

TD Covered Bond (Legislative) Programme Monthly Investor Report

Calculation Date: Date of Report: 9/29/2023 10/24/2023

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

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Programme I	nformation	1								
Series ⁽¹⁾	Ini	tial Principal	Coupon Rate	Rate Type	Exchange Rate	CAD Equivalent	Final Maturity	Moody's Rating	DBRS Rating	Fitch Rating
CBL17	€	1,250,000,000	0.500%	Fixed	1.4392	\$ 1,799,000,000	April 3, 2024	Aaa	AAA	AAA
CBL20	€	1,000,000,000	0.625%	Fixed	1.4985	\$ 1,498,500,000	June 6, 2025	Aaa	AAA	AAA
CBL24	€	1,750,000,000	0.000%	Fixed	1.4975	\$ 2,620,625,000	February 9, 2024	Aaa	AAA	AAA
CBL28	€	1,250,000,000	0.100%	Fixed	1.4713	\$ 1,839,125,000	July 19, 2027	Aaa	AAA	AAA
CBL29	€	1,000,000,000	0.250%	Fixed	1.5675	\$ 1,567,500,000	March 26, 2024	Aaa	AAA	AAA
CBL34	€	2,500,000,000	0.864%	Fixed	1.4028	\$ 3,507,000,000	March 24, 2027	Aaa	AAA	AAA
CBL35	US\$	2,000,000,000	3.301%	Fixed	1.2630	\$ 2,526,000,000	April 20, 2027	Aaa	AAA	AAA
CBL36	£	1,000,000,000	SONIA +0.43%	Float	1.6450	\$ 1,645,000,000	April 22, 2025	Aaa	AAA	AAA
CBL37	US\$	2,000,000,000	3.815%	Fixed	1.2886	\$ 2,577,200,000	July 25, 2025	Aaa	AAA	AAA
CBL38	€	2,500,000,000	1.707%	Fixed	1.3189	\$ 3,297,250,000	July 28, 2025	Aaa	AAA	AAA
CBL39	AU\$	1,550,000,000	3M BBSW + 0.90 %	Float	0.8901	\$ 1,379,723,975	July 28, 2025	Aaa	AAA	AAA
CBL40	AU\$	850,000,000	4.500%	Fixed	0.8904	\$ 756,857,255	July 28, 2025	Aaa	AAA	AAA
CBL41	€	1,250,000,000	3.250%	Fixed	1.3492	\$ 1,686,500,000	April 27, 2026	Aaa	AAA	AAA
CBL42	€	3,500,000,000	3.879%	Fixed	1.4552	\$ 5,093,200,000	March 13, 2026	Aaa	AAA	AAA
CBL43	€	1,500,000,000	3.715%	Fixed	1.4530	\$ 2,179,500,000	March 13, 2030	Aaa	AAA	AAA
CBL44	AU\$	950,000,000	4.500%	Fixed	0.9084	\$ 862,986,555	March 16, 2026	Aaa	AAA	AAA
CBL45	AU\$	1,550,000,000	3M BBSW +0.70%	Float	0.9080	\$ 1,407,390,390	March 16, 2026	Aaa	AAA	AAA
CBL46	US\$	1,600,000,000	4.701%	Fixed	1.3615	\$ 2,178,400,000	June 5, 2026	Aaa	AAA	AAA
CBL47	CA\$	1,250,000,000	CORRA + 65 bps	Float	1.0000	\$ 1,250,000,000	June 8, 2026	Aaa	AAA	AAA
CBL48	£	850,000,000	SONIA + 70 bps	Float	1.6632	\$ 1,413,720,000	June 12, 2028	Aaa	AAA	AAA
CBL49	AU\$	1,500,000,000	3M BBSW + 40 bps	Float	0.8930	\$ 1,339,545,000	June 24, 2024	Aaa	AAA	AAA
CBL50	US\$	100,000,000	SOFR + 68 bps	Float	1.3158	\$ 131,580,000	January 9, 2026	Aaa	AAA	AAA
CBL51	CHF	315,000,000	1.970%	Fixed	1.5393	\$ 484,888,950	September 18, 2026	Aaa	AAA	AAA
CBL52	CHF	185,000,000	1.945%	Fixed	1.5393	\$ 284,776,050	September 18, 2029	Aaa	AAA	AAA
CBL53	€	750,000,000	3M EURIBOR + 36 bps	Float	1.4735	\$ 1,105,125,000	September 8, 2026	Aaa	AAA	AAA
CBL54	€	1,500,000,000	3.765%	Fixed	1.4735	\$ 2,210,250,000	September 8, 2026	Aaa	AAA	AAA
CBL55	€	1,000,000,000	3.666%	Fixed	1.4725	\$ 1,472,500,000	September 8, 2031	Aaa	AAA	AAA
CBL56	US\$	1,750,000,000	5.141%	Fixed	1.3668	\$ 2,391,900,000	September 13, 2028	Aaa	AAA	AAA
CBL57	US\$	200,000,000	SOFR + 92 bps	Float	1.3661	\$ 273,220,000	August 24, 2028	Aaa	AAA	AAA
CBL58	AU\$	1,300,000,000	3M BBSW + 97 bps	Float	0.8710	\$ 1,132,287,000	September 15, 2028	Aaa	AAA	AAA
CBL59	AU\$	700,000,000	4.950%	Fixed	0.8710	\$ 609,693,000	September 15, 2028	Aaa	AAA	AAA
CBL60	€	30,000,000	3.714%	Fixed	1.4420	\$ 43,260,000	September 25, 2041	Aaa	AAA	AAA

Covered Bonds currently outstanding (CAD Equivalent):	\$ 52,564,503,175
OSFI Covered Bond Ratio ⁽²⁾ OSFI Covered Bond Ratio Limit	2.93% 5.50%
Weighted average maturity of Outstanding Covered Bonds in months Weighted average remaining maturity of Loans in the cover pool in months	34.59 26.79
Key Parties Issuer, Seler, Servicer, Cash Manager Account Bank, GDA Provider Interest Rate Swap Provider, Covered Bond Swap Provider Standby Account Bank, Standby GDA Provider Bond Trustee, Custodian, Corporate Services Provider Guarantor Asset Monitor Paying Agents	The Toronto-Dominion Bank The Toronto-Dominion Bank The Toronto-Dominion Bank Bank of Montreal Computershare Trust Company of Canada TD Covered Bond (Legislative) Guarantor Limited Partnership Ernst & Young LLP Citibank, N.A. and Citibank, N.A. London Branch
Intercompany Loan Balance Guarantee Loan Demand Loan Total:	\$ 55.362,244,758 \$ 20,760,276,155
Events of Default Issuer Event of Default Guarantor Event of Default	No No

(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 Coupon Rate specified in this report in respect of each Series applies until the Final Maturity Date of that Series following which the

Transmission of the second of the final Terms of each Series is payable monthly in a rears from and including the Final Maturity Date to but excluding the Extended Due for Payment Date. (2) 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.

Ratings, Triggers and Requirements							
Current Ratings			Moody's	DBRS	Fitch		
The Toronto-Dominion Bank's Ratings (1):							
Legacy Senior Debt ⁽²⁾			Aa2	AA (high)	AA		
Senior Debt (3)			A1	AA	AA-		
Ratings Outlook			Stable	Stable	Stable		
Short-Term			P-1	R-1 (high)	F1+		
Counterparty Risk Assessment (Short-Term/Lo	ong-Term)		P-1 (cr)/Aa2 (cr)	N/A	N/A		
Bank of Montreal's Ratings (1):							
Long Term Deposits/Legacy Senior Debt ⁽²⁾			Aa2	AA	AA		
Senior Debt (3)			A2	AA (low)	AA-		
Ratings Outlook			Stable	Stable	Stable		
Short-Term			P-1	R-1 (high)	F1+		
		Ra	atings Triggers				
Ratings Triggers	Counterparty		Moody's	DBRS	Fitch	Specified Rating Related Action when Ratings Triggers are below the Threshold	Ratings Threshold
Cash Management Deposit Ratings	TD	Short-Term	P-1		F1	(a) Direct Servicer to deposit cashflows directly into the GDAAccount; and	Above
5 1 5		Long-Term		BBB (low)	A	(b) all amounts held by Cash Manager belonging to the Guarantor to be deposited	
		_				to the GDA Account or Transaction Account, as applicable, within 2 business days	
Cash Manager Required Ratings	TD	Short-Term	P-2 (cr)		F2	Obtain a guarantee from a credit support provider or replace	Above
•		Long-Term	-	BBB (low)	BBB+		
Servicer Deposit Threshold Ratings	TD	Short-Term	P-1 (cr)		F1	Deposit cashflows to the Cash Manager within 2 business days or the GDA	Above
· · ·		Long-Term	- 1	BBB (low)	A	Account, as applicable	

⁽¹⁾ Credit ratings are not recommendations to purchase, sell, or hold a financial obligation in as much as they do not comment on market price or suitability for a particular investor. Ratings are subject to revision or withdrawal at any time by the rating organization. ⁽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.



