End-2021 G-SIB Assessment Exercise

General Bank Data

Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	CA
(2) Bank name	1002	TD Bank
(3) Reporting date (yyyy-mm-dd)	1003	2021-10-31
(4) Reporting currency	1004	CAD
(5) Euro conversion rate	1005	0.694782186
(6) Submission date (yyyy-mm-dd)	1006	2022-04-29
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1,000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2022-03-03
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	https://www.td.com/investor-relations/ir-homepage/regulatory-disclosures/g-sib/disclosures.jsp
(6) LEI code	2015	PT3QB789TSUIDF371261

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand CAD
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	20,566,560
(2) Capped notional amount of credit derivatives	1201	1,301,771
(3) Potential future exposure of derivative contracts	1018	50,515,014
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	137,900,015
(2) Counterparty exposure of SFTs	1014	3,642,815
c. Other assets	1015	1,489,133,698
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	366,071,659
(2) Items subject to a 20% CCF	1022	37,441,072
(3) Items subject to a 50% CCF	1023	181,614,781
(4) Items subject to a 100% CCF	1024	43,989,383
e. Regulatory adjustments	1031	25,249,422
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1,881,952,026
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		
(1) On-balance sheet and off-balance sheet insurance assets	1701	9,441,103
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0
(3) Investment value in consolidated entities	1208	2,490,904
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	1,888,902,226

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand CAD
a. Funds deposited with or lent to other financial institutions	1216	10,337,987
(1) Certificates of deposit	2102	33,361
b. Unused portion of committed lines extended to other financial institutions	1217	23,818,199
c. Holdings of securities issued by other financial institutions		
(1) Secured debt securities	2103	3,409,254
(2) Senior unsecured debt securities	2104	9,161,696
(3) Subordinated debt securities	2105	494,937
(4) Commercial paper	2106	709,740
(5) Equity securities	2107	31,861,428
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	19,909,039
d. Net positive current exposure of SFTs with other financial institutions	1219	3,308,419
e. OTC derivatives with other financial institutions that have a net positive fair value		
(1) Net positive fair value	2109	3,192,302
(2) Potential future exposure	2110	9,008,020
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	75,392,943

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand CAD
a. Funds deposited by or borrowed from other financial institutions		
(1) Deposits due to depository institutions	2111	1,746,782
(2) Deposits due to non-depository financial institutions	2112	25,367,977
(3) Loans obtained from other financial institutions	2113	0
b. Unused portion of committed lines obtained from other financial institutions	1223	0
c. Net negative current exposure of SFTs with other financial institutions	1224	1,600,749
d. OTC derivatives with other financial institutions that have a net negative fair value		
(1) Net negative fair value	2114	1,691,863
(2) Potential future exposure	2115	16,649,920
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	47,057,291

Section 5 - Securities Outstanding	GSIB	Amount in thousand CAD
a. Secured debt securities	2116	25,086,000
b. Senior unsecured debt securities	2117	58,668,000
c. Subordinated debt securities	2118	11,230,000
d. Commercial paper	2119	57,474,000
e. Certificates of deposit	2120	53,079,000
f. Common equity	2121	163,688,480
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	6,150,000
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	375,375,480

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand CAD
a. Australian dollars (AUD)	1061	305,143,594
b. Canadian dollars (CAD)	1063	7,658,869,948
c. Swiss francs (CHF)	1064	121,571,925
d. Chinese yuan (CNY)	1065	196,597,946
e. Euros (EUR)	1066	1,292,358,518
f. British pounds (GBP)	1067	896,583,075
g. Hong Kong dollars (HKD)	1068	40,542,801
h. Indian rupee (INR)	1069	115,096
i. Japanese yen (JPY)	1070	351,266,719
j. New Zealand dollars (NZD)	1109	36,755,812
k. Swedish krona (SEK)	1071	34,993,695
l. United States dollars (USD)	1072	22,818,568,522
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	33,753,367,651

Section 7 - Assets Under Custody	GSIB	Amount in thousand CAD
a. Assets under custody indicator	1074	575,766,844

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand CAD
a. Equity underwriting activity	1075	4,853,716
b. Debt underwriting activity	1076	177,684,005
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	182,537,721

Section 9 - Trading Volume	GSIB	Amount in thousand CAD
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,832,322,696
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	4,778,568,181
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	6,610,890,877
d. Trading volume of listed equities, excluding intragroup transactions	2126	1,838,295,898
e. Trading volume of all other securities, excluding intragroup transactions	2127	1,231,340,066
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	3,069,635,964

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand CAD
a. OTC derivatives cleared through a central counterparty	2129	12,410,080,978
b. OTC derivatives settled bilaterally	1905	4,508,480,648
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	16,918,561,626

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand CAD
a. Held-for-trading securities (HFT)	1081	134,316,852
b. Available-for-sale securities (AFS)	1082	74,629,522
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	108,786,312
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	39,450,496
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	60,709,566

Section 12 - Level 3 Assets	GSIB	Amount in thousand CAD
a. Level 3 assets indicator, including insurance subsidiaries	1229	2,522,000

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand CAD
a. Total foreign claims on an ultimate risk basis	1087	854,205,331
b. Foreign derivative claims on an ultimate risk basis	1146	43,877,955
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	898,083,286

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand CAD
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	836,192,096
b. Foreign derivative liabilities on an immediate risk basis	1149	44,608,689
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	880,800,785