

TD Covered Bond (Legislative) Programme Monthly Investor Report

Calculation Date: 31/08/19 Date of Report: 23/09/19 AMENDED

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	Informatio	n								
Series ⁽¹⁾	Ini	tial Principal	Coupon Rate	Rate Type	Exchange Rate	<u>c</u>	AD Equivalent	Final Maturity	Moody's Rating	DBRS Rating
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%	Float	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
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
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
CBL14-3	C\$	500,000,000	1.680%	Fixed	1.0000	\$	500,000,000	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
CBL18	£	500,000,000	3 month GBP LIBOR + 0.22%	Float	1.7358	\$	867,900,000	January 30, 2023	Aaa	AAA
CBL19	€	1,250,000,000	0.250%	Fixed	1.5963	\$	1,995,412,500	January 12, 2023	Aaa	AAA
CBL20	€	1,000,000,000	0.625%	Fixed	1.4985	\$	1,498,500,000	June 6, 2025	Aaa	AAA
CBL21	£	1,000,000,000	3 month GBP LIBOR +0.27%	Float	1.7170	\$	1,717,000,000	June 7, 2021	Aaa	AAA
CBL22	C\$	750,000,000	3 month BA + 0.31%	Float	1.0000	\$	750,000,000	June 28, 2023	Aaa	AAA
CBL23	US\$	2,000,000,000	3.3500%	Fixed	1.2950	\$	2,590,000,000	October 22, 2021	Aaa	AAA
CBL24	€	1,750,000,000	0.000%	Fixed	1.4975	\$	2,620,625,000	February 9, 2024	Aaa	AAA
CBL25	£	1,000,000,000	SONIA +0.47%	Float	1.6903	\$	1,690,290,000	June 24, 2022	Aaa	AAA
CBL26	US\$	1,750,000,000	2.100%	Fixed	1.3091	\$	2,290,925,000	July 15, 2022	Aaa	AAA
CBL27	US\$	400,000,000	2.111%	Fixed	1.3100	\$	524,000,000	July 15, 2021	Aaa	AAA
CBL28	€	1,250,000,000	0.100%	Fixed	1.4713	\$	1,839,125,000	July 19, 2027	Aaa	AAA
Covered Bone	ds currently	/ outstanding (CAD Eq	uivalent):			\$	41,723,237,595			
OSFI Covered	Bond Ratio	(2).					3.12%			
OSFI Covered							5.50%			
Weighted aver	rage maturit	y of Outstanding Covere	ed Bonds				31.86			

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Key Parties	
Issuer, Seller, Servicer, Cash Manager	The Toronto-Dominion Bank
Account Bank, GDA Provider	The Toronto-Dominion Bank
Interest Rate Swap Provider, Covered Bond Swap Provider	The Toronto-Dominion Bank
Standby Account Bank, Standby GDA Provider	Bank of Montreal
Bond Trustee, Custodian, Corporate Services Provider	Computershare Trust Company of Canada
Guarantor	TD Covered Bond (Legislative) Guarantor Limited Partnership
Asset Monitor	Ernst & Young LLP
Paying Agents	Citibank, N.A. and Citibank, N.A. London Branch
Intercompany Loan Balance	• · · · · · · · · · · · · · · · · · · ·
Guarantee Loan	\$ 43,951,031,264
Demand Loan	\$ 18,116,675,377
Total:	\$ 62,067,706,641
Events of Default	
Issuer Event of Default	No

Guarantor Event of Default

Weighted average remaining maturity of Loans in the cover pool

(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 floating rate of interest specified in the Final Terms of each Series is payable monthly in arrears from and including the Final Maturity Date to but excluding the Extended Due for Payment Date.

30.59

No

(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, 2019.

Ratings, Triggers and Requ	irements						
Current Ratings			Moody's	DBRS			
The Toronto-Dominion Bank's R	atings (1):						
Legacy Senior	Debt ⁽²⁾		Aa1	AA (high)			
Senior Debt (3)			Aa3	AA			
Ratings Outloo	ok .		Stable	Stable			
Short-Term			P-1	R-1 (high)			
Counterparty I	Risk Assessment (Short-Term/Long-Term)		P-1 (cr)/Aa1 (cr)	N/A			
Bank of Montreal's Ratings (1):							
Long Term De	posits/Legacy Senior Debt ⁽²⁾		Aa2	AA			
Senior Debt (3)	Senior Debt (3)		A2	AA (low)			
Ratings Outloo	ok.		Stable	Stable			
Short-Term			P-1	R-1 (high)			
			Rating	s Triggers			
Ratings Triggers	Counterparty		Moody's	DBRS	Specified Rating Related Action when Ratings Triggers are below the Threshold	Ratings Threshold	
Cash Management Deposit Rati	ngs TD	Short-Term	P-1	-	(a) Direct Servicer to deposit cashflows directly into the GDA Account; and	Above	
		Long-Term	-	BBB (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	the	
Cash Manager Required Rating	s TD	Short-Term Long-Term	P-2 (cr)	- BBB (low)	Obtain a guarantee from a credit support provider or replace	Above	
		Long-Term	-	555 (IOW)			
Servicer Deposit Threshold Ratio	ngs TD	Short-Term Long-Term	P-1 (cr)	- BBB (low)	Deposit cashflows to the Cash Manager within 2 business days or the GDA Account, as applicable	Above	

(1) Credit ratings are not recommendate tions 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 (3) Subject to conversion under the bank recapitalization "bail-in" regime.