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Ratings Triggers and Requirements (continued)												
		Ra	tings Triggers ⁽¹⁾									
Ratings Trigger	Counterparty		Moody's	DBRS	Fitch	Specified Rating Related Action when Ratings Triggers are below the Threshold	Ratings Threshold					
Servicer Replacement Threshold Ratings	TD	Short-Term Long-Term	- Baa3	- BBB (low)	F2 BBB+	Replace within 60 days	Above					
Account Bank and GDA Provider Threshold Ratings	TD	Short-Term Long-Term	P-1	R-1 (low) A	F1 A	Replace with Standby Account Bank	Above					
Standby Account Bank & Standby GDA Provider Threshold Ratings	ВМО	Short-Term Long-Term	P-1 -	R-1 (low) A	F1 A	Replace	N/A					
Registration of Title Threshold Ratings	TD	Long-Term	Baa1	BBB (low)	BBB-	Transfer the registered title to the Guarantor	Above					
Reserve Fund Threshold Ratings	TD	Short-Term Long-Term	P-1 (cr)	R-1 (low) - A (low)	F1 A	Establish the Reserve Fund and fund up to the Reserve Fund Required Amount	Above					
Contingent Collateral Threshold Ratings	TD	Long-Term	Baa1	BBB (high)	BBB+	Unless the Guarantor is holding sufficient Contingent Collateral, the Covered Bond Swap will become effective	Above					
Interest Rate Swap Provider	TD	—										
Initial Rating Event		Short-Term Long-Term	P-1(cr) A2(cr)	R-1 (low) A	F1 A-	Credit support, obtain guarantee or replace	Above					
Subsequent Downgrade Trigger Event		Short-Term Long-Term	P-2(cr) A3(cr)	R-2 (middle) BBB	F3 BBB-	Obtain guarantee or replace						
Covered Bond Swap Provider	TD	<u> </u>										
Initial Rating Event		Short-Term Long-Term	P-1(cr) A2(cr)	R-1 (low)	F1 A-	Credit support, obtain guarantee or replace	Above					
Subsequent Downgrade Trigger Event		Short-Term	P-2(cr)	R-2 (middle)	F3	Obtain guarantee or replace						
		Long-Term	A3(cr)	BBB	BBB-							

(1) Where both a short-term and long-term rating are noted for a particular rating agency, both such triggers must be breached before the consequences apply. Pre-Maturity Test

(Applicable to Hard Bullet Covered Bonds)	Moody's	DBRS	Fitch	Pre-Maturity Test
Pre Maturity Minimum Ratings	P-1	A(low) ⁽¹⁾	F1+	N/A
Following a breach of the Pre-Maturity Test in respect of a Series of Hard Bullet Covered Bonds, and unless	the Pre-Maturity Ledger is otherwis	e funded from other sources	the Partnership shall offer	to sell Randomly Selected Loar

rity Ledger ded from other sources, the Partnership shall offer to sell Randomly Selected Loans if the Final Maturity Date espe months from the Pre-Maturity Test Date.

⁽¹⁾ For DBRS, if the Final Maturity Date is within six months of the Pre-Maturity Test, then A(high).

Demand Loan Repayment Event			
 (i) The Bank has been required to assign the Interest Rate Swap Agreement to a third party (ii) A Notice to Pay has been served on the Guarantor (iii) The Intercompany Loan has been terminated or the revolving commitment is not renewed 	No No No		
Asset Coverage Test (C\$)			
Outstanding Covered Bonds	\$ 52,564,503,175		
A = lesser of (i) LTV Adjusted Loan Balance ⁽¹⁾ and (ii) Asset Percentage Adjusted Loan Balance ⁽¹⁾ B = Principal Receipts C = the sum of (i) Cash Capital Contributions (ii) unappled proceeds advanced under the Intercompany Loan Agreement	\$ 72,275,654,816 - 100 -	A(i), Aggregated A(ii), Aggregated Asset Percentage Maximum Asset Percentage Regulatory OC Minimum Level of Overcollateralization ⁽²⁾	76,011,265,045 72,275,654,816 97.00% 103.00% 105.26%
(iii) unapplied proceeds from sale of Loans D = Substitute Assets E = Reserve Fund F = Contingent Collateral Amount G = Negative Carly Factor calculation Total = A + B + C + D + E - F - G	\$ 72,275,654,916		
Asset Coverage Test Result	Pass		

(1) LTV Adjusted Loan Balance and Asset Percentage Adjusted Loan Balance are calculated based on quarterly indexation of original or renewal appraised value.
(2) Per Section 4.3.8 of the CMHC Guide, the level of overcollateralization is calculated as: (A) the lesser of (i) the total amount of cover pool collateral and (ii) the amount of cover pool collateral required to collateralize the covered bonds outstanding and ensure the Asset Coverage Test is met, divided by (B) the Canadian dollar equivalent of the principal amount of covered bonds outstanding under the registered covered bond program.

Valuation Calculation (C\$)	
Trading Value of Outstanding Covered Bonds	\$ 54,778,693,028
A = LTV Adjusted Loan Present Value (1)	\$ 73,550,167,773
B = Principal Receipts	
C = the sum of	
(i) Cash Capital Contributions	\$ 100
(ii) unapplied proceeds advanced under the Intercompany Loan Agreement	-
(iii) unapplied proceeds from sale of Loans	-
D = Trading Value of Substitute Assets	-
E = Reserve Fund	-
F = Trading Value of Swap Collateral	
Total = A + B + C + D + E + F	\$ 73,550,167,873
Valuation Calculation Test Result	Pass
Weighted average rate used for discounting:	6.22
⁽¹⁾ LTV Adjusted Loan Present Value is calculated based on quarterly indexation of original or renewal appraised value.	
Amortization Test	
Do any of the Covered Bonds remain outstanding?	Yes
Event of Default on the part of the Registered Issuer?	No
Amortization Test Required?	No
Amortization Test	N/A



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Calculation Date:	9/2
Date of Departs	10/2

	Date of Report. 10/24/2023	
Cover Pool - Summary Statistics		
Previous Month Ending Balance	\$77,109,998,914	
Current Month Ending Balance (1)	\$76,122,520,913	
Number of Eligible Loans in cover pool	246,874	
Average Loan Size	\$308,346	
Number of Properties	246,874	
Number of Primary Borrowers	238,979	
Weighted Average LTV - Authorized (2)	67.79%	
Weighted Average LTV - Original (2)	67.79%	
Weighted Average LTV - Current (3)	48.51%	
Weighted Average Seasoning (months)	49.81	
Weighted Average Rate	3.90%	
Weighted Average Term of Loans (months)	53.45	
Weighted Average Remaining Term of Loans (months)	26.79	
⁽¹⁾ A loan sale to the Guarantor of approximately \$11.9 billion has been completed in October 2023, which amoun ⁽²⁾ Weighted Average Original LTV and Weighted Average Authorized LTV are based on original or renewal. ⁽³⁾ Weighted Average Current LTV is based on guarterly indexation of original or renewal appraised value. Cover Pool Type of Assets	s are not reflected in this report. The report prepared for the month of October 2023 w	ould reflect such loan sale.

