6 1.8 3.2 4.9 6.2 7.7 8.8 10.9 11.8 11.7 9.1 10.4 8.4 2.8 100.0 Percentag 5.5 4.1 5.4 6.4 7.4 8.5 9.7 11.5 10.0 8.4 7.1 8.8



Provincial Distribution by Indexed LTV- Drawn and Aging Summary

		Current and				
Province Province	Indexed LTV (%)	less than 30 days past due	30 to 59	60 to 89	90 or more	<u>Total</u>
	ilidexed LTV (78)	uays past uue	days past due	days past due	days past due	<u>i Otai</u>
Alberta						
	20.00 and below	\$408,752,060	\$383,255	\$21,338	\$387,317	\$409,543,970
	20.01 - 25.00	\$322,101,600	\$498,239	\$125,647	\$298,109	\$323,023,595
	25.01 - 30.00	\$453,104,917	\$454,616	\$0 \$020.045	\$677,517	\$454,237,050
	30.01 - 35.00 35.01 - 40.00	\$583,337,913 \$703,519,979	\$1,736,437 \$866,971	\$828,815 \$0	\$1,944,017 \$1,722,919	\$587,847,181 \$706,109,870
	40.01 - 45.00	\$887,906,997	\$424,009	\$381,891	\$711,811	\$889,424,707
	45.01 - 50.00	\$1,074,936,045	\$889,920	\$178,500	\$2,267,663	\$1,078,272,128
	50.01 - 55.00	\$1,556,133,310	\$1,682,549	\$761,331 \$544,530	\$2,259,403	\$1,560,836,593
	55.01 - 60.00 60.01 - 65.00	\$1,454,855,499 \$1,376,892,062	\$3,090,776 \$599,036	\$511,572 \$1,002,586	\$4,493,490 \$1,953,337	\$1,462,951,337 \$1,380,447,021
	65.01 - 70.00	\$768,810,657	\$0	\$25,010	\$2,046,501	\$770,882,169
	70.01 - 75.00	\$698,246,049	\$640,941	\$1,267,139	\$769,067	\$700,923,196
	75.01 - 80.00	\$234,316,418	\$0	\$0	\$0	\$234,316,418
Total Alberta	> 80.00	\$33,802,551	\$0	\$0	\$88,592	\$33,891,144
Total Alberta		\$10,556,716,057	\$11,266,749	\$5,103,828	\$19,619,743	\$10,592,706,378
		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	<u>Total</u>
British Columbia	` '					
	20.00 and below	\$2,051,926,359	\$727,194	\$95,293	\$2,737,099	\$2,055,485,945
	20.01 - 25.00 25.01 - 30.00	\$1,523,299,283 \$1,839,249,584	\$1,444,188 \$2,471,439	\$528,381 \$483,908	\$1,586,871 \$388,074	\$1,526,858,723 \$1,842,593,005
	30.01 - 35.00	\$2,005,011,204	\$1,208,244	\$700,360	\$350,899	\$2,007,270,706
	35.01 - 40.00	\$2,173,687,751	\$1,846,838	\$514,760	\$1,505,771	\$2,177,555,119
	40.01 - 45.00	\$2,442,526,211	\$1,346,670	\$694,309	\$141,139	\$2,444,708,329
	45.01 - 50.00 50.01 - 55.00	\$2,812,591,999	\$2,354,576 \$4,406,457	\$169,044 \$2,656,720	\$515,917 \$2,252,017	\$2,815,631,536 \$2,004,139,971
	55.01 - 60.00	\$3,087,813,668 \$3,196,237,754	\$1,406,457 \$1,090,429	\$2,656,729 \$64,673	\$2,252,017 \$2,377,396	\$3,094,128,871 \$3,199,770,252
	60.01 - 65.00	\$2,526,232,588	\$2,191,331	\$632,549	\$2,927,105	\$2,531,983,574
	65.01 - 70.00	\$1,811,304,229	\$0	\$1,043,065	\$219,589	\$1,812,566,883
	70.01 - 75.00	\$1,835,641,567	\$420,366	\$1,072,727	\$1,550,087	\$1,838,684,747
	75.01 - 80.00 > 80.00	\$1,240,059,514 \$276,394,790	\$1,506,085 \$212,081	\$0 \$0	\$0 \$91,013	\$1,241,565,600 \$276,697,884
Total British Columbia	2 00.00	\$28,821,976,501	\$18,225,900	\$8,655,796	\$16,642,978	\$28,865,501,175
		Current and				
		less than 30	30 to 59	60 to 89	90 or more	
<u>Province</u>	Indexed LTV (%)	days past due	days past due	days past due	days past due	<u>Total</u>
Manitoba						
	20.00 and below	\$85,481,386	\$61,705	\$0	\$31,757	\$85,574,848
	20.01 - 25.00	\$68,262,749	\$40,371	\$0	\$0	\$68,303,120
	25.01 - 30.00	\$84,894,796	\$227,170	\$0	\$206,828	\$85,328,795
	30.01 - 35.00 35.01 - 40.00	\$120,756,173 \$156,007,283	\$338,231 \$0	\$321,037 \$48,592	\$94,192 \$280,844	\$121,509,632 \$156,336,719
	40.01 - 45.00	\$184,699,138	\$159,326	\$186,907	\$223,915	\$185,269,285
	45.01 - 50.00	\$249,163,258	\$131,498	\$0	\$0	\$249,294,755
	50.01 - 55.00	\$301,277,704	\$170,393	\$171,020	\$283,092	\$301,902,210
	55.01 - 60.00	\$383,753,111	\$595,216 \$303,083	\$0 \$226.176	\$575,272 \$625,847	\$384,923,599
	60.01 - 65.00 65.01 - 70.00	\$314,409,274 \$216,741,270	\$302,083 \$347,227	\$226,176 \$0	\$625,847 \$0	\$315,563,380 \$217,088,497
	70.01 - 75.00	\$178,650,492	\$0	\$0 \$0	\$0 \$0	\$178,650,492
	75.01 - 80.00	\$138,904,041	\$213,555	\$0	\$0	\$139,117,596
Tatal Manie 1	> 80.00	\$29,939,860	\$0	\$0	\$0	\$29,939,860
Total Manitoba		\$2,512,940,535	\$2,586,774	\$953,732	\$2,321,747	\$2,518,802,788



