

### TD Covered Bond (Legislative) Programme Monthly Investor Report

Calculation Date: Date of Report: 2/28/2023 3/21/2023

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

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Programme I	nforma	tion									
Series <sup>(1)</sup>		Initial Principal	Coupon Rate	Rate Type	Exchange Rate	<u>c</u>	CAD 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	
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 <sup>(2)</sup> +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	
CBL41	€	1,250,000,000	3.250%	Fixed	1.3492	\$	1,686,500,000	April 27, 2026	Aaa	AAA	
Covered Bond	s currer	tly outstanding (CAD Ec	uivalent):			\$	31,718,673,105				
OSFI Covered E	Bond Rat	io <sup>(3)</sup>					1.73%				
OSFI Covered E	Bond Rat	io Limit					5.50%				
Weighted avera	ge matu	rity of Outstanding Covered	d Bonds in months				26.97				
Weighted avera	ge remai	ining maturity of Loans in t	he cover pool in months				28.10				
Key Parties											
Issuer, Seller, Se						The Toronto-Dominion Bank					
Account Bank, 0			Deviden		The Toronto-Dominion Bank						
		ider, Covered Bond Swap Standby GDA Provider	Provider			The Toronto-Dominion Bank Bank of Montreal					
		1, Corporate Services Prov	ider			Computershare Trust Company of Canada					
Guarantor		.,			TD Covered Bond (Legislative) Guarantor Limited Partnership						
Asset Monitor						Ernst & Young LLP					
Paying Agents						Citiba	ank, N.A. and Citibank,	N.A. London Branch			
Intercompany		lance					00 407 007 101				
Guarantee Demand L						\$ \$	33,407,867,461 31,022,175,046				
Total:	Udli					ð	64,430,042,507				
Events of Defa											
Issuer Event of I							No				
Guarantor Even		ult					No				
Guarantor Even											

(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.

<sup>(1)</sup> Dec of intervent and is the applicable reference rate for the Relevant Screen Page reference in it determining the Bankers' Acceptance Rate designated as the Floating Rate Index (as such terms are defined in the applicable offering document).

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

(1) Credit ratings are not recommendations to purchase, sell, or hold a financial obligation in as much as they do not comment on market price or suitability for a particular investor. Ratings are subject to revision or withdrawal at any time by the rating organization. Commission angle are not recommissional as by purchase, say, and which a manual company in a maximum or a paraceler maximum or a paraceler maximum or a paraceler maximum or a maxim (i) Dublect conversion under the bank recapitalization "bail" or a maximum or "bail-in" regime

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## TD Covered Bond (Legislative) Programme Monthly Investor Report Calculation Date: 2728/2023 Date of Report: 3/21/2023

		Rat	ings Triggers <sup>(1)</sup>				
Ratings Trigger	Counterparty		Moody's	DBRS	Specified Rating Related Action when Ratings Triggers are below the Threshold	Ratings Thresho	
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 (low) - A (low)	Establish the Reserve Fund and fund up to the Reserve Fund Required Amount	Above	
Contingent Collateral Threshold Ratings	TD	Long-Term	Baa1	BBB (high)	Unless the Guarantor is holding sufficient Contingent Collateral, the Covered Bond Swap will become $\varepsilon$ Swap will become effective	Above	
Interest Rate Swap Provider	TD						
Initial Rating Event		Short-Term Long-Term	P-1(cr) A2(cr)	R-1 (low) A	Credit support, obtain guarantee or replace	Above	
Subsequent Downgrade Trigger Event		Short-Term Long-Term	P-2(cr) A3(cr)	R-2 (middle) BBB	Obtain guarantee or replace		
Covered Bond Swap Provider	TD						
Initial Rating Event		Short-Term Long-Term	P-1(cr) A2(cr)	R-1 (low) A	Credit support, obtain guarantee or replace	Above	
Subsequent Downgrade Trigger Event		Short-Term Long-Term	P-2(cr) A3(cr)	R-2 (middle) BBB	Obtain guarantee or replace		

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

Pre-Maturity Test			
(Applicable to Hard Bullet Covered Bonds)	Moody's	DBRS	Pre-Maturity Test
Pre Maturity Minimum Ratings	P-1	A(low) <sup>(1)</sup>	N/A

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Following a breach of the Pre-Maturity Test in respect of a Series of Hard Bullet Covered Bonds, and unless the Pre-Maturity Ledger is otherwise funded from other sources, the Partnership shall offer to sell Randomly Selected Loans if the Final Maturity Date is within twelve months from the Pre-Maturity Test Date.

