

TD Covered Bond (Legislative) Programme Monthly Investor Report 31/07/17 22/08/17 Calculation Date Date of Report:

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.

This material is for distribution only under such circumstances as may be permitted by applicable law. This material is published solely for informational purposes and this report does not constitute an invitation or recommendation to invest or otherwise deal in, or an offer to sell or the solicitation of an offer to buy or subscribe for, any security. Reliance should not be placed on the information herein when making any decision to buy, hold or sell any security or for any other purpose

The information set forth below has been obtained and based upon sources believed by The Toronto-Dominion Bank ("TD") to be accurate, however, TD makes no representation or warranty, express or implied, in relation to the accuracy, completeness or reliability of the information contained herein. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied, is made regarding future performance. We assume no liability for any errors or any reliance you place on the information provided herein.

THESE COVERED BONDS HAVE NOT BEEN APPROVED OR DISAPPROVED BY CANADA MORTGAGE AND HOUSING CORPORATION ("CMHC") NOR HAS CMHC PASSED UPON THE ACCURACY OR ADEQUACY OF THIS DISCLOSURE DOCUMENT. THESE COVERED BONDS ARE NOT INSURED OR GUARANTEED BY CMHC OR THE GOVERNMENT OF CANADA OR ANY OTHER AGENCY THEREOF.

\$ 28,734,024,095

No No

Programme	Informat	tion								
Series ⁽¹⁾	Ini	tial Principal	Coupon Rate	Rate Type	Exchange Rate	<u>C.</u>	AD Equivalent	Final Maturity	Moody's Rating	DBRS Rating
CBL1	€	1,750,000,000	0.625%	Fixed	1.4500	\$	2,537,500,000	July 29, 2019	Aaa	AAA
CBL2	£	900,000,000	3 month GBP LIBOR + 0.20%	Floating	1.8000	\$	1,620,000,000	November 20, 2017	Aaa	AAA
CBL3	US\$	1,750,000,000	2.250%	Fixed	1.0955	\$	1,917,125,000	September 25, 2019	Aaa	AAA
CBL4	€	1,000,000,000	0.750%	Fixed	1.4230	\$	1,423,000,000	October 29, 2021	Aaa	AAA
CBL5	A\$	1,000,000,000	3 month BBSW + 0.63%	Floating	0.9980	\$	998,000,000	November 6, 2019	Aaa	AAA
CBL6	US\$	1,750,000,000	1.950%	Fixed	1.2483	\$	2,184,525,000	April 2, 2020	Aaa	AAA
CBL7	£	500,000,000	3 month GBP LIBOR + 0.21%	Floating	1.8568	\$	928,400,000	April 16, 2018	Aaa	AAA
CBL8	€	1,250,000,000	0.250%	Fixed	1.3159	\$	1,644,837,175	April 27, 2022	Aaa	AAA
CBL9	€	1,250,000,000	0.500%	Fixed	1.3935	\$	1,741,830,000	June 15, 2020	Aaa	AAA
CBL10	€	1,000,000,000	0.375%	Fixed	1.5035	\$	1,503,500,000	January 12, 2021	Aaa	AAA
CBL11	£	400,000,000	3 month GBP LIBOR + 0.48%	Floating	2.0217	\$	808,664,000	February 1, 2019	Aaa	AAA
CBL12	US\$	1,750,000,000	2.250%	Fixed	1.3275	\$	2,323,125,000	March 15, 2021	Aaa	AAA
CBL12-2	US\$	500,000,000	2.250%	Fixed	1.2840	\$	642,000,000	March 15, 2021	Aaa	AAA
CBL13	€	1,000,000,000	0.375%	Fixed	1.4373	\$	1,437,300,000	April 27, 2023	Aaa	AAA
CBL14	C\$	1,500,000,000	1.680%	Fixed	1.0000	\$	1,500,000,000	June 8, 2021	Aaa	AAA
CBL14-2	C\$	1,000,000,000	1.680%	Fixed	1.0000	\$	1,000,000,000	June 8, 2021	Aaa	AAA
CBL15	US\$	1,750,000,000	2.500%	Fixed	1.3226	\$	2,314,550,000	January 18, 2022	Aaa	AAA
CBL16	£	250,000,000	1.000%	Fixed	1.6427	\$	410,667,920	December 13, 2021	Aaa	AAA
CBL17	€	1,250,000,000	0.500%	Fixed	1.4392	\$	1,799,000,000	April 3, 2024	Aaa	AAA

Covered Bonds currently outstanding (CAD Equivalent):

OSFI Covered Bond Limit	48,867,495,654
Weighted average maturity of Outstanding Covered Bonds Weighted average remaining maturity of Loans in the cover pool	40.31 29.79
Key Parties Issuer, Seller, 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:	\$ 30,271,289,033 \$ 13,399,072,284 \$ 43,670,361,317

Events of Default

Issuer Event of Default Guarantor Event of Default

⁽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 applied from and including the Final Maturity Date to but excluding the Extended Due for Payment Date. ntil the Final Maturity Date of that Series following which the floating rate of interest specified in the Final Terms of each Series is payable m

Ratings Triggers and Requirements		
	Moody's	DBRS
The Toronto-Dominion Bank's Ratings:		
Senior Debt	Aa2	AA
Ratings Outlook	Negative	Stable (1)
Short-Term	P-1	R-1 (high)
Bank of Montreal's Ratings:		
Senior Debt	A1	AA
Ratings Outlook	Negative	Negative
Short-Term	P-1	R-1 (high)

			Ratings Triggers ⁽²⁾				
Ratings Trigger	Counterparty		Moody's	DBRS	Specified Rating Related Action when Ratings Triggers are below the Threshold	Ratings Threshold	
Cash Management Deposit Ratings	TD	Short-Term	P-1			Above	
		Long-Term	-	AA (low)	(b) all amounts held by Cash Manager belonging to the Guarantor to be deposited to the GDA Account or Transaction Account, as applicable, within 5 business days		
Cash Manager Required Ratings	TD	Short-Term	P-2	-	Obtain a guarantee from a credit support provider or replace	Above	
		Long-Term	-	BBB (low)			
Servicer Deposit Threshold Ratings	TD	Short-Term	P-1	-	Deposit cashflows to the Cash Manager within 2 business days or the GDA Account, as	Above	
		Long-Term	-	AA (low)	applicable		

D

TD Covered Bond (Legislative) Programme Monthly Investor Report Calculation Date: 31/07/17 Date of Report: 22/08/17

Patinge T	ridders and R	autiremente	(continued)

		_	Ratings	s Triggers ⁽²⁾		
Ratings Trigger	Counterparty		Moody's	DBRS	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)	Replace within 60 days	Above
Account Bank and GDA Provider Threshold Ratings	TD	Short-Term Long-Term	P-1 -	R-1 (middle) AA (low)	Replace with Standby Account Bank	Above
Standby Account Bank & Standby GDA Provider Threshold Ratings	BMO	Short-Term Long-Term _	P-1	R-1 (middle) AA (low)	Replace	N/A
Registration of Title Threshold Ratings	TD	Long-Term	Baa1	BBB (low)	Transfer the registered title to the Guarantor	Above
Reserve Fund Threshold Ratings	TD	Short-Term Long-Term	P-1	R-1 (middle) A (low)	Establish the Reserve Fund and fund up to the Reserve Fund Required Amount	Above
Pre-Maturity Minimum Ratings	TD	Short-Term (within 12 months)	P-1	-	Credit to the Pre-Maturity Ledger up to the Pre-Maturity Liquidity Required Amount	N/A
(in respect of Hard Bullet Covered Bonds)		Long-Term (within 12 months) Long-Term (within 6 months)	-	A (low) A (high)		
Contingent Collateral Threshold Ratings	TD	Long-Term	Baa1	BBB (high)	Unless the Guarantor is holding sufficient Contingent Collateral, the Covered Bond Swap will become effective	Above
Interest Rate Swap Provider Initial Rating Event	TD		P-1 A2 ⁽³⁾	R-1 (middle) A (high)	Credit support, obtain guarantee or replace	Above
Subsequent Downgrade Trigger Event		Short-Term Long-Term	P-2 A3	R-2 (high) BBB (high)	Obtain guarantee or replace	
Covered Bond Swap Provider Initial Rating Event	TD	Short-Term Long-Term	P-1 A2 ⁽³⁾	R-1 (middle) A (high)	Credit support, obtain guarantee or replace	Above
Subsequent Downgrade Trigger Event		Short-Term Long-Term	P-2 A3	R-2 (high) BBB (high)	Obtain guarantee or replace	

⁽¹⁾ On July 31, 2017, DBRS changed the ratings outlook of The Toronto-Dominion Bank to Stable.
 ⁽²⁾ 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.
 ⁽³⁾ If no short-term rating, long-term rating is A1.

