

The reduced basic approach for CVA Risk (BA-CVA) (Dollars in thousands, except percentages)		a	b
		Components	Capital requirements under BA-CVA
1	Aggregation of systematic components of CVA risk	1,350	
2	Aggregation of idiosyncratic components of CVA risk	661	
3	Total		575

Disclaimer: This document discloses the reduced basic approach for CVA Risk (BA-CVA) for ICICI Bank Canada as on Q4, 2024 as part of Basel III Pillar 3 disclosures and is unaudited. These reduced basic approach for CVA Risk (BA-CVA) disclosures have been provided solely to meet the Office of the Superintendent of Financial Institutions (OSFI) requirements issued in the OSFI Advisory “Pillar 3 Disclosure Guideline for Small and Medium-Sized Deposit-Taking Institutions (SMSBs)” effective April 1, 2023. Further the above disclosures have been prepared based on the modified capital disclosure template provided in Annex 1 – Minimum mandatory disclosure requirements for SMSBs of the advisory.

The information contained in this document is for the quarter ending December 31, 2024