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

Demand Loan Repayment Event				
<ul> <li>(i) The Bank has been required to assign the Interest Rate Swap Agreement to a third party</li> <li>(ii) A Notice to Pay has been served on the Guarantor</li> <li>(iii) The Intercompany Loan has been terminated or the revolving commitment is not renewed</li> </ul>		No No No		
Asset Coverage Test (C\$)				
Outstanding Covered Bonds	\$	31,718,673,105		
A = lesser of () LTV Adjusted Loan Balance <sup>(1)</sup> and (ii) Asset Percentage Adjusted Loan Balance <sup>(1)</sup> B = Principal Receipts C = the sum of (i) Cash Capital Contributions (ii) unapplied proceeds advanced under the Intercompany Loan Agreement (iii) unapplied proceeds from sale of Loans D = Substitute Assets E = Reserve Fund F = Contingent Collateral Amount G = Negative Cary Factor calculation Total = A + B + C + D + E - F - G Asset Coverage Test Result	\$ \$ \$	61,172,281,010 - 100 - - - - 61,172,281,110 Pass	A(i), Aggregated A(ii), Aggregated Asset Percentage Maximum Asset Percentage Regulatory OC Minimum Level of Overcollateralization <sup>(2)</sup>	64,326,179,369 61,172,281,010 95,00% 97,00% 103,00% 105,26%
(i) LTV Adjusted Loan Balance and Asset Percentage Adjusted Loan Balance are calculated based on quarterly indexation of original or n	enewal appra			
<sup>(2)</sup> Per Section 4.3.8 of the CMHC Guide, the level of overcollateralization is calculated as: (A) the lesser of (i) the total amount of cover po Coverage Test is met, divided by (B) the Canadian dollar equivalent of the principal amount of covered bonds outstanding under the regist			required to collateralize the covered bonds outstanding and ens	ure the Asset
Valuation Coloulation (Cft)				
Valuation Calculation (C\$)				
Valuation Calculation (C\$) Trading Value of Outstanding Covered Bonds	\$	31,106,150,601		
Trading Value of Outstanding Covered Bonds A = LTV Adjusted Loan Present Value <sup>(1)</sup>	<b>\$</b> \$	<b>31,106,150,601</b> 62,096,563,418		
Trading Value of Outstanding Covered Bonds				
Trading Value of Outstanding Covered Bonds         A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts         C = the sum of         (i) Cash Capital Contributions				
Trading Value of Outstanding Covered Bonds         A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts         C = the sum of         (i) Cash Capital Contributions         (ii) unapplied proceeds advanced under the Intercompany Loan Agreement	\$	62,096,563,418		
Trading Value of Outstanding Covered Bonds         A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts         C = the sum of         (i) Cash Capital Contributions	\$	62,096,563,418		
Trading Value of Outstanding Covered Bonds         A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts         C = the sum of         (i) Cash Capital Contributions         (ii) unapplied proceeds advanced under the Intercompany Loan Agreement         (iii) unapplied proceeds from sale of Loans         D = Trading Value of Substitute Assets         E = Reserve Fund	\$	62,096,563,418		
Trading Value of Outstanding Covered Bonds         A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts         C = the sum of         (i) Cash Capital Contributions         (ii) unapplied proceeds advanced under the Intercompany Loan Agreement         (iii) unapplied proceeds from sale of Loans         D = Trading Value of Substitute Assets	\$	62,096,563,418		
Trading Value of Outstanding Covered Bonds A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts C = the sum of (1) Cash Capital Contributions (ii) unapplied proceeds advanced under the Intercompany Loan Agreement (iii) unapplied proceeds from sale of Loans D = Trading Value of Substitute Assets E = Reserve Fund F = Trading Value of Swap Collateral	\$	62,096,563,418 - 100 - - - - -		
Trading Value of Outstanding Covered Bonds         A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts         C = the sum of         (i) Cash Capital Contributions         (ii) unapplied proceeds advanced under the Intercompany Loan Agreement         (iii) unapplied proceeds from sale of Loans         D = Trading Value of Substitute Assets         E = Reserve Fund         F = Trading Value of Swap Collateral         Total = A + B + C + D + E + F	\$	62,096,563,418 - 100 - - - - 62,096,563,518		
Trading Value of Outstanding Covered Bonds         A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts         C = the sum of         (i) Cash Capital Contributions         (ii) unapplied proceeds advanced under the Intercompany Loan Agreement         (iii) unapplied proceeds from sale of Loans         D = Trading Value of Substitute Assets         E = Reserve Fund         F = Trading Value of Swap Collateral         Total = A + B + C + D + E + F         Valuation Calculation Test Result         Weighted average rate used for discounting:	\$	62,096,563,418 - 100 - - 62,096,563,518 Pass		
Trading Value of Outstanding Covered Bonds         A = LTV Adjusted Loan Present Value <sup>(1)</sup> B = Principal Receipts         C = the sum of         (i) Cash Capital Contributions         (ii) unapplied proceeds advanced under the Intercompany Loan Agreement         (iii) unapplied proceeds from sale of Loans         D = Trading Value of Substitute Assets         E = Reserve Fund         F = Trading Value of Swap Collateral         Total = A + B + C + D + E + F         Valuation Calculation Test Result         Weighted average rate used for discounting:         (i') LTV Adjusted Loan Present Value is calculated based on quarterly indexation of original or renewal appraised value.	\$	62,096,563,418 - 100 - - 62,096,563,518 Pass		

### D

# TD Covered Bond (Legislative) Programme Monthly Investor Report Calculation Date: 2/28/2023 Date of Report: 3/21/2023

alculation Date:	
Date of Report	

Previous Month Ending Balance	\$65,037,455,538
Current Month Ending Balance	\$64,430,042,507
Number of Eligible Loans in cover pool	221,910
Average Loan Size	\$290,343
Number of Properties	221,910
Number of Primary Borrowers	215,056
Weighted Average LTV - Authorized (1)	68.30%
Weighted Average LTV - Original (1)	68.30%
Weighted Average LTV - Current (2)	46.65%
Weighted Average Seasoning (months)	50.87
Weighted Average Rate	3.58%
Weighted Average Term of Loans (months)	54.92
Weighted Average Remaining Term of Loans (months)	28.10