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				s Triggers ⁽¹⁾	Specified Rating Related Action when	Ratings Thresho
Ratings Trigger	Counterparty		Moody's	DBRS	Ratings Triggers are below the Threshold	Ratings Theshol
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 (low) A	Replace with Standby Account Bank	Above
Standby Account Bank & Standby GDA Provider Threshold Ratings	BMO	Short-Term Long-Term	P-1 -	R-1 (low) A	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 (cr)	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)	-	A (low)		
		Long-Term (within 6 months)	-	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
nterest Rate Swap Provider	TD					
Initial Rating Event		Short-Term Long-Term	P-1 A2 ⁽²⁾	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	TD	-				
Initial Rating Event			P-1 / P-1 (cr) ⁽⁴⁾ A2 / A2 (cr) ^{(2) (4)}	R-1 (low) ⁽³⁾ A ⁽³⁾	Credit support, obtain guarantee or replace	Above
Subsequent Downgrade Trigger Event			P-2 / P-2 (cr) ⁽⁴⁾ A3 / A3 (cr) ⁽⁴⁾	R-2 (middle) ⁽³⁾ BBB ⁽³⁾	Obtain guarantee or replace	
⁽¹⁾ Where both a short-term and long-term rating are noted ⁽²⁾ If no short-term ratina, long-term ratina is A1. ⁽³⁾ For CBL 1 to and including CBL 17, DBRS ratings triag ⁽⁴⁾ Moody's counterpary risk assessment (cr) is applicable Pre-Maturity T Cest	ers for Initial Rating Even	ncy, both such triggers must it are R-1 (middle) and A (hic	be breached before the	consequences apply.	1 BBB (high).	

(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).

D

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	\$	41,723,237,595		
A = lesser of (i) LTV Adjusted Loan Balance ⁽¹⁾ and (ii) Asset Percentage Adjusted Loan Balance ⁽¹⁾ B = Principal Receipts C = the sum of	\$	58,921,613,361 -	A(i), Aggregated A(ii), Aggregated Asset Percentage Maximum Asset Percentage	62,010,473,352 58,921,613,361 95.00% 97.00%
 C = ine 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 F = Contingent Collateral Amount G = Negative Carry Factor calculation Total = A + B + C + D + E - F - G 	\$ \$	100 - - - - 58,921,613,461	Regulatory OC Minimum⊟ Level of Overcollateralization ⁽²⁾	103.00% 105.26%
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 (1) 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	\$ 43,142,104,590
A = LTV Adjusted Loan Present Value (1)	\$ 62,118,414,668
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	 <u> </u>
Total = A + B + C + D + E + F	\$ 62,118,414,768
Valuation Calculation Test Result	Pass
Weighted average rate used for discounting: ⁽¹⁾ LTV Adjusted Loan Present Value is calculated based on quarterly indexation of original or renewal appraised value.	2.98

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Amortization Test	
Do any of the Covered Bonds remain outstanding? Event of Default on the part of the Registered Issuer? Amortization Test Required? Amortization Test	Yes No No
Cover Pool - Summary Statistics	
Previous Month Ending Balance Current Month Ending Balance ⁽¹⁾ Number of Eligible Loans in cover pool Average Loan Size Number of Properties Number of Primary Borrowers Weighted Average LTV - Authorized ⁽²⁾ Weighted Average LTV - Original ⁽²⁾ Weighted Average LTV - Original ⁽²⁾ Weighted Average Sate Weighted Average Rate Weighted Average Term of Loans (months) Weighted Average Term of Loans (months)	\$ 53,043,345,723 \$ 62,067,706,641 216,280 2266,978 216,280 208,862 69,41% 69,41% 56,71% 34,27 3.02% 52,83
⁽¹⁾ On August 29, 2019, a loan sale to the Guarantor of approximately \$10 billion was comple ⁽²⁾ Weighted Average Original LTV and Weighted Average Authorized LTV are based on or ⁽³⁾ Weighted Average Current LTV is based on quarterly indexation of original or renewal ap <u>Cover Pool Type of Assets</u> ⁽¹⁾	al or renewal appraised value.