New Brunswick 20.00 and below S45,104,605 \$78,121 \$17,009 \$0 \$45,199,735 \$20,01-25,00 \$37,885,504 \$0 \$39,00 \$37,885,504 \$0 \$0 \$39,00 \$37,885,504 \$0 \$0 \$0 \$0 \$0 \$0 \$0			Current and less than 30	30 to 59	60 to 89	90 or more	
20.00 and below \$45,104,605 \$76,121 \$17,009 \$0 \$45,199,735 \$37,885,504 \$0 \$30 \$34,885,504 \$0 \$34,045 \$38,402 \$48,506,161 \$30,01 - 35,00 \$36,601,729 \$250,530 \$0 \$376,885,604 \$0 \$30,01 - 35,00 \$36,601,729 \$250,530 \$0 \$238,745 \$36,001,740,00 \$77,556,774 \$165,984 \$36,001 \$36,01 - 30,00 \$107,321,701 \$37,885,764 \$36,001 \$3	<u>Province</u>	Indexed LTV (%)	days past due	days past due	days past due	days past due	<u>Total</u>
20.01 25.00 \$37,885,504 \$0 \$0 \$0 \$0 \$0 \$27,885,504 \$0 \$25.01 30.00 \$48,9376,814 \$25.05 \$0 \$34,045 \$38,492 \$48,805,814 \$0 \$30.01 35.00 \$86,601,729 \$250,530 \$0 \$101,385 \$0 \$528,717 \$77,569,675 \$40.01 45.00 \$83,619,862 \$27,126 \$98,501 \$366,725 \$83,340,204 \$40.01 45.00 \$83,619,862 \$27,126 \$98,501 \$366,725 \$83,340,204 \$40.01 45.00 \$313,826,442 \$0 \$123,856 \$0 \$131,850,289 \$60.01 45.00 \$386,643,739 \$0 \$95,501 \$131,850,289 \$144,97,828 \$0 \$15,850 \$144,97,828 \$0 \$15,850 \$0 \$0 \$0 \$0 \$0 \$0 \$0	New Brunswick						
20.01 25.00 \$37,885,504 \$0 \$0 \$0 \$0 \$0 \$27,885,504 \$0 \$25.01 30.00 \$48,9376,814 \$25.05 \$0 \$34,045 \$38,492 \$48,805,814 \$0 \$30.01 35.00 \$86,601,729 \$250,530 \$0 \$101,385 \$0 \$528,717 \$77,569,675 \$40.01 45.00 \$83,619,862 \$27,126 \$98,501 \$366,725 \$83,340,204 \$40.01 45.00 \$83,619,862 \$27,126 \$98,501 \$366,725 \$83,340,204 \$40.01 45.00 \$313,826,442 \$0 \$123,856 \$0 \$131,850,289 \$60.01 45.00 \$386,643,739 \$0 \$95,501 \$131,850,289 \$144,97,828 \$0 \$15,850 \$144,97,828 \$0 \$15,850 \$0 \$0 \$0 \$0 \$0 \$0 \$0		20 00 and below	\$45 104 605	\$78 121	\$17 009	\$0	\$45 199 735
30.01 35.00 \$66.601,729 \$25.05.30 \$0 \$101,385 \$66.950,482 \$35.01 40.00 \$77,156,975 \$16.954 \$0 \$25.07,175 \$77.556,875 \$35.00 \$36.717 \$77.556,875 \$45.01 45.00 \$38.3619,882 \$27,126 \$98.501 \$36.725 \$83.340,204 \$45.01 -15.00 \$131,826,442 \$0 \$123,856 \$0.01 \$131,850,442 \$0 \$0 \$123,856 \$0.01 \$131,850,282 \$143,953,753 \$148,449 \$0 \$0 \$15.00 \$38.691,775 \$38.690,207 \$10.00 \$38.694,739 \$0 \$0 \$0 \$39.694,789 \$0 \$0 \$0 \$38.694,778 \$0 \$0 \$0 \$38.694,778 \$0 \$0 \$0 \$0 \$38.694,778 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$. , ,	+ -,		·	
		25.01 - 30.00	\$48,375,614	\$0	\$94,045	\$38,492	\$48,508,151
			1 1 1			. ,	
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S001 - 55.00							
Response			. , ,				
Response							
Total New Brunswick			. , ,			·	
Total New Brunswick							
New Brunswick Second Sec					•	·	
Province Indexed LTV (%) less than 30 days past due days							
Newfoundland and Labrador	Total New Brunswick		\$1,095,238,457	\$757,278	\$500,814	\$696,078	\$1,097,192,627
Newfoundland and Labrador							
Newfoundland and Labrador			Current and				
Newfoundland and Labrador				30 to 59	60 to 89	90 or more	
Labrador	<u>Province</u>	Indexed LTV (%)	days past due	days past due	days past due	days past due	<u>Total</u>
20.01 - 25.00							
25.01 - 30.00 \$50.924,129 \$0 \$0 \$0 \$50.924,129 \$0 \$0.01 \$35.00 \$76,370,218 \$35.01 - 40.00 \$74,406,465 \$189,115 \$0 \$231,661 \$74,827,241 \$40.01 - 45.00 \$83,229,193 \$239,814 \$0 \$516,586 \$83,985,593 \$45.01 - 50.00 \$95,180,997 \$0 \$0 \$0 \$412,248 \$95,593,246 \$50.01 - 55.00 \$120,203,029 \$109,392 \$218,187 \$118,359 \$120,648,968 \$55.01 - 60.00 \$83,283,480 \$299,075 \$0 \$770,689 \$84,353,244 \$60.01 - 65.00 \$550,764,918 \$294,808 \$0 \$0 \$51,059,726 \$65.01 - 70.00 \$58,876,345 \$0 \$0 \$0 \$58,876,345 \$70.01 - 75.00 \$431,381,070 \$0 \$0 \$0 \$335,058 \$43,528,195 \$75.01 - 80.00 \$31,381,070 \$0 \$0 \$0 \$335,058 \$43,528,195 \$75.01 - 80.00 \$31,381,070 \$0 \$0 \$0 \$0 \$31,381,070 \$0 \$0 \$0 \$0 \$316,182,001 \$0 \$0 \$0 \$0 \$16,182,001 \$0 \$0 \$0 \$0 \$0 \$16,182,001 \$0 \$0 \$0 \$0 \$0 \$16,182,001 \$0 \$0 \$0 \$0 \$0 \$16,182,001 \$0 \$0 \$0 \$0 \$0 \$0 \$16,182,001 \$0 \$0 \$0 \$0 \$0 \$0 \$0						. ,	
30.01 - 35.00					•	·	
35,01 - 40,00					•	·	
A0.01 - 45.00							
Second S			1 1 1			. ,	
Solid Soli					•		
Current and less than 30 S0 S11,059,726 S871,044,669							
Current and less than 30 So So So So So So So S				. ,		. ,	
Total Newfoundland and Labrador \$43,193,137 \$0 \$0 \$335,058 \$43,528,195 \$51,01 - 80.00 \$16,182,001 \$0 \$0 \$0 \$31,381,070 \$0 \$0 \$0 \$31,381,070 \$0 \$0 \$0 \$0 \$31,381,070 \$0 \$0 \$0 \$0 \$16,182,001 \$0 \$0 \$0 \$0 \$16,182,001 \$0 \$0 \$0 \$0 \$16,182,001 \$0 \$0 \$0 \$0 \$0 \$0 \$0							
Northwest Territories Section 20,000 \$16,182,001 \$0 \$0 \$0 \$10,182,001 \$0 \$10,182,001 \$10,182,0						·	
Province Indexed LTV (%) S867,107,558 \$1,179,592 \$334,823 \$2,422,696 \$871,044,669							
Province Northwest Territories Indexed LTV (%) Current and less than 30 days past due 30 to 59 days past due 60 to 89 days past due 90 or more days past due Total Northwest Territories 20.00 and below 20.01 - 25.00 \$112,662 \$0 \$0 \$0 \$0 \$0 \$107,341 \$0 \$0 \$0 \$0 \$0 \$107,341 \$0 \$0 \$0 \$0 \$0 \$107,341 \$0 \$0 \$0 \$0 \$0 \$107,341 \$0 \$0 \$0 \$0 \$0 \$0 \$8,641 \$0 \$0 \$0 \$0 \$0 \$8,641 \$0 \$0 \$0 \$0 \$0 \$8,641 \$0 \$0 \$0 \$0 \$0 \$0 \$8,641 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	Total Navifoundland on						
Province Northwest Territories Indexed LTV (%) less than 30 days past due 30 to 59 days past due 60 to 89 days past due 90 or more days past due Total Northwest Territories 20.00 and below 20.01 - 25.00 \$112,662 20.01 - 25.00 \$107,341 \$0 \$0 \$0 \$0 \$0 \$107,341 \$0 \$0 \$0 \$0 \$107,341 \$0 \$0 \$0 \$0 \$0 \$107,341 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$8,641 \$0.01 - 35.00 \$58,637 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$58,641 \$0.01 - 35.00 \$58,637 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	rotal Newloundland and	d Labrador	<u>\$867,107,558</u>	\$1,179,592	\$334,823	\$2,422,696	\$871,044,669
Province Indexed LTV (%) days past due days past due days past due Total Northwest Territories 20.00 and below \$112,662 \$0 \$0 \$0 \$112,662 20.01 - 25.00 \$107,341 \$0 \$0 \$0 \$107,341 25.01 - 30.00 \$8,641 \$0 \$0 \$0 \$8,641 30.01 - 35.00 \$58,637 \$0 \$0 \$0 \$58,637 35.01 - 40.00 \$0 \$0 \$0 \$0 \$0 \$0 40.01 - 45.00 \$0 \$0 \$0 \$0 \$0 \$0 \$0 45.01 - 50.00 \$0			Current and				
Northwest Territories 20.00 and below \$112,662 \$0 \$0 \$0 \$0 \$112,662 20.01 - 25.00 \$107,341 \$0 \$0 \$0 \$0 \$107,341 25.01 - 30.00 \$8,641 \$0 \$0 \$0 \$0 \$8,641 30.01 - 35.00 \$58,637 \$0 \$0 \$0 \$0 \$58,637 35.01 - 40.00 \$0 \$0 \$0 \$0 \$0 \$0 \$0 40.01 - 45.00 \$0 \$0 \$0 \$0 \$0 \$0 45.01 - 50.00 \$0 \$0 \$0 \$0 \$0 \$0 50.01 - 55.00 \$0 \$0 \$0 \$0 \$0 55.01 - 60.00 \$0 \$0 \$0 \$0 \$0 \$0 65.01 - 70.00 \$0 \$0 \$0 \$0 \$0 \$0 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 50 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 50 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 50 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 50 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 50 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 50 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 \$0 50 \$0 \$0 \$0 50 \$0 \$0 \$0 50 \$0 \$0 \$0 50 \$0 \$0 50 \$0 \$0 50 \$0 \$0 50 \$0 \$0 50 50 \$0 50	Dunadana	In days d I TV (0/)					Tatal
20.00 and below \$112,662 \$0 \$0 \$0 \$112,662 20.01 - 25.00 \$107,341 \$0 \$0 \$0 \$107,341 25.01 - 30.00 \$8,641 \$0 \$0 \$0 \$8,641 30.01 - 35.00 \$58,637 \$0 \$0 \$0 \$58,637 35.01 - 40.00 \$0 \$0 \$0 \$0 \$0 \$0 40.01 - 45.00 \$0 \$0 \$0 \$0 \$0 \$0 45.01 - 50.00 \$0 \$0 \$0 \$0 \$0 \$0 50.01 - 55.00 \$0 \$0 \$0 \$0 \$0 \$0 55.01 - 60.00 \$0 \$0 \$0 \$0 \$0 \$0 65.01 - 70.00 \$0 \$0 \$0 \$0 \$0 \$0 65.01 - 70.00 \$0 \$0 \$0 \$0 \$0 \$0 70.01 - 75.00 \$0 \$0 \$0 \$0 \$0 \$0 75.01 - 80.00		indexed LIV (%)	days past due	days past due	days past due	days past due	<u>ı otal</u>
20.01 - 25.00 \$107,341 \$0 \$0 \$107,341 25.01 - 30.00 \$8,641 \$0 \$0 \$0 \$8,641 30.01 - 35.00 \$58,637 \$0 \$0 \$0 \$0 \$58,637 35.01 - 40.00 \$0 \$0 \$0 \$0 \$0 \$0 \$0 40.01 - 45.00 \$0	Northwest Territories						
25.01 - 30.00 \$8,641 \$0 \$0 \$0 \$8,641 30.01 - 35.00 \$58,637 \$0 \$0 \$0 \$58,637 35.01 - 40.00 \$0 \$0 \$0 \$0 \$0 40.01 - 45.00 \$0 \$0 \$0 \$0 \$0 45.01 - 50.00 \$0 \$0 \$0 \$0 \$0 50.01 - 55.00 \$0 \$0 \$0 \$0 \$0 55.01 - 60.00 \$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 \$0 \$0 \$0 \$0 \$0 80 \$0 \$0 \$0 \$0 \$0 90 \$0 \$0 \$0 \$0 \$0 80 \$0 \$0 \$0 \$0 \$0 80 \$0 \$0 \$0 \$0 \$0		20.00 and below	\$112,662	\$0	\$0	\$0	\$112,662
30.01 - 35.00 \$58,637 \$0 \$0 \$58,637 35.01 - 40.00 \$0 \$0 \$0 \$0 \$0 40.01 - 45.00 \$0 \$0 \$0 \$0 \$0 45.01 - 50.00 \$0 \$0 \$0 \$0 \$0 50.01 - 55.00 \$0 \$0 \$0 \$0 \$0 55.01 - 60.00 \$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 \$0 \$0 \$0 \$0 \$0 > 80.00 \$0 \$0 \$0 \$0 \$0					•	·	
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40.01 - 45.00 \$0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
45.01 - 50.00 \$0 \$0 \$0 \$0 50.01 - 55.00 \$0 \$0 \$0 \$0 55.01 - 60.00 \$0 \$0 \$0 \$0 60.01 - 65.00 \$0 \$0 \$0 \$0 65.01 - 70.00 \$0 \$0 \$0 \$0 70.01 - 75.00 \$0 \$0 \$0 \$0 75.01 - 80.00 \$0 \$0 \$0 \$0 > 80.00 \$0 \$0 \$0 \$0							
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60.01 - 65.00 \$0 \$0 \$0 \$0 65.01 - 70.00 \$0 \$0 \$0 \$0 \$0 70.01 - 75.00 \$0 \$0 \$0 \$0 \$0 \$0 75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 \$0 > 80.00 \$0 \$0 \$0 \$0 \$0 \$0 \$0		50.01 - 55.00	\$0	\$0	\$0	\$0	\$0
65.01 - 70.00 \$0 \$0 \$0 \$0 70.01 - 75.00 \$0 \$0 \$0 \$0 75.01 - 80.00 \$0 \$0 \$0 \$0 > 80.00 \$0 \$0 \$0 \$0							
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75.01 - 80.00 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$							
> 80.00 \$0 \$0 \$0 \$0 \$0							
Total Northwest Territories \$287,281 \$0 \$0 \$287,281		> 80.00	\$0	\$0		\$0	
	Total Northwest Territor	ries	\$287,281	\$0	\$0	\$0	\$287,281