	Principal Balance	Percentage	Number of Loans	Percentage
Conventional Amortizing Mortgages	66,379,359,510	87.20%	225,629	91.39%
Conventional Non-Amortizing Mortgages (1)	9,743,161,403	12.80%	21,245	8.61%
Total	76,122,520,913	100.00%	246,874	100.00%

(1) Represents the percentage of TD Variable Interest Rate Mortgages (TD VIRMs) where the customer's contractual payment is no longer sufficient to cover the interest owed. With TD VIRMs, the customer's contractual payment amount will remain the same as the TD Mortgage Prime Rate changes Any Interest that is not covered by the contractual payment is then added to the customer's principal amount and the customer's amortization period will increase unless the customer takes action to make the mortgage amortizing again (e.g. makes a lump sum principal apyment or increases their contractual payment amount).

Cover Pool Rate Type Distribution								
Rate Type	Principal Balance		Number of Loans	Percentage				
Fixed Variable	56,979,576,343 19,142,944,570		196,607 50,267	79.64% 20.36%				
Total	76,122,520,91		246,874	100.00%				
			.,.					
Cover Pool Rate Distribution								
Loan Rate (%)	Principal Balance		Number of Loans	Percentage				
1.4999 and Below	694,212,263	3 0.91%	1,126	0.46%				
1.5000 - 1.9999 2.0000 - 2.4999	13,215,957,910 8,461,215,12		42,253 29,422	17.12% 11.92%				
2.5000 - 2.9999	15,544,430,972		53,770	21.78%				
3.0000 - 3.4999	3,714,097,16		14,215	5.76%				
3.5000 - 3.9999	2,383,462,212		9,810	3.97%				
4.0000 and above	32,109,145,264		96,278	39.00%				
Total	76,122,520,91	3 100.00%	246,874	100.00%				
Cover Pool Occupancy Type Distribution								
One of the second	Principal Balance	e Percentage	Number of Loans	Percentage				
Occupancy Code Not Owner Occupied	12,947,575,844	I 17.01%	41,099	16.65%				
Owner Occupied	63,174,945,069		205,775	83.35%				
Total	76,122,520,913		246,874	100.00%				
Cover Pool Remaining Term Distribution								
Remaining Term (Months)	Principal Balance		Number of Loans	Percentage				
5.99 and Below 6.00 - 11.99	2,916,334,156 7,591,165,489		12,804 29,620	5.19% 12.00%				
12.00 - 23.99	22.754.933.874		29,620	31.29%				
24.00 - 35.99	22,490,458,389	29.55%	66,552	26.96%				
36.00 - 41.99	7,713,715,943	3 10.13%	22,162	8.98%				
42.00 - 47.99	7,784,468,097		21,986	8.91%				
48.00 - 53.99	3,127,522,074		9,522	3.86%				
54.00 - 59.99 60.00 - 65.99	1,327,313,649 251,067,983		5,288 972	2.14% 0.39%				
66.00 - 71.99	23,602,473		972	0.04%				
72.00 - 119.99	140.969.89		595	0.24%				
120.00 +	968,894	0.00%	4	0.00%				
Total	76,122,520,91	3 100.00%	246,874	100.00%				
Cover Pool Remaining Principal Balance Distribution								
Remaining Principal Balance	Principal Balance	e Percentage	Number of Loans	Percentage				
		Feiceillage	Number of Loans	reicentage				
\$99,999 and below	1.593.651.40	2.09%	27.054	10.96%				
\$99.999 and below \$100.000 - \$199.999	1,593,651,40 9,281,133,72	1 12.19%	27,054 60,696	10.96% 24.59%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999	1,593,651,40 9,281,133,72 14,775,743,574	I 12.19% I 19.41%	60.696 59.572	24.59% 24.13%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$300.000 - \$399.999	1,593,651,40 9,281,133,72 14,775,743,57 13,495,995,01	I 12.19% I 19.41% I 17.73%	60.696 59.572 38,991	24.59% 24.13% 15.79%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$300.000 - \$399.999 \$400.000 - \$499.999	1,593,651,40 9,281,133,72 14,775,743,574	1 12.19% 1 19.41% 1 17.73% 5 14.06% 3 10.27%	60.696 59.572	24.59% 24.13%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$499.999 \$500.000 - \$599.999	1.593.651.40 9.281.133.72 14.775.743.57 13.495.995.01 10.704.540.67 7.817.532.98 5.355.848.28	1 12.19% 1 19.41% 1 17.73% 1 4.06% 3 10.27% 2 7.04%	60,696 59,572 38,991 23,975 14,311 8,292	24.59% 24.13% 15.79% 9.71% 5.80% 3.36%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$300.000 - \$299.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$600.000 - \$699.999	1,593,651,400 9,281,133,72 14,775,743,577 13,495,995,01 10,704,540,677 7,817,532,983 5,355,848,283 3,593,656,366	1 12.19% 4 19.41% 4 17.73% 5 14.06% 3 10.27% 0 4.72%	60.696 59.572 38.991 23,975 14,311 8,292 4,813	24.59% 24.13% 15.79% 9.71% 5.80% 3.36% 1.95%				
\$99.999 and below \$100 000 - \$199.999 \$200 000 - \$299.999 \$400.000 - \$499.999 \$500.000 - \$499.999 \$500.000 - \$699.999 \$700.000 - \$799.999 \$700.000 - \$799.999	1,593,651,400 9,281,133,72 14,775,743,57 13,495,995,01 10,704,540,67 7,817,532,98 5,355,848,28 3,593,656,36 2,736,266,22	1 12.19% 4 19.41% 5 14.06% 8 10.27% 2 7.04% 0 4.72% 0 3.59%	60,696 59,572 38,991 23,975 14,311 8,292 4,813 3,230	24.59% 24.13% 9.71% 5.80% 3.36% 1.95% 1.31%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$300.000 - \$299.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$600.000 - \$699.999	1.593,651.40 9.281.133.72 14.775.743.57 13.495.995.01 10.704,540.67 7.817.532.98 5.355,548.28 3.593,656.36 2.736,266.22 2.139,838.84	1 12.19% 4 19.41% 4 17.73% 5 14.06% 2 7.04% 0 3.59% 5 2.81%	60,696 59,572 38,991 23,975 14,311 8,292 4,813 3,230 2,260	24.59% 24.13% 15.79% 9.71% 5.80% 3.36% 1.95%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$400.000 - \$299.999 \$400.000 - \$499.999 \$500.000 - \$699.999 \$500.000 - \$699.999 \$500.000 - \$899.999 \$300.000 - \$899.999	1,593,651,400 9,281,133,72 14,775,743,57 13,495,995,01 10,704,540,67 7,817,532,98 5,355,848,28 3,593,656,36 2,736,266,22	1 12.19% 4 19.41% 5 14.06% 5 14.02% 2 7.04% 0 4.72% 0 3.59% 3 2.81% 9 6.08%	60,696 59,572 38,991 23,975 14,311 8,292 4,813 3,230	24.59% 24.13% 15.79% 9.71% 5.80% 3.36% 1.95% 1.31% 0.92%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$400.000 - \$499.999 \$400.000 - \$499.999 \$500.000 - \$699.999 \$500.000 - \$699.999 \$500.000 - \$899.999 \$300.000 - \$399.999 \$31.000,000 - \$399.999 \$1.000,000 - \$399.999 \$1.000,000 - \$399.999 \$1.000,000 - \$399.999	1.593,651,40 9.281,133,72 14,775,743,57 13,495,995,01 10,704,540,677 7,817,532,985 5,355,848,28 3,3993,653,636 2,2736,266,221 2,139,538,841 4,628,313,821	1 12.19% 4 19.41% 5 14.06% 5 14.02% 2 7.04% 0 4.72% 0 3.59% 3 2.81% 9 6.08%	60.696 59.572 38.991 23.975 14.311 8.292 4.813 3.230 2.260 3.680	24.59% 24.13% 15.79% 9.71% 5.80% 3.36% 1.95% 1.31% 0.92% 1.49%				