<sup>(2)</sup> Weighted Average Current LTV is based on quarterly Cover Pool Type of Assets									
		Principal Palanco	Percentage	Number of Leans	Borcontago				
Conventional Amortizing Mortgages		Principal Balance 64,430,042,507	Percentage 100%	Number of Loans 221,910	Percentage 100%				
Cover Pool Rate Type Distribution									
Rate Type		Principal Balance	Percentage	Number of Loans	Percentage				
Fixed		47,711,698,473	74.05%	169,930	76.58%				
Variable Total	-	16,718,344,034 64,430,042,507	25.95% 100.00%	51,980 221,910	23.42% 100.00%				
	-	- 1, , ,		<i>y</i> , <i>i</i>					
Cover Pool Rate Distribution									
Loan Rate (%)		Principal Balance	Percentage	Number of Loans	Percentage				
1.4999 and Below 1.5000 - 1.9999		528,195,192 11,685,985,751	0.82% 18.14%	881 38,487	0.40% 17.34%				
2.0000 - 2.4999		7,513,620,174	11.66%	26,668	12.02%				
2.5000 - 2.9999 3.0000 - 3.4999		15,268,468,285 4,732,906,253	23.70% 7.35%	52,964 18,580	23.87% 8.37%				
3.5000 - 3.9999		2,848,243,029	4.42%	12,483	5.63%				
4.0000 and above Total	=	21,852,623,822 64,430,042,507	33.92% 100.00%	71,847 221,910	32.38% 100.00%				
		- ,, , , , , ,		,					
Cover Pool Occupancy Type Distribution	n								
Occupancy Code		Principal Balance	Percentage	Number of Loans	Percentage				
Not Owner Occupied		11,092,663,800 53,337,378,707	17.22% 82.78%	37,724 184,186	17.00% 83.00%				
Owner Occupied Total	_	64,430,042,507	82.78% 100.00%	184,186 <b>221,910</b>	83.00% 100.00%				
Cover Pool Pomaining Term Distribution									
Cover Pool Remaining Term Distribution									
Remaining Term (Months)		Principal Balance	Percentage	Number of Loans	Percentage				
5.99 and Below 6.00 - 11.99		4,067,780,425 5,580,260,074	6.31% 8.66%	17,081 21,100	7.70% 9.51%				
12.00 - 23.99		17,542,841,554	27.23%	63,187	28.47%				
24.00 - 35.99 36.00 - 41.99		17,658,873,540 6,436,733,201	27.41% 9.99%	57,472 20,092	25.90% 9.05%				
42.00 - 47.99		4,988,559,291	7.74%	15,986	7.20%				
48.00 - 53.99 54.00 - 59.99		5,360,043,868 2,460,133,140	8.32% 3.82%	17,303 8,190	7.80% 3.69%				
60.00 - 65.99		185,900,503	0.29%	812	0.37%				
66.00 - 71.99 72.00 - 119.99		12,413,512	0.02%	80 605	0.04%				
120.00 +		136,267,386 236,012	0.21% 0.00%	2	0.27%				
Total	-	64,430,042,507	100.00%	221,910	100.00%				
Cover Pool Remaining Principal Balance	e Distribution								
Remaining Principal Balance		Principal Balance	Percentage	Number of Loans	Percentage				
\$99,999 and below		1,522,007,214	2.36%	25,404	11.45%				
\$100,000 - \$199,999 \$200,000 - \$299,999		8,836,682,292		57,863	26.07%				
			13.72% 21.53%	55.972	25.22%				
\$300,000 - \$399,999		13,873,659,608 12,132,006,625	21.53% 18.83%	55,972 35,098	25.22% 15.82%				
\$300,000 - \$399,999 \$400,000 - \$499,999		13,873,659,608 12,132,006,625 9,040,591,671	21.53%		25.22% 15.82% 9.14% 5.23%				
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$600,000 - \$699,999		13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244	21.53% 18.83% 14.03% 9.84% 6.39%	35,098 20,273 11,615 6,378	15.82% 9.14% 5.23% 2.87%				
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999		13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566	21.53% 18.83% 14.03% 9.84%	35,098 20,273 11,615 6,378 3,515 2,148	15.82% 9.14% 5.23% 2.87% 1.58% 0.97%				
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$600,000 - \$699,999 \$700,000 - \$799,999 \$800,000 - \$899,999 \$800,000 - \$899,999		13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509	21.53% 18.83% 14.03% 9.84% 6.39% 4.07% 2.82% 2.11%	35,098 20,273 11,615 6,378 3,515 2,148 1,438	15.82% 9.14% 5.23% 2.87% 1.58% 0.97% 0.65%				
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$600,000 - \$699,999 \$700,000 - \$799,999 \$800,000 - \$899,999	_	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798	21.53% 18.83% 14.03% 9.84% 6.39% 4.07% 2.82%	35,098 20,273 11,615 6,378 3,515 2,148	15.82% 9.14% 5.23% 2.87% 1.58% 0.97%				
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$600,000 - \$699,999 \$800,000 - \$899,999 \$800,000 - \$899,999 \$1,000,000 and above <b>Total</b>	=	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953	21.53% 18.83% 14.03% 9.84% 6.39% 4.07% 2.82% 2.11% 4.30%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206	15.82% 9.14% 5.23% 2.87% 1.58% 0.97% 0.65% 0.99%				
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$600,000 - \$599,999 \$800,000 - \$899,999 \$800,000 - \$899,999 \$300,000 - \$899,999 \$1,000,000 and above Total Cover Pool Property Type Distribution	Ξ	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507	21.53% 18.83% 14.03% 9.84% 6.33% 4.07% 2.82% 2.11% 4.30%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 1,438 2,206 <b>221,910</b>	15.82% 9.14% 5.23% 2.87% 0.97% 0.95% 0.99% 100.00%				
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$700.000 - \$799.999 \$700.000 - \$799.999 \$300.000 - \$899.999 \$300.000 - \$899.999 \$300.000 - \$899.999 \$1.000.000 - and above Total Cover Pool Property Type Distribution Property Type	Ξ	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,766,380,953 64,430,042,507	21.53% 18.83% 14.03% 6.39% 2.62% 2.11% 4.07% 4.30% 100.00%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 Number of Loans	15.82% 9.14% 5.23% 1.58% 0.97% 0.65% 0.99% 100.00%				
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$600.000 - \$599.999 \$600.000 - \$599.999 \$800.000 - \$899.999 \$800.000 - \$899.999 \$1,000.000 and above Total Cover Pool Property Type Distribution	Ξ	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507	21.53% 18.83% 14.03% 9.84% 6.30% 2.11% 4.30% 100.00% Percentage 67.53% 6.09%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 1,438 2,206 <b>221,910</b>	15.82% 9.14% 5.23% 2.87% 0.97% 0.95% 0.99% 100.00%				
