

End-2020 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	2020-10-31
(4) Reporting currency	1004	CAD
(5) Euro conversion rate	1005	0.639672488
(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	2021-02-25
(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	18,971,079
(2) Capped notional amount of credit derivatives	1201	776,117
(3) Potential future exposure of derivative contracts	1018	45,544,377
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	142,964,289
(2) Counterparty exposure of SFTs	1014	3,496,214
c. Other assets	1015	1,471,473,287
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	364,287,423
(2) Items subject to a 20% CCF	1022	48,589,260
(3) Items subject to a 50% CCF	1023	173,913,329
(4) Items subject to a 100% CCF	1024	45,885,690
e. Regulatory adjustments	1031	29,673,937
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	1,862,214,312

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand CAD
a. Funds deposited with or lent to other financial institutions	1033	14,501,768
(1) Certificates of deposit	1034	2,411
b. Unused portion of committed lines extended to other financial institutions	1035	22,995,576
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	3,584,407
(2) Senior unsecured debt securities	1037	8,208,927
(3) Subordinated debt securities	1038	285,152
(4) Commercial paper	1039	1,147,139
(5) Equity securities	1040	28,658,721
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	16,276,282
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	2,557,253
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	3,146,873
(2) Potential future exposure	1044	11,830,373
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	80,639,907

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	2,410,845
(2) Deposits due to non-depository financial institutions	1047	16,437,186
(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	478,645
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	5,927,792
(2) Potential future exposure	1051	11,150,342
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	36,404,810

Section 5 - Securities Outstanding	GSIB	
a. Secured debt securities	1053	40,537,000
b. Senior unsecured debt securities	1054	60,931,000
c. Subordinated debt securities	1055	11,477,000
d. Commercial paper	1056	48,367,000
e. Certificates of deposit	1057	41,923,000
f. Common equity	1058	106,720,968
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	6,915,325
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	316,871,293

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	241,214,114
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	7,606,301,197
d. Swiss francs (CHF)	1064	90,943,510
e. Chinese yuan (CNY)	1065	109,079,262
f. Euros (EUR)	1066	1,244,682,443
g. British pounds (GBP)	1067	813,960,547
h. Hong Kong dollars (HKD)	1068	40,190,650
i. Indian rupee (INR)	1069	134,853
j. Japanese yen (JPY)	1070	442,148,458
k. Mexican pesos (MXN)	1108	23,882,309
l. Swedish krona (SEK)	1071	37,229,929
m. United States dollars (USD)	1072	20,784,091,902
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	31,433,859,173

Section 7 - Assets Under Custody	GSIB	Amount in thousand CAD
a. Assets under custody indicator	1074	453,177,907

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand CAD
a. Equity underwriting activity	1075	3,280,629
b. Debt underwriting activity	1076	202,228,059
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	205,508,688

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	11,278,907,448
b. OTC derivatives settled bilaterally	1079	4,106,443,243
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	15,385,350,691

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand CAD
a. Held-for-trading securities (HFT)	1081	122,841,000
b. Available-for-sale securities (AFS)	1082	98,561,000
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	101,046,493
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	32,387,679
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	87,967,829

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	2,573,000

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	796,964,039

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand CAD
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	238,435,086
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0
b. Local liabilities in local currency (excluding derivatives activity)	1090	530,728,563
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	769,163,649