Alt Decision barrier instruction work Pool Nature Jype Distribution Frincipal Balance (3.500,706,641 Percentage (100,005, 316,300,005,300,000,0		Principal Balance	Percentage	Number of Loans	Percentage	
Over Pool Rate Type Distribution Percentage Percentage <td>Conventional Mortgages</td> <td>62,067,706,641</td> <td>100%</td> <td>216,280</td> <td>100%</td> <td></td>	Conventional Mortgages	62,067,706,641	100%	216,280	100%	
arr Ym bit does be been to be be been to be be be been to b						
sed minioine 40:52:207/568 7/47% 18:148 7/77% main 15:38:40/32 20:50% 24:528 20:000% vari Pool Rata Distribution 20:50% 24:528 20:000% sout Pool Rata Distribution 10:00:50% 20:00% 20:00% sout Pool Rata Distribution 10:00:50% 0:00 10:00:50% 0:00 sout Pool Rata Distribution 10:00:50% 0:00 10:00:50% 0:00 0:00% sout Pool Rata Distribution 20:00:00% 10:00:50% 0:00% 0:00% 0:00% sout Pool Rata Distribution 20:00:00% 10:00:00% 21:528 100:00% sout Pool Rata Distribution 20:00:00% 10:54% 35:23% 10:20% sout Pool Rata Distribution 10:14% 20:00% 10:54% 35:23% 10:20% sout Pool Rata Distribution 10:14% 20:00% 21:528% 10:00:00% sout Pool Rata Distribution 10:14% 20:55% 11:00:00% 21:528 sout Pool Rata Distribution 10:14% 20:55% <td></td> <td></td> <td>_</td> <td></td> <td></td> <td></td>			_			
minibile 15.538,008.973 23.03% 44.132 22.25% over Pool Rate Distribution 24.067,064.41 100.00% 20.00% 100.00% san Rate NQ Principal Biology Principal Biology 100.00% 100.00% 0000 - 1.699 24.022.061 12.80% 20.02% 20.05% 0000 - 2.699 7.94.022.061 12.80% 20.083% 27.70 12.7% 0000 - 0.699 7.94.022.061 12.80% 20.083% 27.70 12.7% 0000 - 0.699 7.94.022.061 100.00% 21.62.20 10.00.0% 0000 - 0.699 7.95.02.07.06.41 100.00% 21.62.20 10.00.0% 0000 - 0.699 7.95.02.07.06.41 100.00% 21.62.20 100.00% 0000 - 0.699 10.54.06% 21.62.20 100.00% 20.00% 0000 - 0.699 10.54.06% 21.62.20 100.00% 20.00% 0000 - 0.699 20.726.54.01 100.00% 21.62.20 10.00% 0000 - 0.699 20.776.54.1 100.00% 21.52.80 <td< td=""><td>Rate Type Fixed</td><td></td><td></td><td></td><td></td><td></td></td<>	Rate Type Fixed					
stal 62.067.706.641 106.00% 216.280 100.00% over Piol Rate Distribution 24.14.38 Percentage 0.01% 368 art Belw 2.44.4.38 0.00% 12 0.01% 369 art Belw 2.44.4.38 0.00% 12 0.01% 369 art Belw 2.44.4.38 0.00% 12 0.01% 360 art Belw 2.33.01.67.76 3.5.9% 7.40.07 3.5.9% 3000 - 3.499 2.33.01.67.76 3.5.9% 7.40.07 3.5.9% 3000 - 3.499 7.30.49.71.07 1.1.5% 2.7.07 3.5.9% 3000 - 3.499 7.30.49.71.07 1.1.5% 2.7.07 3.5.9% 3000 - 3.499 7.30.49.71.07 1.1.5% 2.7.07 3.5.9% stal Cover Code Principal Balance Percentage Number of Lans Percentage cover Code Principal Balance Percentage Number of Lans Percentage cover Code Principal Balance Percentage Number of Lans Percentage cover Code <td>Variable</td> <td></td> <td></td> <td></td> <td></td> <td></td>	Variable					
Same Reit 0's 400 m 10 block 000 - 2.499 500 - 2.490 500 - 2.499 500 - 2.490 500 - 2.499 500 - 2.490 500 - 2.490 50	Total					
Same Reit 0'a) 400 m 10 block 000 - 2.4990 500 - 1.990 500 - 1.	Cover Real Rate Distribution					
4898 and Below 2,44,4538 0.00% 12 0.01% 0000 - 1,8690 7,384,202,669 11,35% 2,609,000 12,35% 0000 - 2,6890 7,384,202,669 11,35% 2,609,000 1,35% 0000 - 3,6990 22,350,016,775 35,35% 2,719 1,21% 0000 and above 5,72,50,786 0,03% 2,137 1,27% 000 and above 5,72,50,786 0,03% 16,24% 100,00% over Pool Occupancy Type Distribution 5,016,50,786 100,00% 216,520 100,00% over Pool Accupancy Type Distribution 5,016,541 100,00% 216,520 100,00% over Pool Accupancy Type Distribution 5,016,584 / 782 6,47% 116,79% Percentage over Pool Accupancy Type Distribution 5,015,884 / 782 6,47% 10,900% 216,920 100,00% 00 - 11,99 5,015,884 / 782 6,47% 10,79% Percentage 300% 00 - 2,399 1,029,57,786,44 10,298,776,84 12,298,776 10,148,118 30,01 00 - 1	Cover Pool Rate Distribution					
5001 - 1999 10.035,335 0.02% 4.0 0.02% 0001 - 2.090 2.3913,238,76 33.37% 34.23% 34.37% 0001 - 2.090 2.3933,238,76 33.37% 34.37% 34.37% 0001 - 2.090 2.3933,238,76 33.37% 34.37% 34.37% 0001 - 2.090 2.297% 2.2187,337 1.27% 0001 - 2.090 2.007,766,41 1.010,09% 2.16,228 0001 - 0.00% 2.16,228 1.00,09% 2.16,228 0001 - 0.00% 2.16,228 1.01,00% 2.16,228 0001 - 0.00% 2.16,228 1.01,00% 2.16,228 0001 - 0.00% 2.16,228 1.01,00% 2.16,228 0001 - 1.01 3.03,13,030 1.03,04% 3.02,38 0001 - 1.01 2.00,77,66,41 1.00,00% 2.16,228 001 - 1.01 3.01,33,330 1.03,347,006 4.29,37 1.03,04% 001 - 1.01 3.01,37,370 1.03,47,370 1.01,44,371 3.03,75 001 - 1.91 3.01,00,00% 2.0,07% 2.0	Loan Rate (%)					
0000 - 2.4990 0000 - 2.6900 0000 - 2.6900 0000 - 2.5900 0000 - 2.5000 00000 - 2.50000 00000 - 2.50000 000000 - 2.500000 000000 - 2.5000000000 000000000000000000000000000						
