

Basel III Leverage Ratio Disclosures as at September 30, 2023		CAD in '000 except ratios
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	5,961,274
2	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework (IFRS)	-
3	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	-
4	(Asset amounts deducted in determining Tier 1 capital)	98
5	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 4)	5,961,372
Derivatives exposures		
6	Replacement cost associated with all derivative transactions	4,267
7	Add-on amounts for potential future exposure associated with all derivative transactions	30,279
8	(Exempted central counterparty -leg of client cleared trade exposures)	-
9	Adjusted effective notional amount of written credit derivatives	-
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-
11	Total derivative exposures (sum of line 6 to 10)	34,546
Securities financing transaction exposures		
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	-
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14	Counterparty credit risk (CCR) exposure for SFTs	-
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of line 12 to 15)	-
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	563,821
18	(Adjustments for conversion to credit equivalent amounts)	(336,071)
19	Off-balance sheet items (sum of line 17 and 18)	227,750
Capital and Total Exposures		
20	Tier 1 Capital	442,491
21	Total Exposures (sum of line 5, 11, 16 and 19)	6,223,669
Leverage-Ratios		
22	Basel III leverage ratio	7.11%

Disclaimer: This document discloses the leverage ratio of ICICI Bank Canada for the quarter ending September 30, 2023 as part of Basel III leverage ratio disclosure requirement and is unaudited. These Basel III leverage ratio disclosures have been provided solely to meet the Office of the Superintendent of Financial Institutions (OSFI) requirements issued in the Pillar 3 Disclosure Guideline for Small and Medium-Sized Deposit-Taking Institutions (SMSBs) Capital and Liquidity Requirements (the "Guideline") <https://www.osfi-bsif.gc.ca/Eng/fi-if/rg-ro/gdn-ort/adv-prv/Pages/plr3-smsb.aspx>