Pre-Maturity Test

(Applicable to Hard Bullet Covered Bonds)	Moody's	DBRS	Pre-Maturity Test
Pre Maturity Minimum Ratings	P-1	A(low) ⁽¹⁾	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 otherwise funded from other sources, the Partnership shall offer to sell Randomly Selected Loans if the Final Maturity Date is within twelve 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	\$ 28,734,024,095		
A = lesser of (i) LTV Adjusted True Balance ⁽¹⁾ and (ii) Asset Percentage Adjusted True Balance ⁽¹⁾ B = Principal Receipts C = the sum of (i) Cash Capital Contributions (ii) unapplied proceeds advanced under the Intercompany Loan Agreement (iii) unapplied proceeds from sale of Loans D = Substitute Assets E = Reserve Fund Y = Contingent Collateral Amount Z = Negative Carry Factor calculation Total = A + B + C + D + E - Y - Z	\$ 41,503,655,530 - \$ 100 - - - - - - - - - - - - -	A(i), Aggregated A(ii), Aggregated Asset Percentage: Maximum Asset Percentage:	43,638,573,538 41,503,655,530 95,00% 97.00%
Asset Coverage Test Result	Pass		
(1) LTV Adjusted True Balance and Asset Percentage Adjusted True Balance are calculated based on quarterly indexation of original or renewal appraised value			
Valuation Calculation (C\$)			
Trading Value of Outstanding Covered Bonds	\$ 29,059,036,158		
A = LTV Adjusted Loan Present Value $^{(1)}$ B = Principal Receipts C = the sum of	\$ 43,419,847,086 -		
 (i) Cash Capital Contributions (ii) unapplied proceeds advanced under the Intercompany Loan Agreement (iii) unapplied proceeds from sale of Loans D = Trading Value of Substitute Assets 	\$ 100 - - -		
E = Reserve Fund F = Trading Value of Swap Collateral	-		

Valuation Calculation Test Result

Weighted average rate used for discounting:

Pass

3.01

D

TD Covered Bond (Legislative) Programme Monthly Investor Report Calculation Date: 31/07/17 Date of Report: 22/08/17

o any of the Covered Bonds remain outstanding?	Yes	
vent of Default on the part of the Registered Issuer?	No	
mortization Test Required?	No	
mortization Test	N/A	
over Pool - Summary Statistics		
revious Month Ending Balance	\$ 44,468,160,610	
urrent Month Ending Balance	\$ 43,670,361,317	
umber of Eligible Loans in cover pool	157,149	
verage Loan Size	\$277,891	
umber of Properties	157.149	
umber of Primary Borrowers	152,107	
/eighted Average LTV - Authorized (1)	70.19%	
/eighted Average LTV - Original (1)	70.19%	
/eighted Average LTV - Current ⁽²⁾	57.97%	
/eighted Average Seasoning (months)	26.74	
/eighted Average Rate	2.63%	
/eighted Average Term of Loans (months)	50.70	
/eighted Average Remaining Term of Loans (months)	29.79	
Weichted Averace Oricinal LTV and Weichted Averace Authorized LTV are based on oricinal or renewal acoraised value. Weighted Average Current LTV is based on quarterly indexation of original or renewal appraised value.		

