

TD Covered Bond (Legislative) Programme Monthly Investor Report

Date of Report: 9/29/2022

\$ 32,895,485,605

\$ 34,647,724,842 \$ 23,315,879,365 57,963,604,207

28.94 29.40

The Toronto-Dominion Bank
The Toronto-Dominion Bank
The Toronto-Dominion Bank
Bank of Montreal
Computershare Trust Company of Canada
TD Cowerd Bond (Legislative) Guarantor Limited Partnership
Ermit & Young LLP

Ernst & Young LLP Citibank, N.A. and Citibank, N.A. London Branch

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 Leans (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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Series ⁽¹⁾	Initi	al Principal	Coupon Rate	Rate Type	Exchange Rate	<u>c</u>	AD Equivalent	Final Maturity	Moody's Rating	DBRS Rating
CBL13	€	1,000,000,000	0.375%	Fixed	1.4373	\$	1,437,300,000	April 27, 2023	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	SONIA +0.31%	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
CBL22	C\$	750,000,000	3M CDOR +0.31%	Float	1.0000	\$	750,000,000	June 28, 2023	Aaa	AAA
CBL24	€	1,750,000,000	0.000%	Fixed	1.4975	\$	2,620,625,000	February 9, 2024	Aaa	AAA
CBL28	€	1,250,000,000	0.100%	Fixed	1.4713	\$	1,839,125,000	July 19, 2027	Aaa	AAA
CBL29	€	1,000,000,000	0.250%	Fixed	1.5675	\$	1,567,500,000	March 26, 2024	Aaa	AAA
CBL32	US\$	1,250,000,000	1.450%	Fixed	1.4063	\$	1,757,840,000	April 3, 2023	Aaa	AAA
CBL33	AU\$	1,250,000,000	3M BBSW + 1.25%	Float	0.8586	\$	1,073,251,875	April 14, 2023	Aaa	AAA
CBL34	€	2,500,000,000	0.864%	Fixed	1.4028	\$	3,507,000,000	March 24, 2027	Aaa	AAA
CBL35	US\$	2,000,000,000	3.301%	Fixed	1.2630	\$	2,526,000,000	April 20, 2027	Aaa	AAA
CBL36	£	1,000,000,000	SONIA +0.43%	Float	1.6450	\$	1,645,000,000	April 22, 2025	Aaa	AAA
CBL37	US\$	2,000,000,000	3.815%	Fixed	1.2886	\$	2,577,200,000	July 25, 2025	Aaa	AAA
CBL38	€	2,500,000,000	1.707%	Fixed	1.3189	\$	3,297,250,000	July 28, 2025	Aaa	AAA
CBL39	AU\$	1,550,000,000	3M BBSW + 0.90 %	Float	0.8901	\$	1,379,723,975	July 28, 2025	Aaa	AAA
CBL40	AU\$	850,000,000	4.500%	Fixed	0.8904	\$	756,857,255	July 28, 2025	Aaa	AAA

Covered Bonds currently outstanding (CAD Equivalent):

OSFI Covered Bond Ratio⁽⁴⁾ OSFI Covered Bond Ratio Limit

Weighted average maturity of Outstanding Covered Bonds in months Weighted average remaining maturity of Loans in the cover pool in months

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

Intercompany Loan Balance
Guarantee Loan
Demand Loan
Total:

Events of Default Issuer Event of Default Guarantor Event of Default

"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 against the Final Maturity Date of that Series following which the floating rate of Interest specified in Phila Report of Series (1997) and the Series (1

Ratings, Triggers and Requirements Current Ratings DBRS Moody's The Toronto-Dominion Bank's Ratings Legacy Senior Debt ⁽²⁾ Senior Debt ⁽³⁾ Ratings Outlook Short-Term Aa2 A1 AA (high) Stable Stable R-1 (high) Counterparty Risk Assessment (Short-Term/Long-Term) P-1 (cr)/Aa2 (cr) N/A Bank of Montreal's Ratings (1): Long Term Deposits/Legacy Senior Debt (2) Senior Debt (3) Ratings Outlook Short-Term Aa2 A2 Stable P-1 AA AA (low) Stable R-1 (high)

		Ratings	rriggers			
Ratings Triggers	Counterparty		Moody's	DBRS	Specified Rating Related Action when Ratings Triggers are below the Threshold	Ratings Threshold
Cash Management Deposit Ratings	TD	Short-Term Long-Term	P-1 -	BBB (low)	(a) Direct Servicer to deposit cashflows directly into the GDAAccount; and (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	Above
Cash Manager Required Ratings	TD	Short-Term Long-Term	P-2 (cr)	BBB (low)	Obtain a guarantee from a credit support provider or replace	Above
Servicer Deposit Threshold Ratings	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

¹⁰ credit ratings are not recommendations to purchase, sell, or hold a financial obligation in as much as they do not comment on market price or suitability for a particular investor. Ratings are subject to revision or withdrawal at any time by the rating organization.

20 Includes, (a) Senior debt Issued prior to Sectomber 23, 2018, and (b) Senior debt Issued on or after Sectomber 23, 2018 which is excluded from the bank recapitalization "lail-in" regime.