5000 - 2.3999 22,311,228,376 38,37% 64,200 38,97% 5000 - 3.3990 7,300,467,75 55,95% 7,400,7 12,37% 5000 - 3.3990 7,300,467,75 15,95% 7,400,7 12,37% 5000 - 3.3990 22,067,766,641 100,00% 216,280 1000,00% 5000 - 3.6990 20,007,766,641 100,00% 216,297 55,37% 5000 - 5.690 10,346 7,307,400,00% 26,207,706,641 100,00% 26,207,706,641 100,00% 5001 - 10,900 51,924,392,702 53,96% 18,1042 58,77% 501 - 21,301 51,924,392,702 53,96% 21,109 50,000,00% 501 - 21,301 51,924,392,702 53,96% 21,196 9,000,00% 501 - 51,301 51,924,392,702 53,96% 21,196 9,000,00% 501 - 51,301 10,900% 21,000,00% 22,000% 22,000% 501 - 71,39 5,955,844 21,95 22,07% 53,000 53,96% 12,196 3,000 501 - 71,39 5,055,844						
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0000 and above bal 279,250,798 0.93% 2,727 1.27% cover Pool Occupancy Type Distribution 22,067,706,641 100.00% 216,228 100.00% cover Pool Occupancy Type Distribution 113,313,339 Percentage Number of Loans Percentage of Ower Occupied 116,324,302,702 83,66% 181,042 83,77% otal 51,924,302,702 83,66% 181,042 83,77% otal 50,000 % 216,230 100.00% 216,230 100.00% otal 50,618,847,726,641 100.00% 216,230 100.00% 216,230 100.00% otal 50,618,847,728 0.05% 21,196 9,40% 20,24% 44,337 20,78% 20,14% 44,337 20,78% 20,14% 44,337 20,78% 20,04% 44,337 20,78% 20,04% 44,337 20,78% 20,04% 11,11% 22,71% 10,04% 20,04% 12,19% 20,04% 12,19% 20,04% 12,19% 20,04% 12,19% 20,04% 12,19% 2	3.0000 - 3.4999					
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Principal Balance 39.999 and below Principal Balance 1.281.600.005 Percentage 2.06% Number of Loans Percentage 8.90% 00.000 - \$199.990 8.914.558.460 2.06% 19.248 8.90% 200.000 - \$209.990 14.651.816.600 22.61% 58.987 27.27% 200.000 - \$299.990 14.651.816.600 22.09% 37.580 17.38% 200.000 - \$299.993 12.972.249.70% 20.90% 37.580 17.38% 200.000 - \$599.993 5.615.217.340 94.05% 10.302 4.76% 200.000 - \$599.993 2.109.509.707 3.40% 2.826 1.31% 200.000 - \$599.993 1.311.966.331 2.11% 1.643 0.67% 200.000 - \$599.993 1.311.966.331 2.11% 1.643 0.67% 200.000 - \$599.993 1.311.966.231 2.11% 1.643 0.67% 200.000 - \$599.993 1.311.966.231 2.11% 1.628 010.00% over 162.067.706.641 100.00% 216.280 100.00% over 4.3241.866.509 60.67% 14.2,873<	Total					
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39. 993 and below 1.281,600,005 2.06% 19.248 8.90% 100.000 - \$199.990 8.914,558.864 14.36% 57.878 26.76% 200.000 - \$299.990 14,661,816,600 23.61% 56.987 27.27% 300.000 - \$399.990 12,972,249,708 20.90% 37.580 17.38% 300.000 - \$399.990 8,917,782,042 14.37% 20.021 9.28% 500.000 - \$399.990 5,615,217,340 9.05% 10.302 4.76% 500.000 - \$399.990 5,615,217,340 9.05% 10.302 4.76% 500.000 - \$399.993 2.109,560,707 5.40% 2.826 1.31% 500.000 - \$399.999 1.311,986,331 2.11% 1.549 0.72% 500.000 - \$399.999 1.311,986,331 2.11% 1.644 0.67% 500.000 - \$399.999 1.31,986,331 2.11% 1.643 0.67% 500.000 - \$399.999 1.31,986,331 2.11% 1.643 0.67% 500.000 - \$399.999 1.31,986,331 2.11% 1.643 0.67% 500.000 - \$399.999 970,413,582 2.85% 1.0454 0.67% 500.000 - \$399.999 970,413,582 2.85% 1.454 0.67% 500.000 - \$399.999 970,413,582 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
100.000 - \$199.999 8.914.558.864 14.36% 57.878 26.76% 200.000 - \$299.999 14.651.816.600 23.61% 59.987 27.27% 300.000 - \$299.999 12.972.249.708 20.90% 37.580 17.38% 400.000 - \$499.999 8.917.852.042 14.37% 20.021 9.26% 500.000 - \$499.999 5.615.217.340 9.05% 10.302 4.76% 300.000 - \$699.999 3.489.260.940 5.62% 5.412 2.50% 300.000 - \$899.999 2.109.509.707 3.40% 2.826 1.31% 300.000 - \$899.999 970.419.582 1.56% 1.023 0.47% 300.000 - \$899.999 970.419.582 2.56% 1.454 0.67% 1,000.000 and above 1.833.235.522 2.95% 1.454 0.67% total 62.067.706.641 100.00% 216.280 100.00% cover Pool Property Type Distribution vor Pool Property Type Distribution vor Pool Property Type Distribution 3.574.892.404 5.	Remaining Principal Balance					
200.000 \$299.999 14.651.816.600 22.61% 56.987 27.27% 00.000 \$299.999 12.972.247.978 20.90% 37.580 17.38% 00.000 \$499.999 \$6.917.882.042 24.97% 20.001 9.28% 00.000 \$599.999 \$6.15.217.34 9.05% 10.302 4.78% 00.000 \$599.999 \$6.15.217.34 9.05% 10.302 4.78% 00.000 \$599.999 \$6.15.217.34 9.05% 10.302 4.78% 00.000 \$599.999 \$6.15.217.34 9.05% 10.302 4.78% 00.000 \$599.999 \$2.105.09.70 \$4.464 0.67% 00.000 \$599.999 \$70.419.562 2.95% 1.454 0.67% 000.000 \$599.999 \$70.641 100.00% 216.280 100.00% torpertrytrype Principal Balence Percentage 100.67% torpertrytrype Principal Balence Percentage 100.00%					8.90%	
Si0: 000 Sa9: 909 S7: 580 17: 38% 00: 000 5499: 909 8: 917: 852 (42: 14: 37% 20.021 9.26% 500: 000 569: 939 5.615: 217: 340 9.05% 10.302 4.76% 500: 000 569: 939 3.489, 260, 940 5.62% 5.412 2.50% 500: 000 - 5699: 939 2.109, 509, 707 3.40% 2.826 1.31% 300: 000 - 5899: 939 2.109, 509, 707 3.40% 2.826 1.31% 300: 000 - 5899: 939 9.070.41; 582 1.56% 1.023 0.47% 1,000: 000 - 6899: 939 9.70, 41; 582 1.56% 1.023 0.47% 1,000: 000 - 6899: 939 9.70, 41; 582 1.65% 1.023 0.47% 1,000: 000 - 6899: 939 9.70, 41; 582 1.65% 1.023 0.47% 1,000: 000 - 6899: 939 9.70, 41; 582 1.65% 1.023 0.47% 1,000: 000 - 64 2.067, 706, 641 100.00% 216, 280 100.00% ctal 432 3.87 66.06% 1010.00% 216, 283	\$200.000 - \$299.999					
