	The reduced basic approach for CVA Risk (BA-CVA) ***(Dollars in thousands, except percentages)***	a Components	b Capital requirements under BA-CVA
1	Aggregation of systematic components of CVA risk	1,361	
2	Aggregation of idiosyncratic components of CVA risk	633	
3	Total		568

Disclaimer: This document discloses the reduced basic approach for CVA Risk (BA-CVA) for ICICI Bank Canada as on Q3, 2025 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 September 30, 2025