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atings Triggers and Requirements (continued)						
		Ratings	Triggers ⁽¹⁾			Ratings Thres
ings Trigger	Counterparty		Moody's	DBRS	Specified Rating Related Action when Ratings Triggers are below the Threshold	raungs rines
vicer Replacement Threshold Ratings	TD	Short-Term Long-Term	Baa3	- BBB (low)	Replace within 60 days	Above
count Bank and GDA Provider eshold Ratings	TD	Short-Term Long-Term	P-1 -	R-1 (low) A	Replace with Standby Account Bank	Above
andby Account Bank & Standby GDA wider Threshold Ratings	ВМО	Short-Term Long-Term	P-1	R-1 (low) A	Replace	N/A
gistration of Title Threshold Ratings	TD	Long-Term	Baa1	BBB (low)	Transfer the registered title to the Guarantor	Above
erve Fund Threshold Ratings	TD	Short-Term Long-Term	P-1 (cr)	R-1 (low) - A (low)	Establish the Reserve Fund and fund up to the Reserve Fund Required Amount	Above
ntingent Collateral Threshold Ratings	TD	Long-Term	Baa1	BBB (high)	Unless the Guarantor is holding sufficient Contingent Collateral, the Covered Bond Swap will Swap will become effective	ec Above
erest Rate Swap Provider	TD					
ial Rating Event		Short-Term Long-Term	P-1(cr) A2(cr)	R-1 (low) A	Credit support, obtain guarantee or replace	Above
bsequent Downgrade Trigger Event		Short-Term	P-2(cr)	R-2 (middle)	Obtain guarantee or replace	
		Long-Term	A3(cr)	BBB		
vered Bond Swap Provider ial Rating Event	TD	Short-Term	P-1(cr)	R-1 (low)	Credit support, obtain quarantee or replace	Above
an raing Even		Long-Term	A2(cr)	Α	ordat support, detail guarance of replace	78010
bsequent Downgrade Trigger Event		Short-Term	P-2(cr)	R-2 (middle)	Obtain guarantee or replace	
		Long-Term	A3(cr)	BBB		
Vhere both a short-term and long-term rating are noted for a po- -Maturity Test	oarticular rating agency, both such triggers must b	pe breached before the consequences ap	ply.			
plicable to Hard Bullet Covered Bonds)			Mandala	DBRS	Pre-Maturity Test	
Pre Maturity Minimum Ratings			Moody's P-1	A(low) ⁽¹⁾	N/A	
nths from the Pre-Maturity Test Date. or DBRS, if the Final Maturity Date is within six months of the mand Loan Repayment Event	Pre-Maturity Test, then A(high).		m other sources, the Partnership s		Loans if the Final Maturity Date is within twelve	
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what from the Pre-Martinty Test Date. or DBRS, if the Final Maturity Date is within aix months of the mand Loan Repayment Event (i) The Bank has been required to assign it (ii) The Interference of the payment Event (iii) The Interference of the Interference of (iii) Asset Percentage Adjusted Loan Balance (iii) anacolied toncoeds advanced under the (iii) Cash Capital Contributions (iii) cash Capital Contributions (iii) anacolied toncoeds advanced under the (iii) anacolied toncoeds from site of Loans Reserve Fund (iv) Asset Percentage Adjusted Loan Balance and Asset Percentage Adjusted Loan Test Result TV Adjusted Loan Balance and Asset Percentage Adjusted Loan Percentage Adjusted Loan Calculation (CS) (iii) Asset Contributions (iii) Asset Contributions (iii) Asset Contributions (iii) Asset Contributions (iii) Unapplied proceeds from sale of Loans Trading Value of Swap Collateral	Pre-Maturity Test, then A(high). In Interest Rate Swap Agreement to a third of Guarantor alled or the revolving commitment is not renuted or the revolving commitment in the revolving commitment is not renuted or the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolvin	barty www.d devator of original or renewal appraised dotal amount of cover pool collateral and (of	value.	No N	A(i), Aggregated 57,928,624,9 A(ii), Aggregated 55,032,211,1 Asset Percentage 95,0 Maximum Asset Percentage 97,0 Regulatory OC Minimum 103.0 Level of Overcollateralization ⁽²⁾ 105.2	0 % %
what from the Pre-Mauturity Test Date. or DBRS, if the Final Maturity Date is within aix months of the mand Loan Repayment Event (i) The Bank has been required to assign it (ii) A Notice to Pay has been served on the (iii) The Intercompany Loan has been termin set Coverage Test (CS) Istanding Covered Bonds **Lesser of (ii) Asset Percentage Adjusted Loan Balance (iii) Asset Percentage Adjusted Loan Balance Principal Receipts the sum of (ii) Cash Capital Contributions (iii) unasocied proceeds from sale of Loans Substitution Substitution Substitution Total = A + B + C + D + E - F - G set Coverage Test Result **LYAdjusted Loan Balance and Asset Percentage Adjusted Loan For School As In the CMMC Guide, the level of overcollater lateral to the CMMC Guide, the level of overcollater lateral calculation (CS) LITY Adjusted Loan Pasiance and Asset Percentage Adjusted Lity Principal Receipts Lith Vadius of Outstandina Covered Bonds LITY Adjusted Loan Present Value (1) Principal Receipts Lith valued Loan Present Value (1) Principal Receipts Li	Pre-Maturity Test, then A(high). In Interest Rate Swap Agreement to a third of Guarantor alled or the revolving commitment is not renuted or the revolving commitment in the revolving commitment is not renuted or the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolvin	barty www.d devator of original or renewal appraised dotal amount of cover pool collateral and (of	value.	No N	A(i), Aggregated 57,928,624,9 A(ii), Aggregated 55,032,211,1 Asset Percentage 95,0 Maximum Asset Percentage 97,0 Regulatory OC Minimum 103.0 Level of Overcollateralization ⁽²⁾ 105.2	0 % %
whe from the Pre-Mauturly Test Date. or DBRS, if the Final Maturity Date is within aix months of the mand Loan Repayment Event (i) The Bank has been required to assign it (ii) A bottler for Pay has been served on the (iii) The Interior Day has been served on the (iii) The Interior Day has been served on the (iii) The Interior Day has been served on the Interior Day has been terminiset Coverage Test (CS) Istanding Covered Bonds I leaser of (ii) Asset Percentage Adjusted Loan Balance (iii) Asset (iiii) Asset (iiiii) Asset (iiiii) Asset (iiiii) Asset (iiiii) Asset (iiiii) Asset (iiiii) Asset (iiiiii) Asset (iiiiiii) Asset (iiiiiii) Asset (iiiiiii) Asset (iiiiiiii) Asset (iiiiiiiii) Asset (iiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiii	Pre-Maturity Test, then A(high). In Interest Rate Swap Agreement to a third of Guarantor alled or the revolving commitment is not renuted or the revolving commitment in the revolving commitment is not renuted or the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolving commitment in the revolving commitment is not renuted to the revolving commitment in the revolvin	barty www.d devator of original or renewal appraised dotal amount of cover pool collateral and (of	value.	No N	A(i), Aggregated 57,028,624,9 A(ii), Aggregated 55,032,211.1 Asset Percentage 97.0 Maximum Asset Percentage 97.0 Level of Overcollateralization ²³ 105.2	0 % %

Valuation Calculation 1 est Nesuit	F 000
Weighted average rate used for discounting: (I) LTV Adjusted Loan Present Value is calculated based on quarterly indexation of original or renewal appraised value.	
Amortization Test	
Do any of the Covered Bonds remain outstanding?	Yes
Event of Default on the part of the Registered Issuer?	No
Amortization Test Required?	No
Amortization Test	N/A



TD Covered Bond (Legislative) Programme Monthly Investor Report Calculation Date: 9/29/2022 Date of Report: 10/24/2022