\$99 999 and below \$100 000 - \$199,999 \$200 000 - \$299,999 \$300 000 - \$299,999 \$400 000 - \$499,999 \$500 000 - \$599,999 \$500 000 - \$599,999 \$500 000 - \$599,999 \$500 000 - \$899,999 \$500 000 - \$899,999 \$500 000 - \$899,999 \$500 000 - \$899,999 \$500 000 - \$899,999 \$500 000 - \$899,999 \$1,000,000 and above Total Cover Pool Property Type Distribution	1,533,651,40 9,281,133,7 14,775,743,57 13,465,995,01 10,704,540,67 7,817,532,98 5,355,842,28 3,593,666,50 2,768,266,22 2,198,883,84 4,628,313,82 76,122,520,91	1 2.19% 4 19.41% 5 14.06% 5 14.06% 6 10.27% 6 7.04% 6 4.72% 6 3.59% 6 2.81% 6 6.08%	60.696 55.572 38.991 14.311 8.292 4.813 3.230 2.260 <u>3.680</u> 246,874	24.59% 24.13% 9.71% 5.80% 3.36% 1.95% 0.32% 1.95% 1.94% 1.99%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$200.000 - \$299.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$500.000	1.533,651,40 9.281,133,72 14,775,743,57 13,455,995,10 10,704,540,67 7,817,552,96 3,535,648,26 3,539,666,64 2,765,266,22 2,139,838,44 4,626,313,82 76,122,520,91: Principal Balance	1 12.19% 4 19.41% 4 17.73% 5 14.06% 5 14.07% 6 10.27% 7.04% 2.81% 6 6.03% 3 100.00%	60,696 595,572 38,991 14,311 8,292 4,813 3,230 2,260 3,680 246,874	24.59% 24.13% 15.79% 5.80% 1.95% 1.95% 1.95% 1.95% 1.95% 1.92% 1.93% 1.9				
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\$99.999 and below \$100.000 - \$299.999 \$200.000 - \$299.999 \$400.000 - \$499.999 \$400.000 - \$499.999 \$500.000 - \$699.999 \$500.000 - \$699.999 \$500.000 - \$899.999 \$500.000 - \$899.999 \$10.000.000 and above Total Cover Pool Property Type Distribution Property Type	1.533,651,40 9.281,133,72 14,775,743,57 13,455,995,10 10,704,540,67 7,817,552,96 3,535,648,26 3,539,666,64 2,765,266,22 2,139,838,44 4,626,313,82 76,122,520,91: Principal Balance	1 12.19% 4 19.41% 5 14.06% 5 14.07% 6 10.27% 7.04% 2.81% 6 2.81% 8 100.00%	60,696 595,572 38,991 14,311 8,292 4,813 3,230 2,260 3,680 246,874	24.59% 24.13% 15.79% 5.80% 1.95% 1.95% 1.95% 1.95% 1.95% 1.92% 1.93% 1.9				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$400.000 - \$499.999 \$400.000 - \$499.999 \$500.000 - \$699.999 \$500.000 - \$699.999 \$500.000 - \$899.999 \$500.000 - \$899.999 \$10.000.000 and above Total Cover Pool Property Type Distribution Property Type Detached (Single Family) Semi-Detached Multi-Family Townhouse	1.533.651.40 9.281.133.72 14.775.743.57 13.455.995.01 10.704.540.67 7.817.532.98 5.355.648.26 2.736.266.22 2.139.488.44 4.6263.13.822 76.122.520.91 Principal Balance 51.339.866.66 4.658.500.47 2.057.803.25 3.574.346.28	1 12.19% 4 19.41% 5 14.06% 5 14.07% 6 10.27% 7.04% 2.74% 6 2.81% 6 6.08% 3 100.00%	60,696 55,572 38,991 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161	24.59% 24.13% 15.79% 5.80% 1.95% 1.31% 0.92% 100.00% Percentage 64.67% 5.82% 2.87% 4.52%				
\$99.999 and below \$100.000 - \$2199.999 \$200.000 - \$239.999 \$400.000 - \$499.999 \$500.000 - \$699.999 \$500.000 - \$699.999 \$500.000 - \$899.999 \$500.000 - \$899.999 \$300.000 - \$899.999 \$1.000.000 and above Total Cover Pool Property Type Distribution Proparty Type Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos	1.533,651.40 9.281,133.72 14,775,743.57 13,495,995.01 10,704,540,67 7,817,532,98 5,355,849,28 3,593,656,36 2,756,262,22 2,139,838,444 4,628,313,822 76,122,20,91 Principal Balance 51,339,566,669 4,658,500,47 2,057,803,25 3,574,346,293 14,464,546,000	1 12.19% 4 19.41% 17.73% 14.06% 5 14.06% 0 27% 2 281% 5 2.81% 6 6.08% 7 6.12% 6 6.12% 2 70% 9 9.00%	60,696 50,572 38,991 1,23,975 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428	24.59% 24.13% 15.79% 5.80% 1.95% 0.92% 1.95% 0.92% 1.94% 0.92% 1.94% 0.92% 1.94% 0.92% 1.94% 0.92% 1.94% 0.92% 1.94% 0.92% 0.95% 0.92% 0.9				
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\$99.999 and below \$100.000 - \$299.999 \$200.000 - \$299.999 \$400.000 - \$499.999 \$400.000 - \$499.999 \$600.000 - \$699.999 \$600.000 - \$699.999 \$800.000 - \$899.999 \$800.000 - \$899.999 \$10.000.000 and above Total Cover Pool Property Type Distribution Property Type Detached (Single Family) Semi-Detached Mutti-Family Townhouse Condos Other	1.533.661.40 9.281.133.72 14.775,743.57 13.455.995.01 0.704,540.67 7.817,552.965 2.715,2642.25 3.533.666,664 4.6263,133.62 76.122,520.91 76.122,520.91 97/102/981.868,666 4.658.500.47 2.057,033.25 3.574.346.29 14.464,646,00 2.7783.21 76,122,520.91	1 12.19% 4 19.41% 5 14.08% 5 14.08% 6 10.27% 7.04% 3.59% 6 2.81% 6 6.08% 8 100.00% 9 67.44% 6 1.27% 9 67.44% 6 1.27% 9 67.44% 9 6.12% 9 4.70% 9 19.00% 9 0.04%	60,696 50,572 38,991 1,23,975 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428	24.59% 24.13% 15.79% 5.80% 1.95% 0.92% 1.95% 0.92% 1.94% 0.92% 1.94% 0.92% 1.94% 0.92% 1.94% 0.92% 1.94% 0.92% 1.94% 0.92% 0.95% 0.92% 0.9				
\$99.999 and below \$100.000 - \$299.999 \$200.000 - \$299.999 \$400.000 - \$499.999 \$400.000 - \$499.999 \$600.000 - \$699.999 \$600.000 - \$699.999 \$800.000 - \$899.999 \$800.000 - \$899.999 \$10.000 and above Total Cover Pool Property Type Distribution Property Type Detached (Single Fanly) Semi-Detached Multi-Family Townhouse Condos Other	1.533.661.40 9.281.133.72 14.775,743.57 13.455.995.01 0.704,540.67 7.817,552.965 2.715,2642.25 3.533.666,664 4.6263,133.62 76.122,520.91 76.122,520.91 97/102/981.868,666 4.658.500.47 2.057,033.25 3.574.346.29 14.464,646,00 2.7783.21 76,122,520.91	1 12.19% 4 19.41% 5 14.08% 5 14.08% 6 10.27% 7.04% 3.59% 6 2.81% 6 6.08% 8 100.00% 9 67.44% 6 1.27% 9 67.44% 6 1.27% 9 67.44% 9 6.12% 9 4.70% 9 19.00% 9 0.04%	60,696 55,572 38,991 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428 177	24.59% 24.13% 15.79% 5.80% 1.95% 1.31% 0.92% 100.00% Percentage 64.67% 5.82% 2.87% 4.52% 2.205% 0.07%				
