



# TD Covered Bond (Legislative) Programme Monthly Investor Report

Calculation Date: 8/31/2020  
Date of Report: 9/22/2020

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.

In response to the COVID-19 pandemic, The Toronto-Dominion Bank has provided certain financial assistance to eligible customers, including deferral of principal and interest payments on mortgage loans for up to six months. The payment deferral program started on March 17, 2020. Mortgage loans that are deferred under the deferral program are not considered delinquent. The performance metrics shown in this report reflect the impact of these relief measures.

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## Programme Information

Series <sup>(1)</sup>	Initial Principal	Coupon Rate	Rate Type	Exchange Rate	CAD Equivalent	Final Maturity	Moody's Rating	DBRS Rating
CBL4	€ 1,000,000,000	0.750%	Fixed	1.4230	\$ 1,423,000,000	October 29, 2021	Aaa	AAA
CBL8	€ 1,250,000,000	0.250%	Fixed	1.3159	\$ 1,644,837,175	April 27, 2022	Aaa	AAA
CBL10	€ 1,000,000,000	0.375%	Fixed	1.5035	\$ 1,503,500,000	January 12, 2021	Aaa	AAA
CBL12	US\$ 1,750,000,000	2.250%	Fixed	1.3275	\$ 2,323,125,000	March 15, 2021	Aaa	AAA
CBL12-2	US\$ 500,000,000	2.250%	Fixed	1.2840	\$ 642,000,000	March 15, 2021	Aaa	AAA
CBL13	€ 1,000,000,000	0.375%	Fixed	1.4373	\$ 1,437,300,000	April 27, 2023	Aaa	AAA
CBL14	C\$ 1,500,000,000	1.680%	Fixed	1.0000	\$ 1,500,000,000	June 8, 2021	Aaa	AAA
CBL14-2	C\$ 1,000,000,000	1.680%	Fixed	1.0000	\$ 1,000,000,000	June 8, 2021	Aaa	AAA
CBL14-3	C\$ 500,000,000	1.680%	Fixed	1.0000	\$ 500,000,000	June 8, 2021	Aaa	AAA
CBL15	US\$ 1,750,000,000	2.500%	Fixed	1.3226	\$ 2,314,550,000	January 18, 2022	Aaa	AAA
CBL16	£ 250,000,000	1.000%	Fixed	1.6427	\$ 410,667,920	December 13, 2021	Aaa	AAA
CBL17	€ 1,250,000,000	0.500%	Fixed	1.4392	\$ 1,799,000,000	April 3, 2024	Aaa	AAA
CBL18	£ 500,000,000	3 month GBP LIBOR + 0.22%	Float	1.7358	\$ 867,900,000	January 30, 2023	Aaa	AAA
CBL19	€ 1,250,000,000	0.250%	Fixed	1.5963	\$ 1,995,412,500	January 12, 2023	Aaa	AAA
CBL20	€ 1,000,000,000	0.625%	Fixed	1.4985	\$ 1,498,500,000	June 6, 2025	Aaa	AAA
CBL21	£ 1,000,000,000	3 month GBP LIBOR +0.27%	Float	1.7170	\$ 1,717,000,000	June 7, 2021	Aaa	AAA
CBL22	C\$ 750,000,000	3 month BA + 0.31%	Float	1.0000	\$ 750,000,000	June 28, 2023	Aaa	AAA
CBL23	US\$ 2,000,000,000	3.3500%	Fixed	1.2950	\$ 2,590,000,000	October 22, 2021	Aaa	AAA
CBL24	€ 1,750,000,000	0.000%	Fixed	1.4975	\$ 2,620,625,000	February 9, 2024	Aaa	AAA
CBL25	£ 1,000,000,000	SONIA + 0.47%	Float	1.6903	\$ 1,690,290,000	June 24, 2022	Aaa	AAA
CBL26	US\$ 1,750,000,000	2.100%	Fixed	1.3091	\$ 2,290,925,000	July 15, 2022	Aaa	AAA
CBL27	US\$ 400,000,000	2.111%	Fixed	1.3100	\$ 524,000,000	July 15, 2021	Aaa	AAA
CBL28	€ 1,250,000,000	0.100%	Fixed	1.4713	\$ 1,839,125,000	July 19, 2027	Aaa	AAA
CBL29	€ 1,000,000,000	0.250%	Fixed	1.5675	\$ 1,567,500,000	March 26, 2024	Aaa	AAA
CBL30 <sup>(2)</sup>	C\$ 5,000,000,000	1M BA + 2.0%	Float	1.0000	\$ 5,000,000,000	September 23, 2021	Aaa	AAA
CBL31 <sup>(2)</sup>	C\$ 5,000,000,000	1M BA + 1.7%	Float	1.0000	\$ 5,000,000,000	March 23, 2023	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