Cover Pool - Summary Statistics						
Previous Month Ending Balance			050 000 544 004			
Current Month Ending Balance			\$58,833,514,681 \$57,963,604,207			
Number of Eligible Loans in cover pool			204,668			
Average Loan Size Number of Properties			\$283,208			
Number of Primary Borrowers			204,668 198,420			
			190,420			
Weighted Average LTV - Authorized (1)			68.50%			
Weighted Average LTV - Original ⁽¹⁾ Weighted Average LTV - Current ⁽²⁾			68.50% 41.28%			
Weighted Average Seasoning (months)			41.28% 51.72			
Weighted Average Rate			3.22%			
Weighted Average Term of Loans (months)			56.10			
Weighted Average Remaining Term of Loans (months)			29.40			
(1) Weighted Average Original LTV and Weighted Average Authorized LTV are based on original or renewal. (2) Weighted Average Current LTV is based on quarterly indexation of original or renewal appraised value.						
Cover Pool Type of Assets						
	Principal Balance	Percentage	Number of Loans	Percentage		
Conventional Amortizing Mortgages	57,963,604,207	100%	204,668	100%	-	
Cover Pool Rate Type Distribution						
Rate Type	Principal Balance	Percentage	Number of Loans	Percentage		
Fixed Variable	41,529,018,293 16,434,585,915	71.65% 28.35%	152,496 52,172	74.51% 25.49%		
Total	57,963,604,207	100.00%	204,668	100.00%		
Cover Pool Rate Distribution						
Loan Rate (%)	Principal Balance	Percentage 0.55%	Number of Loans 592	Percentage 0.29%		
1.4999 and Below 1.5000 - 1.9999	319,047,159 9,660,477,109	16.67%	33,204	16.22%		
2.0000 - 2.4999	6,210,436,016	10.71%	22,720	11.10%		
2.5000 - 2.9999 3.0000 - 3.4999	14,951,948,631 6.103.515.163	25.80% 10.53%	52,296 24,201	25.55% 11.82%		
3.5000 - 3.9999	2,817,380,954	4.86%	12,771	6.24%		
4.0000 and above	17,900,799,176 57,963,604,207	30.88% 100.00%	58,884 204,668	28.77% 100.00%		
	31,303,004,201	100.00%	204,000	100.00%		
Cover Pool Occupancy Type Distribution						
Occupancy Code	Principal Balance	Percentage	Number of Loans	Percentage		
Not Owner Occupied	9,974,086,245	17.21%	34,879	17.04%		
Owner Occupied Total	47,989,517,962 57,963,604,207	82.79% 100.00%	169,789 204,668	82.96% 100.00%		
	37,303,004,207	100.0078	204,000	100.00 /8		
Cover Pool Remaining Term Distribution						
Remaining Term (Months)	Principal Balance	Percentage	Number of Loans	Percentage		
				6.34%		
5.99 and Below	3,166,554,290	5.46%	12,985			
5.99 and Below 6.00 - 11.99 12.00 - 23.99	6,217,544,608	10.73%	24,205	11.83%		
6.00 - 11.99 12.00 - 23.99 24.00 - 35.99	6,217,544,608 11,164,621,191 17,541,454,991	10.73% 19.26% 30.26%	24,205 42,394 60,117	11.83% 20.71% 29.37%		
6.00 - 11.99 12.00 - 23.99 24.00 - 35.99 36.00 - 41.99	6,217,544,608 11,164,621,191 17,541,454,991 6,398,925,947	10.73% 19.26% 30.26% 11.04%	24,205 42,394 60,117 19,786	11.83% 20.71% 29.37% 9.67%		
6.00 - 11.199 12.00 - 23.99 24.00 - 35.99 36.00 - 41.99 42.00 - 47.99 42.00 - 47.99	6,217,544,608 11,164,621,191 17,541,454,991 6,398,925,947 4,730,735,105 4,053,756,369	10.73% 19.26% 30.26% 11.04% 8.16% 6.99%	24,205 42,394 60,117 19,786 15,588 13,521	11.83% 20.71% 29.37% 9.67% 7.62% 6.61%		
6.00 - 11.99 12.00 - 23.99 24.00 - 35.99 36.00 - 41.99 48.00 - 53.99 48.00 - 53.99	6,217,544,608 11,164,621,191 17,541,454,991 6,398,925,947 4,730,735,105 4,053,756,369 4,200,491,024	10.73% 19.26% 30.26% 11.04% 8.16% 6.99% 7.25%	24,205 42,394 60,117 19,786 15,588 13,521 14,166	11.83% 20.71% 29.37% 9.67% 7.62% 6.61% 6.92%		
6.00 - 11.99 12.00 - 23.99 24.00 - 35.99 36.00 - 41.99 42.00 - 47.99 42.00 - 47.99 42.00 - 47.99 60.00 - 58.99 60.00 - 58.99 60.00 - 58.99	6,217,544,608 11,164,621,191 17,541,454,991 6,398,925,947 4,730,735,105 4,053,756,369	10.73% 19.26% 30.26% 11.04% 8.16% 6.99%	24,205 42,394 60,117 19,786 15,588 13,521	11.83% 20.71% 29.37% 9.67% 7.62% 6.61%		
6.00 - 11.199 12.00 - 23.99 24.00 - 36.99 94.200 - 47.99 42.00 - 47.99 42.00 - 47.99 54.00 - 58.99 65.00 - 58.99 66.00 - 19.99 66.00 - 19.99	6,217,544,608 11,164,621,191 17,541,454,991 6,398,925,947 4,730,755,105 4,053,756,369 4,200,491,024 360,846,558 14,155,419 113,227,216	10,73% 19,26% 30,26% 11,04% 8,16% 6,99% 7,25% 0,62% 0,02%	24,205 42,394 60,117 19,786 15,588 13,521 14,166 1,277	11.83% 20.71% 29.37% 9.67% 7.62% 6.61% 6.92% 0.62% 0.04% 0.27%		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.00 - 3.199 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 6.00 - 58.99 6.00 - 58.99 6.00 - 58.99	6,217,544,608 11,164,621,191 17,541,454,991 6,389,925,947 4,730,735,105 4,053,756,369 4,200,491,024 360,846,558 14,155,419	10.73% 19.26% 30.26% 11.04% 8.16% 6.99% 7.25% 0.62% 0.02%	24,205 42,394 60,117 19,786 15,588 13,521 14,166 1,277	11.83% 20.71% 29.37% 9.67% 7.62% 6.61% 6.92% 0.62% 0.04%		
6.00 - 11.99 12.00 - 23.99 24.00 - 35.99 36.00 - 41.99 42.00 - 47.99 42.00 - 47.99 54.00 - 59.99 54.00 - 59.99 54.00 - 59.99 54.00 - 11.99 72.00 - 119.99 72.00 - 119.99	6,217,544,608 11,164,621,191 17,541,454,991 6,399,925,947 4,730,735,105 4,053,756,399 4,200,491,024 360,846,558 14,155,419 113,227,216 1,291,490	10, 73% 19,26% 30,26% 11,04% 8,16% 6,99% 0,62% 0,02% 0,20% 0,20%	24,205 42,394 60,117 19,786 15,588 13,521 14,166 1,277 74 548	11.83% 20.71% 29.37% 9.67% 7.62% 6.61% 6.92% 0.62% 0.04% 0.27% 0.00%		
6:00 - 11:99 12:00 - 22:99 24:00 - 35:99 24:00 - 35:99 36:00 - 41:99 42:00 - 47:99 42:00 - 47:99 42:00 - 59:99 54:00 - 59:99 54:00 - 59:99 54:00 - 59:99 72:00 - 119:99 72:00 - 119:99 12:00 + Total Cover Pool Remaining Principal Balance Distribution	6,217,544,608 11,164,621,191 17,541,454,991 6,389,925,997 4,739,735,109 4,739,735,109 4,001,004 390,846,558 14,155,419 113,227,216 1,291,480 57,963,604,207	10.73% 19.28% 30.28% 11.04% 8.19% 7.25% 0.05% 0.20% 0.20%	24, 205 42, 394 60, 117 19, 766 15, 588 13, 521 14, 166 1, 277 74 548 77 204, 668	11.83% 20.71% 29.37% 9.67% 7.62% 6.61% 6.92% 0.62% 0.27% 0.04% 0.00%		
6:00 - 11:99 12:00 - 23:99 24:00 - 35:99 36:00 - 41:99 46:00 - 35:99 46:00 - 35:99 46:00 - 35:99 60:00 - 66:99 60:00 - 66:99 60:00 - 71:99 72:00 - 119:99 72:00 - 119:99 72:00 - 119:99 72:00 - 119:99 72:00 - 119:99 72:00 - 119:99 73:00 - 119:99 74:00 - 119:99 75:00 - 119:99 75:00 - 119:99 76:00 - 71:99 77:00 - 71:99 77:00 - 71:99 77:00 - 71:99 78:00 -	6,217,544,608 11,164,621,191 17,541,454,997 6,702,755,105 4,053,763,369 4,200,491,024 380,846,558 14,155,419 113,227,216 1,221,450 57,853,694,207	10.73% 19.26% 30.26% 11.04% 8.16% 0.25% 0.62% 0.02% 0.20% 100.06%	24,205 42,394 60,117 19,786 15,588 13,521 14,166 1,277 74 548 7 204,668	11.83% 20.71% 29.37% 9.67% 6.61% 6.92% 0.62% 0.04% 0.27% 0.00%		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 5.4.00 - 58.99 6.0.00 - 65.99 6.0.00 - 71.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99	6,217,544,608 11,164,621,191 17,541,454,997 6,389,925,947 6,389,925,945 4,053,756,369 4,200,491,024 369,846,558 14,155,419 113,227,246 1,291,450 57,953,604,207	10.73% 19.28% 30.28% 11.04% 8.16% 7.05% 0.02% 0.02% 0.20% 0.00%	24,205 42,394 60,117 19,786 15,588 13,521 14,166 1,277 74 548 7 204,668	11.83% 29.37% 9.67% 7.62% 6.61% 6.92% 0.04% 0.22% 0.00% 100.00% 11.51% 26.88%		