		Current and less than 30	30 to 59	60 to 89	90 or more	
<u>Province</u>	Indexed LTV (%)	days past due	days past due	days past due	days past due	<u>Total</u>
Nova Scotia						
	20.00 and below	\$111,719,516	\$136,359	\$0	\$27,268	\$111,883,143
	20.01 - 25.00	\$99,644,610	\$63,985	\$0	\$0	\$99,708,595
	25.01 - 30.00	\$143,582,869	\$0	\$172,849	\$40,926	\$143,796,644
	30.01 - 35.00	\$203,959,958	\$0 \$0	\$119,893	\$143,446	\$204,223,297
	35.01 - 40.00 40.01 - 45.00	\$230,347,708 \$209,942,395	\$0 \$544,445	\$0 \$34,499	\$112,490 \$58,088	\$230,460,198 \$210,579,427
	45.01 - 50.00	\$212,317,913	\$0	\$78,780	\$0	\$212,396,693
	50.01 - 55.00	\$201,033,915	\$86,033	\$57,956	\$313,890	\$201,491,793
	55.01 - 60.00	\$207,769,155	\$0	\$145,230	\$549,406	\$208,463,790
	60.01 - 65.00 65.01 - 70.00	\$174,800,481 \$134,541,681	\$0 \$0	\$0 \$0	\$0 \$0	\$174,800,481 \$134,541,681
	70.01 - 75.00	\$101,821,497	\$0 \$0	\$0 \$0	\$241,941	\$102,063,438
	75.01 - 80.00	\$63,003,099	\$122,301	\$0	\$0	\$63,125,400
T (IN	> 80.00	\$23,303,447	\$0	\$0	\$0	\$23,303,447
Total Nova Scotia		\$2,117,788,244	\$953,123	\$609,207	\$1,487,454	\$2,120,838,028
		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	<u>Total</u>
Nunavut						
	20.00 and below	\$0	\$0	\$0	\$0	\$0
	20.01 - 25.00 25.01 - 30.00	\$30,841 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$30,841
	30.01 - 35.00	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
	35.01 - 40.00	\$0	\$0	\$0	\$0	\$0
	40.01 - 45.00	\$0	\$0	\$0	\$0	\$0
	45.01 - 50.00	\$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 > 80.00	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
Total Nunavut	> 60.00	\$30,841	\$0	\$0	\$0	\$30,841
				•		,
		Current and				
		less than 30	30 to 59	60 to 89	90 or more	
<u>Province</u>	Indexed LTV (%)	days past due	days past due	days past due	days past due	<u>Total</u>
Ontario						
	20.00 and below	\$3,263,400,025	\$1,603,323	\$202,671	\$1,532,360	\$3,266,738,378
	20.01 - 25.00	\$2,411,654,579	\$3,456,127	\$22,995	\$190,500	\$2,415,324,201
	25.01 - 30.00	\$3,154,723,168	\$1,831,110	\$896,413	\$1,574,875	\$3,159,025,565
	30.01 - 35.00	\$3,671,093,390	\$4,295,889	\$1,588,755	\$537,782	\$3,677,515,815
	35.01 - 40.00 40.01 - 45.00	\$4,223,894,799 \$4,944,500,507	\$4,650,387 \$6,159,419	\$742,604 \$280,344	\$2,125,062 \$2,583,679	\$4,231,412,853 \$4,953,523,950
	45.01 - 50.00	\$5,577,385,142	\$5,409,957	\$4,142,044	\$2,363,679	\$4,953,523,950 \$5,589,183,574
	50.01 - 55.00	\$6,999,004,203	\$6,825,902	\$5,368,220	\$4,299,692	\$7,015,498,016
	55.01 - 60.00	\$5,069,512,032	\$9,541,213	\$4,003,767	\$7,284,700	\$5,090,341,712
	60.01 - 65.00	\$4,435,844,162	\$2,992,532	\$6,449,341	\$1,822,336	\$4,447,108,371
	65.01 - 70.00 70.01 - 75.00	\$4,677,639,820 \$6,169,015,682	\$3,124,029 \$12,986,548	\$834,785 \$10,755,954	\$8,618,732 \$7,838,030	\$4,690,217,365 \$6,200,596,214
	75.01 - 80.00	\$4,582,218,397	\$14,475,218	\$547,203	\$6,965,986	\$4,604,206,805
	> 80.00	\$1,647,198,871	\$3,699,151	\$1,146,072	\$944,033	\$1,652,988,128
Total Ontario		\$60,827,084,777	\$81,050,804	\$36,981,168	\$48,564,199	\$60,993,680,948