Devine Devine Street								
Name and Name an								
Syster Abol Display Distribution Bit Type and set sites: Display Base for 20,500,000 Processing 20,500,000 Display Base 20,500,000 Display Base 20,500,000 and Base Market Approx 1,000,000 Processing Approx Pool Rate Distribution Processing Approx Pool Rate Distribution and Base Market Display Principal Base Approx Pool Rate Distribution Processing Approx Pool Rate Distribution Processing Approx Pool Rate Distribution and Base Market Display Base	Conventional Mortgages	43,670,361,317	100%	157,149	100%			
Image Image <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td></th<>								
ed	Cover Pool Rate Type Distribution							
ed	Rate Type	Principal Balance	Percentage	Number of Loans	Percentage			
mini 1.477 273 130 1.9.47% 2.0.09 17.28% ver. Pol Rite Distribution 1.0.000 / 1.0.000 1.0.000 / 1.0.000 1.0.000 / 1.0.000 an Rate A Day of the Distribution 1.0.000 / 1.0.000 1.0.000 / 1.0.000 1.0.000 / 1.0.000 an Rate A Day of the Distribution 1.0.000 / 1.0.000 1.0.000 / 1.0.000 1.0.000 / 1.0.000 0.0.0 - 2.000 / 2.0000 / 2.000 / 2.000 / 2.000 / 2.000 / 2.000 / 2.000 /	Fixed							
iai 4.570 (30.137) 100.00% 177.49 100.00% Stars Pace Face Distribution Principal Baineso (38.90.053) Percentass (38.90.053) Number of Lears (38.90.053) Percentass (38.90.053) vom Pole Occupantor Type Distribution Percentass (38.90.90.53.031) Percentass (38.90.90.53.031) Percentass (38.90.90.53.031) Percentass (38.90.90.53.031) Percentass (38.90.90.53.031) Percentass (38.90.90.53.031) Percentass (38.90.90.53.031) Percentass (38.90.90.53.031) Percentass (38.90.90.53.90.13.03.90.53.90.13.03.90.55.90.13.90.13.90.90.55.90.13.9	Variable							
After C3 (000 or block) (000	Total							
After C3 (000 or block) (000				•				
Segment Eleview 8,380,053 0.02% 43 0.03% 000 - 1.999 172,527,527,71 38,25% 57,73 35,75% 000 - 2.999 172,527,527,73 38,25% 57,73 27,55% 000 - 2.999 064,302,247 15,2% 3,130 195% 000 - 2.999 064,302,247 15,2% 3,130 195% out and backe 200,322,86 06,7% 1,492 0.94% out Poll Occupancy Type Distribution 20,303,247 100,005% 197,149 100,005% out Poll Occupancy Type Distribution 4,570,561,217 100,005% 157,149 100,005% out Poll Occupancy Type Distribution 4,570,572,88 Percentage 165,71% 17,7169 out Poll Occupancy Type Distribution 4,570,572,87 Percentage 157,149 100,005% out Poll Occupancy Type Distribution 4,595,572 Percentage 167,757 24,105% out 139 4,595,473,67,753 12,456 12,456 12,456 12,456 out 139 9,915,413,123 22,77,757	over Pool Rate Distribution							
Segment Eleview 8,380,053 0.02% 43 0.03% 000 - 1.999 172,527,527,71 38,25% 57,73 35,75% 000 - 2.999 172,527,527,73 38,25% 57,73 27,55% 000 - 2.999 064,302,247 15,2% 3,130 195% 000 - 2.999 064,302,247 15,2% 3,130 195% out and backe 200,322,86 06,7% 1,492 0.94% out Poll Occupancy Type Distribution 20,303,247 100,005% 197,149 100,005% out Poll Occupancy Type Distribution 4,570,561,217 100,005% 157,149 100,005% out Poll Occupancy Type Distribution 4,570,572,88 Percentage 165,71% 17,7169 out Poll Occupancy Type Distribution 4,570,572,87 Percentage 157,149 100,005% out Poll Occupancy Type Distribution 4,595,572 Percentage 167,757 24,105% out 139 4,595,473,67,753 12,456 12,456 12,456 12,456 out 139 9,915,413,123 22,77,757	Bate (PA)							
500 - 1999 196,473,871 0.45% 597 0.3% 000 - 2499 256,772,816 514% 517 0.37% 000 - 2499 256,772,816 514% 5157 0.37% 000 - 2499 256,772,816 514% 5157 0.37% 000 - 2499 256,772,817 0.06% 1.142 0.94% 000 - 2499 0.05% 1.422 0.94% 0.94% 001 - 2499 20.033,268 0.65% 1.422 0.94% out of Occupancy Type Distribution 4.5670,341,317 100.06% 157,149 100.06% tail 4.5670,351,317 100.06% 157,149 100.06% tail 1.338,786,312 7.44% 7.785 1.45% 001 - 259 2.945,613,123 2.75% 3.17% 001 - 259 3.466,85 1.35% 1.45% 001 - 459 3.362,568,217 8.46% 1.3243 8.44% 001 - 459 3.362,568,217 8.46% 1.3243 8.44% 001 - 459								
Non-2.4989 17.266.930.775 39.54% 67.741 39.74% 000-2.4989 2.066.73.697 6.11% 11.517 7.35% 000-2.3990 2.066.73.697 6.11% 11.517 7.35% 000-2.3990 2.066.73.697 6.11% 11.517 7.35% 000-2.3990 2.066.73.697 100.00% 100.00% state 4.567.051.317 100.00% 197.149 100.00% state 3.637.067.338 15.41% 24.684 15.71% state 3.637.067.338 16.41% 7.785 16.246 state 1.587.785.312 12.71% 7.777 24.10% state 1.587.785.312 12.71% 12.777 24.10% <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>								
Store - Seales 22.567/729.419 51.68% 52.589 52.58% Store - Sades 44.30.247 1.52% 3.130 199% Store - Sades 44.30.247 1.52% 3.130 199% Store - Sades 44.30.247 1.52% 3.130 199% Store - Sades Principal Batros Percentes Number of Leans Percentes Store - Sades Store - Sades Percentes Number of Leans Percentes Store - Sades Store - Sades Percentes Number of Leans Percentes Store - Sades Store - Sades Percentes Number of Leans Percentes Number of Leans Store - Sades Percentes Number of Leans Number of Leans Number of Leans Store - Sades Percentes Number of Leans Number of Leans Number of Leans Store - Sades Percentes Number of Leans Number of Leans Number of Leans Store - Sades Percentes								
0000 - 34999 0000 - 34999 0000 - 34999 0000 - 34990 0000 - 34990 0000 - 34990 0000 - 34900 0000 - 349000 0000 - 349000 00000 - 349000 0000 - 349000 00000 - 349000 0000 - 349000 00000 - 349000 0000000000 0000000000000000000000								
0000-30990 3000 and above sell 004303247 3000 ft 4800 4807 at 4807 at 482 3000 at 48000 4807 at 4807 at 482 3000 at 48000 4807 at 4807 at 4807 at 482 3000 at 48000 4807 at 4807 at 4807 at 4807 at 4807 at 4807 3000 at 48000 400 at 480000 400 at 4800000 4000 at 4800000 400 at 4800000 400 at 4800000 400 at 480000								
Model 300.331288 0.68% 1.482 0.94% scalar 43.670.361.317 100.00% 157.149 100.00% scalar 20.037.286 1.677.149 100.00% scalar 20.037.286 1.677.149 100.00% scalar 20.037.286 20.694 1.577.149 100.00% scalar 30.337.285 24.694 1.577.149 100.00% scalar 30.337.285.117 100.00% 157.149 100.00% scalar 21.697.5312 Parcentase 100.00% 157.149 100.00% scalar 21.017 100.00% 157.149 100.00% 100.00% scalar 21.018.271.87 Parcentase 100.00% 100.00% scalar 21.018.271.87 100.00% 157.149 100.00% scalar 21.018.271.87 77.87 Parcentase scalar 21.018.271.87 12.00% 157.149 100.00% scalar 21.99.33.238 30.40% 52.21 37.97.02 2								
tail 43,670,361,317 100.0% 157,149 100.00% sver Pool Occupancy Type Distribution 6,730,007,388 Percentance Number of Leans Percentance at Own Cocupied 6,730,007,388 Percentance Number of Leans Percentance at Own Cocupied 4,3670,351,317 100.00% 157,149 100.00% sever Pool Remaining Term Distribution 199,8728,312 24,445 7,756 4,95% 19 and Balow 199,8728,312 24,445% 15,555 11,77% 19 and Balow 199,8728,312 22,71% 37,870 24,410% 00 - 23,99 9,915,413,123 22,71% 37,870 24,40% 00 - 24,99 3,915,413,123 22,71% 37,870 24,40% 00 - 24,99 3,915,413,123 22,71% 37,870 24,40% 00 - 24,99 3,915,252,17,74 13,22% 11,924,2 11,24% 00 - 24,99 19,919,833,588 3,66% 5,321 3,39% 00 - 54,99 20,148,368 0,46% 5,327 3,39%								
Ver Pool Occupancy Type Distribution Code Code								
Variancy Code Principal Balance Percentage Number of Loans Persentage 10 over Occupied 6.730,507.38 16.41% 24.66 42.25% al 43.670,35.131 100.00% 157,149 100.00% wer Pool Remaining Term Distribution 100.00% 157,149 100.00% 0 - 11.99 1.936,765.312 4.44% 7.705 4.90% 0 - 11.99 1.936,765.312 4.44% 7.705 4.90% 0 - 11.99 1.936,765.312 27.71% 37.870 24.10% 0 - 2.399 9.915,413,123 22.71% 37.870 24.10% 0 - 4.99 7.198,762,565 16.44% 24.208 16.40% 0 - 4.99 7.198,762,565 16.44% 24.208 16.40% 0 - 7.99 5.059,071.81 13.86% 15.23.36% 0.45% 0 - 7.19.9 5.03,417.21 0.12% 24 0.14% 100.07.417 0.02% 3 0.02% 3 0.02% 0 - 7.19.9 5.03,417.21 0.12%								
Owner Cocupied 6.730,877.386 15.41% 24.684 15.71% er Cocupied 43.670.381.317 100.00% 157.149 100.00% ver Pool Remaining Term Distribution Principal Balance Personiane Number of Learns Personiane and Below 1.337.753.311 44.56% 1.55% 1.55% 4.55% -11.99 4.3670.361.12 2.27% 37.70 24.10% 023.99 9.915.413.123 22.71% 37.70 24.10% 035.99 1.919.708.555 16.48% 24.20% 15.40% 047.99 3.622.658.217 8.46% 24.20% 15.40% 047.99 3.622.658.217 8.46% 24.20% 15.40% 047.99 3.622.658.217 8.46% 24.20% 16.40% 0.47.99 1.950.7487 10.22% 5.24% 12.44% 0.47.99 1.950.7487 0.02% 4.41 0.28% 0.71.99 1.950.7487 0.24% 441 0.28% 0.00.11999 1.950.7487	er Pool Occupancy Type Distribution							
et Courpied 6,730,807,388 16,41% 24,864 15,71% et al. 25% 43,25% 43,25% 44,25% 45% 44,25% 45% 45% 45% 45% 45% 45% 45% 45% 45% 4		Principal Balance	Percentage	Number of Loans	Percentage			
Mail 36.393.75.33.31 8.4.59% 132.455 64.29% ver Pool Remaining Term Distribution 100.00% 197.143 100.00% Bi and Below 1.338.763.312 4.44% 7.785 4.49% 0.2339 9.915.413.123 22.71% 17.785 4.49% 0.2339 9.915.413.123 22.71% 17.785 4.49% 0.2339 9.915.413.123 22.71% 17.785 4.49% 0.0.2439 9.915.413.123 22.71% 24.00% 15.40% 0.0.2439 7.198.762.655 16.46% 24.20% 15.40% 0.0.2439 5.917.221.791 13.243 8.43% 0.40% 0.0.2439 5.917.221.791 10.22% 12.24% 0.22% 0.0.2439 5.917.221.791 10.22% 12.44 0.20% 0.0.2439 5.917.221.791 10.22% 12.44 0.20% 0.0.2439 5.92.417.21 0.12% 2.44 0.20% 0.0.2439 5.92.417.21 0.12% 2.44 0.20%								