6.00 - 11.99 1.200 - 22.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 59.99 6.000 - 59.99 6.000 - 17.19 7.2.00 - 119.99 1.20.00 + Total Cover Pool Remaining Principal Balance Distribution Remaining Principal Balance \$100,000 - 5109,099 \$100,000 - 5109,099 \$100,000 - 5109,999	6, 217,544,608 11,104,621,191 17,541,454,997 17,541,454,997 4,730,735,105 4,053,765,369 4,200,491,024 360,846,558 11,155,418 11,155,418 11,251,480 57,963,604,207	10.73% 19.25% 30.25% 11.04% 8.16% 6.99% 7.25% 0.02% 0.02% 100.05% 100.00%	24,205 42,394 60,117 19,786 15,588 13,521 14,186 1,277 74 548 548 Number of Loans 23,553 55,010 52,603	11.83% 29.37% 9.67% 7.62% 6.61% 6.92% 0.04% 0.22% 0.00% 100.00% 100.00% 100.80% 26.80%		
6.00 - 11.99 1.200 - 23.99 2.400 - 35.99 3.600 - 41.99 4.610 - 35.99 4.610 - 35.39 5.400 - 59.99 6.000 - 65.99 6.000 - 65.99 6.000 - 71.99 7.200 - 119.99 7.	6,217,544,608 11,104,621,191 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,541,997 17,541,	10.73% 19.26% 30.26% 11.04% 30.96% 1.04% 30.96% 7.25% 0.62% 0.02% 0.02% 100.00%	24,205 42,394 60,117 19,788 41,788 41,186 1,277 74 548 7 204,668 Number of Loans 23,553 50,203 22,438 18,088	11.83% 20.71% 29.37% 6.61% 6.61% 6.92% 0.02% 0.02% 0.00%		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.00 - 41.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 5.000 - 39.99 5.000 - 39.99 5.000 - 39.99 5.000 - 39.99 6.000 - 71.99 7.200 - 119.99 7.20	6,217,544,608 11,164,621,191 17,541,454,991 6,389,255,995 4,730,735,109 4,730,735,109 4,730,735,109 4,730,735,109 4,730,735,109 4,730,735,109 4,730,735,109 4,730,735,109 113,227,216 1,291,490 57,963,604,207 Principal Balance 1,432,522,104 8,399,150,275 13,023,672,584 11,205,965,784	10.73% 19.28% 30.28% 11.04% 8.16% 6.99% 7.25% 0.05% 0.05% 1.00% 100.00%	24,205 42,394 60,117 19,786 15,588 13,527 14,167 77 204,688 Number of Loans 23,553 55,010 32,438 18,088 10,079	11.83% 20.71% 29.37% 7.62% 7.62% 6.61% 6.61% 6.92% 7.6		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 71.99 9.5.000 - 59.99 9.5.000 - 71.99 9.5.000 - 71.99 9.5.000 - 71.99 9.5.000 - 71.99 9.5.000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.0000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.000000 - 71.99 9.5.00000000000000000000000000000000	6,217,544,608 11,104,621,191 17,541,454,97 1	10.73% 19.26% 30.26% 11.04% 8.16% 6.99% 7.25% 0.02% 0.02% 1.00% 100.00% Percentage 2.47% 14.49% 19.32% 19.32% 19.32% 19.32% 19.32% 3.59% 3.76%	24,205 42,394 60,117 19,786 15,588 13,521 14,166 7 204,668 Number of Loans 5,536 5,010 52,603 32,438 18,089 15,354 2,941	11.83% 20.71% 29.37% 7.62% 7.62% 6.61% 6.52% 0.02% 0.04% 7.00% 1.0		
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6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.600 - 41.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 68.90 6.000 - 71.99 7.200 - 119.99	6,217,544,608 11,164,621,191 17,541,454,997 6,389,925,947 6,389,925,947 4,053,756,369 4,000,491,024 369,846,558 14,155,419 113,227,216 1,291,450 57,953,604,207	10.73% 19.28% 30.28% 11.04% 8.16% 8.16% 0.02% 0.02% 0.20% 0.20% 100.00% Percentage 2.47% 41.24% 12.48% 13.99% 9.49% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96%	24,205 42,394 60,117 19,786 15,588 13,527 7,74 548 7 204,668 Number of Leans 2,553 5,501 52,603 52,	11.83% 20.71% 29.37% 7.62% 7.6		
6.00 - 11.99 1.200 - 23.99 2.400 - 35.99 3.600 - 41.99 4.610 - 35.99 4.610 - 35.99 4.610 - 35.99 6.000 - 65.99 6.000 - 65.99 6.000 - 71.99 7.200 - 119.99 7.	6,217,544,608 11,104,621,191 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 18,541,997 18,541,997 18,541,997 18,541,997 18,541,997 19,541,99	10.73% 19.26% 30.26% 11.04% 30.96% 1.04% 30.96% 40.05% 40.05% 40.05% 40.00% 40.00% 40.00% 40.00% 40.00% 40.00% 40.00% 50.00% 50.00% 40.00% 40.00% 50.	24,205 42,394 60,117 19,788 41,788 41,186 1,277 74 548 7 204,668 Number of Loans 23,553 50,303 32,438 10,079 5,584 1,773 1,142	11.83% 20.71% 29.37% 39.67% 52.75% 60.57% 60.55% 60.55% 60.55% 60.55%		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.600 - 41.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 68.90 6.000 - 71.99 7.200 - 119.99	6,217,544,608 11,164,621,191 17,541,454,997 6,389,925,947 6,389,925,947 4,053,756,369 4,000,491,024 369,846,558 14,155,419 113,227,216 1,291,450 57,953,604,207	10.73% 19.28% 30.28% 11.04% 8.16% 8.16% 0.02% 0.02% 0.20% 0.20% 100.00% Percentage 2.47% 41.24% 12.48% 13.99% 9.49% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96% 5.96%	24,205 42,394 60,117 19,786 15,588 13,527 7,74 548 7 204,668 Number of Leans 2,553 5,500 52,603 32,438 18,088 10,079 5,354 1,142 1,697	11.83% 20.71% 29.37% 7.62% 7.6		
6:00 - 11:99 12:00 - 23:99 24:00 - 35:99 24:00 - 35:99 36:00 - 41:99 42:00 - 47:99 42:00 - 47:99 42:00 - 47:99 42:00 - 47:99 48:00 - 53:99 54:00 - 59:99 66:00 - 71:99 72:00 - 119:99 12:00 - 4 Total Cover Pool Remaining Principal Balance Distribution Remaining Principal Balance S99:999 S99:999 S90:00:00 - 51:99:99 S90:00:00 - 51:99:99 S90:00:00 - 58:99:99 S90:00:	6,217,544,608 11,164,621,191 17,541,454,997 6,389,925,945 4,053,756,389 4,053,756,389 4,053,756,389 4,053,756,389 113,277,216 1,291,490 57,963,694,207 Principal Balance 1,432,527,105 1,291,490 1,391,791 1,302,672,581 1,102,672,581 1,102,672,581 1,102,672,581 1,102,673,391,781 1,500,469,051 3,454,558,118 1,910,633,387 2,126,437,728 57,963,694,207	10.73% 19.28% 30.28% 11.04% 8.16% 8.16% 9.26% 0.20% 0.20% 0.20% 100.00% Percentage 2.47% 14.46% 15.96% 13.90% 9.46% 5.96% 3.37% 5.96% 3.67% 100.00%	24,205 42,394 60,117 19,786 15,588 13,527 14,166 7 74 548 7 204,668 Number of Loans 23,553 55,003 32,438 18,088 10,079 5,354 1,762 1,762 24,668	11.83% 20.71% 29.37% 7.62% 7.6		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 19.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.5.00 - 90.99 5.5.00 - 59.99 5.5.00 -	6, 217,544,608 11,104,621,191 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 18,084,558 18,155,419 113,227,219 113,227,219 113,227,219 113,227,219 113,227,219 113,227,219 113,228,184,207	10.73% 19.28% 30.28% 11.04% 8.16% 9.16% 7.25% 0.20% 0.20% 0.20% 0.00% 100.00% Percentage 2.47% 14.46% 22.46% 13.90% 9.49% 5.99% 3.76% 3.77% 1.90% 9.49% 5.99% 3.77% 1.90% 9.49% 5.99% 9.49% 6.59% 6.5	24,205 42,394 60,117 19,786 15,588 13,527 14,166 7 74 548 7 204,668 Number of Loans 23,553 55,003 32,438 11,079 5,354 1,782 1,1897 204,668	11.83% 20.71% 29.37% 7.62% 7.6		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 59.99 6.0.00 - 58.99 6.0.00 - 58.99 6.0.00 - 119.99 7.2.00 - 119	6,217,544,608 11,164,621,191 17,541,454,991 16,389,252,947 16,389,252,947 14,053,763,389 14,005,3763,389 14,005,3763,389 14,155,419 113,227,216 1,221,450 113,227,216 1,221,450	10.73% 19.26% 30.26% 11.04% 8.16% 9.26% 1.04% 0.05% 0.02% 0.20% 0.00% 100.00% Percentage 2.47% 14.49% 22.48% 13.90% 9.50% 1.60% 3.76% 3.76% 1.66% 3.76% 1.66%	24,205 42,394 60,117 19,786 15,881 14,186 14,186 1,277 74 548 7 204,668 Number of Loans 23,553 52,603 32,438 18,088 18,088 18,088 11,763 1,142 1,097 204,668	11.83% 20.71% 29.37% 3.6		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 19.