### Covered Bonds currently outstanding (CAD Equivalent):

				\$ 49,280,349,470	
OSFI Covered Bond Ratio <sup>(3)</sup>	2.44%	OSFI Covered Bond Ratio Limit	5.50%		
OSFI Covered Bond Ratio <sup>(4)</sup>	3.06%	OSFI Temporary Covered Bond Ratio Limit <sup>(4)</sup>	10.00%		
Weighted average maturity of Outstanding Covered Bonds			25.27		
Weighted average remaining maturity of Loans in the cover pool			30.59		

### Key Parties

Issuer, Seller, Servicer, Cash Manager	The Toronto-Dominion Bank
Account Bank, GDA Provider	The Toronto-Dominion Bank
Interest Rate Swap Provider, Covered Bond Swap Provider	The Toronto-Dominion Bank
Standby Account Bank, Standby GDA Provider	Bank of Montreal
Bond Trustee, Custodian, Corporate Services Provider	Computershare Trust Company of Canada
Guarantor	TD Covered Bond (Legislative) Guarantor Limited Partnership
Asset Monitor	Ernst & Young LLP
Paying Agents	Citibank, N.A. and Citibank, N.A. London Branch

### Intercompany Loan Balance

Guarantee Loan	\$ 51,937,103,301
Demand Loan	\$ 18,590,979,490
<b>Total:</b>	<b>70,528,082,790</b>

### Events of Default

Issuer Event of Default	No
Guarantor Event of Default	No

<sup>(1)</sup> 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>(2)</sup> For purpose of accessing central bank facilities.

<sup>(3)</sup> Per OSFI's letter dated May 23, 2019, the OSFI Covered Bond Ratio refers to total assets pledged for covered bonds relative to total on-balance sheet assets. Total on-balance sheet assets as at July 31, 2020.

<sup>(4)</sup> On March 27, 2020, OSFI announced that the covered bond ratio limit is temporarily increased to 10% to enable access to Bank of Canada facilities, while the maximum covered bond assets encumbered relating to market instruments remains limited to 5.5% of an issuer's on-balance sheet assets.

## Ratings, Triggers and Requirements

Current Ratings		Moody's	DBRS		
The Toronto-Dominion Bank's Ratings <sup>(1)</sup> :					
Legacy Senior Debt <sup>(2)</sup>		Aa1	AA (high)		
Senior Debt <sup>(3)</sup>		Aa3	AA		
Ratings Outlook		Stable	Stable		
Short-Term		P-1	R-1 (high)		
Counterparty Risk Assessment (Short-Term/Long-Term)		P-1 (cr)/Aa1 (cr)	N/A		
Bank of Montreal's Ratings <sup>(1)</sup> :					
Long Term Deposits/Legacy Senior Debt <sup>(2)</sup>		Aa2	AA		
Senior Debt <sup>(3)</sup>		A2	AA (low)		
Ratings Outlook		Stable	Stable		
Short-Term		P-1	R-1 (high)		
<b>Ratings Triggers</b>					
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 P-1	-	(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 P-2 (cr)	-	Obtain a guarantee from a credit support provider or replace	Above
Servicer Deposit Threshold Ratings	TD	Short-Term P-1 (cr)	-	Deposit cashflows to the Cash Manager within 2 business days or the GDA Account, as applicable	Above

<sup>(1)</sup> 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.