tail 43,670,361,317 100.00% 157,149 100.00% vore POOL Remaining Term Distribution Principal Balance Percentage Percentage 9 and Below 1,938,765,312 Percentage 4,44% 7,765 4,96% 00 - 12.39 9,915,413,123 22,71% 37,870 24,10% 4,96% 00 - 23.49 9,915,413,123 12,75% 29,958 11,97% 24,10% 00 - 43.59 9,915,413,123 12,75% 23,558 16,127% 24,10% 00 - 47.99 5,907,778 8,46% 23,453 16,27% 24,47% 00 - 65.99 1,909,803,358 0,66% 7,42 12,44% 0,47% 00 - 71.99 52,341,721 0,12% 24 0,14% 0,02% 00 - 71.99 52,341,721 0,12% 24 0,14% 0,02% 00 - 71.99 52,341,721 0,12% 24 0,14% 0,00% 00 - 71.99 95,241,721 0,12% 74 0,47% 0,02% 0,02% 0,02%								
ver Pool Remaining Term Distribution maining Term Monthal 9 and Bolow 00 - 11.99 Principal Balance 1,938,785,512 Author of Loans Percentage 1,938,785,512 Percentage 1,938,785,512 Author of Loans Percentage 00 - 35.99 Percentage 1,938,785,512 Author of Loans 1,938,785,512 Percentage 1,938,785,512 Percentage 1,938,785,512 Percentage 1,938,785,512 Percentage 1,938,785,512 Percentage 1,938,785,512 Percentage 1,938,785,512 Percentage 1,938,787,50 Percentage 1,938,787,50 Percentage 1,938,787,50 Percentage 1,940,943,355 Colspan="2">Percentage 1,942,242 Percentage 1,244,41 Percentage 1,938,71,939 Percentage 1,958,935,950 Colspan="2">Percentage 1,958,936,3355 Colspan="2">Percentage 1,958,936,335,950 Percentage 1,958,936,930 1,958,936,930 <th colspan="2" perc<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td></th>	<td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
mains Crom (Months) 9 and Below Principal Balance 1,938,785,312 Percentage 4.44% Number of Loans 7,785 Percentage 4.95% 00 - 11.99 1,938,785,312 22.71% 37,767 24.10% 00 - 35.99 9,915,413,123 22.71% 37,870 24.10% 00 - 41.99 3,682,068,21 3.5% 13.3%% 19.242 10.40% 00 - 61.99 3,682,068,21 3.3%% 13.243 8.43% 0.47% 00 - 51.98 1.094,053,21 0.40% 5.221 3.3%% 0.24% 00 - 51.99 1.056,07,447 0.24% 41 0.26% 0.47% 00 - 119.90 1.056,07,447 0.24% 41 0.26% 0.05% 00 - 119.91 1.056,07,447 0.24% 41 0.26% 0.05% 00 - 119.92 1.056,07,447 0.24% 41 0.26% 0.05% 00 - 119.93 1.056,07,447 0.24% 100.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% <td></td> <td></td> <td></td> <td>,.45</td> <td></td> <td></td>				,.45				
9 and Balow 1.938,785,312 4.44% 7.785 4.95% 00 - 11.99 4.956,430.655 11.35% 16.555 11.79% 00 - 25.99 9.915,413,123 22.71% 37.870 24.10% 00 - 47.99 3.982,665,51 16.46% 24.206 15.40% 00 - 47.99 3.692,566,271 8.46% 13.243 8.43% 00 - 53.99 1.593,833,383 3.66% 5.321 3.39% 00 - 65.99 201,495,356 0.46% 7.43 0.47% 00 - 71.99 52,341,721 0.12% 224 0.14% 00 - 71.99 105,607,487 0.24% 4441 0.28% 00 - 71.99 105,607,487 0.24% 4441 0.28% 00 - 119.99 105,607,487 0.24% 4441 0.28% 00.00 - 439,999 10.99% 4.1449 2.80% 10.00% 00.00 - 539,999 10.99% 4.1449 2.80% 10.00% 00.00 - 539,999 10.99% 44.149 2.80% 10.83% 10.90% 00.00 - 539,999 10.9747311 25.06% 17.85%	over Pool Remaining Term Distribution							
9 and Balow 1.332,785,312 4.44% 7,785 4.55% 00 - 11.99 4,356,430.665 11.33% 18.535 11.73% 00 - 25.39 9,914,413,123 22.71% 37,870 24.10% 00 - 47.99 3,582,568,217 8.48% 24,206 15.40% 00 - 47.99 3,582,568,217 8.46% 13.243 8.43% 00 - 53.99 5,817,521,794 13.32% 19,242 12,24% 00 - 55.99 201,495,356 0.46% 7.43 0.47% 00 - 71.99 52,341,721 0.12% 224 0.14% 00 - 71.99 52,341,721 0.24% 4441 0.28% 00 - 71.99 53,341,721 0.12% 224 0.14% 00 - 119.99 105,607,487 0.24% 4441 0.28% 00 - 119.99 100,607,487 0.24% 4441 0.28% 00 - 119.99 103,670,471 100.00% 3 0.00% 00 - 119.99 6,738,915,565 15,43% 4,367 2,75% 00 - 00 - 539.999 10,974,973,11 25,00% 4,414 2								
0 - 11.99 4, 4,666,430,665 11.35% 18,535 11.79% 00 - 23.99 9,915,413,123 22.71% 37,870 24.10% 00 - 41.99 7,799 7,807 24.10% 00 - 41.99 7,799 7,807 24.10% 00 - 41.99 7,799 7,807 24.10% 00 - 53.99 3,802,568,217 8,46% 24,206 15.40% 00 - 53.99 5,817,521,794 13.32% 19,242 12.24% 00 - 55.99 2,204,555 0.46% 743 0.47% 00 - 119.99 5,241,721 0.12% 224 0.14% 00 - 119.99 5,241,721 0.00% 157,149 100.00% 00 - 119.90 5,241,721 00.00% 157,149 100.00% 00 - 51.99 10,567,47 0.24% 441 0.28% 9.99 and below 952,228,579 2 11% 13,877 8,35% 00 - 51.99 10,567,471 12,50% 44,19 28,05% 00 - 51.99 10,577,471 12,50% 44,19 28,05% 00 - 51.99 10,577,471 12,50% 44,19 28,05% 00 - 51.99 10,578,939 1,577,513 12,50% 44,19 28,05% 00 - 51.99 10,578,939 1,577,513 12,50% 44,19 28,05% 00 - 51.99 10,578,939 1,577,513 1,278% 10,506 1,34% 00 - 00 - 51.99 10,578,939 1,577,513 1,100 4,51% 3.056 1,34% 00 - 00 - 51.99 11,577,149 100.05% 00 - 51.99 11,577,149 100,05% 00 - 51.99 11,577,58 1,17% 9,19 0.058% 00 - 51.99 11,577,58 1,17% 9,99 10,058% 00 - 51.99 10,058% 00 - 51.99 10,058% 00 - 51.99 11,577,58 1,17% 9,99 10,058% 00 - 51.99 10,00 - 51.99 10,058% 00 - 55.99 10,00 - 51.99 10,058% 00 - 55.99 10,00 - 51.99 10,058% 00 - 55.99 10,00 - 51.99 10,00 - 51.99 10,058% 00 - 51.99 10,00 - 51.99 10,00 - 51.99 10,00 - 51.99 10,058% 00 - 51.99 10,00 - 51.99 10,00 - 51.99 10,00 - 51.99 10,058% 00 - 51.99 10,00 - 51.99 10,00 - 51.99 10,058% 00 - 51.								
0.00 - 23.99 9.915,413,123 22.71% 37.870 24.10% 0.00 - 35.99 8.191,121,198 18.76% 22.536 18.79% 0.00 - 47.99 3.062,562,521 8.44% 13.243 8.43% 0.00 - 53.99 5.917,521,794 13.32% 19.242 12.24% 0.00 - 53.99 201,495,356 0.46% 5.321 3.39% 0.00 - 71.99 201,495,356 0.46% 743 0.47% 0.00 - 119.99 105,607,487 0.24% 441 0.28% 0.00 + 43.670,361,317 100.00% 3 0.00% tat 105,607,487 0.24% 441 0.28% operating Principal Balance Principal Balance Percentage 98.63% operating Principal Balance 952.226,679 2.18% 43.607 27.75% 00.00 - 5399.999 6.738,915,665 15.43% 43.607 27.75% 0.00% 00.00 - 5399.999 9.67223,335 22.16% 43.670 27.75% 0.00% 00.00 - 5399.999 9.67223,335 22.16% 4.15% 0.63%								
00 - 53.99 8,191,121,198 18,76% 29,536 18,79% 00 - 41.99 7,198,728,55 16,48% 24,206 15,40% 00 - 53.99 3,692,568,217 8,46% 13,243 8,43% 00 - 53.99 15,993,33,358 3,66% 5,321 3,39% 00 - 119.99 52,341,721 0,14% 224 0,14% 00 - 119.99 52,341,721 0,24% 414 0,28% 00 - 1 950,431 0,00% 3 0,00% 1al 43,670,361,317 100,00% 157,149 100,00% ver Pool Remaining Principal Balance Distribution B22,266,679 2,18% 44,169 28,00% 0,000% ver Pool Remaining Principal Balance 952,226,679 2,18% 44,149 28,00% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000% 0,000%								
0.0 - 41.99 7,198,762,855 16,48% 24,206 15,40% 0.0 - 53.99 5,817,521,724 13,32% 13,243 8,43% 0.0 - 53.99 15,993,333,93 3,66% 5,221 3,33% 0.0 - 71.99 15,23,172 10,12% 224 0,14% 0.0 - 119.99 105,607,487 0,24% 41 0,28% 0.0 + + 950,431 0,00% 3 0,00% 1.11 43,670,361,117 100,00% 157,149 100,00% Principal Balance 9.999 and below 952,226,979 2.18% 13,879 8,83% 00.00 - 5199,999 10,957,497,311 22.08% 44,149 28,09% 00.00 - 5299,999 10,957,497,311 25.09% 44,149 28,09% 00.00 - 5299,999 10,957,497,311 25.09% 44,149 28,09% 00.00 - 5299,999 1,970,713,109 4.51% 3,356 1.94% 00.00 - 5299,999 1,970,713,109 4.51% 3,35% 1.94% 00.00 - 5399,999 1,970,713,109 4.51% 3,55% 1.21% 4.51%								
00 - 47.99 3.682.668.217 8.49% 13.23% 119.242 12.24% 00 - 59.99 1.599.363.388 3.66% 5.321 3.39% 00 - 71.99 52.341.721 0.12% 224 0.14% 00 - 119.99 52.341.721 0.24% 224 0.14% 0.00 + 950.431 0.00% 3 0.00% 1al 3.670.361.317 100.00% 3 0.00% stal 62.226.979 2.19% 154.579 9.53% 00 - 5399 105.567.527 2.19% 13.879 Percentace 399 and back 62.226.979 2.19% 13.879 9.53% 00 - 5399.99 6.188.215.565 14.38% 9.53% 9.547.55% 00 00 - 5399.99 1.957.497.311 25.09% 44.149 28.09% 00 00 - 5399.99 1.970.713.109 4.51.75% 1.35% 9.537.55% 00 00 - 5399.999 1.970.713.109 4.51.49% 5.84% 0.35% 00 00 - 5399.999 1.211.442.812 2.76% <								
00 - 53.99 5,817,521,724 13.32% 19.242 12.24% 00 - 65.99 201,485,356 0.46% 7.43 0.47% 00 - 119.99 105,607,487 0.24% 4.41 0.28% 0.0 + 1 950,431 0.00% 3 0.00% 1al 43,670,361,317 100,00% 157,149 100,00% wer Pool Remaining Principal Balance Distribution maining Principal Balance Distribution maining Principal Balance Distribution maining Principal Balance Distribution segs and below 0.000 - 519.99 6,788,1556 15,43% 43,607 27,75% 0.000 - 5299.999 10,987,497,311 25,09% 44,149 28,09% 0.000 - 5399.999 6,168,226,641 14,12% 13,874 8,33% 0.000 - 5399.999 1,970,713,109 4,51% 3,066 1,94% 0.000 - 5399.999 1,970,713,109 4,51% 3,066 1,94% 0.000 - 5399.999 1,970,713,109 4,51% 3,066 1,94% 0.000 - 5399.999 1,970,713,109 4,51% 3,066 1,94% 0.000 - 5399.999 1,970,713,109 4,51% 3,066 1,94% 0.0000 - 53								
D0 - 69.99 1.599,383,388 3.66% 5.321 3.39% D0 - 65.99 201495,356 0.46% 743 0.47% D0 - 119.9 52,341,721 0.12% 224 0.14% D0 - 119.9 52,341,721 0.02% 3 0.00% at 43,670,361,317 100.00% 157,149 100.00% at 950,431 0.00% 157,149 100.00% ver Pool Remaining Principal Balance Distribution 952,226,979 2.18% Number of Loans Percentage 999 and below 6,738,915,565 15,43% 43,607 2.7.75% 0.000 - 5299 99 9,679,253,335 22.16% 2.80% 17.85% 0.000 - 5399 999 3,547,520,274 8.12% 6.516 4.15% 0.000 - 5399 999 1,211,942,812 2.78% 1.625 1.03% 0.000 - 5399 999 1,217,942,812 2.78% 1.625 1.03% 0.000 - 5399 999 1,513,752,909 1.874 8.83% 0.36% 0.000 - 5399 999 1,513,752,909 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