Stol 000 - \$599.999 5.615.217.340 9.05% 10.302 4.76% Stol 000 - \$599.999 3.489.260.940 5.62% 5.412 2.60% Stol 000 - \$599.999 2.109.509.707 3.40% 2.826 1.31% Stol 000 - \$899.999 9.70.419.862 1.56% 1.023 0.47% J00.000 - \$899.999 970.419.562 1.56% 1.023 0.47% J00.000 - \$899.999 970.419.562 1.56% 1.023 0.47% J00.000 - \$899.999 970.419.562 2.56% 1.023 0.47% stol 100.00% 216,580 1.000% 216,580 100.00% stol 100.00% 216,580 100.00% 216,580 100.00% stol 100.00% 216,280 100.00% 216,280 100.00% stol 100.00% 216,280 100.00% 216,280 100.00% stol 100.00% 43,241,866,509 69,67% 142,873 66,06% enched (Single Family) 43,241,866,509 69,67% 142,873 66,06% willi-Family <	\$300.000 - \$399.999	12,972,249,708	20.90%	37,580	17.38%	
300,000 - \$699,999 3,489,260,940 5,62% 5,412 2,50% 000,000 - \$799,999 2,109,509,707 3,40% 2,826 1,31% 300,000 - \$899,999 1,311,986,331 2,11% 1,549 0,72% 00,000 - \$899,999 970,419,582 1,56% 1,023 0,47% 1,000,000 and above 1833,235,522 2,95% 1,454 0,67% tal 62,067,706,641 100.00% 216,280 100.00% over Pool Property Type Distribution etached (Single Family) 43,241,866,509 69,67% 142,873 66,06% mil Detached 3,574,822,404 5,76% 12,293 5,68% uit Pamily 1,923,998,386 3,10% 7,089 3,28% who set 2,719,000,398 4,38% 9,482 4,38% out of 1,557,574,511 17,01% 44,272 20,47%	\$400,000 - \$499,999					
Vicinity 2109509707 3.40% 2.826 1.31% 300.000 \$7991939 1.311965331 2.11% 1.549 0.72% 300.000 \$899.999 970.419.582 1.56% 1.023 0.47% 1,000.000 and above 1.833.225.522 2.95% 1.454 0.67% otal 62,067,706,641 100.00% 216,280 100.00% over Pool Property Type Distribution reperty Type Principal Balance Percentage Number of Loans Percentage enched (Single Family) 43,241,866,509 69,67% 142,873 66,06% emi-Detached 3,574,892,404 5.76% 12,293 5.68% ulti-Family 1,923,998,386 3.10% 7,0089 3.28% ownhouse 2,719,000,938 4.38% 9,482 4.38% ondos 10,557,574,511 17,01% 44,272 20,47%						
900.000 - \$899.999 1.311.986.331 2.11% 1.549 0.72% 900.000 - \$899.999 970.419.582 1.56% 1.023 0.47% 1,000.000 and above 1.833.235.522 2.95% 1.454 0.67% 62,067,706,641 100.00% 216,280 100.00% over Pool Property Type Distribution roperty Type Principal Balance Percentage Number of Loars Percentage etached (Single Family) 43,241.866.509 69.67% 142.873 66.06% etached 3,574,892.404 5.76% 12,293 5.68% ulti Family 1.923,998,386 3.10% 7.089 3.28% wonhouse 2,719.000,398 4.38% 9.482 4.38% ondos 10,557,574.511 7.01% 44.272 20.47%	\$700,000 - \$799,999			2,826	1.31%	
1.833.235.522 2.95% 1.454 0.67% otal 62,067,706,641 100.00% 216,280 100.00% over Pool Property Type Distribution roperty Type Principal Balance Percentage Add 43,241,866,509 60,67% 142,873 66,06% eached (Single Family) 1,923,998,386 3,574,892,404 5,76% 142,273 5,68% util-Family 1,923,998,386 3,10% 7,089 3,28% 9,482 4,33% 9,482 4,33% 9,482 4,33% 9,482 4,33% 0,48% 2,047% 10,557,574,511 17,01% 44,272 20,47% 10,33% 10,36% 271 0,13% 10,38% 20,47% 10,33% 10,36% 271 0,13% 10,35% 10,37% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,31% 10,	\$800,000 - \$899,999	1,311,986,331	2.11%	1,549	0.72%	
62,067,706,641 100.00% 216,280 100.00% over Pool Property Type Distribution Principal Balance Percentage Number of Loans Percentage roperty Type 43,241,866,509 68,67% 142,673 66,00% emi-Detached 3,574,892,404 5.76% 12,293 5.68% ulli-Family 1923,983,806 3.10% 7,008 3.28% ownhouse 2,719,000,938 4.38% 9,482 4.38% ondos 10,567,574,511 17,01% 44,272 20.47% ther 50,373,893 0.08% 271 0.13%	\$900.000 - \$999.999					
Principal Balance Percentage Number of Loans Percentage teached (Single Family) 43,241,866,509 69,67% 142,873 66,06% emi-Detached 3,574,892,404 5,76% 12,293 5,88% ulti-Family 1,923,998,386 3,10% 7,089 3,28% ownhouse 2,719,000,938 4,38% 9,482 4,33% ondos 10,557,574,511 17,01% 44,272 20,47% ther 50,373,893 0,08% 271 0,13%	\$1,000,000 and above Total					
Principal Balance Percentage Number of Loans Percentage etached (Single Family) 43,241,866,509 69.67% 142,873 66.06% emi-Detached 3,574,892,404 5.76% 12,293 5.68% ulli-Family 1,923,998,346 3.10% 7.089 3.28% ownhouse 2,719,000,938 4.38% 9,482 4.38% ondos 10,557,574,511 17.01% 44,272 20.47% ther 50,373,893 0.08% 271 0.13%				,_50		
etached (Single Family) 43,241,866,509 69,67% 142,873 66.06% emi-Detached 3,574,892,404 5.76% 12,293 5.68% ulti-Family 1,923,998,386 3.10% 7.089 3.28% ownhouse 2,719,000,938 4.38% 9,482 4.38% ondos 10,557,574,511 17.01% 44,272 20.47% ther 50,373,833 0.08% 271 0.13%	Cover Pool Property Type Distribution					
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ownhouse 2,719,000,938 4.38% 9,482 4.38% ondos 10,557,674,511 17.01% 44,272 20.47% ther 50,373,893 0.08% 271 0.13%						
ondos 10,557,574,511 17.01% 44,272 20.47% ther 50,373,893 0.08% 271 0.13%						
ther 50,373,893 0.08% 271 0.13%	Condos					
	Other		0.08%	271		
	Total					