<sup>(2)</sup> Includes: (a) Senior debt issued prior to September 23, 2018; and (b) Senior debt issued on or after September 23, 2018 which is excluded from the bank recapitalization "bail-in" regime.

<sup>(3)</sup> Subject to conversion under the bank recapitalization "bail-in" regime.



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### Ratings Triggers and Requirements (continued)

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

<sup>(1)</sup> 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)  
Pre Maturity Minimum Ratings

Moody's      DBRS  
P-1              A(low)<sup>(1)</sup>

Pre-Maturity Test  
N/A

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

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

### Demand Loan Repayment Event

- (i) The Bank has been required to assign the Interest Rate Swap Agreement to a third party
- (ii) A Notice to Pay has been served on the Guarantor
- (iii) The Intercompany Loan has been terminated or the revolving commitment is not renewed

No  
No  
No

### Asset Coverage Test (C\$)

<b>Outstanding Covered Bonds</b>	<b>\$ 49,280,349,470</b>		
A = lesser of	\$ 66,920,339,145	A(i), Aggregated	70,437,188,326
(i) LTV Adjusted Loan Balance <sup>(1)</sup> and		A(ii), Aggregated	66,920,339,145
(ii) Asset Percentage Adjusted Loan Balance <sup>(1)</sup>		Asset Percentage	95.00%
B = Principal Receipts	-	Maximum Asset Percentage	97.00%
C = the sum of		Regulatory OC Minimum <input type="checkbox"/>	103.00%
(i) Cash Capital Contributions	\$ 100	Level of Overcollateralization <sup>(2)</sup>	105.26%
(ii) unapplied proceeds advanced under the Intercompany Loan Agreement	-		
(iii) unapplied proceeds from sale of Loans	-		
D = Substitute Assets	-		
E = Reserve Fund	-		
F = Contingent Collateral Amount	-		
G = Negative Carry Factor calculation	-		
<b>Total = A + B + C + D + E - F - G</b>	<b>\$ 66,920,339,245</b>		

### Asset Coverage Test Result

Pass

<sup>(1)</sup> LTV Adjusted Loan Balance and Asset Percentage Adjusted Loan Balance are calculated based on quarterly indexation of original or renewal appraised value.

<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 pool collateral and (ii) the amount of cover pool collateral required to collateralize the covered bonds outstanding and ensure the Asset Coverage Test is met, divided by (B) the Canadian dollar equivalent of the principal amount of covered bonds outstanding under the registered covered bond program.

### Valuation Calculation (C\$)

<b>Trading Value of Outstanding Covered Bonds</b>	<b>\$ 51,697,915,938</b>
A = LTV Adjusted Loan Present Value <sup>(1)</sup>	\$ 70,437,188,326
B = Principal Receipts	-
C = the sum of	
(i) Cash Capital Contributions	\$ 100
(ii) unapplied proceeds advanced under the Intercompany Loan Agreement	-
(iii) unapplied proceeds from sale of Loans	-
D = Trading Value of Substitute Assets	-
E = Reserve Fund	-
F = Trading Value of Swap Collateral	-
<b>Total = A + B + C + D + E + F</b>	<b>\$ 70,437,188,426</b>

### Valuation Calculation Test Result

Pass

Weighted average rate used for discounting:

1.82

<sup>(1)</sup> 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?  
Event of Default on the part of the Registered Issuer?  
Amortization Test Required?  
**Amortization Test**

Yes  
No  
No  
N/A



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## Cover Pool - Summary Statistics