D0 - 65.99 201,495,356 0.4% 743 0.47% D0 - 71.99 52.341,721 0.12% 224 0.14% D0 - 119.99 105.607,487 0.24% 441 0.28% 0.00 + 3 0.00% 3 0.00% at 43.670,361,317 100.00% 3 0.00% ver Pool Remaining Principal Balance Distribution 950,226,979 218% Mumber of Loans Percentace 1939 and below 6,539,555 15.43% 43,670 27,75% 0.00% 0.000 - 529,939 9,677,253,355 22.06% 24,653 17,85% 0.00% 0.000 - 529,939 9,677,253,355 22.16% 28,05% 17,85% 0.000 539,939 1,977,253,355 22.16% 28,05% 17,85% 0.000 539,939 1,977,253,355 22.16% 28,05% 17,85% 0.000 539,939 1,977,131,19 24,056 1,78% 10.000% 10.000 % 157,149 10.000% 157,149 10.000% 10.13,752,956 1,81% 1,555,456 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
20.7199 52,341,721 0.12% 224 0.14% 0.00<199								
10: 119:99 105 607 487 0.24% 441 0.28% .00 + 950,431 0.00% 3 0.00% 43:670,361,317 100.00% 157,149 100.00% ver Pool Remaining Principal Balance Distribution maining Principal Balance 99 and below 952,226,879 2.18% 13,879 8.83% 0.000 - S199.999 6.738,915,565 15.43% 43,607 27.75% 0.000 - S199.999 9.979,253,335 22.16% 28.068 17.85% 0.000 - S299.999 10.957,477,311 25.09% 44,149 28.09% 0.000 - S299.999 3.547,520,274 8.12% 6.516 4.15% 0.000 - S299.999 3.547,520,274 8.12% 6.516 4.15% 0.000 - S299.999 3.547,520,274 8.12% 6.516 4.15% 0.000 - S299.999 1.211,942,812 2.78% 1.625 1.03% 0.000 - S299.999 1.211,942,812 2.78% 1.625 1.03% 0.000 - S299.999 1.151,343,31 2.644% 9.22 0.58% 0.000 - Se99.999								
0.00 + 0.00% 3 0.00% al 43,670,361,317 100.00% 157,149 100.00% ver Pool Remaining Principal Balance Principal Balance Principal Balance Percentage 939 and below 6,738,915,565 15.43% 43,670 833% 0.000 - \$199,999 6,738,915,565 15.43% 43,670 27.75% 0.000 - \$299,999 9,079,253,353 22.10% 24.058 17.85% 0.000 - \$299,999 0,477,2274 8.12% 6.516 4.15% 0.000 - \$299,999 3,47,520,274 8.12% 6.516 4.15% 0.000 - \$299,999 1,197,013,109 4.51% 3.066 1.94% 0.000 - \$299,999 1,211,942,812 2.78% 1.625 1.03% 0.000 - \$299,999 1,211,942,812 2.78% 1.625 1.03% 0.000 - \$299,999 1,211,942,812 2.78% 1.625 1.03% 0.000 - \$299,999 1,211,942,812 2.78% 1.625 1.03% 0.0000 \$299,999 513,75,2669 1.18%<								
al 43,670,361,317 100.00% 157,149 100.00% ver Pool Remaining Principal Balance Distribution naming Principal Balance Principal Balance Percentage Number of Loans Percentage 939 and below 6,738,915,565 13,879 8.83% 0.000 - 5299,999 10,957,497,311 25,09% 44,149 26,09% 0.000 - 5299,999 9,679,253,335 22,16% 28,065 17,85% 0.000 - 5299,999 6,168,236,641 14,12% 13,874 8.83% 0.000 - 5299,999 1,970,713,109 4.51% 3.066 1,94% 0.000 - 5299,999 1,211,942,812 2.78% 1,625 1.03% 0.000 - 5299,999 1,211,942,812 2.78% 1,625 1.03% 0.000 - 5399,999 1,211,942,812 2.78% 1,625 1.03% 0.000 - 5399,999 1,211,942,812 2.84% 9.22 0.59% 0.000 - 5399,999 1,315,323,531 2.64% 9.22 0.59% 0.000 - 5399,999 1,315,320,656,543 71.79%								
Ver Pool Remaining Principal Balance Distribution naining Principal Balance Principal Balance Percentage Number of Loans Percentage 999 and below 952,226,979 2.18% 13.879 8.83% 0.000 - S199,999 6.738,915,665 15.43% 43,607 27.75% 0.000 - S299,999 10,957,497,311 25,09% 44,149 28.09% 0.000 - S399,999 9,6779,253,335 22.16% 28,058 17.85% 0.000 - S399,999 6,188,236,641 14,12% 13.874 8.83% 0.000 - S599,999 1,211,942,812 2.78% 1,625 1.03% 0.000 - S599,999 1,211,942,812 2.78% 1,625 1.03% 0.000 - S599,999 513,752,969 1.18% 544 0.35% 0.000 - S899,999 513,752,969 1.18% 544 0.35% 0.000 - S899,999 513,752,969 1.18% 544 0.35% 0.000 - S99,999 513,752,969 1.18% 544 0.35% 0.000 and above athet 1,51,343,531 2.64% </td <td></td> <td></td> <td></td> <td>157,149</td> <td></td> <td></td>				157,149				
naming Principal Balance .999 and below Principal Balance .959 and below Percentage .18,99 Percentage .13,879 Percentage .8,83% 0.000 - \$199,999 6,738,915,565 15,43% 43,607 27,75% 0.000 - \$299,999 10,957,497,511 25,09% 44,149 28,09% 0.000 - \$299,999 9,679,253,335 22,16% 28,058 17,85% 0.000 - \$589,999 3,547,520,274 8,12% 6,516 4,15% 0.000 - \$589,999 1,970,713,109 4,51% 3,056 1,94% 0.000 - \$589,999 1,211,942,812 2,78% 1,625 1,03% 0.000 - \$899,999 1,211,942,812 2,78% 1,625 1,03% 0.000 - \$899,999 513,752,969 1,18% 544 0,23% 0.000 - \$899,999 513,752,969 1,18% 544 0,23% 0.000 - \$899,999 513,752,969 1,18% 544 0,23% 0.000 and above at 1,151,343,531 2,64% 922 0,55% ever Pool Property Type Distribution 31,350,656,543 71,79%								
1993 and below 952,226,979 2.18% 13,879 8.83% 000 - \$199,999 6,738,915,656 15,43% 43,607 27,75% 000 - \$299,999 10,957,497,311 25,09% 44,149 28,09% 000 - \$399,999 9,679,253,335 22,16% 28,058 17,85% 000 - \$599,999 6,168,236,641 14,12% 13,874 8,83% 000 - \$599,999 3,547,520,274 8,12% 6,516 4,15% 000 - \$599,999 1,217,942,812 2.78% 1,625 1,03% 000 - \$399,999 778,958,791 1,78% 919 0.58% 000 - \$399,999 71,8158,711 100,00% 157,149 100,00% 000 - \$399,999 1,151,343,531 2,64% 922 0,59% 000 - \$100,999 1,151,343,531 2,64% 922 0,59% 000 - \$101,113,13,12,117 100,00% 157,149 100,00% Errorlage Enviry Principal Balance Percentage Auge of Loans Percentage Auge of Loans Percentage Auge of Loans Principal Balance Percentage <	er Pool Remaining Principal Balance Distribution							
3.999 and below 952,226,979 2.18% 13,879 8.83% 00.000 - 5199,999 6,738,915,655 15.43% 43,607 27,75% 00.000 - 5299,999 10,957,497,311 25,09% 44,149 28,09% 00.000 - 5399,999 9,679,253,335 22.16% 28,058 17.85% 00.000 - 5899,999 6,168,236,641 14.12% 13,874 8,83% 00.000 - 5899,999 3,547,520,274 8.12% 6,516 4.15% 00.000 - 5899,999 1,970,713,109 4.51% 3,056 1.94% 00.000 - 5899,999 1,211,942,812 2.78% 1,625 1.03% 00.000 - 5899,999 718,956,711 1.78% 919 0.58% 00.000 - 599,999 513,752,969 1.18% 544 0.35% 000.000 and above 1.151,343,531 2.64% 922 0.59% ver Pool Property Type Distribution 43,670,361,317 100.00% 157,149 100.00% ver Pool Property Type Distribution 31,350,656,543 71.79% 106,455 67.75% mi-Detached 2,440,638,946 5.59% 8,828 <td< td=""><td>maining Principal Balance</td><td>Principal Balance</td><td>Percentage</td><td>Number of Loans</td><td>Percentage</td><td></td></td<>	maining Principal Balance	Principal Balance	Percentage	Number of Loans	Percentage			
00.000 - \$199.999 6,738,915,665 15.43% 43,607 27.75% 00.000 - \$399.999 10,957,497,311 25.09% 44,149 28.09% 00.000 - \$399.999 9,679,253,335 22.16% 28.058 17.85% 00.000 - \$399.999 6,738,215,664 14.12% 18.874 8.83% 00.000 - \$699.999 3,547,520,274 8.12% 6,516 4.15% 00.000 - \$699.999 1,970,713,109 4,51% 3,056 1.94% 00.000 - \$899.999 1,211,942,812 2,78% 1,625 1.03% 00.000 - \$899.999 778,956,791 1.78% 919 0.58% 00.000 - \$899.999 513,752,969 1.18% 544 0.33% 00.000 - \$899.999 513,752,969 1.18% 544 0.03% 0.000 of ad above 1,151,343,531 2.64% 922 0.59% tal 43,670,361,317 100.00% 157,149 100.00% tracked (Single Family) Tricipal Balance Percentage Number of Loans Percentage tracked (Single Family) 31,350,656,543 71.79% 106,465 67.75% tracked (Single Family) 1,535,340,637 3.52% 5.643 3.59%		952,226,979	2.18%	13,879	8.83%			
00.000 - \$399.999 9,679.253.335 22.16% 28.068 17.85% 00.000 - \$399.999 6,168.236.641 14.12% 13.874 8.83% 00.000 - \$599.999 3,547.520.274 8.12% 6,516 4.15% 00.000 - \$599.999 1,970.713.109 4.51% 3.056 1.04% 00.000 - \$899.999 1,211,942.812 2.78% 1.625 1.03% 00.000 - \$899.999 778.958,791 1.78% 919 0.58% 00.000 - \$899.999 513,752.969 1.18% 544 0.35% 00.000 ad above 1.151,343,531 2.64% 922 0.59% 1al 43,670.361,317 100.00% 157.149 100.00% ver Pool Property Type Distribution	00.000 - \$199.999							
00.000 - \$499.999 6,168,236,641 14,12% 13,874 8.83% 00.000 - \$599.999 3,547,520,274 8,12% 6,516 4,15% 00.000 - \$799.999 1,970,713,109 4,51% 3,056 1.94% 00.000 - \$899.999 1,211,942,812 2,78% 1,625 1.03% 00.000 - \$899.999 778,958,71 1.78% 919 0.58% 00.000 - \$899.999 713,752,969 1.18% 544 0.35% 00.000 - \$199.999 513,752,969 1.8% 544 0.35% 00.000 - \$199.799 513,752,969 1.78% 922 0.59% 1al 43,670,361,317 100.00% 157,149 100.00% ver Pool Property Type Distribution vert Yupe total \$3,350,656,543 71.79% 106,465 67.75% in-betached 2,440,638,946 5.59% 8,828 5.62% In-Family 1,535,40,637 3.52% 5,643 3.59% ni-betached 1,723,623,489 3.95% 6,460 4.11% in-betached								
3,5,67,520,274 8,12% 6,516 4,15% 00,00 \$599,999 1,970,713109 4,51% 3,056 1,94% 00,000 \$599,999 1,211,942,812 2,78% 1,625 1,03% 00,000 \$599,999 778,958,791 1,78% 919 0,58% 00,000 \$599,999 778,958,791 1,78% 919 0,58% 00,000 \$399,999 513,752,969 1,18% 544 0,35% 00,000 and above 1,151,343,531 2,64% 922 0,59% 1al 43,670,361,317 100,00% 157,149 100,00% torrer Pool Property Type Distribution								