\$99.999 and below \$100.000 - \$2199.999 \$200.000 - \$299.999 \$400.000 - \$499.999 \$500.000 - \$599.999 >>>>>>>>>>>>>>>>>>>>>	1.533,661,40 9.281,133,72 14,775,743,57 13,455,995,101 10,704,540,67 7,817,532,986 5,355,848,263 2,786,266,22 2,718,383,844 4,628,313,82 76,122,520,91 97/incipal Balance 51,339,566,661 4,658,500,47 2,057,803,25 3,574,346,29 14,644,546,00 2,778,821 76,122,520,91	1 12:19% 4 19:41% 4 17:73% 5 14:06% 5 14:06% 6 10:27% 7:04% 27% 6 2.81% 8 100.00% 9 67:44% 6 12:7% 9 67:44% 9 67:44% 9 67:44% 9 67:44% 9 67:06% 9 9:00% 9 19:00% 9 100.00%	60,696 55,572 38,991 12,23,975 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428 1177 246,874	24.59% 24.13% 15.79% 5.80% 1.95% 1.31% 0.92% 100.00% 100.00% Percentage 64.67% 5.82% 2.87% 4.52% 2.20% 4.52% 0.07% 100.00%				
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$200.000 - \$299.999 \$500.000 - \$899.999 \$500.000	1.533,651.40 9.281.133.72 14.775,743.57 13.455.995.01 10.704,540.67 7.817,552.984 2.535,5482.28 3.533,656.664 4.628.31382 Principal Balance 51.339,566.664 4.658.500.47 2.057.803.25 3.547.3462.93 14.464,546.001 2.778421 75,122,520,91 (1) and Credit Scores 599 600-650	1 12.19% 4 19.41% 4 17.73% 5 14.06% 5 14.06% 6 10.27% 7.04% 2.81% 6 6.08% 8 100.00% 9 67.44% 8 6.12% 2.70% 2.70% 9 67.44% 6 12% 2.70% 19.00% 8 100.00% 9 67.44% 6 12% 9 67.44% 6 12% 9 100.00% 8 100.00%	60,696 50,572 38,991 12,3,975 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428 177 246,874 Credit Score 701750	24.59% 24.13% 15.79% 5.80% 1.95% 1.31% 0.92% 100.00% Percentage 6.67% 5.82% 2.87% 4.52% 0.07% 100.00%	>800	Score Unavailable	Total 2 200 045 672	
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$300.000 - \$299.999 \$500.000 - \$509.999 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500	1,533,661,40 9,281,133,72 14,775,743,57 13,455,995,101 10,704,540,67 7,817,532,965 2,718,266,22 2,718,266,22 2,718,283,842,263 2,718,283,842,263 2,718,266,262 2,718,233,842,263 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 7,122,520,91 9,125,94 31,258,62 599 600-650 31,258,62 599 600-650 31,258,62	1 12.19% 4 19.41% 4 17.73% 5 14.06% 5 14.06% 6 10.27% 7.04% 2.81% 6 6.08% 8 100.00% 9 67.44% 6 6.12% 9 67.44% 9 6.12% 9 19.00% 9 19.00% 9 100.00%	60,696 55,572 38,991 12,3,975 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428 177 246,874 Credit Score 701-750 288,892,612	24.59% 24.13% 15.79% 5.80% 1.95% 1.95% 1.95% 1.31% 0.92% 100.00% Percentage 64.67% 5.82% 2.87% 4.52% 2.20% 4.52% 2.05% 0.07% 100.00% 751-800 957,753.431	1,865,122,734	8,477,899	3,299,045,522	
\$99.999 and below \$100.000 - \$299.999 \$200.000 - \$299.999 \$300.000 - \$299.999 \$500.000 - \$209.999 \$500.000 - \$200.900 \$20.01 - \$30.00 \$20.01 - \$30.00	1,533,661,40 9,281,133,72 14,775,743,57 13,455,995,101 10,704,540,67 7,817,532,98 5,355,844,263 2,786,266,22 2,139,383,444 4,628,313,82 76,122,520,91 Principal Balance 51,339,566,661 4,658,500,47 2,057,803,25 3,574,346,29 14,644,546,00 27,738,21 76,122,520,91 (************************************	1 12.19% 4 19.41% 4 17.73% 5 14.06% 5 14.06% 6 10.27% 7.04% 3.59% 6 2.81% 6 6.08% 8 100.00% 9 67.44% 6 6.12% 9 67.44% 9 0.04% 8 100.00% 8 100.00% 8 100.00% 651-700 112.920.625 7 112.920.625 3 59.286.840 658.840 658.840	60,696 50,572 38,991 12,3,975 14,311 8,292 4,813 3,230 2,260 3,680 2,46,874 Number of Loans 14,359 7,089 11,161 54,428 7,789 Credit Score 701750 288,692,612 842,687,290	24.59% 24.13% 15.79% 5.80% 1.95% 0.92% 1.00.00% Percentage 6.67% 5.82% 2.25% 2.25% 2.205% 0.07% 100.00% 751-800 957,753,431 2.435 542,592	1,865,122,734 4,086,318,027	8,477,899 27,168,113	3,299,045,522 7,962,872,866	
\$99.999 and below \$200.000 - \$299.999 \$200.000 - \$299.999 \$400.000 - \$499.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$500.000 - \$299.999 \$1.000,000 and above Total Cover Pool Property Type Distribution Property Type Detached (Single Family) Semi-Detached Multi-Family Townouse Condos Other Total Cover Pool Multi-Dimensional Distribution by Current LTN Current LTV (\$) < 20.0	1.533,661,40 9,281,133,72 14,775,743,57 13,495,995,101 10,704,540,67 7,81,532,863 5,355,843,283 5,355,843,283 2,763,266,222 2,139,838,444 4,628,313,822 76,122,520,91 : Principal Balance 51,359,566,664 4,658,500,477 2,057,803,252 3,574,346,293 14,464,546,000 27,76,122,220,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 76,122,520,911 741 74,42,42 741,53	1 12.19% 4 19.41% 4 17.73% 5 14.06% 5 14.06% 6 10.27% 7.04% 3 0 4.72% 3.59% 2.81% 0 6.08% 3 100.00% 3 100.00% 4 70% 9 67.44% 4 70% 9 0.04% 3 100.00% 5 100.00% 651-700 112.920.625 7 658.805.446 67.81.921 658.805.446 67.67.81.921 67.81.921	60,696 50,572 38,991 12,3,975 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428 177 246,874 Credit Score 701.750 288,692,612 842,687,290 1,510,320,169	24.59% 24.13% 15.79% 5.80% 1.95% 0.92% 1.95% 1.95% 0.92% 1.95% 1.95% 1.95% 0.92% 1.95% 1.95% 1.95% 1.95% 1.95% 2.205% 0.07% 2.27% 2.205% 0.07% 100.00% 751-800 957,753.431 2.435.542.592 4.060.260.087 5.410.86,117	1,865,122,734 4,086,318,027 6,008,088,861 7,020,924,225	8,477,899 27,168,113 30,321,562 29,581,453	3,299,045,522 7,962,872,866 12,615,232,177 15,490,360,380	
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$300.000 - \$299.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$509.999 \$500.000 - \$500 \$500.000 - \$500 \$500.000 - \$500	1,533,651,40 9,281,133,72 14,775,743,57 13,455,995,101 10,704,540,67 7,817,532,965 2,718,266,22 2,718,268,262 2,718,268,262 2,718,268,262 7,718,213,20,91 7,61,22,520,91 7,61,22,520,91 7,61,22,520,91 7,61,22,520,91 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 7,718,21 1,720,25 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,320,90 1,317,40,25 1,320,90 1,320,90 1,317,40,25 1,320,90 1,317,40,25 1,317,40,25 1,317,40,25 1,320,90 1,317,40,25 1	1 12.19% 4 19.41% 4 17.73% 5 14.06% 5 14.07% 6 10.27% 7.04% 3.59% 6 2.81% 6 6.08% 8 100.00% 9 67.44% 2.70% 3.470% 3 19.00% 9 0.04% 8 100.00% 8 100.00% 9 651-700 7 112.920.625 3 359.286.840 655.954.568 545.456 5 767.811.921 655.958.2562 495.582.562	60,696 55,572 38,991 12,3,975 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428 177 246,874 202 286,697,290 1,510,320,169 1,896,229,158	24.59% 24.13% 15.79% 5.80% 1.95% 1.95% 1.31% 0.92% 100.00% Percentage 64.67% 5.82% 2.87% 4.52% 2.20% 4.52% 2.20% 0.07% 5.82% 4.27% 2.05% 0.07% 100.00%	1,865,122,734 4,086,318,027 6,008,088,861 7,020,924,225 4,084,287,998	8,477,899 27,168,113 30,321,562 29,581,453 16,071,378	3,299,045,522 7,962,872,866 12,615,232,177 15,490,360,380 9,393,595,243	