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$700.000 - \$799.999 \$700.000 - \$799.999 \$300.000 - \$999.999 \$1,000.000 - \$999.999 \$1,000.000 - \$999.999 \$1,000.000 - <b>3999.999</b> <b>Cover Pool Property Type Distribution</b> <b>Property Type</b> Detached (Single Family) Semi-Detached Multi-Family	-	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 <b>64,430,042,507</b> <b>Principal Balance</b> 43,506,886,447 3,924,476,158 1,847,703,622	2153% 18.83% 14.03% 6.39% 4.07% 2.82% 2.11% 4.30% 100.00% Percentage 67.53% 6.09% 2.87%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 Number of Loans 143,858 12,835 6,627	15.82% 9.14% 5.23% 0.87% 0.85% 0.99% 100.00% Percentage 64.83% 5.78% 2.99%				
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$600.000 - \$699.999 \$700.000 - \$799.999 \$800.000 - \$899.999 \$1.000.000 - \$899.999 \$1,000.000 - and above <b>Total</b> <b>Cover Pool Property Type Distribution</b> <b>Property Type</b> Detached (Single Family) Semi-Detached	-	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,766,380,953 64,430,042,507 Principal Balance 43,505,866,447 3,3924,476,158	21.53% 18.83% 14.03% 9.84% 6.30% 2.11% 4.30% 100.00% Percentage 67.53% 6.09%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 <b>221,910</b> Number of Loans 143,858 12,835	15.82% 9.14% 5.23% 2.87% 1.58% 0.97% 0.65% 0.99% 100.00% Percentage 64.83% 5.78%				
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$500.000 - \$599.999 \$800.000 - \$399.999 \$800.000 - \$399.999 \$1,000.000 and above <b>Total</b> <b>Cover Pool Property Type Distribution</b> <b>Property Type</b> Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other	-	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,016,299,165 12,105,132,067 27,546,047	21.53% 18.83% 14.03% 6.39% 2.82% 2.82% 100.00% Percentage 67.53% 6.09% 2.87% 4.66% 18.79% 0.04%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 <b>221,910</b> <b>Number of Loans</b> 143,858 12,835 6,627 10,002 48,410 178	15.82% 9.14% 5.23% 0.85% 0.95% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 2.1.82% 0.08%				
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$700.000 - \$799.999 \$700.000 - \$799.999 \$900.000 - \$999.999 \$1.000.000 - \$999.999 \$1.000.000 - \$999.999 Total Cover Pool Property Type Distribution Property Type Detached (Single Family) Semi-Detached Semi-Detached Multi-Family Townhouse Condos	=	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 1,819,108,788 1,359,320,509 2,766,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,298,165 12,105,132,067	21.53% 18.83% 14.03% 6.39% 2.07% 2.21% 4.30% 100.00% Percentage 67.53% 6.09% 2.87% 4.68% 18.79%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 221,910 Number of Loans 143,858 12,835 6,627 10,002 48,410	15.82% 9.14% 5.23% 0.87% 0.65% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 21.82%				
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$700,000 - \$599,999 \$700,000 - \$899,999 \$300,000 - \$899,999 \$1,000,000 and above <b>Total</b> <b>Cover Pool Property Type Distribution</b> <b>Property Type</b> Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other	on by Current LTV <sup>(1)</sup> an	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,788 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,298,165 12,105,132,067 27,546,047 64,430,042,507	21.53% 18.83% 14.03% 6.39% 2.82% 2.82% 100.00% Percentage 67.53% 6.09% 2.87% 4.66% 18.79% 0.04%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 <b>221,910</b> <b>Number of Loans</b> 143,858 12,835 6,627 10,002 48,410 178	15.82% 9.14% 5.23% 0.85% 0.95% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 2.1.82% 0.08%				
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$700.000 - \$799.999 \$700.000 - \$799.999 \$900.000 - \$999.999 \$1,000,000 - 3999.999 \$1,000,000 - 3999.999 <b>Cover Pool Property Type Distribution</b> <b>Property Type</b> Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other <b>Total</b>	on by Current LTV <sup>(1)</sup> an	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,788 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,298,165 12,105,132,067 27,546,047 64,430,042,507	21.53% 18.83% 14.03% 6.39% 2.82% 2.82% 100.00% Percentage 67.53% 6.09% 2.87% 4.66% 18.79% 0.04%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 <b>221,910</b> <b>Number of Loans</b> 143,858 12,835 6,627 10,002 48,410 178	15.82% 9.14% 5.23% 0.85% 0.99% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 0.08% 100.00%				
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$700,000 - \$799,999 \$700,000 - \$799,999 \$900,000 - \$899,999 \$1,000,000 - \$999,999 \$1,000,000 - \$999,999 Total Cover Pool Property Type Distribution Property Type Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other Total Cover Pool Multi-Dimensional Distribution	<u>&lt;599</u>	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,766,380,983 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,298,165 12,105,132,067 27,546,047 64,430,042,507 d Credit Scores	21.53% 18.83% 14.03% 6.39% 2.21% 2.11% 4.30% 100.00% Percentage 67.53% 6.09% 2.87% 4.86% 18.79% 0.04% 100.00%	35.098 20.273 11.615 6.378 3.515 2.148 1.438 2.206 221,910 Number of Loans 143,858 12,835 6,627 10,002 48,410 178 221,910 Credit Score <u>701-750</u>	15.82% 9.14% 5.23% 0.85% 0.85% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 2.182% 0.08% 100.00%	>800	Score Unavailable	Total	
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$700,000 - \$799,999 \$700,000 - \$799,999 \$900,000 - \$999,999 \$1,000,000 and above <b>Total</b> <b>Cover Pool Property Type Distribution</b> <b>Property Type</b> Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other <b>Total</b> <b>Cover Pool Multi-Dimensional Distribution</b> <b>Cover Pool Multi-Dimensional Distribution</b>	< <u>&lt;599</u> 28,005,533	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,298,165 12,105,132,067 27,546,047 64,430,042,507 Id Credit Scores	21.53% 18.83% 14.03% 6.39% 2.82% 2.82% 100.00% Percentage 67.53% 6.09% 2.87% 4.68% 18.79% 0.04% 100.00% 551-700 101.629.077	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 221,910 143,858 12,835 6,627 10,002 48,410 178 221,910 Credit Score <u>701-750</u> 262,997,372	15.82% 9.14% 5.23% 0.87% 0.85% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 0.08% 100.00% 21.82% 0.08% 100.00%	1,691,590,116	6,881,694	2,989,675,629	