Dicolog - Segsigag 1,970,713,109 4,51% 3,066 1,94% Dicolog - Segsigag 1,211,942,812 2,78% 1,625 1.03% Dicolog - Segsigag 1,211,942,812 2,78% 1,625 1.03% Dicolog - Segsigag 776,966,791 1.78% 919 0.658% Dicolog - Segsigag 513,752,969 1.18% 544 0.35% Dicolog - Segsigag 1.151,343,531 2.64% 922 0.59% tal 43,670,361,317 100.00% 157,149 100.00% sperty Type Distribution sperty Type Segrety Type tatached (Single Family) 31,350,666,543 71.79% 106,465 67.75% mi-Detached 2,440,638,946 5.59% 8.828 5.62% Winhouse 1,723,623,489 3.95% 6,460 4.11% ndos 6,561,903,972 10.3% 294,66 18.74%								
00.000 - \$799,999 1.211,942,812 2.78% 1.625 1.03% 00.000 - \$899,999 778,958,791 1.78% 919 0.58% 00.000 - \$899,999 513,752,969 1.18% 544 0.55% 0.000 - \$199,999 1.151,343,531 2.64% 922 0.59% 43,670,361,317 100.00% 157,149 100.00% operty Type Distribution Principal Balance Percentage Number of Leans Percentage tached 1,350,656,543 71.79% 106,465 67.75% mi-Detached 2,440,638,946 5.59% 8,828 5.62% winhouse 1,723,623,489 3.95% 6,460 4.11% ndos 6,561,963,972 15.03% 29,465 18.74%		3.547 520 274	8 12%	6.516				
Diction - \$899.999 778.958.791 1.78% 919 0.58% 00.000 - \$999.999 513.752.969 1.18% 544 0.35% 00.000 and above 1.151.343.531 2.64% 922 0.59% tal 43.670.361.317 100.00% 157.149 100.00% over Pool Property Type Distribution 919 0.68% 922 0.59% stached (Single Family) 31.350.656.543 71.79% 106.465 67.75% mi-Detached 2.440.638.946 5.59% 8.828 5.62% wnbouse 1.723.623.489 3.35% 6.460 4.11% ndos 6.561.963.972 15.03% 29.456 18.74%								
00.000 - \$999,999 513,752,969 1.18% 544 0.35% 00.000 and above 1.151,43,551 2.64% 922 0.59% tal 43,670,361,317 100.00% 157,149 100.00% wer Pool Property Type Distribution wer Pool Property Type Distribution Intervalue Principal Balance Percentage Number of Loans Percentage total 1,350,656,543 71.79% 106,465 67.75% mi-Detached 2,440,638,946 5.59% 8,828 5,62% Int=Tamily 1,533,340,637 3,52% 5,643 3,59% winhouse 0,13% 29,466 4,11% of 5,1963,972 10,03% 29,466 18,74%	00,000 - \$699,999	1,970,713,109	4.51%	3,056	1.94%			
tal 43,670,361,317 100.00% 157,149 100.00% over Pool Property Type Distribution	00.000 - \$699.999 00.000 - \$799.999	1,970,713,109 1,211,942,812 778,958,791	4.51% 2.78% 1.78%	3,056 1,625 919	1.94% 1.03% 0.58%			
Principal Balance Percentage Number of Loans Percentage tached (Single Family) 31,350,656,543 71.79% 106,465 67.75% miDebached 2,440,638,946 5.59% 8,828 5.62% vitils-Family 1,535,340,667 3.52% 5,643 3.59% winbuse 1,723,623,489 3.95% 6,460 4.11% ndos 6,561,963,972 15.03% 29,466 18.74%	00,000 - \$699,999 00,000 - \$799,999 00,000 - \$899,999 0,000 - \$999,999	1,970,713,109 1,211,942,812 778,958,791 513,752,969	4.51% 2.78% 1.78% 1.18%	3,056 1,625 919 544	1.94% 1.03% 0.58% 0.35%			
Principal Balance Percentage Number of Loans Percentage tached (Single Family) 31,350,656,543 71.79% 106,465 67.75% mi-Detached 2,440,638,946 5.59% 8,828 5.62% thitF-amily 1,535,340,637 3,52% 5,643 3.59% wnhouse 1,723,623,489 3.95% 6,460 4.11% ndos 6,561,963,972 15.03% 29,466 18.74% ver 58,137,729 0.13% 297 0.19%	00.000 - \$699.999 00.000 - \$799.999 00.000 - \$899.999 00.000 - \$899.999 00.000 - \$999.999	1,970,713,109 1,211,942,812 778,958,791 513,752,969 1,151,343,531	4.51% 2.78% 1.78% 1.18% 2.64%	3,056 1,625 919 544 922	1.94% 1.03% 0.58% 0.35% 0.59%			
stached 31,350,656,543 71.79% 106,465 67.75% mi-Detached 2,440,638,946 5.59% 8,828 5.62% lith-Family 1,535,340,637 3.52% 5,643 3.59% wnhouse 1,723,623,489 3.95% 6,460 4.11% ondos 6,561,963,972 15.03% 29,456 18.74%	600.000 - \$699.999 00.000 - \$799.999 00.000 - \$899.999 00.000 - \$899.999 00.000 - \$899.999 	1,970,713,109 1,211,942,812 778,958,791 513,752,969 1,151,343,531	4.51% 2.78% 1.78% 1.18% 2.64%	3,056 1,625 919 544 922	1.94% 1.03% 0.58% 0.35% 0.59%			
stached 31,350,656,543 71.79% 106,465 67.75% mi-Detached 2,440,638,946 5.59% 8,828 5.62% lith-Family 1,535,340,637 3.52% 5,643 3.59% wnhouse 1,723,623,489 3.95% 6,460 4.11% ondos 6,561,963,972 15.03% 29,456 18.74%	00,000 - \$699,999 00,000 - \$799,999 00,000 - \$899,999 00,000 - \$899,999 00,000 - \$999,999 .000,000 and above tal	1,970,713,109 1,211,942,812 778,958,791 513,752,969 1,151,343,531	4.51% 2.78% 1.78% 1.18% 2.64%	3,056 1,625 919 544 922	1.94% 1.03% 0.58% 0.35% 0.59%			
mi-Detached 2,440,638,946 5,59% 8,828 5,62% liti-Family 1,553,400,637 3,52% 5,643 3,59% wnhouse 1,723,623,489 3,95% 6,460 4,11% ondos 6,561,963,972 15,03% 29,456 18,74% her 58,137,729 0,13% 297 0,19%	500.000 - \$699.999 700.000 - \$699.999 900.000 - \$899.999 900.000 - \$999.999 1000.000 and above otal	1,970,713,109 1,211,942,812 778,958,791 513,752,969 1,151,343,531 43,670,361,317	4.51% 2.78% 1.78% 1.18% 2.64% 100.00%	3,056 1,625 919 544 <u>922</u> 157,149	1.94% 1.03% 0.58% 0.35% 0.59% 100.00%			
Jti-Family 1,535,340,637 3.52% 5,643 3.59% wnhouse 1,723,623,489 3.95% 6,460 4.11% ondos 6,561,963,972 15.03% 29,456 18.74% her 58,137,729 0.13% 297 0.19%	500,000 - \$699,999 500,000 - \$799,999 500,000 - \$399,999 500,000 - \$399,999 500,000 and above otal over Pool Property Type Distribution	1,970,713,109 1,211,942,812 778,958,791 513,752,969 1,151,343,531 43,670,361,317 Principal Balance	4.51% 2.78% 1.78% 1.18% <u>2.64%</u> 100.00%	3,056 1,625 919 544 <u>922</u> 157,149 Number of Loans	1.94% 1.03% 0.58% 0.35% <u>0.59%</u> 100.00%			
wnhouse 1,723,623,499 3.95% 6,460 4,11% indos 6,561,963,972 15.03% 29,456 18,74% her 58,137,729 0.13% 297 0.19%	500.000 - \$659.999 700.000 - \$799.999 900.000 - \$399.999 900.000 - \$399.999 9.000.000 and above stal over Pool Property Type Distribution roperty Type stached (Single Family)	1,970,713,109 1,211,942,812 778,958,791 513,752,969 1,151,343,531 43,670,361,317 Principal Balance 31,350,656,543	4.51% 2.78% 1.78% 1.8% <u>2.64%</u> 100.00% Percentage 71.79%	3,056 1,625 919 544 922 157,149 Number of Loans 106,465	1.94% 1.03% 0.55% 0.35% 0.59% 100.00% Percentage 67.75%			
ndos 6,561,963,972 15.03% 29,456 18.74% her58,137,729 0.13% 297 0.19%	600.000 - \$689.999 700.000 - \$799.999 800.000 - \$899.999 1.000,000 and above otal cover Pool Property Type Distribution roperty Type retached (Single Family) emi-Detached	1.970,713,109 1.211 942,812 778,958,791 513,752,969 1.151,343,531 43,670,361,317 Principal Balance 31,350,656,543 2,440,638,946	4.51% 2.78% 1.78% 1.18% 2.64% 100.00% Percentage 71.79% 5.59%	3,056 1,625 919 544 922 157,149 Number of Loans 106,465 8,828	1.94% 1.03% 0.58% 0.35% 0.35% 0.59% 0.59% 100.00%			
her <u>58,137,729 0.13% 297 0.19%</u>	600.000 - \$699.999 700.000 - \$799.999 800.000 - \$999.999 900.000 - \$999.999 1,000.000 and above otal Cover Pool Property Type Distribution Toperty Type letached (Single Family) emi-Detached Multi-Family	1.970,713,109 1.211,942,812 778,958,791 513,752,969 1.151,343,531 43,670,361,317 Principal Balance 31,350,656,543 2,440,638,946 1,535,340,637	4.51% 2.78% 1.78% 1.18% <u>2.64%</u> 100.00% Percentage 71.79% 5.59% 3.52%	3,056 1,625 919 544 922 157,149 Number of Loans 106,465 8,828 5,643	1.94% 1.03% 0.58% 0.35% 0.59% 100.00% Percentage 67.75% 5.62% 3.59%			
43,670,361,317 100.00% 157,149 100.00%	600.000 - \$699.999 700.000 - \$799.999 800.000 - \$399.999 900.000 - \$999.999 1.000.000 and above otal cover Pool Property Type Distribution roperiv Type etached (Single Family) emi-Detached lulti-Family ownhouse	1,970,713,109 1,211,942,812 778,958,791 513,752,969 1,151,343,531 43,670,361,317 Principal Balance 31,350,656,643 2,440,638,946 1,535,340,637 1,723,623,489	4.51% 2.78% 1.78% 1.18% 2.64% 100.00% Percentage 71.79% 5.59% 3.55% 3.95%	3,056 1,625 919 544 922 157,149 Number of Loans 106,465 8,828 5,643 6,460	1.94% 1.03% 0.58% 0.35% 0.59% 100.00% Percentage 67.75% 5.62% 3.59% 4.11%			
	Could - Sass, 399 700.000 - Sass, 999 700.000 - Sass, 999 100.000 - Sass, 999 100.000 - Sass, 999 100.000 - and above Total Cover Pool Property Type Distribution Plached (Single Family) Jerached Auto-Family Yownhouse Condos	1.970,713,109 1.211 942,812 778,958,791 513,752,969 1.151,343,631 43,670,361,317 Principal Balance 31,350,656,643 2,440,638,946 1,535,340,637 1,723,623,489 6,651,963,972	4.51% 2.78% 1.78% 1.18% 2.64% 100.00% Percentage 71.79% 5.59% 3.52% 3.95% 15.03%	3,056 1,625 919 544 922 157,149 Number of Loans 106,465 8,828 5,643 6,460 2,9,456	1.94% 1.03% 0.58% 0.38% 0.35% 0.59% 100.00% Percentage 67.75% 5.62% 3.59% 4.11% 18.74%			
	600.000 - \$689.999 700.000 - \$799.999 800.000 - \$999.999 1.000.000 and above otal cover Pool Property Type Distribution roperty Type letached (Single Family) emi-Detached tulti-Family ownhouse iondos	1,970,713,109 1,211,942,812 778,958,791 513,752,969 1,151,343,531 43,670,361,317 Princinal Balance 31,350,656,543 2,440,638,946 1,535,340,637 1,723,623,489 6,661,963,972 58,137,729	4.51% 2.78% 1.78% 1.18% 2.64% 100.00% Percentage 71.79% 5.59% 3.52% 3.95% 15.03% 0.13%	3,056 1,625 919 544 922 157,149 Number of Loans 106,465 8,828 5,643 6,480 29,456 297	1.94% 1.03% 0.58% 0.35% 0.59% 100.00% Percentage 67.75% 5.62% 3.59% 4.11% 18.74% 0.19%			