\$99.999 and below \$100.000 - \$199.999 \$200.000 - \$299.999 \$300.000 - \$299.999 \$400.000 - \$499.999 \$500.000 - \$200.000 Obtached (\$300 + \$200.000 Multi-Amily Total Cover Pool Multi-Dimensional Distribution by Current LTU Current LTV (\$) <	1.533,661,40 9,281,133,72 14,775,743,57 13,455,995,101 10,704,540,67 7,817,532,885 5,355,848,283 2,756,266,222 2,139,838,444 4,628,313,822 76,122,520,91 : Principal Balance 51,339,566,661 4,658,500,471 2,057,803,256 3,574,346,293 14,464,546,000 27,78,211 76,122,520,91 : (************************************	1 12,19% 4 19,41% 4 17,73% 5 14,06% 5 14,06% 6 10,27% 7,04% 2,81% 6 2,81% 6 6,08% 8 100,00% 9 67,44% 6 2,70% 8 4,70% 9 67,44% 4 70% 9 0,74% 3 190,00% 6 12,920,625 3 190,00% 6 658,805,446 76,581,921 4495,582,542 9 44,95,582	60,696 50,572 38,991 12,3,975 14,311 8,292 4,813 3,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428 177 246,874 Credit Score 701.750 288,692,612 842,687,290 1,510,320,169 1,886,292,158 1,190,228,352 1,087,655,040	24.59% 24.13% 15.79% 5.80% 1.95% 0.92% 1.95% 1.95% 0.92% 1.95% 1.95% 1.95% 0.92% 1.95% 1.95% 1.95% 1.95% 1.95% 2.205% 0.07% 4.52% 2.205% 0.07% 100.00% 100.00% 751-800 957.753.431 2.435.542.592 4.060.260.087 5.410.36,117 3.388.849.961 3.094.950.039	1,865,122,734 4,086,318,027 6,008,088,861 7,020,924,225 4,084,287,998 3,613,392,452	8,477,899 27,168,113 30,321,562 29,581,453 16,071,378 5,396,160	3,299,045,522 7,962,872,866 12,615,232,177 15,490,360,380 9,393,595,243 8,414,942,359	
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\$99.999 and below \$100.000 - \$299.999 \$200.000 - \$299.999 \$300.000 - \$299.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$699.999 \$500.000 - \$600 \$600 - \$600 \$600 - \$600 \$600 - \$600 \$600 - \$600 \$600 - \$600 \$600 - \$70.00 \$600 - \$70.00 \$600 - \$70.00 \$600 - \$70.00 \$600 - \$70.00	1.533.651.40 9.281.133.72 14.775,743.57 13.495.995.01 10.704,540.67 7.817,552.96 2.785,266.22 2.785,266.22 2.785,266.22 2.785,266.22 2.785,266.22 2.785,266.22 2.785,266.22 2.785,266.22 2.785,266.22 2.785,266.22 3.539,366.66 4.625,500.47 2.057,803.25 3.574,346.29 2.7783,21 76,122,520,91 14.464,546.00 2.7783,21 76,122,520,91 10.984,872,47 31,286,822 14.464,566 315,594 31,228,822 13,246,620 315,594 31,228,822 13,246,620 317,40,257 33,748 31,286,822 14,464,600 312,594 31,228,822 14,464,560 315,594 31,228,822 13,246,620 317,202,51 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 31,740,257 35,736 37,737 3	1 12.19% 4 19.41% 4 17.73% 5 14.08% 5 14.08% 6 10.27% 7.04% 2.81% 6 6.88% 8 100.00% 8 100.00% 9 67.44% 6 12.82% 8 100.00% 9 67.44% 9 67.44% 9 67.44% 9 0.04% 9 19.00% 0 0.47% 9 19.00% 112.920.625 359.266.840 658.805.446 615.82.562 1448.085.615 341.900.339 208.860.507 208.860.507 197.261.204 147.923.202 84.49.005 28.449.05	60.696 50.572 38.991 22.3975 14.311 8.292 4.813 3.230 2.260 3.680 246.874 Number of Loans 159.660 14.359 7.089 11.161 54.428 Credit Score 701.750 286.692.612 842.867.291 1.50.320.169 1.565.240 8.1087.655.240 8.1087.655.240 5.57.098.273 5.00.376.977 387.830.089 225.526.741	24.59% 24.13% 15.79% 5.80% 1.95% 1.95% 1.95% 0.92% 100.00% 100.00% 100.00% 2.87% 4.52% 2.87% 4.52% 2.87% 4.52% 2.20% 4.67% 5.82% 2.87% 4.52% 2.20% 4.000.260.08% 5.82% 2.20% 4.000.260.08% 5.82% 2.20% 4.000.260.08% 5.82% 2.20% 4.000.260.08% 5.82% 2.20% 4.000.260.08% 5.82% 4.000.280.08% 5.82% 4.000.280.08% 5.82% 4.000.280.08% 5.82% 5.82% 4.000.280.08% 5.82%5.82% 5.82% 5.82% 5.82% 5.82% 5.82%5.82% 5.82% 5.82% 5.82% 5.82%5.82% 5.82% 5.82% 5.82% 5.82% 5.82%5.82% 5.82% 5.82% 5.82% 5.82% 5.82%5.82% 5.82% 5.82% 5.82% 5.82%5.82% 5.82% 5.82%5.82% 5.82% 5.82%5.82% 5.82% 5.82%5.83% 5.82% 5.82%5.83% 5.82% 5.82%5.83% 5.82% 5.82%5.83% 5.83%5.83% 5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83% 5.83%5.83%5.83% 5.83%5.83% 5.83%5.8	1,865,122,734 4,086,318,027 6,008,088,861 7,020,924,225 4,084,287,998 3,613,392,452 2,731,443,574 1,747,157,494 1,557,539,787 963,351,377 766,828,296	8 477 899 27,168,113 30,321,562 29,581,453 16,071,378 5,396,160 4,775,927 2,078,820 0 0 245,470	3,299,045,522 7,962,872,866 12,615,232,177 15,490,360,380 9,393,595,243 8,414,942,359 6,378,344,540 4,188,438,353 3,863,644,540 2,587,856,992 1,928,187,940	
\$99.999 and below \$100.000 - \$299.999 \$200.000 - \$299.999 \$300.000 - \$299.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$500.000 - \$699.999 \$500.000 - \$600 \$600 - \$600 \$600 - \$600 \$600 - \$600 \$600 - \$600 \$600 - \$600 \$600 - \$70.00 \$600 - \$70.00 \$600 - \$70.00 \$600 - \$70.00 \$600 - \$70.00	1.533,651,40 9.281,133,72 14,775,743,57 13,455,995,101 10,704,540,67 7,817,532,98 5,355,848,283 2,765,266,222 2,139,838,444 4,628,313,822 76,122,520,911 Principal Balance 51,330,586,661 4,658,500,472 2,057,803,25 14,444,546 00,477 2,057,803,25 14,444,546 10,77,82,11 76,122,520,911 (11) 9,129,462 14,445,545,000 22,7738,211 76,122,520,911 11,544,545 10,554,67 11,553 11,594 11,594 11,594 11,594 11,594 11,595 11,594 11,595 11,594 11,595 11,594 11,595 11,595 11,594 11,595 11	1 12.19% 4 19.41% 4 17.73% 5 14.08% 5 14.08% 6 10.27% 7.04% 2.74% 5 2.81% 6 6.08% 8 100.00% 9 67.44% 6 12% 2 2.70% 3 100.00% 9 67.44% 6 12% 2 70% 3 100.00% 3 100.00% 6 651.700 7 112.920.625 3 359.286.840 5 359.286.841 6 658.805.448 6 658.805.449 5 341.900.339 2 208.860.507 2 147.923.202 8 449.005.615 3 147.923.202 8 8.490.005	60,696 50,572 38,991 12,3,975 14,311 8,292 4,813 3,2,230 2,260 3,680 246,874 Number of Loans 159,660 14,359 7,089 11,161 54,428 177 246,874 Credit Score 701.750 288,692,612 842,687,290 1,510,320,169 1,866,29,158 1,190,226,352 1,087,56,5040 807,862,520 557,092,73 520,376,977 387,830,089	24.59% 24.13% 15.79% 5.80% 1.95% 0.92% 1.95% 1.95% 0.92% 1.95% 1.95% 0.92% 1.95% 1.95% 1.95% 0.92% 1.95% 2.20% 0.07% 4.52% 2.20% 0.07% 4.52% 2.20% 0.07% 4.52% 100.00%	1,865,122,734 4,086,318,027 6,008,088,861 7,020,924,225 4,084,287,998 3,613,392,452 2,731,443,574 1,747,157,494 1,557,539,787 963,951,377	8,477,899 27,168,113 30,321,562 29,581,453 16,071,378 5,396,160 4,775,927 2,078,820 0 0	3,299,045,522 7,962,872,866 12,615,232,177 15,490,360,380 9,393,595,243 8,414,942,359 6,378,344,540 4,188,438,353 3,863,644,540 2,587,856,992	

