

Basel III Leverage Ratio Disclosures as at September 30, 2020		CAD in '000 except ratios
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	5,963,251
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework (IFRS)	0
3	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	0
4	(Asset amounts deducted in determining Tier 1 capital)	1,461
5	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 to 4)</b>	<b>5,964,712</b>
<b>Derivative exposures</b>		
6	Replacement cost associated with all derivative transactions	18,507
7	Add-on amounts for potential future exposure associated with all derivative transactions	31,867
8	(Exempted central counterparty-leg of client cleared trade exposures)	0
9	Adjusted effective notional amount of written credit derivatives	0
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0
11	<b>Total derivative exposures (sum of lines 6 to 10)</b>	<b>50,373</b>
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	0
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0
14	Counterparty credit risk (CCR) exposure for SFTs	0
15	Agent transaction exposures	0
16	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>0</b>
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	948,669
18	(Adjustments for conversion to credit equivalent amounts)	(575,683)
19	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	<b>372,986</b>
<b>Capital and Total Exposures</b>		
20	<b>Tier 1 capital</b>	<b>594,021</b>
20a	<b>Tier 1 Capital</b> with transitional arrangements for ECL provisioning not applied	<b>586,349</b>
21	<b>Total Exposures (sum of lines 5, 11, 16 and 19)</b>	<b>6,388,072</b>
<b>Leverage Ratios</b>		
22	<b>Basel III leverage ratio</b>	<b>9.30%</b>
22a	<b>Leverage ratio</b> with transitional arrangements for ECL provisioning not applied	<b>9.18%</b>

This document discloses the leverage ratio of ICICI Bank Canada for the quarter ending September 30, 2020 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 OSFI Advisory "Public Disclosure Requirements related to Basel III Leverage Ratio" dated November, 2014. Further the above disclosures have been prepared based on the leverage ratio common disclosure template provided in Annex I – Reporting Table for non-Domestic Systemically Important Banks of the advisory. Adjustments was made to exclude from line-1 for sovereign securities and central bank reserves due to guidance issues by OSFI in April 2020.