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$700.000 - \$799.999 \$700.000 - \$799.999 \$900.000 - \$999.999 \$1,000.000 - \$999.999 \$1,000.000 - \$999.999 \$1,000.000 - \$999.999 \$1,000.000 - \$999.999 Exercised the exercised of	<599 28,005,533 97,319,373 153,388,853	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,288,165 12,105,132,067 27,546,047 64,430,042,507 d Credit Scores <u>800-650</u> 27,401,349 96,739,317 199,787,194	21.53% 18.83% 14.03% 6.39% 2.82% 2.82% 100.00% Percentage 67.53% 6.09% 2.87% 4.88% 18.79% 0.04% 100.00%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 221,910 143,858 12,835 6,627 10,002 48,410 178 221,910 Credit Score 262,997,372 762,154,655 1,408,603,062	15.82% 9.14% 5.23% 0.87% 0.65% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 2.82% 0.08% 100.00% 751-800 871,170,488 2.231,521,976	1,691,590,116 3,597,742,525 5,690,477,414	6,881,694 22,473,464 28,781,817	2,989,675,629 7,152,552,525 11,988,799,807	
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$700,000 - \$799,999 \$700,000 - \$799,999 \$300,000 - \$899,999 \$1000,000 - \$899,999 \$1000,000 - \$899,999 <b>Total</b> Cover Pool Property Type Distribution <u>Property Type</u> Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other Total Cover Pool Multi-Dimensional Distribution <u>Current LTV (S)</u> < 20.0 20.01 - 30.00 30.01 - 40.00	<599 28,005,533 97,319,373 153,388,853 152,695,398	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,788 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,298,165 12,105,132,067 27,546,047 64,430,042,507 d Credit Scores \$00-550 27,401,349 96,739,317 199,787,194 187,291,475	21.53% 18.83% 14.03% 4.07% 2.82% 2.11% 4.30% 100.00% Percentage 67.53% 6.09% 2.87% 4.88% 18.79% 0.04% 100.00% 551-700 101.629.077 344.601.216 620.656.301 179.550.454	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 221,910 143,858 12,835 6,627 10,002 48,410 178 221,910 Credit Score 701-750 262,997,372 762,154,655 1,408,603,062 1,689,745,131	15.82% 9.14% 5.23% 0.87% 0.65% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.61% 2.182% 0.08% 100.00% 751-800 871,170,488 2.231,521,976 3.887,105,165	1,691,590,116 3,597,742,525 5,690,477,414 6,251,375,408	6,881,694 22,473,464 28,781,817 27,639,900	2,989,675,629 7,152,552,525 11,988,799,807 13,777,994,500	
\$300.000 - \$399,999 \$400.000 - \$499,999 \$500.000 - \$599,999 \$700.000 - \$799,999 \$700.000 - \$799,999 \$800.000 - \$899,999 \$1,000,000 - 3999,999 \$1,000,000 - 3999,999 \$1,000,000 - 3999,999 \$1,000,000 - 3999,999 Total Cover Pool Property Type Distribution <u>Property Type</u> Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other Total Cover Pool Multi-Dimensional Distribution <u>Current LTV (\$)</u> < 20.0 20.01 - 30.00 20.01 - 30.00	<599 28,005,533 97,319,373 153,388,853	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,288,165 12,105,132,067 27,546,047 64,430,042,507 d Credit Scores <u>800-650</u> 27,401,349 96,739,317 199,787,194	21.53% 18.83% 14.03% 6.39% 2.82% 2.82% 100.00% Percentage 67.53% 6.09% 2.87% 4.88% 18.79% 0.04% 100.00%	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 221,910 143,858 12,835 6,627 10,002 48,410 178 221,910 Credit Score 262,997,372 762,154,655 1,408,603,062	15.82% 9.14% 5.23% 0.87% 0.65% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 2.82% 0.08% 100.00% 751-800 871,170,488 2.231,521,976	1,691,590,116 3,597,742,525 5,690,477,414	6,881,694 22,473,464 28,781,817	2,989,675,629 7,152,552,525 11,988,799,807	
\$300,000 - \$399,999 \$400,000 - \$499,999 \$500,000 - \$599,999 \$700,000 - \$799,999 \$900,000 - \$899,999 \$900,000 - \$899,999 \$900,000 - \$899,999 \$1,000,000 - \$999,999 \$1,000,000 - \$999,999 S1,000,000 - \$999,999 S00,000 - \$899,999 Total Cover Pool Property Type Distribution Property Type Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other Total Cover Pool Multi-Dimensional Distribution Current LTV (\$) < 20.0 20.01 - 30.00 30.01 + 40.00 40.01 - 55.00 55.01 - 65.00 55.01 - 65.00	<599 28,005,533 97,319,373 153,388,853 152,695,398 71,853,028 64,856,987 36,363,009	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,866,447 3,924,476,158 1,847,703,622 3,018,298,165 12,105,132,067 27,546,047 64,430,042,507 id Credit Scores <u>600-650</u> 27,401,349 96,739,317 199,787,194 187,291,475 126,180,819 99,973,186 59,689,497	21.53% 18.83% 14.03% 4.07% 2.82% 2.11% 4.30% <b>100.00%</b> <b>Percentage</b> 67.53% 6.09% 2.87% 4.88% 18.79% 0.04% 101.629.077 101.629.077 101.629.077 101.629.075 102.655.054 102.655.054 102.655.1855 102.655.1855 102.655.1855 102.655.1855 102.655.1855 102.655.1855 102.655.	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 221,910 Number of Loans 143,858 12,835 6,627 10,002 48,410 178 221,910 Credit Score <u>701-750</u> 262,997,372 762,154,655 1,408,603,062 1,699,745,131 1,081,598,718 982,535,750	15.82% 9.14% 5.23% 0.87% 0.65% 0.99% 100.00% 100.00% 100.00% 2.99% 4.51% 2.1.82% 0.08% 100.00% 100.00% 100.00%	1,691,590,116 3,597,742,525 5,690,477,414 6,251,375,408 3,710,252,629 3,191,553,581 2,369,725,976	6,881,694 22,473,464 28,781,817 27,639,900 11,068,259 7,695,445 3,011,323	2,989,675,629 7,152,552,525 11,988,799,807 13,777,994,500 8,577,152,780 7,527,588,625 5,626,007,839	
