End-2022 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	2022-10-31
(4) Reporting currency	1004	CAD
(5) Euro conversion rate	1005	0.692520776
(6) Submission date (yyyy-mm-dd)	1006	2023-05-01
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	2023-03-02
(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	41,542,197
(2) Capped notional amount of credit derivatives	1201	6,527,295
(3) Potential future exposure of derivative contracts	1018	54,533,614
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	137,703,246
(2) Counterparty exposure of SFTs	1014	4,114,748
c. Other assets	1015	1,633,613,373
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	403,477,199
(2) Items subject to a 20% CCF	1022	36,413,757
(3) Items subject to a 50% CCF	1023	209,212,097
(4) Items subject to a 100% CCF	1024	48,704,371
e. Regulatory adjustments	1031	16,847,557
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	2,078,975,364
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	9,873,238
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	0
(3) Investment value in consolidated entities	1208	2,510,270
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	0
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	2,086,338,332

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand CAD
a. Funds deposited with or lent to other financial institutions	1216	20,399,399
(1) Certificates of deposit	2102	34,949
b. Unused portion of committed lines extended to other financial institutions	1217	26,818,137
c. Holdings of securities issued by other financial institutions		
(1) Secured debt securities	2103	4,743,620
(2) Senior unsecured debt securities	2104	10,347,070
(3) Subordinated debt securities	2105	435,116
(4) Commercial paper	2106	1,352,548
(5) Equity securities	2107	26,098,644
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	17,089,634
d. Net positive current exposure of SFTs with other financial institutions	1219	4,123,062
e. OTC derivatives with other financial institutions that have a net positive fair value		
(1) Net positive fair value	2109	12,064,729
(2) Potential future exposure	2110	21,813,554
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	111,106,244

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	6,178,719
(2) Deposits due to non-depository financial institutions	2112	30,830,000
(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	1,408,166
d. OTC derivatives with other financial institutions that have a net negative fair value		
(1) Net negative fair value	2114	1,563,817
(2) Potential future exposure	2115	6,299,428
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	46,280,130

Section 5 - Securities Outstanding	GSIB	Amount in thousand CAD
a. Secured debt securities	2116	33,978,000
b. Senior unsecured debt securities	2117	98,587,000
c. Subordinated debt securities	2118	11,290,000
d. Commercial paper	2119	62,906,000
e. Certificates of deposit	2120	98,574,000
f. Common equity	2121	158,746,833
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	11,246,000
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	475,327,833

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	379,697,521
b. Canadian dollars (CAD)	1063	8,650,737,496
c. Swiss francs (CHF)	1064	157,010,665
d. Chinese yuan (CNY)	1065	277,489,132
e. Euros (EUR)	1066	1,498,256,459
f. British pounds (GBP)	1067	918,097,024
g. Hong Kong dollars (HKD)	1068	34,004,633
h. Indian rupee (INR)	1069	89,840
i. Japanese yen (JPY)	1070	339,305,101
j. New Zealand dollars (NZD)	1109	67,003,403
k. Swedish krona (SEK)	1071	30,467,746
l. United States dollars (USD)	1072	22,654,325,855
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	35,006,484,874

Section 7 - Assets Under Custody	GSIB	Amount in thousand CAD
a. Assets under custody indicator	1074	544,237,208

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand CAD
a. Equity underwriting activity	1075	6,178,843
b. Debt underwriting activity	1076	162,777,515
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	168,956,358

Section 9 - Trading Volume	GSIB	Amount in thousand CAD
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	2,292,948,493
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	3,179,861,567
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	5,472,810,060
d. Trading volume of listed equities, excluding intragroup transactions	2126	1,845,528,261
e. Trading volume of all other securities, excluding intragroup transactions	2127	1,256,854,700
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	3,102,382,961

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	16,468,073,739
b. OTC derivatives settled bilaterally	1905	4,386,185,355
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	20,854,259,093

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand CAD
a. Held-for-trading securities (HFT)	1081	129,198,658
b. Available-for-sale securities (AFS)	1082	64,219,269
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	118,376,143
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	31,867,655
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	43,174,130

Section 12 - Level 3 Assets	GSIB	Amount in thousand CAD
a. Level 3 assets indicator, including insurance subsidiaries	1229	3,481,000

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand CAD
a. Total foreign claims on an ultimate risk basis	1087	955,180,076
b. Foreign derivative claims on an ultimate risk basis	1146	106,664,296
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1,061,844,372

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	944,942,464
b. Foreign derivative liabilities on an immediate risk basis	1149	92,914,970
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1,037,857,434