Cover Pool Multi-Dim

TD Covered Bond (Legislative) Programme Monthly Investor Report Calculation Date: 31/08/19 Date of Report: AMENDED

	Credit Score								
Current LTV (\$)	<599	600-650	651-700	701-750	751-800	>800	Score Unavailable	Total	
< 20.0	8,508,952	11,514,322	50,524,480	116,596,704	366,310,443	682,160,219	3,065,400	1,238,680,520	
20.01 - 30.00	26,969,590	39,084,159	141,305,847	290,027,909	851,159,475	1,346,405,368	7,506,428	2,702,458,777	
30.01 - 40.00	100,678,912	142,557,906	424,800,562	791,210,463	1,957,787,062	2,540,406,984	14,443,472	5,971,885,360	
40.01 - 50.00	187,318,572	270,593,907	814,806,949	1,612,507,662	3,774,804,376	4,226,396,533	14,321,398	10,900,749,398	
50.01 - 55.00	112,214,449	143,822,976	477,885,435	979,417,002	2,200,651,545	2,376,835,588	10,972,688	6,301,799,685	
55.01 - 60.00	96,829,124	132,356,638	461,731,976	939,337,178	2,156,280,602	2,143,912,506	4,033,906	5,934,481,930	
60.01 - 65.00	90,559,191	144,554,370	515,795,955	1,023,248,818	2,385,038,061	2,255,242,964	5,598,202	6,420,037,561	
65.01 - 70.00	79,447,821	151,161,928	487,203,835	1,048,366,821	2,480,387,261	2,184,032,464	4,714,864	6,435,314,994	
70.01 - 75.00	91,571,524	167,806,908	581,425,673	1,297,517,732	2,925,641,547	2,466,385,167	5,192,477	7,535,541,028	
75.01 - 80.00	65,564,332	157,815,180	588,722,469	1,448,879,806	3,175,073,966	2,342,467,114	3,184,379	7,781,707,245	
> 80.00	6,362,012	15,165,513	67,216,463	156,145,036	348,234,045	251,695,601	231,475	845,050,144	
Total	866,024,478	1,376,433,809	4,611,419,644	9,703,255,130	22,621,368,384	22,815,940,507	73,264,689	62,067,706,641	