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 99.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.4.00 - 90.99 5.5.00 - 90.99 5.5.00 - 59.99 5.5.00 -	6,217,544,608 11,104,621,191 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 18,184,184,184,184,184,184,184,184,184,1	10.73% 19.26% 30.26% 11.04% 8.10% 7.25% 0.62% 0.02% 0.02% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00%	24,205 42,394 60,117 19,788 61,1789 13,521 14,166 1,277 74 548 548 7 204,668 Number of Loans 55,010 52,003 52,003 52,003 52,003 53,002 53,553 11,741 1,697 204,668	11.83% 20.71% 29.37% 7.62% 7.6		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.600 - 41.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 119.99 4.200 -	6,217,544,608 11,194,621,191 17,541,484,997 47,507,754,105 4,053,763,369 4,200,491,024 380,846,558 14,155,419 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,228,072,217 13,028,072,584 14,053,738,064,207 17,058,604,207 18,058,048,051 18,057,361,761 18,057,361 18	10.73% 19.26% 30.22% 11.04% 8.16% 9.26% 1.05% 0.62% 0.02% 0.02% 1.00% 100.00% Percentage 2.44% 14.45% 19.52% 3.76% 2.246% 19.52% 10.00% 10.00% Percentage 6.75% 1.75%	24,205 42,394 60,117 19,788 61,3521 14,166 1,277 74 548 7 204,668 Number of Loans 23,553 52,603 52,603 53,643 1,037 2,941 1,182 1,1937 204,668	11.83% 20.71% 29.37% 30.67% 30.67% 30.67% 30.67% 30.62% 30		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 65.99 6.00 - 71.99 7.2.00 - 119	6,217,544,608 11,164,621,191 17,541,434,997 17,541,441,441 17,541	10.73% 19.28% 30.28% 11.04% 8.16% 8.16% 0.26% 0.20% 0.20% 0.20% 0.20% 100.00% Percentage 2.47% 11.48% 12.48% 13.99% 9.49% 5.96% 3.27% 13.99% 9.49% 1.88% 3.46% 100.00%	24,205 42,394 60,117 19,786 15,588 13,527 7,74 548 7 204,668 Number of Leans 22,553 52,503 52,603 32,438 18,088 10,079 5,354 1,763 1,142 1,697 204,668	11.83% 20.71% 29.37% 7.62% 7.6		
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6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 65.99 6.00 - 71.99 7.2.00 - 119	6,217,544,608 11,164,621,191 17,541,454,997 17,541,454,997 17,541,454,997 17,541,454,997 17,541,454,997 17,541,454,997 18,998,998,999 18,155,418 11,155,41	10.73% 19.28% 30.28% 11.04% 8.16% 8.16% 0.26% 0.20% 0.20% 0.20% 0.20% 100.00% Percentage 2.47% 11.48% 12.48% 13.99% 9.49% 5.96% 3.27% 13.99% 9.49% 1.88% 3.46% 100.00%	24,205 42,394 60,117 19,786 15,588 13,527 7,74 548 7 204,668 Number of Leans 22,553 52,503 52,603 32,438 18,088 10,079 5,354 1,763 1,142 1,697 204,668	11.83% 20.71% 29.37% 7.62% 7.6		
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 4.200 - 19.99 4.200 - 19.99 7.200 - 119.99 7.200 -	6,217,544,608 11,194,621,191 17,541,454,997 6,398,521,191 17,541,454,997 6,398,525,105 4,053,756,369 4,200,491,024 380,846,558 14,155,419 113,227,216 1,221,450 57,855,694,207 Principal Balance 1,432,522,104 8,399,150,275 13,028,672,581 11,201,965,491 15,500,489,051 1,201,965,491 15,500,489,051 1,491,793,468 1,073,348 1,073,348	10.73% 19.26% 30.22% 11.04% 8.16% 9.99% 7.02% 0.02% 0.02% 0.00% 100.00% Percentage 2.47% 14.49% 22.48% 19.32% 3.76% 3.76% 3.76% 3.76% 3.76% 4.60% 4.60% 2.88% 4.60%	24,205 42,394 60,117 19,786 15,881 15,881 14,186 1,277 74 548 7 204,668 Number of Loans 23,553 23,553 18,089 18,089 11,763 1,142 1,097 204,668 Number of Loans 133,082 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,763 1,144 1,969 4,333 204,668	11.83% 20.71% 29.37% 3.67% 7.62% 7.6		
6.00 - 11.99 1.200 - 23.99 2.400 - 35.99 3.600 - 41.99 4.600 - 53.99 4.600 - 53.99 4.600 - 53.90 4.600 - 53.90 4.600 - 53.90 4.600 - 53.90 4.600 - 53.90 4.600 - 53.90 4.600 - 55.99 6.000 - 65.99 6.000 - 19.90 7.200 - 119.99 7.200 -	6,217,544,608 11,104,621,191 17,541,434,997 17,541,	10.73% 19.26% 30.22% 11.04% 8.10% 9.10% 9.10% 9.02% 0.02% 0.02% 0.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00%	24,205 42,394 60,117 19,788 61,1789 11,789 11,789 11,277 74 548 548 7 204,668 Number of Loans 55,010 52,038 10,079 5,584 2,941 1,741 1,697 204,668 Number of Loans 133,692 11,741 1,697 204,668 Number of Loans 133,692 11,741 1,697 204,668	11.83% 20.71% 29.37% 30.67% 30.67% 30.67% 30.67% 30.62% 30	>80 Score Unavailable	
6.00 - 11.99 1.200 - 23.99 2.400 - 35.99 2.400 - 35.99 3.600 - 41.99 4.200 - 47.99 4.200 - 47.99 4.200 - 65.99 6.000 - 65.99 6.000 - 65.99 6.000 - 19.99 7.200 - 119.99 7.2	6,217,544,608 11,194,621,191 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 17,541,484,997 18,541,99	10.73% 19.26% 30.22% 11.04% 8.16% 9.26% 1.05% 0.62% 0.02% 0.02% 1.00% 100.00% Percentage 2.24% 14.47% 12.44% 19.52% 2.24% 10.50% 3.78% 2.2.45% 10.50% 3.78% 2.2.57% 10.00%	24,205 42,394 60,117 19,788 61,3821 14,166 1,277 74 548 7 204,668 Number of Loans 23,553 52,603 52,603 34,088 10,079 24,468 Number of Loans 133,062 1,697 204,668 Number of Loans 133,062 1,697 204,668 Catali Score 791,790 349,924,788	11.83% 20.71% 29.37% 3.6	2,182,399,184 9,853,832 4,607,692,979 22,589,518	3,875,867,261 9,326,653,126
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 65.99 6.00 - 65.99 6.00 - 65.99 6.00 - 71.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99 7.20 - 25.99	6, 217,544,608 11,164,621,191 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 17,541,434,997 18,908,445,558 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2261,439 113,2361,439	10.73% 19.26% 30.26% 11.04% 8.16% 8.16% 8.16% 1.04% 8.16% 1.02% 0.02% 0.02% 0.00% 100.00% 100.00% Percentane 2.47% 14.24% 19.32% 13.90% 9.46% 1.35% 1.86% 3.47% 1.86% 3.47% 1.86% 4.46% 1.92% 1.92% 1.90% 1	24, 205 42, 394 60, 117 19, 786 115, 588 113, 527 14, 458 7 204, 668 Number of Loans 22, 553 55, 510 62, 603 32, 438 18, 088 110, 079 29, 41 1, 763 1, 142 1, 697 204, 668 Number of Loans 133, 082 2, 941 1, 773 204, 668	11.83% 20.71% 29.37% 3.67% 1.65% 20.71% 29.37% 7.62% 20.75	2,182,399,184 9,853,832 4,607,692,979 22,589,518 6,213,585,473 32,079,837	3,875,867,261 9,326,653,126 13,387,515,992
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 65.99 6.00 - 65.99 6.00 - 65.99 6.00 - 71.99 7.2.00 - 119.99 7.	6,217,544,608 11,194,621,191 17,541,484,997 4,740,725,105 4,753,755,105 4,053,768,389 4,200,491,024 380,846,558 14,155,419 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,228,127,216 113,238,128,128,128,128,128,128,128,128,128,12	10.73% 19.26% 30.22% 11.04% 8.16% 9.26% 1.10% 9.27% 0.22% 0.22% 0.20% 0.00% 100.00% Percentage 2.47% 14.49% 22.48% 19.35% 19.45% 22.48% 19.35% 19.55% 19.65	24, 205 42, 394 60, 117 19, 788 61, 13, 521 14, 166 1, 277 74 548 7 204, 668 Number of Loans 23, 553 610 52, 603 32, 138 610, 079 5, 354 2, 941 1, 176 204, 668 Number of Loans 133, 062 11, 741 61, 742 11, 741 61, 743 61, 744 61,	11.83% 20.71% 29.37% 7.62% 7.62% 7.62% 7.62% 10.66% 10.66%	2,182,399,184 9,853,832 4,807,692,979 22,589,518 6,213,585,473 32,079,837 6,832,896,994 24,630,766	3,875,867,261 9,326,653,126 13,387,515,992 15,271,276,892