Province			Current and				
Prince Edward Island	Province	Indexed I TV (%)					Total
20.00 and below \$10,104,856 \$0		macked Liv (70)	uayo paot uao	auyo puot uuo	auyo puot auo	uuyo puot uuo	<u>10tui</u>
20.01 - 25.00	i illico Lawara isiana						
25.01 - 30.00			. , ,		·		+ -, - ,
Society Soci							
35.01 - 40.00 \$22,772,791 \$16,127 \$0 \$0 \$0 \$22,774,941 \$45.01 - 50.00 \$21,029,111 \$16,127 \$0 \$0 \$0 \$0 \$124,252 \$21,658,015 \$50.01 - 55.00 \$35,559,061 \$0 \$0 \$30 \$30,559,061 \$0 \$0 \$30,3559,061 \$0 \$0 \$30 \$30,559,061 \$0 \$0 \$30 \$30,559,061 \$0 \$0 \$30,3559,061 \$0 \$0 \$30,3559,061 \$0 \$0 \$30 \$30,559,061 \$0 \$0 \$30,559,061 \$0 \$0 \$30,559,061 \$0 \$0 \$30,559,061 \$0 \$0 \$30,559,061 \$0 \$0 \$30,559,061 \$0 \$0 \$0 \$30,559,061 \$0 \$0 \$0 \$30,559,061 \$0 \$0 \$0 \$0 \$118,752,775 \$55,664 \$0 \$0 \$0 \$118,330,340 \$0 \$0 \$0 \$118,752,776 \$0 \$0 \$0 \$0 \$0 \$118,752,775 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$. ,	·	·	
40.01 - 46.00 \$21,029,111 \$0 \$0 \$0 \$124,252 \$21,658,015 \$5.01 - 15.00 \$351,559,051 \$0 \$0 \$30,559,051 \$0 \$0 \$30,559,051 \$0 \$0 \$30,559,051 \$0 \$0 \$30,559,051 \$0 \$30,559,051 \$0 \$30,559,051 \$0 \$30,559,051 \$0 \$0 \$30,559,051 \$0 \$30,559,051 \$0 \$30,559,051 \$0 \$30,559,051 \$0 \$30,559,051 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$				·	·		
Solid Soli				\$0			
S5.01 - 60.00							
Common C				·	·	·	
Result							
Total Prince Edward Island				·	·		
Total Prince Edward Island							
Province Indexed LTV (%) S262,465,120 \$148,154 \$43,357 \$325,782 \$262,982,414							
Province	Total Prince Edward Isla						
Province Quebec Indexed LTV (%) less than 30 days past due 20.00 and below \$624.451.108 \$69.105 \$111.638 \$0 \$624.631.850 \$20.01 - 25.00 \$494.823.838 \$371.103 \$0 \$90.9483 \$708.500.516 \$30.01 - 35.00 \$707.227.337 \$363.999 \$0 \$0 \$90.94.83 \$708.500.516 \$30.01 - 35.00 \$998.189.771 \$445.569 \$0 \$0 \$193.981 \$999.009.321 \$35.01 - 40.00 \$1.296.771.471 \$445.569 \$13.308.95 \$699.707 \$1.299.256.232 \$40.01 - 45.00 \$1.590.223.400 \$340.112 \$634.117 \$338.800 \$1.991.73 \$1.453.439.013 \$45.01 - 50.00 \$1.590.223.400 \$340.112 \$634.117 \$338.800 \$1.591.556.429 \$0.15.50.01 \$5.00 \$1.551.090.47 \$1.606.975 \$166.025 \$0 \$1.523.673.847 \$5.01 - 60.00 \$1.550.174.841 \$1.741.281 \$320.660 \$1.062.267 \$1.553.299.049 \$60.01 - 65.00 \$1.198.525.124 \$1.742.81 \$320.660 \$1.062.267 \$1.553.299.049 \$60.01 - 65.00 \$1.198.525.124 \$1.98.455.52 \$279.816 \$833.162 \$1.199.836.554 \$65.01 - 70.00 \$917.550.955 \$1.005.764 \$1.070.512 \$1.307.460 \$920.934.691 \$75.01 - 80.00 \$795.676.911 \$2.247.084 \$0 \$0 \$488.679 \$798.512.673 \$75.01 - 80.00 \$3429.700.713 \$522.075 \$0 \$0 \$488.679 \$798.512.673 \$75.01 - 80.00 \$3429.700.713 \$522.075 \$0 \$0 \$488.679 \$798.512.673 \$75.01 - 80.00 \$3439.7384 \$310.595.217 \$4.081.026 \$56.872.412 \$13.07.460 \$20.2788 \$75.01 - 80.00 \$10.389.393.80 \$30.80 \$330.80 \$	rotal i illoo Edward lot	and	\$262,465,120	\$148,154	\$43,357	\$325,782	\$262,982,414
Province Quebec Indexed LTV (%) less than 30 days past due 40ys past due 60 to 89 days past due 90 or more days past due Total Quebec 20.00 and below 20.01 - 25.00 \$624.451.108 \$ \$69,105 \$ \$111.638 \$ \$0 \$ \$444.894.941 \$25.01 - 30.00 \$707.227.337 \$363.996 \$ \$0 \$ \$909.183 \$7078.500.516 \$30.01 - 35.00 \$ \$998.189.771 \$445.569 \$ \$0 \$ \$193.981 \$999.009.321 \$35.01 - 40.00 \$1.296.771.471 \$445.588 \$13.308.95 \$699.707 \$1.299.256.232 \$40.01 - 45.00 \$1.590.223.400 \$340.112 \$634.117 \$358.800 \$1.591.556.429 \$0.01 - 55.00 \$1.590.223.400 \$340.112 \$634.117 \$358.800 \$1.591.556.429 \$0.01 - 55.00 \$1.551.090.474 \$1.606.975 \$166.025 \$ \$0 \$1.523.673.947 \$5.01 - 60.00 \$1.550.174.841 \$1.741.281 \$320.660 \$1.062.267 \$1.553.299.049 \$60.01 - 65.00 \$1.198.525.124 \$1.98.452 \$279.816 \$833.162 \$1.199.836.554 \$60.01 - 70.00 \$917.550.955 \$1.005.764 \$1.070.512 \$1.307.460 \$920.934.691 \$75.01 - 80.00 \$795.676.911 \$2.247.084 \$0 \$48.679 \$798.512.673 \$75.01 - 80.00 \$3429.700.713 \$522.075 \$0 \$80 \$488.679 \$798.512.673 \$75.01 - 80.00 \$3429.700.713 \$522.075 \$0 \$80 \$488.679 \$798.512.673 \$75.01 - 80.00 \$429.700.713 \$522.075 \$0 \$80 \$488.679 \$798.512.673 \$1.307.460 \$2.247.084 \$0 \$8.00 \$387.818.133 \$10.595.217 \$4.001.000 \$1.198.52.300 \$80.000 \$343.0222.788 \$0 \$80.000 \$343.0222.788 \$0 \$80.000 \$343.0222.788 \$0 \$80.000 \$343.0222.788 \$0 \$80.000 \$343.0222.788 \$0 \$80.000 \$343.0222.788 \$0 \$80.000 \$343.0222.788 \$0 \$80.000 \$343.0222.788 \$0 \$80.000 \$80.000 \$1.178.500 \$1.090.901 \$80.780 \$390.800 \$340.879 \$10.212.55.57 \$1.000 \$1.000.0000 \$1.000.0000 \$1.000.000 \$1.000.000 \$1.0000.0000							
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Company	<u>Province</u>	Indexed LTV (%)					<u>Total</u>
20.00 and below \$624,451,108 \$69,105 \$111,638 \$0 \$624,631,850	Quebec						
20.01 - 25.00	quosoo						
25.01 - 30.00 \$707.227.337 \$363.996 \$0 \$909.183 \$708.500.516 30.01 - 35.00 \$998.169,771 \$645,569 \$0 \$193.981 \$999.009.321 35.01 - 40.00 \$1,296,771,471 \$476,358 \$1,308,695 \$699,707 \$1,299,256,232 40.01 - 45.00 \$1,451,322,935 \$907,343 \$189,563 \$1,019,173 \$1,453,439,013 45.01 - 50.00 \$1,590,223.400 \$340,112 \$634,117 \$358,800 \$1,591,556,429 50.01 - 55.00 \$1,521,900.847 \$1,606,975 \$166,025 \$0 \$1,523,673,847 55.01 - 60.00 \$1,198,525,124 \$198,452 \$279,816 \$833,162 \$1,199,836,554 66.01 - 70.00 \$917,550,955 \$1,005,764 \$1,070,512 \$1,307,460 \$920,934,691 70.01 - 75.00 \$795,676,911 \$2,347,084 \$0 \$488,679 \$798,162,673 \$75.01 - 80.00 \$429,700,713 \$522,075 \$0 \$488,679 \$798,162,673 \$75.01 - 80.00 \$429,700,713 \$522,075 \$0 \$488,679 \$798,162,673 \$75.01 - 80.00 \$429,700,713 \$522,075 \$0 \$50 \$887,18,133 \$13,654,937,384 \$110,595,217 \$4,081,026 \$6,872,412 \$13,676,486,039 \$887,18,133 \$13,654,937,384 \$10,595,217 \$4,081,026 \$6,872,412 \$13,676,486,039 \$102,125,557 \$0 \$0 \$0 \$10,100,00 \$147,855,721 \$523,040 \$0 \$352,026 \$148,730,788 \$30.01 - 35.00 \$147,855,721 \$523,040 \$0 \$352,026 \$148,730,788 \$30.01 - 35.00 \$147,855,721 \$523,040 \$0 \$352,026 \$148,730,788 \$30.01 - 35.00 \$196,280,352 \$0 \$124,917 \$1,223,265 \$197,628,553 \$35.01 + 40.00 \$207,757,278 \$367,268 \$337,434 \$1,113,498 \$203,611,479 \$40.01 + 45.00 \$209,391,690 \$328,300 \$0 \$827,082 \$210,216,602 \$20,277,497 \$40.01 + 45.00 \$207,901,751 \$0 \$0 \$893,581 \$208,795,350 \$0 \$100,00 \$416,300,300 \$366,220,782 \$144,964 \$0 \$1,030,105 \$267,395,850 \$50.01 - 50.00 \$219,638,873 \$0 \$0 \$827,082 \$210,216,602 \$20,277,497 \$20,000 \$312,039,923 \$0 \$0 \$217,616,902 \$20,277,497 \$20,000 \$47,348,268 \$0 \$0 \$0 \$0 \$47,348,268 \$0 \$0 \$0 \$0 \$47,348,268 \$0 \$0 \$0 \$0 \$47,348,268 \$0 \$0 \$0 \$0			\$624,451,108		\$111,638		\$624,631,850
30.01 - 35.00				. ,		·	
35.01 - 40.00					·		
So.01 - 55.00					. , ,		
S5.01 - 60.00		45.01 - 50.00	\$1,590,223,400	\$340,112	\$634,117	\$358,800	\$1,591,556,429
Current and less than 30 Saskatchewan Saskatc						·	
Current and less than 30 Substitute Su							
Total Quebec Total Quebec Total Quebec Total Quebec Segregation Segregatio							
Province Indexed LTV (%) \$128,014,630 \$0 \$0 \$0 \$63,079 \$91,202 \$128,168,911 \$20,01 - 25.00 \$101,309,091 \$84,780 \$30,01 - 35.00 \$196,280,352 \$0 \$124,917 \$1,223,285 \$197,628,553 \$35.01 - 40.00 \$201,757,278 \$367,268 \$373,434 \$1,113,498 \$203,611,479 \$4,01 - 55.00 \$207,901,751 \$0 \$0 \$0 \$893,581 \$208,795,332 \$50.01 - 55.00 \$207,901,751 \$0 \$0 \$0 \$893,581 \$208,795,332 \$50.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$893,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$893,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$893,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$893,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$893,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$893,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$893,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$883,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$883,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$883,581 \$208,795,332 \$60.01 - 55.00 \$219,638,873 \$0 \$0 \$0 \$888,625 \$220,327,497 \$60.01 - 65.00 \$132,903,923 \$0 \$0 \$0 \$219,761 \$133,123,684 \$65.01 - 70.00 \$120,163,902 \$0 \$0 \$0 \$0 \$188,178 \$94,482,704 \$75.01 - 80.00 \$47,348,268 \$0 \$0 \$0 \$0 \$0 \$47,348,268 \$0 \$0 \$0 \$0 \$0 \$20,186,652 \$0 \$0 \$0 \$0 \$0 \$20,186,652 \$0 \$0 \$0 \$0 \$0 \$0 \$20,186,652 \$0 \$0 \$0 \$0 \$0 \$0 \$20,186,652 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0							
Province Indexed LTV (%) \$13,654,937,384 \$10,595,217 \$4,081,026 \$6,872,412 \$13,676,486,039 Province Indexed LTV (%) Current and less than 30 days past due 30 to 59 days past due 60 to 89 days past due 90 or more days past due Total Saskatchewan 20.00 and below 20.01 - 25.00 \$101,309,091 \$84,780 \$390,808 \$340,879 \$102,125,557 \$25.01 - 30.00 \$147,855,721 \$523,040 \$0 \$3352,026 \$148,730,788 \$30.01 - 35.00 \$196,280,352 \$0 \$1124,917 \$1,223,285 \$197,628,553 \$150,104,000 \$201,757,278 \$367,268 \$373,434 \$1,113,498 \$203,611,479 \$40.01 - 45.00 \$209,391,690 \$32,830 \$0 \$827,082 \$210,251,602 \$45.01 - 50.00 \$209,391,690 \$32,830 \$0 \$827,082 \$210,251,602 \$45.01 - 50.00 \$207,901,751 \$0 \$0 \$0 \$883,581 \$208,795,332 \$50.01 - 55.00 \$266,220,782 \$144,964 \$0 \$1,030,105 \$267,395,850 \$55.01 - 60.00 \$219,638,873 \$0 \$0 \$688,625 \$220,327,497 \$60.01 - 65.00 \$132,903,923 \$0 \$0 \$0 \$688,625 \$220,327,497 \$60.01 - 65.00 \$120,163,902 \$0 \$0 \$0 \$120,163,902 \$70.01 - 75.00 \$94,055,015 \$239,511 \$0 \$188,178 \$94,482,704 \$75.01 - 80.00 \$47,348,268 \$0 \$0 \$0 \$0 \$47,348,268 \$0 \$0 \$0 \$0 \$47,348,268 \$0 \$0 \$0 \$0 \$47,348,268 \$0 \$0 \$0 \$0 \$201,86,652 \$0 \$0 \$0 \$0 \$201,86,652 \$0 \$0 \$0 \$0 \$201,86,652 \$0 \$0 \$0 \$0 \$201,86,652 \$0 \$0 \$0 \$0 \$201,86,652 \$0 \$0 \$0 \$0 \$201,86,652 \$0 \$0 \$0 \$0 \$0 \$201,86,652 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0			\$429,700,713				\$430,222,788
Province Indexed LTV (%) Current and less than 30 days past due 30 to 59 days past due 60 to 89 days past due 90 or more days past due Total Saskatchewan 20.00 and below 20.01 - 25.00 \$101,309,091 \$128,014,630 \$101,309,091 \$84,780 \$102,125,557 \$125.01 - 30.00 \$1147,855,721 \$523,040 \$100,352,026 \$148,730,788 \$100,1135,000 \$196,280,352 \$100,1135,000 \$196,280,352 \$100,1135,000 \$196,280,352 \$100,1135,000 \$196,280,352 \$100,1135,000 \$100,11	Total Ouchoo	> 80.00					
Province Indexed LTV (%) days past due Total	Total Quebec		\$13,654,937,384	\$10,595,217	\$4,081,026	\$6,872,412	\$13,676,486,039
Province Indexed LTV (%) days past due Total			0				
Province Indexed LTV (%) days past due days past due days past due Total Saskatchewan 20.00 and below \$128,014,630 \$0 \$63,079 \$91,202 \$128,168,911 20.01 - 25.00 \$101,309,091 \$84,780 \$390,808 \$340,879 \$102,125,557 25.01 - 30.00 \$147,855,721 \$523,040 \$0 \$352,026 \$148,730,788 30.01 - 35.00 \$196,280,352 \$0 \$124,917 \$1,223,285 \$197,628,553 35.01 - 40.00 \$201,757,278 \$367,268 \$373,434 \$1,113,498 \$203,611,479 40.01 - 45.00 \$209,391,690 \$32,830 \$0 \$827,082 \$210,251,602 45.01 - 50.00 \$207,901,751 \$0 \$0 \$893,581 \$208,795,332 50.01 - 55.00 \$266,220,782 \$144,964 \$0 \$1,030,105 \$267,395,850 55.01 - 60.00 \$219,638,873 \$0 \$0 \$688,625 \$220,327,497 65.01 - 70.00 \$120,163,902 \$0 \$0 \$129,761 \$133,123,684				30 to 59	60 to 89	90 or more	
20.00 and below \$128,014,630 \$0 \$63,079 \$91,202 \$128,168,911 20.01 - 25.00 \$101,309,091 \$84,780 \$390,808 \$340,879 \$102,125,557 25.01 - 30.00 \$147,855,721 \$523,040 \$0 \$352,026 \$148,730,788 30.01 - 35.00 \$196,280,352 \$0 \$124,917 \$1,223,285 \$197,628,553 35.01 - 40.00 \$201,757,278 \$367,268 \$373,434 \$1,113,498 \$203,611,479 40.01 - 45.00 \$209,391,690 \$32,830 \$0 \$827,082 \$210,251,602 45.01 - 50.00 \$207,901,751 \$0 \$0 \$893,581 \$208,795,332 50.01 - 55.00 \$266,220,782 \$144,964 \$0 \$1,030,105 \$267,395,850 55.01 - 60.00 \$219,638,873 \$0 \$0 \$688,625 \$220,327,497 60.01 - 65.00 \$132,903,923 \$0 \$0 \$219,761 \$133,123,684 65.01 - 70.00 \$120,163,902 \$0 \$0 \$129,761 \$133,123,684 65.01 - 70.00 <t< th=""><th><u>Province</u></th><th>Indexed LTV (%)</th><th></th><th></th><th></th><th></th><th><u>Total</u></th></t<>	<u>Province</u>	Indexed LTV (%)					<u>Total</u>
20.01 - 25.00 \$101,309,091 \$84,780 \$390,808 \$340,879 \$102,125,557 25.01 - 30.00 \$147,855,721 \$523,040 \$0 \$352,026 \$148,730,788 30.01 - 35.00 \$196,280,352 \$0 \$124,917 \$1,223,285 \$197,628,553 35.01 - 40.00 \$201,757,278 \$367,268 \$373,434 \$1,113,498 \$203,611,479 40.01 - 45.00 \$209,391,690 \$32,830 \$0 \$827,082 \$210,251,602 45.01 - 50.00 \$207,901,751 \$0 \$0 \$893,581 \$208,795,332 50.01 - 55.00 \$266,220,782 \$144,964 \$0 \$1,030,105 \$267,395,850 55.01 - 60.00 \$219,638,873 \$0 \$0 \$688,625 \$220,327,497 60.01 - 65.00 \$132,903,923 \$0 \$0 \$219,761 \$133,123,684 65.01 - 70.00 \$120,163,902 \$0 \$0 \$120,163,902 70.01 - 75.00 \$94,055,015 \$239,511 \$0 \$188,178 \$94,482,704 75.01 - 80.00 \$20,186,652 <	Saskatchewan						
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60.01 - 65.00 \$132,903,923 \$0 \$0 \$219,761 \$133,123,684 65.01 - 70.00 \$120,163,902 \$0 \$0 \$0 \$120,163,902 70.01 - 75.00 \$94,055,015 \$239,511 \$0 \$188,178 \$94,482,704 75.01 - 80.00 \$47,348,268 \$0 \$0 \$0 \$47,348,268 > 80.00 \$20,186,652 \$0 \$0 \$0 \$20,186,652						. , ,	
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		75.01 - 80.00	\$47,348,268	\$0	\$0	\$0	\$47,348,268
	Total Cooketahawar	> 80.00					
Total Saskatchewan \$2,093,027,928 \$1,392,393 \$952,238 \$6,968,221 \$2,102,340,780	i ulai Saskalunewan		\$2,093,027,928	\$1,392,393	\$952,238	\$6,968,221	\$2,102,340,780