⁽¹⁾ 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 S

ensional Distribution by Current LTV⁽¹⁾ and Credit Scores

sover Foor Multi-Dimensional Distribution by Current LTV and Credit Scores (continued)											
	Credit Score										
Current LTV (%)	<599	600-650	651-700	701-750	751-800	>800	Score Unavailable	Total			
< 20.0	0.01%	0.02%	0.08%	0.19%	0.59%	1.10%	0.00%	2.00%			
20.01 - 30.00	0.04%	0.06%	0.23%	0.47%	1.37%	2.17%	0.01%	4.35%			
30.01 - 40.00	0.16%	0.23%	0.68%	1.27%	3.15%	4.09%	0.02%	9.62%			
40.01 - 50.00	0.30%	0.44%	1.31%	2.60%	6.08%	6.81%	0.02%	17.56%			
50.01 - 55.00	0.18%	0.23%	0.77%	1.58%	3.55%	3.83%	0.02%	10.15%			
55.01 - 60.00	0.16%	0.21%	0.74%	1.51%	3.47%	3.45%	0.01%	9.56%			
60.01 - 65.00	0.15%	0.23%	0.83%	1.65%	3.84%	3.63%	0.01%	10.34%			
65.01 - 70.00	0.13%	0.24%	0.78%	1.69%	4.00%	3.52%	0.01%	10.37%			
70.01 - 75.00	0.15%	0.27%	0.94%	2.09%	4.71%	3.97%	0.01%	12.14%			
75.01 - 80.00	0.11%	0.25%	0.95%	2.33%	5.12%	3.77%	0.01%	12.54%			
> 80.00	0.01%	0.02%	0.11%	0.25%	0.56%	0.41%	0.00%	1.36%			
Total	1.40%	2.22%	7.43%	15.63%	36.45%	36.76%	0.12%	100.00%			

⁽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

<u>Region</u> British Columbia	Current LTV	Current and less than 30 days past due	Percentage	30 to 59 days past due	Percentage	60 to 89 days past due	Percentage	90 or more days past due	Percentage	Total
British Columbia	< 20.0	322,123,637	2.64%	-	0.00%	-	0.00%	53,927	0.00%	322,177,564
	20.01 - 30.00	657,954,473	5.38%	460,948	0.00%	402,400	0.00%	1,425,156	0.01%	660,242,977
	30.01 - 40.00	1,397,885,354	11.44%	1,627,745	0.01%	•	0.00%	2,054,451	0.02%	1,401,567,551
	40.01 - 50.00	2,386,527,025	19.52%	2,621,052	0.02%	1,628,885	0.01%	1,287,321	0.01%	2,392,064,283
	50.01 - 55.00	1,213,730,269	9.93%	-	0.00%	-	0.00%	188,154	0.00%	1,213,918,423
	55.01 - 60.00	1,048,788,294	8.58%	940,715	0.01%	561,197	0.00%	648,465	0.01%	1,050,938,671
	60.01 - 65.00 65.01 - 70.00	1,143,107,168 1,237,617,843	9.35% 10.12%	1,824,141 1,442,862	0.01% 0.01%	443,589	0.00% 0.00%	378,327	0.00% 0.00%	1,145,309,637 1,239,504,294
	70.01 - 75.00	1,065,830,431	8.72%	1,442,002	0.00%	443,369	0.00%	224,820	0.00%	1,066,055,251
	75.01 - 80.00	1,218,131,985	9.97%		0.00%	652,452	0.00%	618,517	0.01%	1,219,402,954
	> 80.00	512,397,231	4.19%	-	0.00%	-	0.00%	-	0.00%	512,397,231
Total British Colum		12,204,093,711	99.84%	8,917,464	0.07%	3,688,523	0.03%	6,879,138	0.06%	12,223,578,836
Ontario										
ontano	< 20.0	769,410,291	2.23%	164,035	0.00%	161,495	0.00%	47,371	0.00%	769,783,193
	20.01 - 30.00	1,738,201,159	5.03%	1,636,657	0.00%	250,553	0.00%	1,193,994	0.00%	1,741,282,364
	30.01 - 40.00	3,838,158,167	11.11%	5,073,028	0.01%	584,469	0.00%	2,768,448	0.01%	3,846,584,112
	40.01 - 50.00	6,715,624,543	19.43%	9,143,830	0.03%	3,771,452	0.01%	3,503,044	0.01%	6,732,042,869
	50.01 - 55.00	3,751,352,190	10.86%	4,779,116	0.01%	2,674,360	0.01%	1,712,891	0.00%	3,760,518,557
	55.01 - 60.00	3,367,383,061	9.74%	4,625,921	0.01%	1,220,766	0.00%	2,866,773	0.01%	3,376,096,521
	60.01 - 65.00	3,480,218,098	10.07%	4,008,680	0.01%	1,593,903	0.00%	320,263	0.00%	3,486,140,944
	65.01 - 70.00	3,161,050,291	9.15%	4,129,704	0.01%	645,614	0.00%	339,122	0.00%	3,166,164,732
	70.01 - 75.00 75.01 - 80.00	3,928,686,733 3,743,027,079	11.37% 10.83%	2,821,783 1,997,552	0.01% 0.01%	1,775,733 218,494	0.01% 0.00%	668,065	0.00%	3,933,284,249 3,745,911,191
	> 80.00	3,743,027,079	0.00%	1,557,552	0.00%	210,494	0.00%	-	0.00%	-
Total Ontario	y 00.00	34,493,111,612	99.81%	38,380,307	0.11%	12,896,839	0.04%	13,419,972	0.04%	34,557,808,730
Prairies										
	< 20.0	84,498,745	0.96%	67,802	0.00%	53,390	0.00%	104,008	0.00%	84,723,945
	20.01 - 30.00	164,133,575	1.86%	141,430	0.00%	-	0.00%	415,200	0.00%	164,690,205
	30.01 - 40.00 40.01 - 50.00	381,718,697 948,340,065	4.31% 10.72%	861,055	0.01% 0.03%	237,169	0.00%	363,462	0.00%	383,180,383 954,467,842
	50.01 - 55.00	665,700,136	7.53%	2,742,877 2,854,354	0.03%	1,469,477 1,257,306	0.02%	1,915,423 3,474,326	0.02%	673,286,123
	55.01 - 60.00	729,383,304	8.24%	1,283,124	0.01%	464,736	0.01%	1,903,900	0.02%	733,035,065
	60.01 - 65.00	864,597,203	9.77%	1,406,970	0.02%	1,138,237	0.01%	2,193,428	0.02%	869,335,838
	65.01 - 70.00	1,063,064,375	12.02%	1,642,093	0.02%	571,309	0.01%	845,930	0.01%	1,066,123,706
	70.01 - 75.00	1,597,138,710	18.05%	1,939,306	0.02%	131,111	0.00%	2,415,416	0.03%	1,601,624,543
	75.01 - 80.00	1,977,802,074	22.36%	1,917,278	0.02%	1,852,832	0.02%	1,812,134	0.02%	1,983,384,319
