

End-2019 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	2019-10-31
(4) Reporting currency	1004	CAD
(5) Euro conversion rate	1005	0.685025346
(6) Submission date (yyyy-mm-dd)	1006	
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	2020-08-27
(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

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand CAD
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	8,186,518
(2) Capped notional amount of credit derivatives	1201	783,386
(3) Potential future exposure of derivative contracts	1018	45,532,251
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	145,715,188
(2) Counterparty exposure of SFTs	1014	3,048,987
c. Other assets		
(1) Gross notional amount of off-balance sheet items	1015	1,180,067,117
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	351,941,099
(2) Items subject to a 20% CCF	1022	38,067,088
(3) Items subject to a 50% CCF	1023	157,215,588
(4) Items subject to a 100% CCF	1024	41,465,259
e. Regulatory adjustments		
(1) Regulatory adjustments	1031	27,082,120
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 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	1,546,214,028

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand CAD
a. Funds deposited with or lent to other financial institutions		
(1) Certificates of deposit	1033	13,532,683
	1034	389
b. Unused portion of committed lines extended to other financial institutions		
	1035	21,147,882
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	4,958,543
(2) Senior unsecured debt securities	1037	9,252,085
(3) Subordinated debt securities	1038	202,083
(4) Commercial paper	1039	315,512
(5) Equity securities	1040	17,623,200
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	266,373
d. Net positive current exposure of securities financing transactions with other financial institutions		
	1213	3,054,737
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	4,828,717
(2) Potential future exposure	1044	22,165,361
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))		
	1045	96,814,431

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	1046	1,162,999
(2) Deposits due to non-depository financial institutions	1047	13,906,554
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions		
	1048	0
c. Net negative current exposure of securities financing transactions with other financial institutions		
	1214	727,060
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	6,698,151
(2) Potential future exposure	1051	12,315,086
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))		
	1052	34,809,851

Section 5 - Securities Outstanding	GSIB	
a. Secured debt securities	1053	39,873,000
b. Senior unsecured debt securities	1054	69,684,000
c. Subordinated debt securities	1055	10,725,000
d. Commercial paper	1056	48,872,000
e. Certificates of deposit	1057	61,995,000
f. Common equity	1058	136,272,999
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	7,127,341
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	374,549,340

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	256,051,112
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	5,972,788,390
d. Swiss francs (CHF)	1064	68,699,420
e. Chinese yuan (CNY)	1065	121,104,146
f. Euros (EUR)	1066	1,137,578,295
g. British pounds (GBP)	1067	615,175,029
h. Hong Kong dollars (HKD)	1068	41,308,803
i. Indian rupee (INR)	1069	110,789
j. Japanese yen (JPY)	1070	375,140,533
k. Mexican pesos (MXN)	1108	25,572,790
l. Swedish krona (SEK)	1071	30,924,067
m. United States dollars (USD)	1072	20,182,169,070
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	28,826,622,444

Section 7 - Assets Under Custody	GSIB	Amount in thousand CAD
a. Assets under custody indicator	1074	443,930,766

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand CAD
a. Equity underwriting activity	1075	2,813,883
b. Debt underwriting activity	1076	165,491,742
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	168,305,625

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand CAD
a. OTC derivatives cleared through a central counterparty	1078	12,654,116,968
b. OTC derivatives settled bilaterally	1079	3,856,874,564
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	16,510,991,532

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand CAD
a. Held-for-trading securities (HFT)	1081	130,937,767
b. Available-for-sale securities (AFS)	1082	106,946,000
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	90,996,793
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	34,583,170
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	112,303,803

Section 11 - Level 3 Assets	GSIB	Amount in thousand CAD
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	2,689,000

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand CAD
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	672,076,303

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand CAD
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	198,431,336
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0
b. Local liabilities in local currency (excluding derivatives activity)	1090	431,066,847
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	629,498,183