<u>Province</u> Yukon	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
	20.00 and below	\$1,474,635	\$0	\$0	\$0	\$1,474,635
	20.01 - 25.00	\$1,611,520	\$0	\$0	\$0	\$1,611,520
	25.01 - 30.00	\$717,374	\$0	\$0	\$0	\$717,374
	30.01 - 35.00	\$748,730	\$0	\$0	\$0	\$748,730
	35.01 - 40.00	\$582,766	\$0	\$0	\$0	\$582,766
	40.01 - 45.00	\$497,953	\$0	\$0	\$0	\$497,953
	45.01 - 50.00	\$0	\$0	\$0	\$0	\$0
	50.01 - 55.00	\$0	\$0	\$0	\$0	\$0
	55.01 - 60.00	\$47,024	\$0	\$0	\$0	\$47,024
	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		\$5,680,002	\$0	\$0	\$0	\$5,680,002
Grand Total		\$122,815,280,685	\$128,155,983	\$58,215,990	\$105,921,310	\$123,107,573,968

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

<u>Province</u> Alberta	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
	20.00 and below	0.33	0.00	0.00	0.00	0.33
	20.01 - 25.00	0.26	0.00	0.00	0.00	0.26
	25.01 - 30.00	0.37	0.00	0.00	0.00	0.37
	30.01 - 35.00	0.47	0.00	0.00	0.00	0.48
	35.01 - 40.00	0.57	0.00	0.00	0.00	0.57
	40.01 - 45.00	0.72	0.00	0.00	0.00	0.72
	45.01 - 50.00	0.87	0.00	0.00	0.00	0.88
	50.01 - 55.00	1.26	0.00	0.00	0.00	1.27
	55.01 - 60.00	1.18	0.00	0.00	0.00	1.19
	60.01 - 65.00	1.12	0.00	0.00	0.00	1.12
	65.01 - 70.00	0.62	0.00	0.00	0.00	0.63
	70.01 - 75.00	0.57	0.00	0.00	0.00	0.57
	75.01 - 80.00	0.19	0.00	0.00	0.00	0.19
	> 80.00	0.03	0.00	0.00	0.00	0.03
Total Alberta		8.58	0.01	0.00	0.02	8.60