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$700.000 - \$799.999 \$700.000 - \$799.999 \$800.000 - \$999.999 \$1,000,000 - <b>3999.999</b> \$1,000,000 - <b>3999.999</b> \$1,000,000 - <b>3999.999</b> \$1,000,000 - <b>3999.999</b> <b>Executed Property Type Distribution</b> <b>Property Type</b> Detached (Single Family) Semi-Detached Multi-Family Townhouse Condos Other <b>Total</b> <b>Cover Pool Multi-Dimensional Distribution</b> <b>Condos</b> Other <b>Total</b> <b>Cover Pool Multi-Dimensional Distribution</b> <b>Condos</b> Other <b>Total</b> <b>Cover Pool Multi-Dimensional Distribution</b> <b>Summer LTV (S)</b> < 20.0 20.01 - 30.00 30.01 - 40.00 40.01 - 50.00 55.01 - 60.00 60.01 - 65.00 55.01 - 60.00 60.01 - 65.00	<599 28,005,533 97,319,373 153,388,853 152,695,398 71,853,028 64,856,987 36,363,009 9,150,999	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,298,165 12,105,132,067 27,546,047 64,430,042,507 d Credit Scores <u>500-550</u> 27,401,349 96,739,317 199,787,194 187,291,475 126,180,819 99,973,186 59,689,497 21,971,150	21.53% 18.83% 14.03% 6.39% 2.82% 2.11% 4.30% 100.00% Percentage 67.53% 6.09% 2.87% 4.68% 18.79% 0.04% 100.00% 551.700 101.629.077 344.601.216 620.666.301 709.550.454 442.162.211 344.807.122 244.865.118 105.644.511	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 221,910 221,910 221,910 221,910 221,910 221,910 262,997,372 762,154,655 1,408,603,062 1,699,745,131 1,081,768,718 982,535,750 740,482,116 303,560,051	15.82% 9.14% 5.23% 0.87% 0.85% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 2.182% 0.08% 100.00% 751-800 871,170,488 2.231,521,976 3.887,105,166 4.749,696,373 3.134,063,735 3.134,063,745 3.134,870,800 876,983,626	1,691,590,116 3,597,742,525 5,690,477,414 6,251,375,408 3,710,252,629 3,191,553,581 2,369,725,976 896,991,020	6,881,694 22,473,464 28,781,817 27,639,900 11,068,259 7,695,445 3,011,323 565,224	2,989,675,629 7,152,552,525 11,988,799,807 13,777,994,500 8,577,152,780 7,527,588,625 5,626,007,839 2,214,866,580	
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$700.000 - \$799.999 \$700.000 - \$799.999 \$900.000 - \$999.999 \$1,000.000 - \$999.999 \$1,000.000 - \$999.999 \$1,000.000 - \$999.999 \$1,000.000 - \$999.999 Elached (Single Family) Semi-Detached Multi-Family Towhouse Condos Other Total Cover Pool Multi-Dimensional Distribution Cover Pool Multi-Dimensional Distribution Courdes Condos Other Total Cover Pool Multi-Dimensional Distribution Cover Pool Multi-Dimensional Distribution Condos Other 50.01 - \$0.00 \$5.01 - \$0.00 \$5.01 - 60.00 \$6.01 - 70.00 70.01 - 75.00 \$5.01 - 80.00	<599 28,005,533 97,319,373 155,388,853 152,695,398 71,855,028 64,856,987 36,363,009 9,150,999 5,061,162 2,928,654	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,798 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,158 1,847,703,622 3,018,208,165 12,105,132,067 27,546,047 64,430,042,507 id Credit Scores <u>600-650</u> 27,401,349 96,739,317 199,673,931 104,614,1428 104,144,1428 104,1428 104,1428 105,000 10	21.53% 18.83% 14.03% 6.39% 2.82% 2.11% 4.30% 100.00% Percentage 67.53% 6.09% 2.87% 4.83% 18.79% 0.04% 100.00% 551.700 101.629.077 344.601.216 620.656.301 709.550.454 102.211 344.807.122 284.865.118 105.644.511 90.345.055 59.918.431	35,098 20,273 11,615 6,378 3,515 2,148 1,438 2,206 221,910 221,910 221,910 221,910 221,910 221,910 221,910 221,910 221,910 262,997,372 762,154,655 1,408,603,062 1,689,745,131 1,081,588,718 982,535,750 740,482,116 303,560,051 262,566,588 178,262,721	15.82% 9.14% 5.23% 0.87% 0.65% 0.99% 100.00% Percentage 64.83% 5.78% 2.99% 4.51% 2.182% 0.08% 100.00% 100.00% 751-800 871,170,488 2.231,521,976 3.887,105,166 4.749,686,735 3.134,05,165 4.749,686,735 3.134,105,166 4.749,686,735 3.134,105,166 4.749,686,735 3.134,105,166 4.749,686,735 3.134,105,166 4.749,686,735 3.134,105,166 4.749,686,735 3.134,105,166 4.749,686,735 3.134,207,684 2.558,870,136	1,691,590,116 3,597,742,525 5,690,477,414 6,251,375,408 3,710,252,629 3,191,553,581 2,369,725,976 896,991,020 813,460,807 512,551,856	6.881,694 22,473,464 28,781,817 27,639,900 11,068,259 7,695,445 3,011,323 566,224 258,145 0	2,989,675,629 7,152,552,525 11,988,799,807 13,777,994,500 8,577,152,780 7,527,588,625 5,626,007,839 2,214,866,580 1,951,491,716 1,325,173,225	
\$300.000 - \$399.999 \$400.000 - \$499.999 \$500.000 - \$599.999 \$700.000 - \$799.999 \$700.000 - \$799.999 \$900.000 - \$999.999 \$1000.000 - \$999.999 \$1000.000 - \$999.999 \$1000.000 - \$999.999 \$1000.000 - \$1000 Total Cover Pool Property Type Distribution Property Type Detached (Single Family) Semi-Detached Multi-Pamily Townhouse Condos Other Total Cover Pool Multi-Dimensional Distribution Current LTV (S) < 20.0 20.01 - 30.00 30.01 - 45.00 55.01 - 60.00 65.01 - 70.00 7.001 - 75.00	<599 28,005,533 97,319,373 153,388,853 152,695,398 71,853,028 64,856,987 36,363,009 9,150,999 5,061,162	13,873,659,608 12,132,006,625 9,040,591,671 6,339,732,566 4,117,339,244 2,621,213,026 1,819,108,788 1,359,320,509 2,768,380,953 64,430,042,507 Principal Balance 43,506,886,447 3,924,476,159 1,847,703,622 3,018,298,165 12,105,132,067 27,546,047 64,430,042,507 id Credit Scores <u>\$00-550</u> 27,401,349 96,739,317 199,787,194 187,291,475 126,180,819 99,973,196 59,689,497 21,971,150 18,754,523	21.53% 18.83% 14.03% 4.07% 2.82% 2.11% 4.30% 100.00% Percentage 67.53% 6.09% 2.87% 4.88% 18.79% 0.04% 101.629.077 344.601.216 620.656.301 101.629.077 344.601.216 620.656.311 105.645.118 105.645.118 105.645.055	35.098 20.273 11.615 6.378 3.515 2.148 1.438 2.206 2.21,910 2.21,910 2.21,910 2.235 6.627 10,002 4.8,410 1.78 2.21,910 2	15.82% 9.14% 5.23% 0.65% 0.65% 0.99% 100.00% 100.00% 100.00% 2.99% 4.51% 2.182% 0.08% 0.08% 100.00% 751-800 871,170.488 2.231,521,976 3.887,105,166 4.749,666,735 3.134,037,115 2.796,076,544 2.131,870,800 876,983,625 761,045,436	1,691,590,116 3,597,742,525 5,690,477,414 6,251,375,408 3,710,252,629 3,191,553,581 2,369,725,976 896,991,020 813,460,807	6,881,694 22,473,464 28,781,817 27,639,900 11,068,259 7,695,445 3,011,323 565,224 258,145	2,989,675,629 7,152,552,525 11,988,799,807 13,777,994,500 8,577,152,780 7,527,588,625 5,626,007,839 2,214,866,580 1,951,491,716	