3



TD Covered Bond (Legislative) Programme Monthly Investor Report Calculation Date: 31/07/17 Date of Report: 22/08/17

Cover Pool Multi-Dimensional	I Distribution by Current LTV ⁽¹⁾ and	Credit Scores

				Credit S	Score			
Current LTV (\$)	<599	600-650	<u>651-700</u>	<u>701-750</u>	<u>751-800</u>	>800	Score Unavailable	Total
< 20.0	3,758,554	6,323,462	30,622,683	74,459,835	228,322,762	389,080,357	756,125	733,323,778
20.01 - 30.00	12,314,729	17,146,037	76,256,639	166,143,181	462,864,292	711,718,847	3,589,628	1,450,033,352
30.01 - 40.00	44,233,499	61,225,882	223,005,331	408,724,952	1,075,686,081	1,325,324,046	4,180,023	3,142,379,814
40.01 - 50.00	117,449,575	167,380,817	570,854,589	992,560,668	2,237,599,286	2,366,475,375	13,240,657	6,465,560,966
50.01 - 55.00	78,079,120	129,545,466	422,229,097	773,289,534	1,754,970,864	1,661,460,130	2,610,598	4,822,184,807
55.01 - 60.00	82,309,457	124,746,118	464,799,821	869,990,453	1,912,737,764	1,729,974,752	9,182,544	5,193,740,909
60.01 - 65.00	94,491,741	152,756,821	532,961,830	1,032,640,887	2,295,196,574	1,867,646,774	3,726,807	5,979,421,434
65.01 - 70.00	98,827,276	155,322,757	509,252,044	1,043,724,068	2,249,266,326	1,775,464,694	5,060,709	5,836,917,873
70.01 - 75.00	81,109,420	138,543,131	491,005,807	1,035,416,632	2,216,570,240	1,632,131,531	6,145,771	5,600,922,533
75.01 - 80.00	27,214,633	78,994,506	277,043,489	594,054,644	1,274,431,425	943,764,255	2,386,036	3,197,888,988
> 80.00	12,564,674	32,709,170	105,750,366	236,023,304	505,387,169	355,374,631	177,549	1,247,986,864
Total	652,352,678	1,064,694,165	3,703,781,696	7,227,028,158	16,213,032,783	14,758,415,390	51,056,446	43,670,361,317

¹⁰ Current LTV is based on the quarterly indexation of the original or renewal appraised value. Cover Pool Multi-Dimensional Distribution by Current LTV⁽¹⁾ and Credit Scores (continued)

Current LTV (%)	<u><599</u>	600-650	651-700	701-750	751-800	>800	Score Unavailable	Total
< 20.0	0.01%	0.01%	0.07%	0.17%	0.52%	0.89%	0.00%	1.68%
20.01 - 30.00	0.03%	0.04%	0.17%	0.38%	1.06%	1.63%	0.01%	3.32%
30.01 - 40.00	0.10%	0.14%	0.51%	0.94%	2.46%	3.03%	0.01%	7.20%
40.01 - 50.00	0.27%	0.38%	1.31%	2.27%	5.12%	5.42%	0.03%	14.81%
50.01 - 55.00	0.18%	0.30%	0.97%	1.77%	4.02%	3.80%	0.01%	11.04%
55.01 - 60.00	0.19%	0.29%	1.06%	1.99%	4.38%	3.96%	0.02%	11.89%
60.01 - 65.00	0.22%	0.35%	1.22%	2.36%	5.26%	4.28%	0.01%	13.69%
65.01 - 70.00	0.23%	0.36%	1.17%	2.39%	5.15%	4.07%	0.01%	13.37%
70.01 - 75.00	0.19%	0.32%	1.12%	2.37%	5.08%	3.74%	0.01%	12.83%
75.01 - 80.00	0.06%	0.18%	0.63%	1.36%	2.92%	2.16%	0.01%	7.32%
> 80.00	0.03%	0.07%	0.24%	0.54%	1.16%	0.81%	0.00%	2.86%
Total	1.49%	2.44%	8.48%	16.55%	37.13%	33.80%	0.12%	100.00%

⁰⁰ Current LTV is based on the quarterly indextion of the original or renewal appraised value. Cover Pool Multi-Dimensional Distribution by Region, Current LTV⁽¹⁾ and Arrears