<u>Province</u> British Columbia	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more <u>days past due</u>	<u>Total</u>
	20.00 and below	1.67	0.00	0.00	0.00	1.67
	20.01 - 25.00	1.24	0.00	0.00	0.00	1.24
	25.01 - 30.00	1.49	0.00	0.00	0.00	1.50
	30.01 - 35.00	1.63	0.00	0.00	0.00	1.63
	35.01 - 40.00	1.77	0.00	0.00	0.00	1.77
	40.01 - 45.00	1.98	0.00	0.00	0.00	1.99
	45.01 - 50.00	2.28	0.00	0.00	0.00	2.29
	50.01 - 55.00	2.51	0.00	0.00	0.00	2.51
	55.01 - 60.00	2.60	0.00	0.00	0.00	2.60
	60.01 - 65.00	2.05	0.00	0.00	0.00	2.06
	65.01 - 70.00	1.47	0.00	0.00	0.00	1.47
	70.01 - 75.00	1.49	0.00	0.00	0.00	1.49
	75.01 - 80.00	1.01	0.00	0.00	0.00	1.01
	> 80.00	0.22	0.00	0.00	0.00	0.22
Total British Columbia		23.41	0.01	0.01	0.01	23.45



Province	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
Manitoba						
	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	0.07	0.00	0.00	0.00	0.07
	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	0.13
	40.01 - 45.00	0.15	0.00	0.00	0.00	0.15
	45.01 - 50.00 50.01 - 55.00	0.20 0.24	0.00 0.00	0.00 0.00	0.00 0.00	0.20 0.25
	55.01 - 60.00	0.31	0.00	0.00	0.00	0.23
	60.01 - 65.00	0.26	0.00	0.00	0.00	0.26
	65.01 - 70.00	0.18	0.00	0.00	0.00	0.18
	70.01 - 75.00	0.15	0.00	0.00	0.00	0.15
	75.01 - 80.00	0.11	0.00	0.00	0.00	0.11
Total Manitoba	> 80.00	0.02	0.00	0.00	0.00	0.02
Total Walltoba		2.04	0.00	0.00	0.00	2.05
		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	<u>Total</u>
New Brunswick						
	00 00	0.04	0.00	0.00	0.00	0.04
	20.00 and below 20.01 - 25.00	0.04 0.03	0.00 0.00	0.00 0.00	0.00 0.00	0.04 0.03
	25.01 - 30.00	0.04	0.00	0.00	0.00	0.03
	30.01 - 35.00	0.05	0.00	0.00	0.00	0.05
	35.01 - 40.00	0.06	0.00	0.00	0.00	0.06
	40.01 - 45.00	0.07	0.00	0.00	0.00	0.07
	45.01 - 50.00	0.09	0.00	0.00	0.00	0.09
	50.01 - 55.00 55.01 - 60.00	0.11 0.12	0.00 0.00	0.00 0.00	0.00 0.00	0.11 0.12
	60.01 - 65.00	0.08	0.00	0.00	0.00	0.08
	65.01 - 70.00	0.08	0.00	0.00	0.00	0.08
	70.01 - 75.00	0.07	0.00	0.00	0.00	0.07
	75.01 - 80.00	0.04	0.00	0.00	0.00	0.04
Total New Brunswick	> 80.00	0.02	0.00	0.00	0.00	0.02
		0.09	0.00	0.00	0.00	0.09
		Current and				
		less than 30	30 to 59	60 to 89	90 or more	
<u>Province</u>	Indexed LTV (%)	days past due	days past due	days past due	days past due	<u>Total</u>
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 30.01 - 35.00	0.04 0.06	0.00 0.00	0.00 0.00	0.00	0.04 0.06
	35.01 - 40.00	0.06	0.00	0.00	0.00 0.00	0.06
	40.01 - 45.00	0.07	0.00	0.00	0.00	0.07
	45.01 - 50.00	0.08	0.00	0.00	0.00	0.08
	50.01 - 55.00	0.10	0.00	0.00	0.00	0.10
	55.01 - 60.00	0.07	0.00	0.00	0.00	0.07
	60.01 - 65.00	0.04 0.05	0.00	0.00	0.00	0.04 0.05
	65.01 - 70.00 70.01 - 75.00	0.05	0.00 0.00	0.00 0.00	0.00 0.00	0.05
	75.01 - 80.00	0.03	0.00	0.00	0.00	0.04
	> 80.00	0.01	0.00	0.00	0.00	0.01

0.04 0.03 0.01

0.71

0.00

0.00

Total Newfoundland and Labrador

> 80.00

0.00

0.00

0.00

0.00

0.01

0.70



Province	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
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 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
Nova Scotia						
	20.00 and below	0.09	0.00	0.00	0.00	0.09
	20.01 - 25.00	0.08	0.00	0.00	0.00	0.08
	25.01 - 30.00	0.12	0.00	0.00	0.00	0.12
	30.01 - 35.00	0.17	0.00	0.00	0.00	0.17
	35.01 - 40.00	0.19	0.00	0.00	0.00	0.19
	40.01 - 45.00	0.17	0.00	0.00	0.00	0.17
	45.01 - 50.00	0.17	0.00	0.00	0.00	0.17
	50.01 - 55.00	0.16	0.00	0.00	0.00	0.16
	55.01 - 60.00	0.17	0.00	0.00	0.00	0.17
	60.01 - 65.00	0.14	0.00	0.00	0.00	0.14
	65.01 - 70.00	0.11	0.00	0.00	0.00	0.11
	70.01 - 75.00	0.08	0.00	0.00	0.00	0.08
	75.01 - 80.00	0.05	0.00	0.00	0.00	0.05
	> 80.00	0.02	0.00	0.00	0.00	0.02
Total Nova Scotia		1.72	0.00	0.00	0.00	1.72

<u>Province</u>	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
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>	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
Ontario						
	20.00 and below	2.65	0.00	0.00	0.00	2.65
	20.01 - 25.00	1.96	0.00	0.00	0.00	1.96
	25.01 - 30.00	2.56	0.00	0.00	0.00	2.57
	30.01 - 35.00	2.98	0.00	0.00	0.00	2.99
	35.01 - 40.00	3.43	0.00	0.00	0.00	3.44
	40.01 - 45.00	4.02	0.01	0.00	0.00	4.02
	45.01 - 50.00	4.53	0.00	0.00	0.00	4.54
	50.01 - 55.00	5.69	0.01	0.00	0.00	5.70
	55.01 - 60.00	4.12	0.01	0.00	0.01	4.13
	60.01 - 65.00	3.60	0.00	0.01	0.00	3.61
	65.01 - 70.00	3.80	0.00	0.00	0.01	3.81
	70.01 - 75.00	5.01	0.01	0.01	0.01	5.04
	75.01 - 80.00	3.72	0.01	0.00	0.01	3.74
	> 80.00	1.34	0.00	0.00	0.00	1.34
Total Ontario		49.41	0.07	0.03	0.04	49.55

Province	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
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	0.01	0.00	0.00	0.00	0.01
	30.01 - 35.00	0.01	0.00	0.00	0.00	0.01
	35.01 - 40.00	0.02	0.00	0.00	0.00	0.02
	40.01 - 45.00	0.02	0.00	0.00	0.00	0.02
	45.01 - 50.00	0.02	0.00	0.00	0.00	0.02
	50.01 - 55.00	0.03	0.00	0.00	0.00	0.03
	55.01 - 60.00	0.03	0.00	0.00	0.00	0.03
	60.01 - 65.00	0.02	0.00	0.00	0.00	0.02
	65.01 - 70.00	0.01	0.00	0.00	0.00	0.01
	70.01 - 75.00	0.02	0.00	0.00	0.00	0.02
	75.01 - 80.00	0.01	0.00	0.00	0.00	0.01
	> 80.00	0.00	0.00	0.00	0.00	0.00
Total Prince Edward Isla	and	0.21	0.00	0.00	0.00	0.21

Province	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
Quebec						
	20.00 and below	0.51	0.00	0.00	0.00	0.51
	20.01 - 25.00	0.39	0.00	0.00	0.00	0.39
	25.01 - 30.00	0.57	0.00	0.00	0.00	0.58
	30.01 - 35.00	0.81	0.00	0.00	0.00	0.81
	35.01 - 40.00	1.05	0.00	0.00	0.00	1.06
	40.01 - 45.00	1.18	0.00	0.00	0.00	1.18
	45.01 - 50.00	1.29	0.00	0.00	0.00	1.29
	50.01 - 55.00	1.24	0.00	0.00	0.00	1.24
	55.01 - 60.00	1.26	0.00	0.00	0.00	1.26
	60.01 - 65.00	0.97	0.00	0.00	0.00	0.97
	65.01 - 70.00	0.75	0.00	0.00	0.00	0.75
	70.01 - 75.00	0.65	0.00	0.00	0.00	0.65
	75.01 - 80.00	0.35	0.00	0.00	0.00	0.35
	> 80.00	0.07	0.00	0.00	0.00	0.07
Total Quebec		11.09	0.01	0.00	0.01	11.11



Province Saskatchewan	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
	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	0.12	0.00	0.00	0.00	0.12
	30.01 - 35.00	0.16	0.00	0.00	0.00	0.16
	35.01 - 40.00	0.16	0.00	0.00	0.00	0.17
	40.01 - 45.00	0.17	0.00	0.00	0.00	0.17
	45.01 - 50.00	0.17	0.00	0.00	0.00	0.17
	50.01 - 55.00	0.22	0.00	0.00	0.00	0.22
	55.01 - 60.00	0.18	0.00	0.00	0.00	0.18
	60.01 - 65.00	0.11	0.00	0.00	0.00	0.11
	65.01 - 70.00	0.10	0.00	0.00	0.00	0.10
	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	0.02	0.00	0.00	0.00	0.02
Total Saskatchewan		1.70	0.00	0.00	0.01	1.71