⁽¹⁾ Current LTV is based on the quarterly indexation of the original or renewal appraised value.

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TD Covered Bond (Legislative) Programme Monthly Investor Report

Calculation Date: Date of Report: Cover Pool Multi-Dimensional Distribution by Current LTV⁽¹⁾ and Credit Scores (continued)_

				Credit Score				
Current LTV (%)	<599	600-650	651-700	701-750	751-800	>800	Score Unavailable	Total
< 20.0	0.05%	0.04%	0.15%	0.38%	1.26%	2.45%	0.01%	4.33%
20.01 - 30.00	0.14%	0.14%	0.47%	1.11%	3.20%	5.37%	0.04%	10.46%
30.01 - 40.00	0.21%	0.25%	0.87%	1.98%	5.33%	7.89%	0.04%	16.57%
40.01 - 50.00	0.23%	0.25%	1.01%	2.49%	7.11%	9.22%	0.04%	20.35%
50.01 - 55.00	0.11%	0.17%	0.65%	1.56%	4.45%	5.37%	0.02%	12.34%
55.01 - 60.00	0.08%	0.13%	0.59%	1.43%	4.07%	4.75%	0.01%	11.05%
60.01 - 65.00	0.06%	0.11%	0.45%	1.06%	3.11%	3.59%	0.01%	8.38%
65.01 - 70.00	0.04%	0.06%	0.27%	0.73%	2.09%	2.30%	0.00%	5.50%
70.01 - 75.00	0.03%	0.07%	0.26%	0.68%	1.99%	2.05%	0.00%	5.08%
75.01 - 80.00	0.01%	0.05%	0.19%	0.51%	1.36%	1.27%	0.00%	3.40%
> 80.00	0.01%	0.03%	0.12%	0.34%	1.03%	1.01%	0.00%	2.53%
Total	0.96%	1 32%	5.03%	12 28%	35.00%	45 25%	0.16%	100 00%

9/29/2023 10/24/2023

(1) Current LTV is based on the quarterly indexation of the original or renewal appraised value.

