End-2024 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	2024-10-31
(4) Reporting currency	1004	CAD
(5) Euro conversion rate	1005	0.668985818
(6) Submission date (yyyy-mm-dd)	1006	2025-04-25
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	2025-02-27
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	https://www.td.com/ca/en/about-td/for-investors/investor-relations/regulatory-information/regulatory-disclosures/g-sib
(6) LEI code	2015	PT3QB789TSUIDF371261

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in 000s CAD
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	35,997,705
(2) Effective notional amount of written credit derivatives	1201	8,635,066
(3) Potential future exposure of derivative contracts	1018	45,293,375
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	175,756,528
(2) Counterparty exposure of SFTs	1014	3,834,842
c. Other assets	1015	1,738,847,158
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 10% credit conversion factor (CCF)	1019	481,943,681
(2) Items subject to a 20% CCF	1022	337,181
(3) Items subject to a 40% CCF	2300	275,851,182
(4) Items subject to a 50% CCF	1023	11,257,784
(5) Items subject to a 100% CCF	1024	48,663,070
e. Regulatory adjustments	1031	21,734,028
f. 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), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5))	1103	2,221,258,913
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	10,905,687
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	0
(3) Investment value in consolidated entities	1208	3,178,537
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	2,228,986,063

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in 000s CAD
a. Funds deposited with or lent to other financial institutions	1216	25,664,087
(1) Certificates of deposit	2102	12,306
b. Unused portion of committed lines extended to other financial institutions	1217	33,074,152
c. Holdings of securities issued by other financial institutions		
(1) Secured debt securities	2103	4,884,979
(2) Senior unsecured debt securities	2104	14,329,031
(3) Subordinated debt securities	2105	426,698
(4) Commercial paper	2106	1,624,291
(5) Equity securities	2107	33,268,034
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	32,406,874
d. Net positive current exposure of SFTs with other financial institutions	1219	5,274,586
e. OTC derivatives with other financial institutions that have a net positive fair value		
(1) Net positive fair value	2109	8,372,520
(2) Potential future exposure	2110	13,281,660
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	107,793,162

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in 000s CAD
a. Funds deposited by or borrowed from other financial institutions		
(1) Deposits due to depository institutions	2111	4,277,810
(2) Deposits due to non-depository financial institutions	2112	15,804,959
(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	4,291,810
d. OTC derivatives with other financial institutions that have a net negative fair value		
(1) Net negative fair value	2114	4,689,935
(2) Potential future exposure	2115	7,412,154
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	36,476,668

Section 5 - Securities Outstanding	GSIB	Amount in 000s CAD
a. Secured debt securities	2116	75,399,000
b. Senior unsecured debt securities	2117	93,245,000
c. Subordinated debt securities	2118	11,473,000
d. Commercial paper	2119	60,339,000
e. Certificates of deposit	2120	101,168,000
f. Common equity	2121	134,705,197
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	10,870,000
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	487,199,197

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in 000s CAD
a. Australian dollars (AUD)	1061	430,910,971.29
b. Canadian dollars (CAD)	1063	10,128,727,881.57
c. Swiss francs (CHF)	1064	146,011,578.69
d. Chinese yuan (CNY)	1065	331,868,631.59
e. Euros (EUR)	1066	1,554,074,942.42
f. British pounds (GBP)	1067	1,059,667,266.54
g. Hong Kong dollars (HKD)	1068	51,662,304.50
h. Indian rupee (INR)	1069	147,437.02
i. Japanese yen (JPY)	1070	432,477,151.85
j. Swedish krona (SEK)	1071	32,362,153.16
k. Singapore dollar (SGD)	2133	114,992,265.78
l. United States dollars (USD)	1072	26,790,656,769.28
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	41,073,559,353.69

Section 7 - Assets Under Custody	GSIB	Amount in 000s CAD
a. Assets under custody indicator	1074	689,697,539

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in 000s CAD
a. Equity underwriting activity	1075	2,534,691
b. Debt underwriting activity	1076	209,324,769
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	211,859,460

Section 9 - Trading Volume	GSIB	Amount in 000s CAD
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	784,379,540
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	12,116,181,654
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	12,900,561,194
d. Trading volume of listed equities, excluding intragroup transactions	2126	1,561,749,719
e. Trading volume of all other securities, excluding intragroup transactions	2127	1,293,380,595
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	2,855,130,314

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in 000s CAD
a. OTC derivatives cleared through a central counterparty	2129	19,751,945,147
b. OTC derivatives settled bilaterally	1905	4,193,585,053
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	23,945,530,200

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in 000s CAD
a. Held-for-trading securities (HFT)	1081	151,084,077
b. Available-for-sale securities (AFS)	1082	89,767,419
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	137,661,014
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	30,676,550
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	72,513,932

Section 12 - Level 3 Assets	GSIB	Amount in 000s CAD
a. Level 3 assets indicator, including insurance subsidiaries	1229	4,663,000

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in 000s CAD
a. Total foreign claims on an ultimate risk basis	1087	1,044,950,125
b. Foreign derivative claims on an ultimate risk basis	1146	55,818,005
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1,100,768,130

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in 000s CAD
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	990,804,437
b. Foreign derivative liabilities on an immediate risk basis	1149	52,146,572
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1,042,951,009