Region	Current LTV	Current and less than 30 days past due	Percentage	<u>30 to 59</u> days past due	Percentage	60 to 89 days past due	Percentage	90 or more days past due	Percentage	Total
British Columbia										
	< 20.0	186,620,729	2.43%	290,481	0.00%	-	0.00%	-	0.00%	186,911,209
	20.01 - 30.00 30.01 - 40.00	333,023,069 664,006,733	4.34% 8.65%	367,232 1,465,569	0.00% 0.02%	58,943	0.00% 0.00%	254,563	0.00% 0.00%	333,644,864 665,531,245
	40.01 - 50.00	1,278,355,332	16.65%	2,386,056	0.02 %	149,688	0.00%	1,374,834	0.02%	1,282,265,911
	50.01 - 55.00	1,051,840,600	13.70%	1,228,687	0.02%	602,307	0.01%	221,138	0.00%	1,053,892,733
	55.01 - 60.00	1,046,842,498	13.64%	1,577,658	0.02%	-	0.00%	622,058	0.01%	1,049,042,214
	60.01 - 65.00	1,094,978,341	14.26%	1,442,482	0.02%	156,514	0.00%	-	0.00%	1,096,577,337
	65.01 - 70.00	833,393,288	10.86%	980,753	0.01%	224,605	0.00%	996,249	0.01%	835,594,896
	70.01 - 75.00	617,751,374	8.05%	-	0.00%	127,033	0.00%	-	0.00%	617,878,407
	75.01 - 80.00	537,311,906	7.00%	1,389,185	0.02%	-	0.00%	166,002	0.00%	538,867,093
	> 80.00	16,215,452	0.21%	-	0.00%	210,087	0.00%	-	0.00%	16,425,539
Total British Colum	bia	7,660,339,322	99.79%	11,128,105	0.14%	1,529,177	0.02%	3,634,845	0.05%	7,676,631,449
Ontario										
	< 20.0	448,139,949	1.89%	684,374	0.00%	-	0.00%	50,571	0.00%	448,874,894
	20.01 - 30.00	940,696,534	3.96%	1,196,639	0.01%	-	0.00%	205,288	0.00%	942,098,461
	30.01 - 40.00	2,101,250,304	8.85%	3,287,921	0.01%	680,540	0.00%	732,264	0.00%	2,105,951,028
	40.01 - 50.00	4,389,172,660	18.49%	8,750,498	0.04%	915,271	0.00%	1,877,997	0.01%	4,400,716,426
	50.01 - 55.00	3,116,885,209	13.13%	9,728,131	0.04%	488,437	0.00%	596,978	0.00%	3,127,698,755
	55.01 - 60.00	3,085,175,776	13.00%	7,129,030	0.03%	2,226,805	0.01%	212,537	0.00%	3,094,744,147
	60.01 - 65.00	3,103,883,384	13.08%	6,877,882	0.03%	2,619,830	0.01%	2,142,587	0.01%	3,115,523,684
	65.01 - 70.00	2,368,242,073	9.98%	2,578,856	0.01%	1,152,138	0.00%	106,067	0.00%	2,372,079,135
	70.01 - 75.00	1,779,415,599	7.50%	2,076,740	0.01%	-	0.00%	-	0.00%	1,781,492,339
	75.01 - 80.00	1,330,425,060	5.60%	1,333,416	0.01%		0.00%	-	0.00%	1,331,758,475
T	> 80.00	1,015,342,738	4.28%	474,392	0.00%	158,452	0.00%	-	0.00%	1,015,975,582
Total Ontario		23,678,629,284	99.75%	44,117,879	0.19%	8,241,473	0.03%	5,924,290	0.02%	23,736,912,926
Prairies	. 00.0	CO 5 40 505	0.000/		0.00%		0.000/	47.000	0.000/	CO 500 004
	< 20.0 20.01 - 30.00	60,542,505 105,020,810	0.83% 1.45%	- 57,481	0.00% 0.00%	-	0.00% 0.00%	47,826	0.00% 0.00%	60,590,331 105,078,290
	30.01 - 40.00	208,400,616	2.87%	215,409	0.00%	193,001	0.00%	- 123,749	0.00%	208,932,775
	40.01 - 50.00	432,578,964	5.96%	984,021	0.01%	692,488	0.00%	123,743	0.00%	434,255,473
	50.01 - 55.00	355,304,034	4.90%	530,998	0.01%	85,905	0.00%	405,926	0.01%	356,326,863
	55.01 - 60.00	606,749,016	4.30%	1,914,852	0.03%	108,078	0.00%	1,391,151	0.02%	610,163,096
	60.01 - 65.00	942,342,606	12.98%	2,769,353	0.04%	503,044	0.01%	2,332,117	0.03%	947,947,119
	65.01 - 70.00	1,421,642,170	19.59%	2,786,443	0.04%	550,446	0.01%	3,349,322	0.05%	1,428,328,380
	70.01 - 75.00	2,129,891,261	29.34%	3,384,472	0.05%	499,672	0.01%	4,610,889	0.06%	2,138,386,294
	75.01 - 80.00	834,332,976	11.49%	1,245,125	0.02%	-	0.00%	1,875,867	0.03%	837,453,967
	> 80.00	130,016,194	1.79%	-	0.00%		0.00%	834,327	0.01%	130,850,522
Total Prairies		7,226,821,151	99.57%	13,888,152	0.19%	2,632,632	0.04%	14,971,174	0.21%	7,258,313,109
Quebec	< 20.0	31,291,637	0.80%		0.00%		0.00%	53,822	0.00%	31,345,458
	< 20.0 20.01 - 30.00	59,425,331	1.52%	- 75,417	0.00%		0.00%	53,822	0.00%	59,500,748
	30.01 - 40.00	134,100,553	3.43%	1,438,910	0.00%		0.00%	- 91,894	0.00%	135,631,357
	40.01 - 50.00	281,538,241	7.20%	708,019	0.04%	326,321	0.00%	424,972	0.00%	282,997,553
	50.01 - 55.00	230,584,836	5.90%	1,408,862	0.02%	136,166	0.00%	424,972	0.00%	232,129,864
	55.01 - 60.00	353,567,015	9.04%	1,858,101	0.05%	1,368,584	0.00%	1,328,703	0.03%	358,122,404
	60.01 - 65.00	676,139,218	17.30%	6,130,853	0.16%	821,864	0.02%	1,613,959	0.04%	684,705,894
	65.01 - 70.00	949,346,075	24.29%	6,702,746	0.17%	2,496,913	0.06%	3,736,759	0.10%	962,282,493
	70.01 - 75.00	831,702,861	21.28%	3,845,574	0.10%	619,410	0.02%	2,173,976	0.06%	838,341,821
	75.01 - 80.00	322,559,337	8.25%	540,790	0.01%	445,001	0.01%	496,737	0.01%	324,041,865
	> 80.00	-	0.00%		0.00%	-	0.00%	-	0.00%	-
Total Quebec		3,870,255,103	99.01%	22,709,271	0.58%	6,214,261	0.16%	9,920,822	0.25%	3,909,099,458
Atlantic		5 55 4 707	0.540/	0.000	0.00%		0.000/	20.400	0.00%	E 004 005
	< 20.0 20.01 - 30.00	5,554,727 9,710,989	0.51% 0.89%	8,698	0.00% 0.00%	-	0.00% 0.00%	38,460	0.00% 0.00%	5,601,885 9,710,989
	20.01 - 30.00 30.01 - 40.00	9,710,989 26,333,408	0.89%	-	0.00%	-	0.00%	-	0.00%	9,710,989 26,333,408
	40.01 - 40.00 40.01 - 50.00	26,333,408 65,281,997	2.42%	43,607	0.00%	-	0.00%	-	0.00%	26,333,408 65,325,604
	50.01 - 55.00	50,973,155	4.68%	925,773	0.08%	-	0.00%	237,663	0.02%	52,136,592
	55.01 - 60.00	81,407,601	7.47%	140,712	0.01%	-	0.00%	120,735	0.02 %	81,669,048
	60.01 - 65.00	133,508,583	12.26%	622,286	0.06%	_	0.00%	536,530	0.01%	134,667,399
	65.01 - 70.00	235,106,705	21.58%	1,953,288	0.18%	597,337	0.05%	975,639	0.09%	238,632,969
	70.01 - 75.00	223,558,989	20.52%	344,335	0.03%	465,100	0.03%	455,247	0.04%	224,823,672
	75.01 - 80.00	165,515,314	15.19%	188,166	0.02%	-	0.00%	64,106	0.01%	165,767,587
	> 80.00	83,020,302	7.62%	1,505,205	0.14%	-	0.00%	209,713	0.02%	84,735,221
Total Atlantic		1,079,971,771	99.13%	5,732,070	0.53%	1,062,438	0.10%	2,638,095	0.24%	1,089,404,375
Grand Total		43,516,016,632	99.65%	97,575,477	0.22%	19,679,980	0.05%	37,089,227	0.08%	43,670,361,317



Indexation Methodology

TD Covered Bond (Legislative) Programme Monthly Investor Report 31/07/17 22/08/17

Calculation Date Date of Report:

As of the date of this Investor Report, the Guarantor employs the following methodology to determine indexed valuations for Properties in the Covered Bond Portfolio for reporting as of a date on or after 1 July 2014 (which methodology is, as of the date hereof, the "Indexation Methodology" for purposes of the Asset Coverage Test, the Amortization Test, the Valuation Calculation and for other purposes required by the CMHC Guide. Changes to the indexation Methodology 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 satisfaction of the Rating Agency Condition, and (iii) if such change is 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.

The indices used by the Guarantor to determine the current market value of a Property are calculated using a time series of seasonally-adjusted resale home prices (the "HPI Data") generated by The Canadian Real Estate Association ("CREA"). At this time, the HPI Data is available for the following metropolitan areas: Calgary, Edmonton, Halifax-Dartmouth, Hamilton-Burlington, Kitchener-Waterloo, London & St. Thomas, Ottawa-Carleton, Regina, Saint John, Saskatoon, St. Catherines & district, Sudbury, Thunder Bay, Toronto, Greater Vancouver, Victoria, Windsor-Essex and Winnipeg. An index calculated based on the HPI Data for each such metropolitan area is referred to herein as a "Metropolitan HPI".

The HPI Data is available by subscription from CREA at http://crea.ca/statistics. This website and its contents do not form part of this Investor Report.

A 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 HPI Data. 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 utilin an area covered by a Metropolitan HPI, the applicable Provincial HPI will be used and if the Property is located outside of the areas covered by the Metropolitan HPI, the applicable Provincial HPI will be used. Finally, the current market value is then determined by adjusting the orginal valuation for such Property, by applying the corresponding HPI Factor from the date of the orginal valuation to the data on which the latest valuation is being adjusted for purposes of determining the current market value for such Property. In instances where the orginal valuation in to the data on the set of such property pre-dates the first available date for the relevant rate of change in the HPI Data, the first available date for such Property. The process is repeated at least quarterly.

taterial risks associated with using the Indexation Methodology include, but are not limited to, the accuracy and completeness of the HPI Data being used to calculate the Metropolitan HPIs and the Provincial HPIs, the continued availability of the HPI Data, the risk that the HPI Data does not account for differences in property value changes based on property type, and, in the case of Properties located outside of the areas covered by the Metropolitan HPIs, the risk that the Provincial HPIs may not accurately capture unique factors affecting local housing markets

The HPI Data is made available by CREA to The Toronto-Dominion Bank (the "Bank") on an "as is basis" without warranty of any kind including all implied warranties and conditions of merchantability, fitness for a particular purpose, title and non-infringement. CREA makes no representations about the suitability of the HPI Data.

5