Previous Month Ending Balance	\$71,787,670,596
Current Month Ending Balance	\$70,528,082,790
Number of Eligible Loans in cover pool	242,545
Average Loan Size	\$290,783
Number of Properties	242,545
Number of Primary Borrowers	234,070
Weighted Average LTV - Authorized <sup>(1)</sup>	69.12%
Weighted Average LTV - Original <sup>(1)</sup>	69.12%
Weighted Average LTV - Current <sup>(2)</sup>	54.93%
Weighted Average Seasoning (months)	38.18
Weighted Average Rate	2.67%
Weighted Average Term of Loans (months)	53.93
Weighted Average Remaining Term of Loans (months)	30.59

<sup>(1)</sup> Weighted Average Original LTV and Weighted Average Authorized LTV are based on original or renewal appraised value.  
<sup>(2)</sup> Weighted Average Current LTV is based on quarterly indexation of original or renewal appraised value.

## Cover Pool Type of Assets <sup>(1)</sup>

	Principal Balance	Percentage	Number of Loans	Percentage
Conventional Mortgages	70,528,082,790	100%	242,545	100%

<sup>(1)</sup> All mortgage loans are amortizing.

## Cover Pool Rate Type Distribution

Rate Type	Principal Balance	Percentage	Number of Loans	Percentage
Fixed	54,793,493,165	77.69%	194,177	80.06%
Variable	15,734,589,626	22.31%	48,368	19.94%
<b>Total</b>	<b>70,528,082,790</b>	<b>100.00%</b>	<b>242,545</b>	<b>100.00%</b>

## Cover Pool Rate Distribution

Loan Rate (%)	Principal Balance	Percentage	Number of Loans	Percentage
1.4999 and Below	2,381,947,881	3.38%	7,140	2.94%
1.5000 - 1.9999	10,118,867,730	14.35%	30,515	12.58%
2.0000 - 2.4999	11,023,576,722	15.63%	37,941	15.64%
2.5000 - 2.9999	28,779,673,806	40.81%	98,158	40.47%
3.0000 - 3.4999	13,515,878,242	19.16%	48,892	20.16%
3.5000 - 3.9999	4,256,079,808	6.03%	17,707	7.30%
4.0000 and above	452,058,602	0.64%	2,192	0.90%
<b>Total</b>	<b>70,528,082,790</b>	<b>100.00%</b>	<b>242,545</b>	<b>100.00%</b>

## Cover Pool Occupancy Type Distribution

Occupancy Code	Principal Balance	Percentage	Number of Loans	Percentage
Not Owner Occupied	11,695,196,062	16.58%	40,055	16.51%
Owner Occupied	58,832,886,729	83.42%	202,490	83.49%
<b>Total</b>	<b>70,528,082,790</b>	<b>100.00%</b>	<b>242,545</b>	<b>100.00%</b>

## Cover Pool Remaining Term Distribution

Remaining Term (Months)	Principal Balance	Percentage	Number of Loans	Percentage
5.99 and Below	4,458,445,721	6.32%	17,455	7.20%
6.00 - 11.99	6,141,277,866	8.71%	23,671	9.76%
12.00 - 23.99	14,451,037,222	20.49%	51,867	21.38%
24.00 - 35.99	17,270,609,146	24.49%	58,157	23.98%
36.00 - 41.99	7,934,261,442	11.25%	25,305	10.43%
42.00 - 47.99	5,675,158,439	8.05%	19,632	8.09%
48.00 - 53.99	9,131,467,234	12.95%	27,975	11.53%
54.00 - 59.99	4,475,507,130	6.35%	14,903	6.14%
60.00 - 65.99	906,460,929	1.29%	3,203	1.32%
66.00 - 71.99	10,043,887	0.01%	43	0.02%
72.00 - 119.99	71,876,253	0.10%	328	0.14%
120.00 +	1,937,520	0.00%	6	0.00%
<b>Total</b>	<b>70,528,082,790</b>	<b>100.00%</b>	<b>242,545</b>	<b>100.00%</b>