	> 80.00	332,520,587	3.76%	132,327	0.00%	-	0.00%	-	0.00%	332,652,913
Total Prairies		8,808,897,472	99.57%	14,988,616	0.17%	7,175,568	0.08%	15,443,227	0.17%	8,846,504,883
Quebec		50 505 500	4.040/	0.40 700	0.040/		0.000/		0.000/	50 000 000
	< 20.0 20.01 - 30.00	50,595,569 103,729,052	1.01% 2.07%	343,763 216,590	0.01% 0.00%	118,936	0.00% 0.00%	249,153	0.00%	50,939,332 104,313,731
	30.01 - 40.00	258,410,360	5.16%	437,259	0.01%	547,678	0.00%	471,177	0.01%	259,866,474
	40.01 - 50.00	588,873,018	11.76%	829,914	0.02%	272,687	0.01%	1,466,138	0.03%	591,441,756
	50.01 - 55.00	498,715,620	9.96%	609,418	0.01%	520,133	0.01%	1,326,278	0.03%	501,171,449
	55.01 - 60.00	625,072,769	12.48%	1,608,771	0.03%	273,966	0.01%	1,009,710	0.02%	627,965,216
	60.01 - 65.00	738,965,190	14.75%	794,530	0.02%	599,948	0.01%	1,196,233	0.02%	741,555,901
	65.01 - 70.00	764,382,204	15.26%	1,083,057	0.02%	579,960	0.01%	392,417	0.01%	766,437,639
	70.01 - 75.00	721,691,913	14.41%	844,322	0.02%	-	0.00%	512,274	0.01%	723,048,509
	75.01 - 80.00	642,377,307	12.82% 0.00%	185,223	0.00%	-	0.00%	-	0.00% 0.00%	642,562,530
Total Quebec	> 80.00	4,992,813,002	99.67%	6,952,847	0.00% 0.14%	2,913,308	0.00%	6,623,379	0.00%	5,009,302,536
Atlantic		4,002,010,002	0010170	0,002,011	01147/0	2,010,000	0.007/	0,020,010	0.1070	0,000,002,000
	< 20.0	11,037,999	0.77%	18,487	0.00%	-	0.00%	-	0.00%	11,056,486
	20.01 - 30.00	31,683,651	2.21%	130,318	0.01%	72,238	0.01%	43,294	0.00%	31,929,501
	30.01 - 40.00	80,112,761	5.60%	422,786	0.03%	103,689	0.01%	47,604	0.00%	80,686,840
	40.01 - 50.00	228,979,964	16.01%	923,251	0.06%	68,870	0.00%	760,563	0.05% 0.04%	230,732,648
	50.01 - 55.00 55.01 - 60.00	151,382,647 144,990,804	10.58% 10.14%	784,319 744,379	0.05% 0.05%	171,004	0.01% 0.00%	567,164 662,097	0.04%	152,905,134 146,446,457
	60.01 - 65.00	177,253,375	12.39%	357,599	0.05%	49,177	0.00%	84,267	0.05%	177,695,241
	65.01 - 70.00	196,231,511	13.72%	196,859	0.02%	454,256	0.03%	201,997	0.01%	197,084,623
	70.01 - 75.00	211,305,443	14.77%	-	0.00%	-	0.00%	223,032	0.02%	211,528,475
	75.01 - 80.00	190,446,252	13.31%	-	0.00%	-	0.00%		0.00%	190,446,252
Total Atlantic	> 80.00	1,423,424,406	0.00% 99.50%	3,577,997	0.00% 0.25%	- 919,234	0.00% 0.06%	- 2,590,018	0.00% 0.18%	- 1,430,511,656
Grand Tet-1		61,922,340,203	00 77**	72,817,231	0.400	27,593,472	0.0777	44,955,736	0.070	62 067 700 0 **
Grand Total		01,922,340,203	99.77%	12,011,231	0.12%	21,393,412	0.04%	44,900,736	0.07%	62,067,706,641

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



Calculation Date: 31/08/19 Date of Report: 23/09/19 AMENDED

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 Amorization Test, (c) the Valuation Calculation and (d) 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 theretor, (ii) if such change 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 Index" (the "HPI Index") and The Teranet – National Bank City House Price Indices" (the "CHPI Index", and together with the HPI Index, "Indices"). 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-Victoria, Manitoba-Winnipeg, Nova Scotia-Halifax, Ontario-Taronto, Ottawa-Gatineau, Quebec-Montreal, Quebec-Cuebec 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/

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 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 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 Index, will be used based on the city mapping assigned in parenthesis above and if the Property is located visition of the metropolitan areas covered by the Composite 1¹¹ HPI Index visite (HPI Index, will be used to subject the the Indices is used. Finally, the current market value is then determined by adjusting the original valuation for such Property, by applying the corresponding HPI Factor from the date of the original valuation to the date on which the latest valuation is being adjusted for purposes of determining the current market value for such Property. In instances where the original valuation in respect of such property pre-dates the first available date for the relevant rate of change in the Indices, the nearest available date within two months for such rate of change is used to determine the rate of change to apply to adjust.

Material risks 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 changes 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.

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