6.00 - 11.99 1.200 - 23.99 2.4.00 - 35.99 3.6.00 - 41.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 4.2.00 - 47.99 5.4.00 - 58.99 6.00 - 65.99 6.00 - 71.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 119.99 7.2.00 - 129.90 7.2.00 - 129.90	6,217,544,608 11,164,621,191 17,541,464,891 6,702,7541,464,891 6,702,7551,105 4,053,768,369 4,200,491,024 380,846,558 14,155,419 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,227,216 113,228,277,216 113,228,277,216 11,209,368,491	10.73% 19.26% 30.22% 11.04% 8.16% 9.12% 1.04% 9.16% 9.22% 0.02% 0.02% 0.00% 100.00% Percentage 2.47% 14.49% 22.48% 13.96% 9.378% 2.248% 13.96% 9.378% 2.26% 1.06%	24, 205 42, 394 60, 117 19, 786 115, 788 115, 788 115, 788 114, 166 1, 277 74 548 7 204, 668 Number of Loans 23, 553 32, 438 31, 00, 79 1, 1763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 142 2, 941 1, 763 1, 168 1, 1	11.83% 20.71% 29.37% 3.67% 7.62% 10.62% 0.62% 0.62% 10.00% 11.51% 0.62% 10.00% 11.51% 0.62% 10.00% 11.51% 0.62% 10.00% 11.51% 0.62% 10.00% 11.51% 0.62% 10.00% 11.51% 0.62% 10.00% 11.51% 0.68%	2,182,399,184 9,853,832 4,607,692,979 22,589,518 6,213,585,473 32,079,837 6,832,896,994 24,630,766 2,745,512,445 5,139,432 1,894,080,590 3,515,362	3,875,867,261 9,326,653,126 13,387,515,992 15,271,276,892 6,519,306,382 4,450,213,332
6.00 - 11.99 1.200 - 23.99 2.400 - 35.99 3.600 - 41.99 4.600 - 53.99 4.600 - 53.99 4.600 - 55.99 6.000 - 65.99 6.000 - 65.99 6.000 - 19.99 7.200 - 119.99 7.	6,217,544,668 11,164,621,191 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 18,698,698 18,155,419 113,227,218 113,227,218 113,227,218 113,227,218 113,227,218 113,227,218 113,227,218 113,227,218 113,227,218 113,228,221,195 113,228,221,195 113,228,221,195 113,228,221,195 113,228,221,195 113,228,221,195 113,228,221,195 114,209,965,404 115,500,469,051 115,500,469,051 115,500,469,051 117,03,468 118,328 118,338 1	10.73% 19.26% 30.22% 11.04% 3.02% 11.04% 3.09% 1.05% 0.02% 0.02% 0.02% 0.00% 100.00%	24, 205 42, 394 60, 117 19, 788 41, 788 41, 788 41, 186 1, 277 74 548 74 548 74 548 74 548 74 548 74 548 74 548 74 74 548 74 548 74 74 548 74 74 74 74 74 74 74 74 74 74 74 74 74	11.83% 20.71% 29.37% 30.67% 20.77% 20.37% 20.77% 20.37% 20.77% 20.37% 20.77% 20.00% 20.27% 20.00% 20.27% 20.00% 20.00% 20.27% 20.00% 20	2,182,399,184 9,853,832 4,607,682,979 22,589,518 6,213,585,473 32,079,837 6,832,896,994 24,630,766 2,745,512,445 5,139,432 1,894,060,590 3,515,362 871,272,840 2,332,378	3,875,867,261 9,326,653,126 13,387,515,992 15,271,276,882 6,519,306,382 4,450,213,332 2,132,978,871
6.00 - 11.99 1.200 - 23.99 2.400 - 35.99 2.400 - 35.99 2.400 - 35.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 6.000 - 65.99 6.000 - 65.99 6.000 - 65.99 6.000 - 19.99 7.200 - 119.99 7.20	6,217,544,608 11,104,621,191 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 18,698,698 18,155,419 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,284,684,287 113,284,684,287 113,284,2	10.73% 19.26% 30.22% 11.04% 8.16% 9.26% 1.10% 9.26% 0.62% 0.62% 0.62% 0.20% 0.00% 100.00%	24, 205 42, 394 60, 117 19, 788 60, 187 19, 788 13, 521 14, 166 1, 277 74 548 7 204, 668 Number of Loans 23, 553 52, 603 36, 608 10, 079 24, 668 Number of Loans 133, 662 1, 697 204, 668 Number of Loans 133, 662 1, 697 204, 668 Cradit Score 791, 790 349, 324, 788 1, 1032, 824, 382 1, 1034, 824, 382 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824	11.83% 20.71% 29.37% 30.67% 30	2,182,399,184 9,853,832 4,607,092,979 22,589,518 6,213,865,473 32,079,837 6,832,969,994 24,630,766 2,745,512,445 5,139,432 1,894,060,590 3,515,362 871,272,840 2,332,378 737,927,476 1,894,450 258,514,526 736,410	3.875,867,261 9.326,653,126 13.387,515,992 15,277,276,892 6,519,306,382 4,450,213,332 2,132,978,871 1,931,210,063 744,307,699
6.00 - 11.99 1.200 - 23.99 2.400 - 35.99 2.400 - 35.99 3.600 - 41.99 4.200 - 47.99 4.200 - 47.99 4.200 - 65.99 6.000 - 65.99 6.000 - 65.99 6.000 - 65.99 6.000 - 19.99 7.200 - 119.99 7.20	6,217,544,608 11,194,621,191 17,541,454,997 6,398,525,197 6,398,525,197 4,053,756,369 4,200,491,024 380,846,558 14,155,419 113,227,216 1,221,450 57,863,694,207 Principal Balance 1,432,522,104 8,399,150,275 13,028,672,581 11,201,965,491 15,500,489,051 1,201,965,491 15,500,489,051 1,401,703,468 1,071,703,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703,703 1,073,703 1	10.73% 19.26% 30.22% 11.04% 8.16% 9.30.25% 11.04% 9.16% 10.25% 0.02% 0.20% 0.00% 100.00% Percentage 2.47% 14.46% 19.32% 13.90% 9.56% 3.78% 22.48% 13.90% 9.66% 3.78% 2.26% 1.86% 3.78% 2.88% 4.60% 9.90% 100.00%	24, 205 42, 394 60, 117 19, 786 15, 588 11, 588 14, 166 1, 277 74 548 7 204, 668 Number of Loans 23, 553 55, 010 52, 603 32, 438 18, 108 18, 108 11, 763 11, 142 1, 668 Number of Loans 23, 553 18, 108 18, 108 18, 108 18, 11, 142 1, 1697 204, 668 Number of Loans 133, 062 1, 142 1, 1697 204, 668 Number of Loans 133, 062 1, 142 1, 1697 204, 668 Number of Loans 133, 062 1, 168 1, 174 1, 168 1, 181	11.83% 20.71% 29.37% 3.67% 1.62% 29.37% 3.67% 1.62% 20.27%	2,182,399,184 9,853,832 4,607,609,279 2,589,518 6,213,585,473 32,079,837 6,832,896,994 4,690,766 2,745,512,445 5,139,432 871,272,840 2,332,378 737,927,476 1,984,450 258,514,526 736,410 116,138,677 0	3.875.867.261 9.326.653.126 13.387.515.992 15.271.276.892 6.519.306.382 4.450.213.332 2.132.978.871 1.931.210.063 744.307.699 319.765.237
6.00 - 11.99 1.200 - 23.99 2.400 - 35.99 2.400 - 35.99 2.400 - 35.99 4.200 - 47.99 4.200 - 47.99 4.200 - 47.99 6.000 - 65.99 6.000 - 65.99 6.000 - 65.99 6.000 - 19.99 7.200 - 119.99 7.20	6,217,544,608 11,104,621,191 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 17,541,484,697 18,698,698 18,155,419 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,227,2189 113,284,684,287 113,284,684,287 113,284,2	10.73% 19.26% 30.22% 11.04% 8.16% 9.26% 1.10% 9.26% 0.62% 0.62% 0.62% 0.20% 0.00% 100.00%	24, 205 42, 394 60, 117 19, 788 60, 187 19, 788 13, 521 14, 166 1, 277 74 548 7 204, 668 Number of Loans 23, 553 52, 603 36, 608 10, 079 24, 668 Number of Loans 133, 662 1, 697 204, 668 Number of Loans 133, 662 1, 697 204, 668 Cradit Score 791, 790 349, 324, 788 1, 1032, 824, 382 1, 1034, 824, 382 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824, 824 1, 1034, 824	11.83% 20.71% 29.37% 30.67% 30	2,182,399,184 9,853,832 4,607,092,979 22,589,518 6,213,865,473 32,079,837 6,832,969,994 24,630,766 2,745,512,445 5,139,432 1,894,060,590 3,515,362 871,272,840 2,332,378 737,927,476 1,894,450 258,514,526 736,410	3.875,867,261 9.326,653,126 13.387,515,992 15,277,276,892 6,519,306,382 4,450,213,332 2,132,978,871 1,931,210,063 744,307,699