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

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### TD Covered Bond (Legislative) Programme Monthly Investor Report

Calculation Date Date of Report: al Distribution by Current LTV<sup>(1)</sup> and Credit Scores (co

	Credit Score									
Current LTV (%)	<599	600-650	651-700	701-750	751-800	>800	Score Unavailable	Total		
< 20.0	0.04%	0.04%	0.16%	0.41%	1.35%	2.63%	0.01%	4.64%		
20.01 - 30.00	0.15%	0.15%	0.53%	1.18%	3.46%	5.58%	0.03%	11.10%		
30.01 - 40.00	0.24%	0.31%	0.96%	2.19%	6.03%	8.83%	0.04%	18.61%		
40.01 - 50.00	0.24%	0.29%	1.10%	2.64%	7.37%	9.70%	0.04%	21.38%		
50.01 - 55.00	0.11%	0.20%	0.69%	1.68%	4.86%	5.76%	0.02%	13.31%		
55.01 - 60.00	0.10%	0.16%	0.60%	1.52%	4.34%	4.95%	0.01%	11.68%		
60.01 - 65.00	0.06%	0.09%	0.44%	1.15%	3.31%	3.68%	0.00%	8.73%		
65.01 - 70.00	0.01%	0.03%	0.16%	0.47%	1.36%	1.39%	0.00%	3.44%		
70.01 - 75.00	0.01%	0.03%	0.14%	0.41%	1.18%	1.26%	0.00%	3.03%		
75.01 - 80.00	0.00%	0.02%	0.09%	0.28%	0.87%	0.80%	0.00%	2.06%		
> 80.00	0.00%	0.02%	0.10%	0.35%	0.88%	0.67%	0.00%	2.02%		
Total	0.97%	1.34%	4.98%	12.27%	35.02%	45.26%	0.17%	100.00%		