Cover Pool Multi-Dimensional Distribution by Region, Current LTV⁽¹⁾ and Arrears

British Columbia	< 20.0 20.01 - 30.00 30.01 - 40.00 40.01 - 50.00 50.01 - 55.00	701,799,397 1,568,178,744	4.45%							
	20.01 - 30.00 30.01 - 40.00 40.01 - 50.00	1,568,178,744			0.00%		0.00%	414,803	0.00%	702,214,200
	30.01 - 40.00 40.01 - 50.00		9.95%	- 660,560	0.00%	- 138,451	0.00%	414,803	0.00%	1,569,383,041
	40.01 - 50.00	2,449,062,879	15.54%	2,775,804	0.02%	124,192	0.00%	583,823	0.00%	2,452,546,698
		2,980,395,268	18.91%	5,239,921	0.03%	509,802	0.00%	1,513,201	0.01%	2,987,658,192
		1,768,891,605	11.22%	341,949	0.00%	-	0.00%	829,968	0.01%	1,770,063,522
	55.01 - 60.00	2,095,566,655	13.30%		0.00%	239,614	0.00%	2,159,481	0.01%	2,097,965,750
	60.01 - 65.00	1,592,115,043	10.10%	291,292	0.00%	-	0.00%	-	0.00%	1,592,406,335
	65.01 - 70.00	867,227,849	5.50%		0.00%		0.00%	-	0.00%	867,227,849
	70.01 - 75.00	840,870,402	5.34%	451,883	0.00%	-	0.00%	-	0.00%	841,322,285
	75.01 - 80.00	525,190,346	3.33%		0.00%	-	0.00%	-	0.00%	525,190,346
Total British Columbia	> 80.00 a	353,097,430 15,742,395,618	2.24% 99.89%	9,761,409	0.00%	- 1,012,060	0.00%	- 5,906,561	0.00%	353,097,430 15,759,075,647
Ontario										
	< 20.0	2,206,151,211	5.00%	794,121	0.00%	991,254	0.00%	1,648,287	0.00%	2,209,584,873
	20.01 - 30.00	5,249,627,945	11.90%	2,523,223	0.01%	441,119	0.00%	2,486,916	0.01%	5,255,079,204
	30.01 - 40.00	7,798,475,429	17.68%	4,810,763	0.01%	4,831,724	0.01%	4,125,592	0.01%	7,812,243,508
	40.01 - 50.00	9,383,398,092	21.28%	6,191,732	0.01%	1,694,401	0.00%	6,200,619	0.01%	9,397,484,843
	50.01 - 55.00	5,449,914,729	12.36%	4,342,259	0.01%	3,720,585	0.01%	3,300,650	0.01%	5,461,278,223
	55.01 - 60.00	4,086,697,145	9.27%	2,259,620	0.01%	955,402	0.00%	1,190,602	0.00%	4,091,102,769
	60.01 - 65.00 65.01 - 70.00	3,167,368,041 2,036,772,252	7.18% 4.62%	5,420,563 1,129,702	0.01%	2,243,509 427,174	0.01%	190,485 676,764	0.00%	3,175,222,598 2,039,005,893
	70.01 - 75.00	2,036,772,252 2,080,127,767	4.62%	1,129,702 556,828	0.00%	427,174	0.00%	6/6,/64	0.00%	2,039,005,893
	75.01 - 80.00	1,439,823,515	3.26%	550,626	0.00%		0.00%	700,703	0.00%	1,440,524,217
	> 80.00	1,139,667,599	2.58%	723,251	0.00%	324,597	0.00%	100,100	0.00%	1,140,715,446
Total Ontario		44,038,023,726	99.85%	28,752,061	0.07%	15,629,764	0.04%	20,520,618	0.05%	44,102,926,169
Prairies						.,,				
	< 20.0	175.249.203	2.07%		0.00%	92.197	0.00%	146.943	0.00%	175.488.343
	20.01 - 30.00	495,902,310	5.85%	447,750	0.01%	274,354	0.00%	462,165	0.01%	497,086,578
	30.01 - 40.00	975,753,771	11.50%	2,049,125	0.02%	519,739	0.01%	4,993,741	0.06%	983,316,376
	40.01 - 50.00	1,470,722,956	17.34%	980,786	0.01%	679,677	0.01%	2,204,160	0.03%	1,474,587,578
	50.01 - 55.00	1,213,389,883	14.30%	1,070,420	0.01%	93,431	0.00%	1,887,999	0.02%	1,216,441,734
	55.01 - 60.00	1,456,895,821	17.17%	403,556	0.00%	872,166	0.01%	1,292,193	0.02%	1,459,463,735
	60.01 - 65.00	1,026,796,910	12.10%	1,628,315	0.02%	393,582	0.00%	1,122,350	0.01%	1,029,941,156
	65.01 - 70.00	750,009,975	8.84%	459,841	0.01%	478,388	0.01%	811,051	0.01%	751,759,255
	70.01 - 75.00	419,134,282	4.94%	836,146	0.01%		0.00%	134,022	0.00%	420,104,450
	75.01 - 80.00 > 80.00	293,071,420 180,750,569	3.45% 2.13%	307,213 353,405	0.00%	- 412,569	0.00%	-	0.00%	293,378,633 181,516,542
Total Prairies	> 00.00	8,457,677,099	99.70%	8,536,555	0.10%	3,816,103	0.00%	13,054,622	0.15%	8,483,084,379
Quebec		0,401,011,000	55.1076	0,000,000	0.1076	3,010,103	0.0476	10,004,022	0.1076	0,400,004,010
Quebec	< 20.0	162,263,602	2.69%	248.340	0.00%	0	0.00%	20.588	0.00%	162,532,530
	20.01 - 30.00	452,875,056	7.50%	865,574	0.01%	47.649	0.00%	288,730	0.00%	454,077,009
	30.01 - 40.00	1,022,933,192	16.93%	1,826,679	0.03%	675,057	0.01%		0.00%	1,025,434,928
	40.01 - 50.00	1,287,697,417	21.32%	1,073,134	0.02%	766,010	0.01%	455,340	0.01%	1,289,991,901
	50.01 - 55.00	744,174,077	12.32%	285,767	0.00%	97,835	0.00%	268,684	0.00%	744,826,363
	55.01 - 60.00	626,633,336	10.37%	-	0.00%	-	0.00%	364,688	0.01%	626,998,023
	60.01 - 65.00	456,416,698	7.56%	-	0.00%	-	0.00%	222,419	0.00%	456,639,117
	65.01 - 70.00	423,561,774	7.01%	-	0.00%	-	0.00%	395,191	0.01%	423,956,965
	70.01 - 75.00	410,281,567	6.79%	362,153	0.01%	268,008	0.00%	-	0.00%	410,911,728
	75.01 - 80.00	253,133,273	4.19%	731,286	0.01%	-	0.00%	-	0.00%	253,864,558
Total Quebec	> 80.00	191,122,099	<u>3.16%</u> 99.85%	5,392,932	0.00%	1,854,558	0.00%	2,015,640	0.00%	191,122,099 6,040,355,221
Atlantic		6,031,092,091	99.85%	5,392,932	0.09%	1,854,558	0.03%	2,015,640	0.03%	6,040,355,221
Adandu	< 20.0	49,112,392	2.83%		0.00%	87,508	0.01%	25,676	0.00%	49,225,577
	20.01 - 30.00	187,048,270	10.77%	91.199	0.00%	78,409	0.00%	29,157	0.00%	187,247,035
	30.01 - 40.00	340,536,072	19.60%	414,430	0.02%	422,572	0.02%	317,594	0.02%	341,690,668
	40.01 - 50.00	339,777,285	19.56%	58,310	0.00%	274,931	0.02%	527,339	0.03%	340,637,866
	50.01 - 55.00	200,473,502	11.54%		0.00%	114,241	0.01%	397,659	0.02%	200,985,402
	55.01 - 60.00	138,433,750	7.97%	600,750	0.03%	288,183	0.02%	89,398	0.01%	139,412,081
	60.01 - 65.00	123,559,437	7.11%	575,898	0.03%		0.00%		0.00%	124,135,335
	65.01 - 70.00	106,488,391	6.13%	-	0.00%	-	0.00%	-	0.00%	106,488,391
	70.01 - 75.00	110,621,482	6.37%	-	0.00%	-	0.00%	-	0.00%	110,621,482
	75.01 - 80.00	74,899,237	4.31%		0.00%		0.00%		0.00%	74,899,237
	> 80.00	61,736,423	3.55%		0.00%	-	0.00%	-	0.00%	61,736,423
Total Atlantic		1,732,686,242	99.75%	1,740,586	0.10%	1,265,845	0.07%	1,386,823	0.08%	1,737,079,496
Grand Total		76,001,874,775	99.84%	54,183,543	0.07%	23,578,331	0.03%	42,884,265	0.06%	76,122,520,913

Indexation Methodology

As of the date of this Investor Report, the Guarantor uses the following methodology to determine indexed valuations for Properties in the Covered Bond Portfolio for reporting as of a date on or after January 1, 2018 (the "Indexation Methodology") for purposes of the following: (a) the Asset Coverage Test, (b) the Amortization Test, (c) the Valuation Calculation and (d) for other purposes required by the CMHC Guide. Changes to the Indexation Methodology may be note (b) upon notice to CMHC and satisfaction of any other conditions, peerided by CMHC in relation thereto, (ii) "such change outsilutes a materially prejudicial to the Covered Bondholders, subject to the consent of the Bond Trustee. The Indexation Methodology must at all times comply with the requirements of the CMHC Guide.

To determine the current market value of a Property, the Guarantor uses The Teranet-National Bank House Price Index¹^w (the "HPI Index²) and The Teranet – National Bank City House Price Indices¹^w (the "CHPI Index², and together with the HPI Index, the "Indices³). At this time, the Property value is calculated using the CHPI Index available for the following eleven Canadian metropolitan areas: Alberta-Calgary, Alberta-Edmonton, British Columbia-Vancouver, British Columbia-Vancouver, Undex-Onteriori, Antiniaba-Winnige, Nova Social-Halfar, Ontario-Hamilton, Ontario-Tornico, Ottawa-Gatineau, Quebec-Montree City and the "Composite 11" HPI Index for all other cities outside of the above listed metropolitan areas. The "Composite 11" HPI Index combines the aforementioned eleven Canadian metropolitan areas to form a national composite index.

Further details on the Indices including a description of the method used to calculate the Indices is available by subscription at https://housepriceindex.ca/

At three step process is used to determine the current market value for each Property subject to the Related Security in respect of the Loan. First, a code (the Forward Sorting Area) which identifies the location of the Property is compared to corresponding codes published by Canada Post that groups properties into the areas covered by the Indices. Second, the rate of change for the applicable area is used to calculate a house price index factor (the 'HPI Factor'). In order to calculate the applicable HPI Factor, if the Property is located within an area covered by the CHPI Index, the 'Depretry's located outside of the metropolitan areas covered by the CHPI Index, the 'Composite 11" HPI Index is used. Finally, the current market value is then determined by adjusting the original valuation for such Property. It adjusts the latest valuation is beina adjusted for curroses of determining the current market value for such Procerty. In instances where the original valuation for purposes of determining the current market value for such Procesty. The process is repeated at least quarterly.

Material risk associated with using the Indexation Methodology include, but are not limited to, the accuracy and completeness of the Indices being used, the continued availability of the Indices, the risk that the Indices do not account for differences in property value charges based on property type, and, in the case of Properties located outside of the areas covered by the CHPI Index, the risk that the "Composite 11" HPI Index may not accurately capture unique factors affecting local housing markets.

The Teranet-National Bank House Price Index[™] and The Teranet – National Bank City House Price Indices[™] are trademarks of Teranet Enterprises Inc. and National Bank of Canada and have been licensed for internal use by The Toronto-Dominion Bank's real estate secured lending team only. The Indices are provided on an "as is" and "as available" basis without warranties or representations, express or implied, of any kind.