TD Covered Bond (Legislative) Programme Monthly Investor Report

Date of Report

				Credit Score				
Current LTV (%)	<599	600-650	651-700	701-750	751-800	>800	Score Unavailable	Total
< 20.0	0.07%	0.07%	0.23%	0.60%	1.94%	3.77%	0.02%	6.69%
20.01 - 30.00	0.22%	0.24%	0.83%	1.78%	5.03%	7.95%	0.04%	16.09%
30.01 - 40.00	0.30%	0.37%	1.24%	2.80%	7.61%	10.72%	0.06%	23.10%
40.01 - 50.00	0.25%	0.36%	1.33%	3.22%	9.36%	11.79%	0.04%	26.35%
50.01 - 55.00	0.09%	0.15%	0.55%	1.46%	4.25%	4.74%	0.01%	11.25%
55.01 - 60.00	0.05%	0.09%	0.37%	0.97%	2.93%	3.27%	0.01%	7.68%
60.01 - 65.00	0.04%	0.05%	0.20%	0.48%	1.40%	1.50%	0.00%	3.68%
65.01 - 70.00	0.04%	0.05%	0.18%	0.46%	1.33%	1.27%	0.00%	3.33%
70.01 - 75.00	0.01%	0.01%	0.08%	0.19%	0.54%	0.45%	0.00%	1.28%
75.01 - 80.00	0.00%	0.00%	0.03%	0.08%	0.24%	0.20%	0.00%	0.55%
> 80.00	0.00%	0.00%	0.00%	0.00%	0.01%	0.00%	0.00%	0.01%
Total	1.07%	1.38%	5.03%	12.05%	34.64%	45,65%	0.18%	100.00%