## Cover Pool Remaining Principal Balance Distribution

Remaining Principal Balance	Principal Balance	Percentage	Number of Loans	Percentage
\$99,999 and below	1,435,343,306	2.04%	21,974	9.06%
\$100,000 - \$199,999	9,791,766,642	13.88%	63,588	26.22%
\$200,000 - \$299,999	16,202,067,017	22.97%	65,250	26.90%
\$300,000 - \$399,999	14,407,404,141	20.43%	41,711	17.20%
\$400,000 - \$499,999	10,162,195,568	14.44%	22,967	9.43%
\$500,000 - \$599,999	6,655,485,401	9.44%	12,198	5.03%
\$600,000 - \$699,999	4,116,895,599	5.84%	6,387	2.63%
\$700,000 - \$799,999	2,652,607,293	3.76%	3,559	1.47%
\$800,000 - \$899,999	1,638,560,802	2.32%	1,937	0.80%
\$900,000 - \$999,999	1,238,193,659	1.76%	1,310	0.54%
\$1,000,000 and above	2,207,563,363	3.13%	1,764	0.73%
<b>Total</b>	<b>70,528,082,790</b>	<b>100.00%</b>	<b>242,545</b>	<b>100.00%</b>

## Cover Pool Property Type Distribution

Property Type	Principal Balance	Percentage	Number of Loans	Percentage
Detached (Single Family)	48,606,534,640	68.92%	158,850	65.49%
Semi-Detached	4,123,797,397	5.85%	13,866	5.72%
Multi-Family	2,125,999,327	3.01%	7,678	3.17%
Townhouse	3,200,178,186	4.54%	10,948	4.51%
Condos	12,424,901,932	17.62%	50,945	21.00%
Other	46,671,307	0.07%	258	0.11%
<b>Total</b>	<b>70,528,082,790</b>	<b>100.00%</b>	<b>242,545</b>	<b>100.00%</b>

## Cover Pool Multi-Dimensional Distribution by Current LTV <sup>(1)</sup> and Credit Scores

Current LTV (%)	Credit Score						Score Unavailable	Total
	<599	600-650	651-700	701-750	751-800	>800		
< 20.0	10,294,327	12,871,759	55,413,222	133,740,369	428,044,422	952,622,078	3,207,055	1,596,193,232
20.01 - 30.00	40,627,051	41,819,483	180,887,137	354,533,725	1,035,788,425	1,933,160,936	9,134,440	3,595,951,197
30.01 - 40.00	132,796,312	145,259,426	488,723,764	965,054,472	2,448,799,781	3,802,557,110	21,616,423	8,004,807,287
40.01 - 50.00	196,094,911	232,232,636	855,151,767	1,620,032,077	4,023,970,270	5,576,806,930	19,091,363	12,523,379,955
50.01 - 55.00	97,527,768	125,586,160	444,791,966	875,006,069	2,313,819,757	2,921,995,182	6,623,477	6,785,350,380
55.01 - 60.00	96,614,723	124,746,523	465,077,706	971,165,225	2,555,510,013	3,001,295,022	9,405,859	7,223,815,070
60.01 - 65.00	91,574,809	147,015,920	516,885,278	1,043,022,547	2,742,178,568	3,182,304,739	8,929,845	7,731,911,706
65.01 - 70.00	81,280,073	154,505,273	599,471,144	1,308,016,244	3,356,925,903	3,726,594,089	8,107,878	9,234,900,602
70.01 - 75.00	89,527,165	154,519,187	581,946,828	1,355,036,437	3,514,603,608	3,361,387,083	6,429,976	9,063,450,284
75.01 - 80.00	41,266,766	73,273,089	285,703,480	640,690,650	1,687,903,820	1,549,836,847	2,455,836	4,281,130,488
> 80.00	8,456,921	16,818,484	45,957,263	86,398,027	182,810,528	146,751,366	0	487,192,589
<b>Total</b>	<b>886,060,826</b>	<b>1,228,647,940</b>	<b>4,520,009,556</b>	<b>9,352,695,842</b>	<b>24,290,355,096</b>	<b>30,155,311,381</b>	<b>95,002,150</b>	<b>70,528,082,790</b>

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