2/28/2023 3/21/2023

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

Cover Pool Multi-	Dimensional Distribu	tion by Region, Current	LTV <sup>(1)</sup> and Arrears							
Region	Current LTV	Current and less than	Percentage	30 to 59	Percentage	60 to 89	Percentage	90 or more	Percentage	Total
	Current LTV	30 days past due	Percentage	days past due	Percentage	days past due	Percentage	days past due	Percentage	Total
British Columbia										
	< 20.0	634,429,063	4.99%	60,337	0.00%	-	0.00%	162,131	0.00%	634,651,531
	20.01 - 30.00	1,381,296,658	10.86%	1,595,868	0.01%	-	0.00%	1,642,553	0.01%	1,384,535,080
	30.01 - 40.00 40.01 - 50.00	2,318,263,015 2,587,919,830	18.23% 20.35%	2,708,986 2,405,845	0.02%	293,422 180,357	0.00%	549,038 2.085.425	0.00%	2,321,814,461 2,592,591,457
	40.01 - 50.00 50.01 - 55.00	2,587,919,830	20.35%	2,405,845 310,122	0.02%	2,185,871	0.00%	2,085,425 916,405	0.02%	2,592,591,457
	55.01 - 60.00	1,625,289,063	12.78%	510,122	0.00%	2,100,071	0.02 %	1,829,913	0.01%	1,627,118,976
	60.01 - 65.00	1,450,758,849	11.41%	971.295	0.01%	299,750	0.00%	1,029,913	0.00%	1,452,029,894
	65.01 - 70.00	482,781,419	3.80%	-	0.00%	200,700	0.00%		0.00%	482,781,419
	70.01 - 75.00	317,911,274	2.50%		0.00%	-	0.00%		0.00%	317,911,274
	75.01 - 80.00	275,494,395	2.17%		0.00%	-	0.00%		0.00%	275,494,395
	> 80.00	211,241,618	1.66%	-	0.00%	-	0.00%		0.00%	211,241,618
Total British Colum	bia	12,697,910,728	99.86%	8,052,452	0.06%	2,959,400	0.02%	7,185,466	0.06%	12,716,108,046
Ontario										
	< 20.0	1,985,947,679	5.37%	115,931	0.00%	137,890	0.00%	178,789	0.00%	1,986,380,289
	20.01 - 30.00	4,742,342,504	12.82%	2,666,971	0.01%	1,649,196	0.00%	2,691,045	0.01%	4,749,349,717
	30.01 - 40.00	7,285,406,854	19.70%	5,631,894	0.02%	1,227,137	0.00%	2,951,809	0.01%	7,295,217,695
	40.01 - 50.00	8,130,948,806	21.99%	8,157,868	0.02%	913,168	0.00%	4,051,817	0.01%	8,144,071,659
	50.01 - 55.00	4,945,574,739	13.37%	2,131,017	0.01%	262,445	0.00%	2,319,327	0.01%	4,950,287,528
	55.01 - 60.00	3,579,665,301	9.68%	3,989,836	0.01%	686,306	0.00%	720,154	0.00%	3,585,061,597
	60.01 - 65.00	2,634,681,460	7.12%	-	0.00%	-	0.00%	274,305	0.00%	2,634,955,765
	65.01 - 70.00	1,025,593,628	2.77%	681,152	0.00%		0.00%	-	0.00%	1,026,274,780
	70.01 - 75.00 75.01 - 80.00	1,046,505,542 784,003,690	2.83% 2.12%	252,099	0.00% 0.00%	-	0.00% 0.00%	-	0.00% 0.00%	1,046,757,641 784,003,690
	> 80.00	784,003,690	2.12%		0.00%	-	0.00%		0.00%	784,003,690
Total Ontario	> 00.00	36,941,397,119	99.89%	23,626,768	0.06%	4,876,142	0.00%	13,187,247	0.00%	36,983,087,275
Prairies			00.0070	20,020,100	0.0070	4,010,142	0.0170	10,101,211	0.0470	00,000,001,210
Traines	< 20.0	178,628,612	2.22%		0.00%		0.00%	193,259	0.00%	178,821,871
	20.01 - 30.00	460,713,698	5.74%	1,123,080	0.01%		0.00%	819,829	0.01%	462,656,608
	30.01 - 40.00	1,026,680,084	12.79%	2,576,393	0.03%	1,404,140	0.02%	3,082,388	0.04%	1,033,743,004
	40.01 - 50.00	1,508,243,070	18.78%	1,383,449	0.02%	507,911	0.01%	2,918,544	0.04%	1,513,052,974
	50.01 - 55.00	1,306,578,944	16.27%	1,895,275	0.02%	764,226	0.01%	1,470,970	0.02%	1,310,709,415
	55.01 - 60.00	1,633,751,157	20.35%	2,630,059	0.03%	1,166,540	0.01%	3,112,822	0.04%	1,640,660,578
	60.01 - 65.00	1,045,232,122	13.02%	1,633,620	0.02%	289,393	0.00%	1,763,629	0.02%	1,048,918,764
	65.01 - 70.00	416,915,735	5.19%		0.00%	-	0.00%		0.00%	416,915,735
	70.01 - 75.00	233,173,098	2.90%		0.00%		0.00%		0.00%	233,173,098
	75.01 - 80.00	90,025,208	1.12%		0.00%	-	0.00%	-	0.00%	90,025,208
	> 80.00	101,516,825	1.26%		0.00%		0.00%		0.00%	101,516,825
Total Prairies		8,001,458,552	99.64%	11,241,876	0.14%	4,132,209	0.05%	13,361,442	0.17%	8,030,194,079
Quebec										
	< 20.0	147,248,684	2.84%	0	0.00%	142,426	0.00%	20,904	0.00%	147,412,014
	20.01 - 30.00 30.01 - 40.00	402,953,112	7.77% 19.19%	84,892	0.00%	- 226,472	0.00%	666,671 689,454	0.01% 0.01%	403,704,675
	40.01 - 50.00	995,153,778 1,203,680,085	23.22%	1,007,003 679,893	0.02%	136,637	0.00%	51.512	0.01%	997,076,706 1,204,548,126
	50.01 - 55.00	709,146,901	13.68%	195,192	0.00%	130,037	0.00%	295,998	0.00%	709,638,092
	55.01 - 60.00	545,288,985	10.52%	193,192	0.00%		0.00%	364,688	0.01%	545,653,673
	60.01 - 65.00	398,431,440	7.69%		0.00%		0.00%		0.00%	398,431,440
	65.01 - 70.00	223,989,852	4.32%	392,681	0.01%		0.00%		0.00%	224,382,533
	70.01 - 75.00	279,472,146	5.39%	-	0.00%		0.00%		0.00%	279,472,146
	75.01 - 80.00	130,951,616	2.53%		0.00%		0.00%	-	0.00%	130,951,616
	> 80.00	143,195,909	2.76%	-	0.00%	-	0.00%		0.00%	143,195,909
Total Quebec		5,179,512,509	99.90%	2,359,661	0.05%	505,534	0.01%	2,089,226	0.04%	5,184,466,931
Atlantic										
	< 20.0	42,409,924	2.80%		0.00%	-	0.00%	-	0.00%	42,409,924
	20.01 - 30.00	151,373,697	9.98%	441,621	0.03%	38,826	0.00%	452,302	0.03%	152,306,446
	30.01 - 40.00	339,181,743	22.37%	1,290,251	0.09%	117,549	0.01%	358,397	0.02%	340,947,940
	40.01 - 50.00	322,878,432	21.30%	306,100	0.02%	225,180	0.01%	320,572	0.02%	323,730,285
	50.01 - 55.00	190,015,090	12.53%	143,395	0.01%	-	0.00%	421,317	0.03%	190,579,802
	55.01 - 60.00	127,961,093	8.44%	521,094	0.03%	-	0.00%	611,614	0.04%	129,093,801
	60.01 - 65.00	91,387,660	6.03%	-	0.00%	104,139	0.01%	180,177	0.01%	91,671,976
	65.01 - 70.00	64,512,113	4.25%	-	0.00%	-	0.00%	-	0.00%	64,512,113
	70.01 - 75.00 75.01 - 80.00	74,177,557 44,698,316	4.89% 2.95%	-	0.00%	-	0.00%	-	0.00%	74,177,557 44,698,316
	> 80.00	44,698,316 62,058,015	2.95%	-	0.00%	-	0.00%	-	0.00%	44,698,316 62,058,015
Total Atlantic	~ 00.00	1,510,653,641	4.09% 99.64%	2,702,461	0.00%	485,694	0.00%	2,344,379	0.00%	1,516,186,176
		.,0.0,000,041	00.0470	2,. 02,-01	0.1076		0.0070	2,011,010	0.1070	.,0.0,.00,.70
Grand Total		64.330.932.550	99.85%	47,983,218	0.07%	12.958.979	0.02%	38,167,760	0.06%	64,430,042,507
	on the questerly index-time -f				0.07 /0	,000,010	0.02 /0	- 5,,	0.00/8	01,100,042,007
Current LTV IS Dased	a on the quarterly indexation of	f the original or renewal appraised v	alue.							

### on 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 only be made (u) upon notice to CMHC and satisfaction of any specified by CMHC in relation thereto, (i) if such change constitutes a material change, subject to satisfaction of the Rating Agency Condition, and (iii) if such change is material change, subject to satisfaction of the Rating Agency Condition, and (iii) if such change is material-languary 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<sup>1</sup> (the "HPI Index') and The Teranet – National Bank City House Price Indices<sup>1</sup>" (the "CHPI Index', and together with the HPI Index, the HPI Index'). At this time, the Property value is calculated using the CHPI Index value for the following eleven Canadian metropolitan areas: Aberta-Calgary, Alberta-Edmonton, British Columbia-Vancouver, British Columbia-Victoria, Maniba-Vikoria, Maniba-Vikoria, Vanciba-Coluebec 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 activity 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 and if the Property is located outside of the metropolitan areas covered by the Indices. Second, the rate of change for the applicable CHPI index will be used based on the city mapping assigned in parenthesis above and if the Property is located outside of the metropolitan areas covered by the Indices is used. Thinkly, the current market value is 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 the other metropolitan areas covered by the Indices is used. Thinkly, the current market value is for such Property, by applying the corresponding HPI Factor from the date of the original valuation to the date on the relevant trate of change in the Indices. The nearest available date within two months for such Property. In instances where the original valuation in property pre-dates the first available date for the relevant trate of change in the Indices. The nearest available date within two months for such area of change is used to determine the rate of change in the Indices. The process is repeated at least quarterfy.

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 affecting local housing markets.

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