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

Region	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	772.007.740	6.71%	41.653	0.00%	_	0.00%	162,131	0.00%	772.211.524
	20.01 - 30.00	1,766,621,077	15.36%	1,607,475	0.01%	107,473	0.00%	307,425	0.00%	1,768,643,451
	30.01 - 40.00	2,533,784,869	22.03%	2,682,339	0.02%	1,730,776	0.02%	1,159,561	0.01%	2,539,357,545
	40.01 - 50.00	2,868,897,067	24.95%	1,926,655	0.02%		0.00%	744,956	0.01%	2,871,568,679
	50.01 - 55.00	1,591,428,483	13.84%	870,736	0.01%	-	0.00%	1,137,865	0.01%	1,593,437,085
	55.01 - 60.00	1,339,288,863	11.65%	645,311	0.01%	298,604	0.00%	621,493	0.01%	1,340,854,272
	60.01 - 65.00	282,224,274	2.45%	=	0.00%		0.00%		0.00%	282,224,274
	65.01 - 70.00	191,569,587	1.67%	-	0.00%	-	0.00%	-	0.00%	191,569,587
	70.01 - 75.00	83,245,351	0.72% 0.49%	=	0.00%	-	0.00%	=	0.00%	83,245,351
	75.01 - 80.00 > 80.00	55,823,180	0.49%	-	0.00% 0.00%	-	0.00% 0.00%	-	0.00% 0.00%	55,823,180
Total British Columbi		11,484,890,492	99.88%	7,774,170	0.07%	2,136,853	0.02%	4,133,433	0.04%	11,498,934,948
Ontario	< 20.0	2,694,407,770	8.18%	653,817	0.00%	587,780	0.00%	275,092	0.00%	2,695,924,459
	20.01 - 30.00	6,254,817,838	18.98%	4,807,824	0.01%	1,049,103	0.00%	2,809,756	0.01%	6,263,484,522
	30.01 - 40.00	8.302.986.819	25.20%	5.014.928	0.02%	1.823.746	0.01%	3,633,389	0.01%	8.313.458.883
	40.01 - 50.00	9,242,464,908	28.05%	5,492,307	0.02%	2,906,982	0.01%	2,877,543	0.01%	9,253,741,739
	50.01 - 55.00	3,280,253,823	9.96%	752,554	0.00%	741,596	0.00%	558,615	0.00%	3,282,306,588
	55.01 - 60.00	1,737,914,658	5.27%	456,351	0.00%		0.00%		0.00%	1,738,371,009
	60.01 - 65.00	527,336,005	1.60%	-	0.00%	-	0.00%	-	0.00%	527,336,005
	65.01 - 70.00	530,724,533	1.61%	-	0.00%	-	0.00%	-	0.00%	530,724,533
	70.01 - 75.00	196,243,359	0.60%	=	0.00%		0.00%		0.00%	196,243,359
	75.01 - 80.00 > 80.00	149,083,366	0.45% 0.00%	-	0.00% 0.00%	-	0.00% 0.00%	-	0.00% 0.00%	149,083,366
Total Ontario	- 00.00	32,916,233,080	99.90%	17,177,781	0.05%	7,109,207	0.02%	10,154,395	0.03%	32,950,674,464
Prairies										
	< 20.0	179,796,616	2.36%	69,588	0.00%	13,542	0.00%	165,206	0.00%	180,044,952
	20.01 - 30.00 30.01 - 40.00	559,104,956 988.587.112	7.33% 12.97%	1,294,380 3,219,156	0.02% 0.04%	2,072,671	0.00% 0.03%	1,358,627 3.658.762	0.02% 0.05%	561,757,963 997.537.701
	40.01 - 40.00	1.429.853.286	12.97%	3,219,156 1.479.985	0.04%	2,072,671	0.03%	2,460,380	0.03%	1.434.051.271
	50.01 - 55.00	923,052,014	12.11%	2,549,823	0.02%	1,534,277	0.00%	1,968,982	0.03%	929,105,096
	55.01 - 60.00	952,704,179	12.50%	316,882	0.00%	472,442	0.01%	1,333,797	0.02%	954,827,300
	60.01 - 65.00	1,118,633,862	14.67%	1,416,391	0.02%		0.00%	1,347,298	0.02%	1,121,397,551
	65.01 - 70.00	1,002,103,542	13.15%	677,635	0.01%	460,703	0.01%	3,717,609	0.05%	1,006,959,489
	70.01 - 75.00	357,558,117	4.69%	-	0.00%	-	0.00%	224,638	0.00%	357,782,756
	75.01 - 80.00	75,386,899	0.99%	=	0.00%	-	0.00%	-	0.00%	75,386,899
	> 80.00	4,509,352	0.06%	-	0.00%		0.00%		0.00%	4,509,352
Total Prairies		7,591,289,937	99.58%	11,023,841	0.14%	4,811,255	0.06%	16,235,298	0.21%	7,623,360,330
Quebec	< 20.0	171.669.353	3.75%	141.661	0.00%		0.00%	121.110	0.00%	171.932.124
	< 20.0 20.01 - 30.00	495,136,523	10.83%	745,976	0.00%	768,514	0.00%	481.831	0.00%	497,132,845
	30.01 - 40.00	1.150.149.299	25.15%	1.679.546	0.02%	179.485	0.02%	1.711.794	0.01%	1.153.720.124
	40.01 - 50.00	1,369,665,203	29.95%	1,533,531	0.03%	597,570	0.00%	420.785	0.04%	1,372,217,088
	50.01 - 55.00	582,570,003	12.74%	98,349	0.00%	381,310	0.00%	93.519	0.00%	582.761.871
	55.01 - 60.00	345,958,642	7.57%	50,045	0.00%	-	0.00%	248.616	0.01%	346.207.258
	60.01 - 65.00	164,475,587	3.60%	-	0.00%	-	0.00%	-	0.00%	164,475,587
	65.01 - 70.00	166,098,607	3.63%	=	0.00%	-	0.00%	-	0.00%	166,098,607
	70.01 - 75.00	92,960,705	2.03%	=	0.00%		0.00%		0.00%	92,960,705
	75.01 - 80.00	25,235,303	0.55%	-	0.00%	-	0.00%	-	0.00%	25,235,303
Total Quebec	> 80.00	4.563.919.225	0.00% 99.81%	4.199.063	0.00%	1.545.569	0.00%	3.077.655	0.00%	4.572.741.512
Atlantic		4,363,919,225	33.01%	4,199,063	0.09%	1,545,569	0.03%	3,077,655	0.07%	4,5/2,/41,512
	< 20.0	55,442,532	4.21%	=	0.00%	-	0.00%	311,670	0.02%	55,754,202
	20.01 - 30.00	234,860,854	17.82%	303,289	0.02%	184,888	0.01%	285,314	0.02%	235,634,346
	30.01 - 40.00	382,201,178	29.00%	1,006,299	0.08%	-	0.00%	234,262	0.02%	383,441,739
	40.01 - 50.00	338,916,621	25.72%	372,909	0.03%	137,119	0.01%	271,465	0.02%	339,698,114
	50.01 - 55.00	131,460,116	9.98%	158,350	0.01%	-	0.00%	77,276	0.01%	131,695,742
	55.01 - 60.00	69,773,316	5.29%	=	0.00%	-	0.00%	180,177	0.01%	69,953,493
	60.01 - 65.00	37,545,454	2.85%	=	0.00%	-	0.00%	•	0.00%	37,545,454
	65.01 - 70.00 70.01 - 75.00	35,857,846 14,075,528	2.72% 1.07%	-	0.00%	•	0.00%		0.00%	35,857,846 14.075.528
	75.01 - 75.00	14,075,528	1.07%		0.00%		0.00%		0.00%	14,075,528
	> 80.00	· · · · · · · · · · · · · · · · · · ·	0.00%		0.00%		0.00%		0.00%	-
Total Atlantic		1,314,369,935	99.73%	1.840.847	0.14%	322,007	0.02%	1,360,163	0.10%	1,317,892,953

Indexation Methodology

As of the date of this Investor Report, the Guarantor uses the following methodology to determine indexed valuations for Properties in the Covered Bond Portfolio for reporting as of a date on or after January 1, 2018 (the "Indexation Methodology") for purposes of the following: (a) the Asset Coverage Test, (b) the Amortization Test, (c) the Valuation Calculation and (d) for other purposes required by the CMHC Guide. Changes to the Indexation Methodology may be made (i) upon notice to CMHC and satisfaction or any other conditions specified by CMHC in relation thereto, (ii) if such change constitutes a material range, subject to statisfaction of the Rading 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.

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, the "Indices."). At this time, the Property value is calculated using the CHPI Index available for the following eleven Canadian metropolitan areas: Alberta-Cajary, Alberta-Edmonton, British Columbia-Vancourve, British Columbia-Vancourve, British Columbia-Vancourve, British Columbia-Vancourve, Canadian metropolitan areas: 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 Lors, it is, a code (the Forward Sorting Area) which identifies the location of the Property is compared to corresponding codes published by Canada Post that groups propriets into the areas covered by the Indices. Second, the rate of change to the applicable area is used to calculate a house price index factor (with PHF Factor). In order to calculate the applicable PHF Factor, if the PFP Factor, if the PFP

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 accurately of 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 effecting local housing markets.

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