<u>Province</u>	Indexed LTV (%)	Current and less than 30 days past due	30 to 59 days past due	60 to 89 days past due	90 or more days past due	<u>Total</u>
Yukon						
	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 Yukon		0.00	0.00	0.00	0.00	0.00
Grand Total		99.76	0.10	0.05	0.09	100.00

J. U		99.76 0.10	0.05 0.09	100.00
Cover Pool Indexed	LTV - Drawn by Credit Bu	reau Score (continued)		
Indexed LTV (%)	Credit Bureau Score	Principal Balance	<u>Percentage</u>	
20.00 and below				
	Score Unavailable	\$48,224,669	0.04	
	499 and below	\$1,978,818	0.00	
	500 - 539	\$7,205,979	0.01	
	540 - 559	\$5,322,863	0.00	
	560 - 579	\$4,490,820	0.00	
	580 - 599	\$9,301,694	0.01	
	600 - 619	\$16,804,245	0.01	
	620 - 639	\$27,122,944	0.02	
	640 - 659	\$52,897,481	0.04	
	660 - 679	\$77,346,650	0.06	
	680 - 699	\$121,930,182	0.10	
	700 - 719	\$186,109,326	0.15	
	720 - 739	\$237,501,908	0.19	
	740 - 759	\$272,878,437	0.22	
	760 - 779	\$325,839,771	0.26	
	780 - 799	\$459,867,909	0.37	
	800 and above	\$4,926,488,449	4.00	
Total		\$6,781,312,145	5.51	
Indexed LTV (%)	Credit Bureau Score	Principal Balance	<u>Percentage</u>	
20.01 - 25.00				
	Score Unavailable	\$34,822,253	0.03	
	499 and below	\$3,024,904	0.00	
	500 - 539	\$5,117,381	0.00	
	540 - 559	\$6,511,064	0.01	
	560 - 579	\$7,499,613	0.01	
	580 - 599	\$10,338,116	0.01	
	600 - 619	\$21,411,098	0.02	
	620 - 639	\$30,757,975	0.02	
	640 - 659	\$47,407,940	0.04	
RBC Covered Bond Progr	ramme	Monthly Investor Report - January 31, 20	24	Page 18 of 23



KDC ®			
	660 - 679	\$79,013,832	0.06
	680 - 699	\$125,011,883	0.10
	700 - 719	\$176,225,769	0.14
	720 - 739	\$208,377,811	0.17
	740 - 759 760 - 770	\$249,793,706 \$313,601,114	0.20
	760 - 779 780 - 799	\$313,601,114 \$395,431,471	0.25 0.32
	800 and above	\$3,394,905,109	2.76
Total	ood and above	\$5,109,251,038	4.15
Indexed LTV (0/)	Credit Bureau Seere	Driveinal Balance	Doroontono
Indexed LTV (%) 25.01 - 30.00	Credit Bureau Score	Principal Balance	<u>Percentage</u>
	Score Unavailable	\$48,295,311	0.04
	499 and below 500 - 539	\$4,138,769 \$8,451,829	0.00 0.01
	540 - 559	\$7,216,823	0.01
	560 - 579	\$7,660,031	0.01
	580 - 599	\$15,522,066	0.01
	600 - 619	\$27,053,646	0.02
	620 - 639	\$39,704,271	0.03
	640 - 659	\$78,414,118	0.06
	660 - 679	\$122,854,272 \$188,433,704	0.10
	680 - 699 700 - 719	\$188,132,791 \$247,645,755	0.15 0.20
	720 - 739	\$320,899,189	0.26
	740 - 759	\$361,386,834	0.29
	760 - 779	\$439,913,493	0.36
	780 - 799	\$544,665,376	0.44
	800 and above	\$4,192,755,636	3.41
Total		\$6,654,710,210	5.41
Indexed LTV (%) 30.01 - 35.00	Credit Bureau Score	Principal Balance	<u>Percentage</u>
	Score Unavailable	\$52,506,658	0.04
	499 and below	\$7,387,746	0.01
	500 - 539	\$16,786,803	0.01
	540 - 559	\$10,169,461	0.01
	560 - 579	\$16,984,226	0.01
	580 - 599	\$18,356,809	0.01
	600 - 619	\$31,299,501	0.03
	620 - 639 640 - 659	\$56,891,286 \$118,870,466	0.05 0.10
	660 - 679	\$118,879,466 \$165,860,992	0.10
	680 - 699	\$261,847,031	0.21
	700 - 719	\$340,982,711	0.28
	720 - 739	\$404,244,235	0.33
	740 - 759	\$482,417,756	0.39
	760 - 779	\$590,572,939	0.48
	780 - 799	\$692,645,789	0.56
Total	800 and above	\$4,684,963,145	3.81
i otai		\$7,952,796,553	6.46
Indexed LTV (%) 35.01 - 40.00	Credit Bureau Score	Principal Balance	<u>Percentage</u>
	Score Unavailable	\$81,808,836	0.07
	499 and below	\$5,016,637 \$14,605,448	0.00
	500 - 539 540 - 559	\$11,695,448 \$10,182,569	0.01 0.01
	560 - 579	\$14,330,706	0.01
	580 - 599	\$25,382,327	0.02
	600 - 619	\$34,353,102	0.03
	620 - 639	\$68,209,307	0.06
	640 - 659	\$134,662,703	0.11
	660 - 679	\$204,002,636	0.17
	680 - 699	\$318,559,780	0.26
	700 - 719	\$401,739,860	0.33
	720 - 739 740 - 750	\$516,673,023 \$626,143,501	0.42
	740 - 759 760 - 779	\$626,143,591 \$707,328,651	0.51 0.57
	760 - 779 780 - 799	\$707,328,651 \$873,656,801	0.57
	100 100	ψυ/ υ,υυυ,υυ ι	
	800 and above	\$5,146,709,594	4.18
Total	800 and above	\$5,146,709,594 \$9,180,455,571	<u>4.18</u> 7.46



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Indexed LTV (%)	Credit Bureau Score	Principal Balance	<u>Percentage</u>
40.01 - 45.00			
	Score Unavailable	\$110,044,048	0.09
	499 and below	\$6,387,046	0.01
	500 - 539	\$16,439,681	0.01
	540 - 559 560 - 579	\$13,372,079 \$31,051,870	0.01
	580 - 579 580 - 599	\$21,951,870 \$22,182,265	0.02 0.02
	600 - 619	\$39,700,005	0.03
	620 - 639	\$75,234,233	0.06
	640 - 659	\$173,636,524	0.14
	660 - 679	\$241,764,834	0.20
	680 - 699	\$400,289,511	0.33
	700 - 719	\$532,493,542	0.43
	720 - 739	\$625,959,828	0.51
	740 - 759	\$744,347,580	0.60
	760 - 779 780 - 799	\$884,386,323 \$1,032,236,653	0.72
	800 and above	\$1,032,226,653 \$5,596,133,152	0.84 4.55
Total		\$10,536,549,174	8.56
Indexed LTV (%)	Credit Bureau Score	Principal Balance	<u>Percentage</u>
45.01 - 50.00	Score Unavailable	\$155 O54 594	0.12
	499 and below	\$155,054,581 \$7,427,467	0.13 0.01
	500 - 539	\$14,769,577	0.01
	540 - 559	\$13,403,957	0.01
	560 - 579	\$13,710,014	0.01
	580 - 599	\$24,723,919	0.02
	600 - 619	\$45,920,521	0.04
	620 - 639	\$84,327,644	0.07
	640 - 659	\$190,441,374	0.15
	660 - 679	\$306,174,761	0.25
	680 - 699	\$445,012,269	0.36
	700 - 719	\$616,508,311	0.50
	720 - 739 740 - 750	\$712,108,805 \$962,390,894	0.58
	740 - 759 760 - 779	\$862,380,884 \$989,927,752	0.70 0.80
	780 - 779 780 - 799	\$989,927,752 \$1,212,885,957	0.80
	800 and above	\$6,275,153,844	5.10
Total		\$11,969,931,636	9.72
Indexed LTV (%) 50.01 - 55.00	Credit Bureau Score	Principal Balance	<u>Percentage</u>
	Score Unavailable	\$216,828,344	0.18
	499 and below	\$8,070,349	0.01
	500 - 539	\$12,473,706	0.01
	540 - 559	\$14,734,834	0.01
	560 - 579	\$21,290,509	0.02
	580 - 599	\$40,343,010	0.03
	600 - 619	\$61,932,969 \$116,805,333	0.05
	620 - 639 640 - 650	\$116,805,323 \$371,770,600	0.09 0.22
	640 - 659 660 - 679	\$271,770,690 \$420,301,510	0.22
	680 - 699	\$604,324,818	0.34
	700 - 719	\$776,846,230	0.63
	720 - 739	\$935,845,144	0.76
	740 - 759	\$1,058,897,430	0.86
	760 - 779	\$1,241,904,941	1.01
	780 - 799	\$1,442,735,944	1.17
	800 and above	\$7,007,979,746	5.69
Total		\$14,253,085,498	11.58



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Indexed LTV (%)	Credit Bureau Score	Principal Balance	Percentage
			<u> </u>
55.01 - 60.00			
	Score Unavailable	\$286,529,763	0.23
	499 and below	\$3,717,654	0.00
	500 - 539	\$7,832,608	0.01
	540 - 559	\$11,711,553	0.01
	560 - 579	\$20,161,072	0.02
	580 - 599	\$26,812,848	0.02
	600 - 619	\$50,814,399	0.04
	620 - 639	\$104,598,773	0.08
	640 - 659	\$251,613,854	0.20
	660 - 679		
		\$406,670,664 \$570,355,476	0.33
	680 - 699	\$578,355,176	0.47
	700 - 719	\$747,331,925	0.61
	720 - 739	\$838,941,501	0.68
	740 - 759	\$960,381,992	0.78
	760 - 779	\$1,129,105,899	0.92
	780 - 799	\$1,337,353,284	1.09
	800 and above	\$5,626,370,209	4.57
Total	•	\$12,388,303,174	10.06
	•	+ :=,000,000, : : :	
Indexed LTV (%) 60.01 - 65.00	Credit Bureau Score	<u>Principal Balance</u>	Percentage
	Score Unavailable	\$310,664,915	0.25
	499 and below	\$1,025,601	0.00
	500 - 539	\$4,414,340	0.00
	540 - 559		0.00
		\$5,757,876 \$14,462,474	
	560 - 579	\$14,462,474 \$18,687,120	0.01
	580 - 599	\$18,687,120	0.02
	600 - 619	\$30,758,644	0.02
	620 - 639	\$57,510,579	0.05
	640 - 659	\$206,135,246	0.17
	660 - 679	\$335,003,436	0.27
	680 - 699	\$486,746,292	0.40
	700 - 719	\$649,274,142	0.53
	720 - 739	\$736,083,540	0.60
	740 - 759	\$833,746,164	0.68
	760 - 779	\$988,376,416	0.80
	780 - 799	\$1,104,477,881	0.90
			3.71
Total	800 and above	\$4,573,018,380	
Total	800 and above	\$4,573,018,380 \$10,356,143,046	8.41
		\$10,356,143,046	8.41
Indexed LTV (%)	Credit Bureau Score		
		\$10,356,143,046	8.41
Indexed LTV (%)		\$10,356,143,046	8.41
Indexed LTV (%)	Credit Bureau Score	\$10,356,143,046 Principal Balance	8.41 Percentage
Indexed LTV (%)	Credit Bureau Score Score Unavailable	\$10,356,143,046 Principal Balance \$340,731,731	8.41 Percentage 0.28
Indexed LTV (%)	Credit Bureau Score Score Unavailable 499 and below	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800	8.41 Percentage 0.28 0.00
Indexed LTV (%)	Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757	8.41 Percentage 0.28 0.00 0.00 0.00 0.00
Indexed LTV (%)	Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914	8.41 Percentage 0.28 0.00 0.00 0.00 0.00 0.00
Indexed LTV (%)	Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01
Indexed LTV (%)	Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.01
Indexed LTV (%)	Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619 620 - 639	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$555,209,574	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04
Indexed LTV (%)	Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619 620 - 639 640 - 659	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.02 0.04 0.13
Indexed LTV (%)	Credit Bureau Score Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619 620 - 639 640 - 659 660 - 679	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.01 0.02 0.04 0.13 0.23
Indexed LTV (%)	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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34
Indexed LTV (%)	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 - 699 700 - 719	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44
Indexed LTV (%)	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 - 699 700 - 719 720 - 739	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52
Indexed LTV (%)	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 - 699 700 - 719 720 - 739 740 - 759	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57
Indexed LTV (%)	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 - 699 700 - 719 720 - 739	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52
Indexed LTV (%)	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 - 699 700 - 719 720 - 739 740 - 759	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57
Indexed LTV (%)	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 - 699 700 - 719 720 - 739 740 - 759 760 - 779	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69
Indexed LTV (%)	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 - 699 700 - 719 720 - 739 740 - 759 780 - 799	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 719 720 - 739 740 - 759 780 - 799	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79
Indexed LTV (%) 65.01 - 70.00	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 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$2281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$2281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 719 720 - 739 740 - 759 760 - 779 780 - 799 800 and above Credit Bureau Score Score Unavailable	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619 620 - 639 640 - 659 660 - 679 680 - 699 700 - 719 720 - 739 740 - 759 780 - 779 780 - 799 800 and above Credit Bureau Score Score Unavailable 499 and below 500 - 539	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	Score Unavailable 499 and below 500 - 539 540 - 559 560 - 579 580 - 599 600 - 619 620 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059 \$15,785,165	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00 0.01 0.01
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059 \$15,785,165 \$36,775,501	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00 0.01 0.01
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059 \$15,785,165 \$36,775,501 \$74,271,418	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.0
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059 \$15,785,165 \$36,775,501 \$74,271,418 \$199,331,576	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.0
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,453,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059 \$15,785,165 \$36,775,501 \$74,271,418 \$199,331,576 \$330,153,887	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.0
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,445,3445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059 \$15,785,165 \$36,775,501 \$74,271,418 \$199,331,576 \$330,153,887 \$479,860,752	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00 0.00 0.00 0.0
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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 - 659 660 - 669 700 - 719	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,443,445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059 \$15,785,165 \$36,775,501 \$74,271,418 \$199,331,576 \$330,153,887 \$479,860,752 \$608,533,184	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.0
Indexed LTV (%) 65.01 - 70.00 Total Indexed LTV (%)	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 - 699 700 - 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	\$10,356,143,046 Principal Balance \$340,731,731 \$2,262,397 \$2,144,800 \$6,115,757 \$6,769,914 \$14,046,621 \$24,289,242 \$55,209,574 \$160,739,638 \$281,566,951 \$424,208,818 \$543,461,799 \$643,445,3445 \$703,334,435 \$844,968,832 \$970,262,460 \$3,819,659,235 \$8,843,225,650 Principal Balance \$457,415,242 \$3,522,150 \$5,490,309 \$3,600,516 \$14,733,059 \$15,785,165 \$36,775,501 \$74,271,418 \$199,331,576 \$330,153,887 \$479,860,752	8.41 Percentage 0.28 0.00 0.00 0.00 0.01 0.01 0.01 0.02 0.04 0.13 0.23 0.34 0.44 0.52 0.57 0.69 0.79 3.10 7.18 Percentage 0.37 0.00 0.00 0.00 0.00 0.00 0.00 0.0



		*	
	740 - 759	\$842,282,732	0.68
	760 - 779	\$988,120,014	0.80
	780 - 799	\$1,078,909,342	0.88
	800 and above	\$4,207,432,562	3.42
Total	_	\$10,063,776,126	8.17
Indexed LTV (%)	Credit Bureau Score	Principal Balance	Percentage
75.01 - 80.00			
70.01 00.00	0 - - -	\$000,070,470	0.07
	Score Unavailable	\$332,672,472	0.27
	499 and below	\$1,505,717	0.00
	500 - 539	\$2,868,836	0.00
	540 - 559	\$4,297,045	0.00
	560 - 579	\$6,000,979	0.00
	580 - 599	\$15,317,967	0.01
	600 - 619	\$17,771,131	0.01
	620 - 639	\$31,571,600	0.03
	640 - 659	\$143,802,015	0.12
	660 - 679	\$200,239,053	0.16
	680 - 699	\$319,603,561	0.26
	700 - 719	\$411,076,817	0.33
	720 - 739	\$514,508,185	0.42
	740 - 759	\$558,059,135	0.45
	760 - 779	\$648,361,456	0.53
	780 - 799	\$788,110,540	0.64
	800 and above	\$2,855,726,303	2.32
Total		\$6,851,492,812	5.57
Indexed LTV (%)	Credit Bureau Score	Principal Balance	Percentage
> 80.00			
2 00.00	Score Unavailable	¢07.074.074	0.08
		\$97,074,871	
	499 and below	\$822,235	0.00
	500 - 539	\$57,121	0.00
	540 - 559	\$489,203	0.00
	560 - 579	\$2,430,984	0.00
	580 - 599	\$7,071,586	0.01
	600 - 619	\$9,069,492	0.01
	620 - 639	\$11,370,956	0.01
	640 - 659	\$36,824,559	0.03
	660 - 679	\$74,985,037	0.06
	680 - 699	\$98,857,591	0.08
	700 - 719	\$98,857,591 \$116,527,181	0.09
		\$98,857,591	
	700 - 719	\$98,857,591 \$116,527,181	0.09
	700 - 719 720 - 739	\$98,857,591 \$116,527,181 \$149,429,071	0.09 0.12
	700 - 719 720 - 739 740 - 759	\$98,857,591 \$116,527,181 \$149,429,071 \$157,860,090	0.09 0.12 0.13
	700 - 719 720 - 739 740 - 759 760 - 779	\$98,857,591 \$116,527,181 \$149,429,071 \$157,860,090 \$195,591,444	0.09 0.12 0.13 0.16
Total	700 - 719 720 - 739 740 - 759 760 - 779 780 - 799	\$98,857,591 \$116,527,181 \$149,429,071 \$157,860,090 \$195,591,444 \$246,708,837	0.09 0.12 0.13 0.16 0.20
Total Grand Total	700 - 719 720 - 739 740 - 759 760 - 779 780 - 799	\$98,857,591 \$116,527,181 \$149,429,071 \$157,860,090 \$195,591,444 \$246,708,837 \$961,371,077	0.09 0.12 0.13 0.16 0.20 0.78



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 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 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. The Market Value is then determined by adjusting the Latest Valuation for such Property, at least quarterly, by the rate of change for the corresponding Canadian metropolitan area, and where there is no corresponding Canadian metropolitan 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 Property. Such adjusted Market 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. 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 or assumes any liability for 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 condominium 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 due to a lack 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

Loan
The Index providers may make a change 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 Index or indices for adjust the Index or indices to adjust the Related Security in respect of a Loan. In Isoach circumstances, the Isoach 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 real property subject to the Related Security in respect of each Loan. See "Housing Price Index Methodology - Indexation Methodology".